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LABRANCHE & CO INC  
Form 13F-HR  
February 15, 2008

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2007

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey A. McCutcheon  
Title: Senior Vice President and Chief Financial Officer  
Phone: 212-820-6220

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY February 11, 2008

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: 1060  
Form13F Information Table Value Total: \$3,789,084 (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>DSCRETN | OTH<br>MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3COM CORP                    | COM             | 885535104 | 41                 | 16489              | SH         | CALL         | DEFINED            | 02          |
| 3M CO                        | COM             | 88579Y101 | 16                 | 193                | SH         |              | DEFINED            | 01          |
| 3M CO                        | COM             | 88579Y101 | 4741               | 56223              | SH         |              | DEFINED            | 02          |
| ABBOTT LABS                  | COM             | 002824100 | 8797               | 156674             | SH         |              | DEFINED            | 02          |
| ABBOTT LABS                  | COM             | 002824100 | 918                | 2160               | SH         | PUT          | DEFINED            | 02          |
| ABERCROMBIE & FITCH CO       | CL A            | 002896207 | 571                | 1904               | SH         | CALL         | DEFINED            | 02          |
| ABITIBIBOWATER INC           | COM             | 003687100 | 1427               | 1612               | SH         | PUT          | DEFINED            | 02          |
| ABITIBIBOWATER INC           | COM             | 003687100 | 1141               | 55359              | SH         |              | DEFINED            | 02          |
| ACCENTURE LTD BERMUDA        | CL A            | G1150G111 | 313                | 8693               | SH         |              | DEFINED            | 02          |
| ACI WORLDWIDE INC            | COM             | 004498101 | 595                | 31265              | SH         |              | DEFINED            | 02          |
| ACME PACKET INC              | COM             | 004764106 | 235                | 18639              | SH         |              | DEFINED            | 02          |
| ACTIVE POWER INC             | COM             | 00504W100 | 351                | 34381              | SH         |              | DEFINED            | 02          |
| ADAMS RESPIRATORY THERAPEUTI | COM             | 00635P107 | 298                | 150                | SH         | CALL         | DEFINED            | 02          |
| ADAPTEC INC                  | COM             | 00651F108 | 104                | 30744              | SH         |              | DEFINED            | 02          |
| ADVANCE AMER CASH ADVANCE CT | COM             | 00739W107 | 273                | 26869              | SH         |              | DEFINED            | 02          |
| ADVANCED MICRO DEVICES INC   | COM             | 007903107 | 2723               | 19940              | SH         | PUT          | DEFINED            | 02          |
| ADVANTA CORP                 | CL B            | 007942204 | 87                 | 10832              | SH         |              | DEFINED            | 02          |
| AES CORP                     | COM             | 00130H105 | 435                | 5616               | SH         | PUT          | DEFINED            | 02          |
| AETNA INC NEW                | COM             | 00817Y108 | 1292               | 1636               | SH         | CALL         | DEFINED            | 02          |
| AGCO CORP                    | COM             | 001084102 | 2093               | 750                | SH         | CALL         | DEFINED            | 02          |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 335                | 9128               | SH         |              | DEFINED            | 02          |
| AGNICO EAGLE MINES LTD       | COM             | 008474108 | 217                | 3975               | SH         |              | DEFINED            | 02          |
| AGRIUM INC                   | COM             | 008916108 | 459                | 6351               | SH         |              | DEFINED            | 02          |
| AIR METHODS CORP             | COM PAR \$.06   | 009128307 | 469                | 9452               | SH         |              | DEFINED            | 02          |
| AIRTRAN HLDGS INC            | COM             | 00949P108 | 259                | 4700               | SH         | PUT          | DEFINED            | 02          |
| AK STL HLDG CORP             | COM             | 001547108 | 4189               | 1990               | SH         | CALL         | DEFINED            | 02          |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 858                | 500                | SH         | CALL         | DEFINED            | 02          |
| ALCATEL-LUCENT               | SPONSORED ADR   | 013904305 | 1566               | 213910             | SH         |              | DEFINED            | 02          |
| ALCATEL-LUCENT               | SPONSORED ADR   | 013904305 | 2486               | 2450               | SH         | PUT          | DEFINED            | 02          |
| ALCOA INC                    | COM             | 013817101 | 216                | 231                | SH         | CALL         | DEFINED            | 02          |
| ALCON INC                    | COM SHS         | H01301102 | 520                | 3637               | SH         |              | DEFINED            | 02          |
| ALEXANDER & BALDWIN INC      | COM             | 014482103 | 914                | 17698              | SH         |              | DEFINED            | 02          |
| ALKERMES INC                 | COM             | 01642T108 | 455                | 1182               | SH         | CALL         | DEFINED            | 02          |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 575                | 9042               | SH         |              | DEFINED            | 02          |
| ALLERGAN INC                 | COM             | 018490102 | 428                | 460                | SH         | CALL         | DEFINED            | 02          |
| ALLIANCE DATA SYSTEMS CORP   | COM             | 018581108 | 620                | 2000               | SH         | PUT          | DEFINED            | 02          |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 160                | 14560              | SH         |              | DEFINED            | 02          |
| ALLOS THERAPEUTICS INC       | COM             | 019777101 | 66                 | 10433              | SH         |              | DEFINED            | 02          |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM             | 01988P108 | 678                | 2000               | SH         | CALL         | DEFINED            | 02          |
| ALPHA NATURAL RESOURCES INC  | COM             | 02076X102 | 1345               | 2000               | SH         | CALL         | DEFINED            | 02          |
| ALTRIA GROUP INC             | COM             | 02209S103 | 8215               | 108689             | SH         |              | DEFINED            | 02          |
| ALUMINUM CORP CHINA LTD      | SPON ADR H SHS  | 022276109 | 565                | 11162              | SH         |              | DEFINED            | 02          |
| AMAG PHARMACEUTICALS INC     | COM             | 00163U106 | 228                | 3790               | SH         |              | DEFINED            | 02          |
| AMAZON COM INC               | COM             | 023135106 | 1390               | 15000              | SH         |              | DEFINED            | 01          |
| AMAZON COM INC               | COM             | 023135106 | 1221               | 13175              | SH         |              | DEFINED            | 02          |

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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 2010  | 2935   | SH | CALL | DEFINED | 02 |
| AMERICA MOVIL SAB DE CV      | SPON ADR L SHS | 02364W105 | 200   | 500    | SH | PUT  | DEFINED | 02 |
| AMERICAN AXLE & MFG HLDGS IN | COM            | 024061103 | 1901  | 11300  | SH | PUT  | DEFINED | 02 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 3960  | 76114  | SH |      | DEFINED | 02 |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 224   | 640    | SH | PUT  | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 7479  | 128284 | SH |      | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 980   | 2000   | SH | CALL | DEFINED | 02 |
| AMERICAN INTL GROUP INC      | COM            | 026874107 | 4326  | 8887   | SH | PUT  | DEFINED | 02 |
| AMERICAN ORIENTAL BIOENGR IN | COM            | 028731107 | 3135  | 282919 | SH |      | DEFINED | 02 |
| AMERICAN PUBLIC EDUCATION IN | COM            | 02913V103 | 255   | 6100   | SH |      | DEFINED | 02 |
| AMERICAN VANGUARD CORP       | COM            | 030371108 | 238   | 13719  | SH |      | DEFINED | 02 |
| AMERIGON INC                 | COM            | 03070L300 | 228   | 10785  | SH |      | DEFINED | 02 |
| AMGEN INC                    | COM            | 031162100 | 1045  | 22511  | SH |      | DEFINED | 02 |
| AMGEN INC                    | COM            | 031162100 | 1995  | 3000   | SH | CALL | DEFINED | 02 |
| AMKOR TECHNOLOGY INC         | COM            | 031652100 | 525   | 61571  | SH |      | DEFINED | 02 |
| AMR CORP                     | COM            | 001765106 | 269   | 2240   | SH | CALL | DEFINED | 02 |
| AMSURG CORP                  | COM            | 03232P405 | 268   | 9909   | SH |      | DEFINED | 02 |
| ANADARKO PETE CORP           | COM            | 032511107 | 788   | 704    | SH | CALL | DEFINED | 02 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR  | 035128206 | 336   | 7858   | SH |      | DEFINED | 02 |
| ANHEUSER BUSCH COS INC       | COM            | 035229103 | 478   | 9138   | SH |      | DEFINED | 02 |
| ANNALY CAP MGMT INC          | COM            | 035710409 | 600   | 1000   | SH | CALL | DEFINED | 02 |
| ANSOFT CORP                  | COM            | 036384105 | 477   | 18471  | SH |      | DEFINED | 02 |
| AON CORP                     | COM            | 037389103 | 2565  | 53781  | SH |      | DEFINED | 02 |
| APACHE CORP                  | COM            | 037411105 | 2567  | 23873  | SH |      | DEFINED | 02 |
| APACHE CORP                  | COM            | 037411105 | 1044  | 234    | SH | CALL | DEFINED | 02 |
| APEX SILVER MINES LTD        | ORD            | G04074103 | 533   | 3000   | SH | CALL | DEFINED | 02 |
| APOLLO GROUP INC             | CL A           | 037604105 | 241   | 478    | SH | CALL | DEFINED | 02 |
| APPLE INC                    | COM            | 037833100 | 1463  | 9000   | SH | PUT  | DEFINED | 02 |
| APPLE INC                    | COM            | 037833100 | 7229  | 2848   | SH | CALL | DEFINED | 02 |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 217   | 6388   | SH |      | DEFINED | 02 |
| APPLERA CORP                 | COM CELERA GRP | 038020202 | 189   | 11916  | SH |      | DEFINED | 02 |
| ARCH COAL INC                | COM            | 039380100 | 5187  | 4353   | SH | CALL | DEFINED | 02 |
| ARCHER DANIELS MIDLAND CO    | COM            | 039483102 | 1227  | 26418  | SH |      | DEFINED | 02 |
| ASA LIMITED                  | COM            | G3156P103 | 274   | 3650   | SH |      | DEFINED | 02 |
| ASPREVA PHARMACEUTICALS CORP | COM            | 04538T109 | 1308  | 1356   | SH | CALL | DEFINED | 02 |
| AT&T INC                     | COM            | 00206R102 | 7538  | 3000   | SH | CALL | DEFINED | 02 |
| ATHEROGENICS INC             | COM            | 047439104 | 8     | 19768  | SH |      | DEFINED | 02 |
| ATP OIL & GAS CORP           | COM            | 00208J108 | 1640  | 32448  | SH |      | DEFINED | 02 |
| AUTOBYTEL INC                | COM            | 05275N106 | 1231  | 447641 | SH |      | DEFINED | 02 |
| AUTOBYTEL INC                | COM            | 05275N106 | 1419  | 6000   | SH | PUT  | DEFINED | 02 |
| AVATAR HLDGS INC             | COM            | 053494100 | 381   | 9116   | SH |      | DEFINED | 02 |
| AVON PRODS INC               | COM            | 054303102 | 1931  | 48842  | SH |      | DEFINED | 02 |
| BADGER METER INC             | COM            | 056525108 | 243   | 5411   | SH |      | DEFINED | 02 |
| BAIDU COM INC                | SPON ADR REP A | 056752108 | 864   | 28     | SH | CALL | DEFINED | 02 |
| BAIDU COM INC                | SPON ADR REP A | 056752108 | 3212  | 8227   | SH |      | DEFINED | 02 |
| BAKER HUGHES INC             | COM            | 057224107 | 1613  | 19887  | SH |      | DEFINED | 02 |
| BALLARD PWR SYS INC          | COM            | 05858H104 | 186   | 35280  | SH |      | DEFINED | 02 |
| BALLY TECHNOLOGIES INC       | COM            | 05874B107 | 2078  | 41791  | SH |      | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 19429 | 470903 | SH |      | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 3199  | 7126   | SH | PUT  | DEFINED | 02 |
| BARR PHARMACEUTICALS INC     | COM            | 068306109 | 310   | 5847   | SH |      | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 1661  | 2622   | SH | CALL | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 830   | 2000   | SH | PUT  | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 5273  | 125395 | SH |      | DEFINED | 01 |
| BARRICK GOLD CORP            | COM            | 067901108 | 8476  | 201558 | SH |      | DEFINED | 02 |
| BAXTER INTL INC              | COM            | 071813109 | 537   | 9255   | SH |      | DEFINED | 02 |
| BEA SYS INC                  | COM            | 073325102 | 1188  | 2852   | SH | CALL | DEFINED | 02 |
| BEAR STEARNS COS INC         | COM            | 073902108 | 28518 | 323155 | SH |      | DEFINED | 02 |
| BEAR STEARNS COS INC         | COM            | 073902108 | 8128  | 5065   | SH | PUT  | DEFINED | 02 |
| BEAZER HOMES USA INC         | COM            | 07556Q105 | 2648  | 1500   | SH | PUT  | DEFINED | 02 |
| BEAZER HOMES USA INC         | COM            | 07556Q105 | 889   | 119680 | SH |      | DEFINED | 02 |
| BERKSHIRE HATHAWAY INC DEL   | CL A           | 084670108 | 2266  | 16     | SH |      | DEFINED | 01 |

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|                              |                |           |       |         |    |         |            |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| BERKSHIRE HATHAWAY INC DEL   | CL B           | 084670207 | 1108  | 234     | SH | DEFINED | 01         |
| BERRY PETE CO                | CL A           | 085789105 | 424   | 9529    | SH | DEFINED | 02         |
| BEST BUY INC                 | COM            | 086516101 | 266   | 300     | SH | CALL    | DEFINED 02 |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 947   | 13514   | SH | DEFINED | 02         |
| BHP BILLITON LTD             | SPONSORED ADR  | 088606108 | 449   | 300     | SH | PUT     | DEFINED 02 |
| BIOCRYST PHARMACEUTICALS     | COM            | 09058V103 | 235   | 38073   | SH | DEFINED | 02         |
| BIOFORM MEDICAL INC          | COM            | 09065G107 | 71    | 10400   | SH | DEFINED | 02         |
| BIOGEN IDEC INC              | COM            | 09062X103 | 2783  | 48887   | SH | DEFINED | 02         |
| BIOMARIN PHARMACEUTICAL INC  | COM            | 09061G101 | 1330  | 1000    | SH | CALL    | DEFINED 02 |
| BIOTECH HOLDRS TR            | DEPOSTRY RCPTS | 09067D201 | 769   | 938     | SH | PUT     | DEFINED 02 |
| BJ SVCS CO                   | COM            | 055482103 | 7157  | 294995  | SH | DEFINED | 02         |
| BJ SVCS CO                   | COM            | 055482103 | 1064  | 1850    | SH | PUT     | DEFINED 02 |
| BLACKROCK INC                | COM            | 09247X101 | 7347  | 1366    | SH | CALL    | DEFINED 02 |
| BLDRS INDEX FDS TR           | EMER MK 50 ADR | 09348R300 | 269   | 4884    | SH | DEFINED | 02         |
| BLOCK H & R INC              | COM            | 093671105 | 395   | 1000    | SH | PUT     | DEFINED 02 |
| BLOCK H & R INC              | COM            | 093671105 | 1352  | 72788   | SH | DEFINED | 02         |
| BLOCKBUSTER INC              | CL A           | 093679108 | 260   | 66694   | SH | DEFINED | 02         |
| BOEING CO                    | COM            | 097023105 | 2414  | 27606   | SH | DEFINED | 02         |
| BORDERS GROUP INC            | COM            | 099709107 | 22201 | 2084627 | SH | DEFINED | 02         |
| BORDERS GROUP INC            | COM            | 099709107 | 6184  | 29265   | SH | CALL    | DEFINED 02 |
| BRIGHTPOINT INC              | COM NEW        | 109473405 | 2518  | 163958  | SH | DEFINED | 02         |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 4299  | 162115  | SH | DEFINED | 02         |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 538   | 12525   | SH | PUT     | DEFINED 02 |
| BROADBAND HOLDRS TR          | DEPOSITRY RCPT | 11130P104 | 1118  | 80000   | SH | DEFINED | 02         |
| BROOKFIELD ASSET MGMT INC    | CL A LTD VT SH | 112585104 | 6735  | 188825  | SH | DEFINED | 02         |
| BUCYRUS INTL INC NEW         | CL A           | 118759109 | 365   | 3671    | SH | DEFINED | 02         |
| BUNGE LIMITED                | COM            | G16962105 | 272   | 65      | SH | CALL    | DEFINED 02 |
| BURLINGTON NORTHN SANTA FE C | COM            | 12189T104 | 208   | 2500    | SH | DEFINED | 02         |
| BUSINESS OBJECTS S A         | SPONSORED ADR  | 12328X107 | 2383  | 39127   | SH | DEFINED | 02         |
| CA INC                       | COM            | 12673P105 | 250   | 500     | SH | CALL    | DEFINED 02 |
| CABOT CORP                   | COM            | 127055101 | 412   | 12348   | SH | DEFINED | 02         |
| CABOT MICROELECTRONICS CORP  | COM            | 12709P103 | 661   | 4492    | SH | DEFINED | 02         |
| CAMECO CORP                  | COM            | 13321L108 | 4273  | 107339  | SH | DEFINED | 02         |
| CAMECO CORP                  | COM            | 13321L108 | 756   | 1181    | SH | PUT     | DEFINED 02 |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 1288  | 500     | SH | CALL    | DEFINED 02 |
| CAMERON INTERNATIONAL CORP   | COM            | 13342B105 | 1072  | 22274   | SH | DEFINED | 02         |
| CANADIAN NATL RY CO          | COM            | 136375102 | 511   | 10885   | SH | DEFINED | 02         |
| CANDELA CORP                 | COM            | 136907102 | 70    | 12572   | SH | DEFINED | 02         |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 3614  | 76465   | SH | DEFINED | 02         |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 2223  | 996     | SH | PUT     | DEFINED 02 |
| CAPITAL PRODUCT PARTNERS L P | COM UNIT LP    | Y11082107 | 27731 | 1120000 | SH | DEFINED | 02         |
| CAPITAL PRODUCT PARTNERS L P | COM UNIT LP    | Y11082107 | 2227  | 13000   | SH | PUT     | DEFINED 02 |
| CAPSTONE TURBINE CORP        | COM            | 14067D102 | 42    | 25815   | SH | DEFINED | 02         |
| CARNIVAL CORP                | PAIRED CTF     | 143658300 | 320   | 7192    | SH | DEFINED | 02         |
| CARRIZO OIL & CO INC         | COM            | 144577103 | 891   | 900     | SH | CALL    | DEFINED 02 |
| CASH AMER INTL INC           | COM            | 14754D100 | 272   | 8408    | SH | DEFINED | 02         |
| CATERPILLAR INC DEL          | COM            | 149123101 | 962   | 13253   | SH | DEFINED | 02         |
| CB RICHARD ELLIS GROUP INC   | CL A           | 12497T101 | 1875  | 5000    | SH | CALL    | DEFINED 02 |
| CBS CORP NEW                 | CL A           | 124857103 | 1152  | 43063   | SH | DEFINED | 01         |
| CDC CORP                     | SHS A          | G2022L106 | 60    | 12421   | SH | DEFINED | 02         |
| CELADON GROUP INC            | COM            | 150838100 | 97    | 10546   | SH | DEFINED | 02         |
| CELANESE CORP DEL            | COM SER A      | 150870103 | 253   | 888     | SH | CALL    | DEFINED 02 |
| CELGENE CORP                 | COM            | 151020104 | 2311  | 50000   | SH | DEFINED | 01         |
| CENTEX CORP                  | COM            | 152312104 | 221   | 250     | SH | PUT     | DEFINED 02 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW       | G20045202 | 582   | 5016    | SH | DEFINED | 02         |
| CENTURYTEL INC               | COM            | 156700106 | 602   | 3402    | SH | DEFINED | 02         |
| CGG VERITAS                  | SPONSORED ADR  | 204386106 | 2638  | 47065   | SH | DEFINED | 02         |
| CHARLOTTE RUSSE HLDG INC     | COM            | 161048103 | 610   | 37756   | SH | DEFINED | 02         |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 2131  | 6420    | SH | CALL    | DEFINED 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 31489 | 803284  | SH | DEFINED | 02         |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 1660  | 5150    | SH | CALL    | DEFINED 02 |
| CHINA BAK BATTERY INC        | COM            | 16936Y100 | 588   | 3566    | SH | CALL    | DEFINED 02 |

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|                              |                |           |       |         |    |      |         |    |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 21486 | 280862  | SH |      | DEFINED | 02 |
| CHINA LIFE INS CO LTD        | SPON ADR REP H | 16939P106 | 4865  | 4471    | SH | PUT  | DEFINED | 02 |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 971   | 11179   | SH |      | DEFINED | 02 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR  | 16940Q101 | 757   | 12748   | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 8533  | 57580   | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 561   | 146     | SH | CALL | DEFINED | 02 |
| CHINA TECHFAITH WIRLS COMM T | SPONSORED ADR  | 169424108 | 71    | 12280   | SH |      | DEFINED | 02 |
| CHINA TELECOM CORP LTD       | SPON ADR H SHS | 169426103 | 868   | 4713    | SH |      | DEFINED | 02 |
| CHINA UNICOM LTD             | SPONSORED ADR  | 16945R104 | 548   | 24478   | SH |      | DEFINED | 02 |
| CIBER INC                    | COM            | 17163B102 | 90    | 14789   | SH |      | DEFINED | 02 |
| CIENA CORP                   | COM NEW        | 171779309 | 683   | 20035   | SH |      | DEFINED | 02 |
| CIGNA CORP                   | COM            | 125509109 | 758   | 4810    | SH |      | DEFINED | 02 |
| CISCO SYS INC                | COM            | 17275R102 | 1080  | 2000    | SH | PUT  | DEFINED | 02 |
| CISCO SYS INC                | COM            | 17275R102 | 322   | 1420    | SH | CALL | DEFINED | 02 |
| CITADEL BROADCASTING CORP    | COM            | 17285T106 | 51    | 24924   | SH |      | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 16056 | 14576   | SH | PUT  | DEFINED | 02 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 973   | 76407   | SH |      | DEFINED | 02 |
| CITIZENS COMMUNICATIONS CO   | COM            | 17453B101 | 278   | 1250    | SH | PUT  | DEFINED | 02 |
| CLEAN HARBORS INC            | COM            | 184496107 | 644   | 12465   | SH |      | DEFINED | 02 |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 6809  | 197259  | SH |      | DEFINED | 02 |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 278   | 2270    | SH | CALL | DEFINED | 02 |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 1597  | 22801   | SH | PUT  | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 828   | 3258    | SH |      | DEFINED | 02 |
| CLEVELAND CLIFFS INC         | COM            | 185896107 | 258   | 340     | SH | CALL | DEFINED | 02 |
| CLOROX CO DEL                | COM            | 189054109 | 1396  | 21427   | SH |      | DEFINED | 02 |
| CNET NETWORKS INC            | COM            | 12613R104 | 411   | 44995   | SH |      | DEFINED | 02 |
| CNH GLOBAL N V               | SHS NEW        | N20935206 | 328   | 4978    | SH |      | DEFINED | 02 |
| CNOOC LTD                    | SPONSORED ADR  | 126132109 | 405   | 2417    | SH |      | DEFINED | 02 |
| COCA COLA CO                 | COM            | 191216100 | 7969  | 129845  | SH |      | DEFINED | 02 |
| COCA COLA CO                 | COM            | 191216100 | 1244  | 1554    | SH | CALL | DEFINED | 02 |
| COGNOS INC                   | COM            | 19244C109 | 1990  | 34575   | SH |      | DEFINED | 02 |
| COGNOS INC                   | COM            | 19244C109 | 4983  | 14300   | SH | CALL | DEFINED | 02 |
| COHERENT INC                 | COM            | 192479103 | 332   | 13233   | SH |      | DEFINED | 02 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 422   | 5419    | SH |      | DEFINED | 02 |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 311   | 7054    | SH |      | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 13008 | 20789   | SH | CALL | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 978   | 8500    | SH | PUT  | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 8113  | 248328  | SH |      | DEFINED | 02 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 6184  | 4680    | SH | PUT  | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 1081  | 21858   | SH |      | DEFINED | 02 |
| COMTECH TELECOMMUNICATIONS C | COM NEW        | 205826209 | 599   | 425     | SH | CALL | DEFINED | 02 |
| COMVERGE INC                 | COM            | 205859101 | 689   | 6011    | SH |      | DEFINED | 02 |
| CONCHO RES INC               | COM            | 20605P101 | 243   | 11772   | SH |      | DEFINED | 02 |
| CONCUR TECHNOLOGIES INC      | COM            | 206708109 | 607   | 16776   | SH |      | DEFINED | 02 |
| CONEXANT SYSTEMS INC         | COM            | 207142100 | 41    | 49577   | SH |      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 5119  | 7409    | SH | CALL | DEFINED | 02 |
| CONSOL ENERGY INC            | COM            | 20854P109 | 10677 | 3571    | SH | CALL | DEFINED | 02 |
| CONSTELLATION BRANDS INC     | CL A           | 21036P108 | 1241  | 1273    | SH | CALL | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 45107 | 1396500 | SH |      | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 793   | 3136    | SH | CALL | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 3420  | 20000   | SH | PUT  | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 1444  | 2105    | SH | PUT  | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 649   | 29162   | SH |      | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 335   | 8811    | SH |      | DEFINED | 02 |
| COPANO ENERGY L L C          | COM UNITS      | 217202100 | 3156  | 86825   | SH |      | DEFINED | 02 |
| COPART INC                   | COM            | 217204106 | 393   | 510     | SH | CALL | DEFINED | 02 |
| CORE LABORATORIES N V        | COM            | N22717107 | 751   | 2016    | SH |      | DEFINED | 02 |
| CORNING INC                  | COM            | 219350105 | 840   | 35000   | SH |      | DEFINED | 01 |
| CORNING INC                  | COM            | 219350105 | 2275  | 94827   | SH |      | DEFINED | 02 |
| CORNING INC                  | COM            | 219350105 | 312   | 800     | SH | PUT  | DEFINED | 02 |
| CORTEX PHARMACEUTICALS INC   | COM NEW        | 220524300 | 75    | 149681  | SH |      | DEFINED | 02 |
| COSI INC                     | COM            | 22122P101 | 109   | 48474   | SH |      | DEFINED | 02 |

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|                              |               |           |       |        |    |         |            |
|------------------------------|---------------|-----------|-------|--------|----|---------|------------|
| COST PLUS INC CALIF          | COM           | 221485105 | 127   | 29305  | SH | DEFINED | 02         |
| COSTCO WHSL CORP NEW         | COM           | 22160K105 | 449   | 300    | SH | CALL    | DEFINED 02 |
| COUNTRYWIDE FINANCIAL CORP   | COM           | 222372104 | 458   | 3000   | SH | CALL    | DEFINED 02 |
| COUNTRYWIDE FINANCIAL CORP   | COM           | 222372104 | 4922  | 6740   | SH | PUT     | DEFINED 02 |
| COUSINS PPTYS INC            | COM           | 222795106 | 11    | 481    | SH |         | DEFINED 01 |
| COUSINS PPTYS INC            | COM           | 222795106 | 2732  | 123631 | SH |         | DEFINED 02 |
| COUSINS PPTYS INC            | COM           | 222795106 | 1320  | 1600   | SH | PUT     | DEFINED 02 |
| COVENTRY HEALTH CARE INC     | COM           | 222862104 | 237   | 122    | SH | CALL    | DEFINED 02 |
| COX RADIO INC                | CL A          | 224051102 | 734   | 19298  | SH |         | DEFINED 02 |
| CREE INC                     | COM           | 225447101 | 685   | 24928  | SH |         | DEFINED 02 |
| CROCS INC                    | COM           | 227046109 | 1261  | 1296   | SH | CALL    | DEFINED 02 |
| CROWN HOLDINGS INC           | COM           | 228368106 | 612   | 4357   | SH |         | DEFINED 02 |
| CROWN HOLDINGS INC           | COM           | 228368106 | 460   | 500    | SH | CALL    | DEFINED 02 |
| CRYSTALLEX INTL CORP         | COM           | 22942F101 | 168   | 73557  | SH |         | DEFINED 02 |
| CSK AUTO CORP                | COM           | 125965103 | 712   | 42342  | SH |         | DEFINED 02 |
| CSX CORP                     | COM           | 126408103 | 1228  | 3900   | SH | CALL    | DEFINED 02 |
| CUBIC CORP                   | COM           | 229669106 | 1190  | 30362  | SH |         | DEFINED 02 |
| CUMMINS INC                  | COM           | 231021106 | 378   | 100    | SH | CALL    | DEFINED 02 |
| CV THERAPEUTICS INC          | COM           | 126667104 | 238   | 400    | SH | PUT     | DEFINED 02 |
| CYPRESS SEMICONDUCTOR CORP   | COM           | 232806109 | 1199  | 575    | SH | CALL    | DEFINED 02 |
| CYPRESS SEMICONDUCTOR CORP   | COM           | 232806109 | 296   | 1182   | SH | PUT     | DEFINED 02 |
| DANKA BUSINESS SYS PLC       | SPONSORED ADR | 236277109 | 4     | 19072  | SH |         | DEFINED 01 |
| DELL INC                     | COM           | 24702R101 | 3871  | 5777   | SH | CALL    | DEFINED 02 |
| DELTA AIR LINES INC DEL      | COM NEW       | 247361702 | 499   | 1123   | SH | PUT     | DEFINED 02 |
| DELTA AIR LINES INC DEL      | COM NEW       | 247361702 | 8311  | 558182 | SH |         | DEFINED 02 |
| DELTA FINANCIAL CORP         | COM           | 247918105 | 1     | 10553  | SH |         | DEFINED 02 |
| DELTA PETE CORP              | COM NEW       | 247907207 | 261   | 13833  | SH |         | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 1416  | 15927  | SH |         | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM           | 25179M103 | 437   | 228    | SH | CALL    | DEFINED 02 |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 15124 | 106506 | SH |         | DEFINED 02 |
| DIAMOND OFFSHORE DRILLING IN | COM           | 25271C102 | 2217  | 390    | SH | CALL    | DEFINED 02 |
| DIGI INTL INC                | COM           | 253798102 | 226   | 15906  | SH |         | DEFINED 02 |
| DILLARDS INC                 | CL A          | 254067101 | 935   | 1496   | SH | PUT     | DEFINED 02 |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 3874  | 120025 | SH |         | DEFINED 02 |
| DISNEY WALT CO               | COM DISNEY    | 254687106 | 325   | 2000   | SH | PUT     | DEFINED 02 |
| DISTRIBUTED ENERGY SYS CORP  | COM           | 25475V104 | 5     | 12421  | SH |         | DEFINED 02 |
| DOMTAR CORP                  | COM           | 257559104 | 227   | 29578  | SH |         | DEFINED 02 |
| DONNELLEY R R & SONS CO      | COM           | 257867101 | 623   | 16516  | SH |         | DEFINED 02 |
| DORAL FINL CORP              | COM NEW       | 25811P886 | 201   | 11121  | SH |         | DEFINED 02 |
| DOVER DOWNS GAMING & ENTMT I | COM           | 260095104 | 174   | 15429  | SH |         | DEFINED 02 |
| DOWNEY FINL CORP             | COM           | 261018105 | 365   | 94     | SH | PUT     | DEFINED 02 |
| DREAMWORKS ANIMATION SKG INC | CL A          | 26153C103 | 316   | 12356  | SH |         | DEFINED 02 |
| DRESS BARN INC               | COM           | 261570105 | 229   | 18309  | SH |         | DEFINED 02 |
| DRYSHIPS INC                 | SHS           | Y2109Q101 | 985   | 12723  | SH |         | DEFINED 02 |
| DST SYS INC DEL              | COM           | 233326107 | 2471  | 890    | SH | CALL    | DEFINED 02 |
| DUPONT FABROS TECHNOLOGY INC | COM           | 26613Q106 | 258   | 13171  | SH |         | DEFINED 02 |
| DYNAVAX TECHNOLOGIES CORP    | COM           | 268158102 | 109   | 21367  | SH |         | DEFINED 02 |
| DYNEGY INC DEL               | CL A          | 26817G102 | 677   | 94776  | SH |         | DEFINED 02 |
| E M C CORP MASS              | COM           | 268648102 | 4388  | 6750   | SH | PUT     | DEFINED 02 |
| E M C CORP MASS              | COM           | 268648102 | 2909  | 6709   | SH | CALL    | DEFINED 02 |
| E M C CORP MASS              | COM           | 268648102 | 1575  | 85000  | SH |         | DEFINED 01 |
| EARTHLINK INC                | COM           | 270321102 | 811   | 114768 | SH |         | DEFINED 02 |
| EASTMAN KODAK CO             | COM           | 277461109 | 19    | 847    | SH |         | DEFINED 01 |
| EASTMAN KODAK CO             | COM           | 277461109 | 3845  | 175791 | SH |         | DEFINED 02 |
| EASTMAN KODAK CO             | COM           | 277461109 | 1158  | 2940   | SH | PUT     | DEFINED 02 |
| EBAY INC                     | COM           | 278642103 | 1369  | 4521   | SH | PUT     | DEFINED 02 |
| EBAY INC                     | COM           | 278642103 | 3319  | 100000 | SH |         | DEFINED 01 |
| EBAY INC                     | COM           | 278642103 | 20191 | 608338 | SH |         | DEFINED 02 |
| ECLIPSYS CORP                | COM           | 278856109 | 2185  | 86317  | SH |         | DEFINED 02 |
| EL PASO CORP                 | COM           | 28336L109 | 142   | 14171  | SH | PUT     | DEFINED 02 |
| EL PASO CORP                 | COM           | 28336L109 | 10535 | 611081 | SH |         | DEFINED 02 |
| ELAN PLC                     | ADR           | 284131208 | 5246  | 238673 | SH |         | DEFINED 02 |

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|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| ELAN PLC                     | ADR            | 284131208 | 840   | 700    | SH | CALL | DEFINED | 02 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 493   | 165    | SH | CALL | DEFINED | 02 |
| EMCORE CORP                  | COM            | 290846104 | 320   | 20900  | SH |      | DEFINED | 02 |
| EMERSON ELEC CO              | COM            | 291011104 | 212   | 3749   | SH |      | DEFINED | 02 |
| EMERSON ELEC CO              | COM            | 291011104 | 342   | 6034   | SH |      | DEFINED | 01 |
| ENCANA CORP                  | COM            | 292505104 | 314   | 240    | SH | CALL | DEFINED | 02 |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 358   | 10646  | SH |      | DEFINED | 02 |
| ENERGY TRANSFER PRTRNS L P   | UNIT LTD PARTN | 29273R109 | 242   | 4500   | SH |      | DEFINED | 02 |
| ENSCO INTL INC               | COM            | 26874Q100 | 1114  | 18680  | SH |      | DEFINED | 02 |
| ENTERGY CORP NEW             | COM            | 29364G103 | 2266  | 18961  | SH |      | DEFINED | 02 |
| ENTERPRISE GP HLDGS L P      | UNIT LP INT    | 293716106 | 330   | 8919   | SH |      | DEFINED | 02 |
| ENTERPRISE PRODS PARTNERS L  | COM            | 293792107 | 714   | 22388  | SH |      | DEFINED | 02 |
| ENZON PHARMACEUTICALS INC    | COM            | 293904108 | 122   | 12825  | SH |      | DEFINED | 02 |
| ERESEARCHTECHNOLOGY INC      | COM            | 29481V108 | 312   | 26422  | SH |      | DEFINED | 02 |
| ESCO TECHNOLOGIES INC        | COM            | 296315104 | 290   | 7263   | SH |      | DEFINED | 02 |
| ESMARK INC                   | COM            | 296475106 | 144   | 10160  | SH |      | DEFINED | 02 |
| ETHAN ALLEN INTERIORS INC    | COM            | 297602104 | 283   | 3900   | SH | PUT  | DEFINED | 02 |
| EVERGREEN ENERGY INC         | COM            | 30024B104 | 3046  | 14500  | SH | CALL | DEFINED | 02 |
| EVERGREEN ENERGY INC         | COM            | 30024B104 | 3715  | 2914   | SH | PUT  | DEFINED | 02 |
| EVERGREEN SOLAR INC          | COM            | 30033R108 | 2506  | 2800   | SH | CALL | DEFINED | 02 |
| EXELON CORP                  | COM            | 30161N101 | 2438  | 2886   | SH | CALL | DEFINED | 02 |
| EXPRESS SCRIPTS INC          | COM            | 302182100 | 2949  | 3542   | SH | CALL | DEFINED | 02 |
| EXTERRAN HLDGS INC           | COM            | 30225X103 | 1725  | 1810   | SH | CALL | DEFINED | 02 |
| EXTRA SPACE STORAGE INC      | COM            | 30225T102 | 796   | 55718  | SH |      | DEFINED | 02 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 2050  | 21876  | SH |      | DEFINED | 01 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 6272  | 66940  | SH |      | DEFINED | 02 |
| EXXON MOBIL CORP             | COM            | 30231G102 | 2824  | 2115   | SH | CALL | DEFINED | 02 |
| F5 NETWORKS INC              | COM            | 315616102 | 405   | 600    | SH | PUT  | DEFINED | 02 |
| F5 NETWORKS INC              | COM            | 315616102 | 211   | 7381   | SH |      | DEFINED | 02 |
| FEDERAL NATL MTG ASSN        | COM            | 313586109 | 2464  | 6125   | SH | PUT  | DEFINED | 02 |
| FEDEX CORP                   | COM            | 31428X106 | 1404  | 15748  | SH |      | DEFINED | 02 |
| FIDELITY COMWLTH TR          | NDQ CP IDX TRK | 315912808 | 12532 | 120500 | SH |      | DEFINED | 02 |
| FIDELITY NATL INFORMATION SV | COM            | 31620M106 | 549   | 13196  | SH |      | DEFINED | 02 |
| FINISH LINE INC              | CL A           | 317923100 | 153   | 63231  | SH |      | DEFINED | 02 |
| FIRST BANCORP P R            | COM            | 318672102 | 178   | 24442  | SH |      | DEFINED | 02 |
| FIRST SOLAR INC              | COM            | 336433107 | 326   | 1219   | SH |      | DEFINED | 02 |
| FIRST TR VALUE LINE DIVID IN | SHS            | 33734H106 | 415   | 26677  | SH |      | DEFINED | 01 |
| FIRSTFED FINL CORP           | COM            | 337907109 | 284   | 540    | SH | CALL | DEFINED | 02 |
| FIRSTFED FINL CORP           | COM            | 337907109 | 220   | 239    | SH | PUT  | DEFINED | 02 |
| FLAMEL TECHNOLOGIES SA       | SPONSORED ADR  | 338488109 | 244   | 24431  | SH |      | DEFINED | 02 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 1814  | 269552 | SH |      | DEFINED | 02 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 284   | 2640   | SH | CALL | DEFINED | 02 |
| FORD MTR CO DEL              | COM PAR \$0.01 | 345370860 | 3864  | 11357  | SH | PUT  | DEFINED | 02 |
| FORDING CDN COAL TR          | TR UNIT        | 345425102 | 983   | 25462  | SH |      | DEFINED | 02 |
| FOREST LABS INC              | COM            | 345838106 | 2681  | 7148   | SH | PUT  | DEFINED | 02 |
| FOREST LABS INC              | COM            | 345838106 | 22141 | 607422 | SH |      | DEFINED | 02 |
| FORESTAR REAL ESTATE GROUP I | COM            | 346233109 | 1102  | 54000  | SH |      | DEFINED | 02 |
| FORMFACTOR INC               | COM            | 346375108 | 334   | 10094  | SH |      | DEFINED | 02 |
| FORTUNE BRANDS INC           | COM            | 349631101 | 8655  | 119616 | SH |      | DEFINED | 02 |
| FOSTER WHEELER LTD           | SHS NEW        | G36535139 | 2266  | 14617  | SH |      | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | PFD CONV       | 35671D782 | 6037  | 40000  | SH |      | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 1218  | 11888  | SH |      | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 20568 | 15212  | SH | CALL | DEFINED | 02 |
| FREEPORT-MCMORAN COPPER & GO | COM            | 35671D857 | 395   | 1300   | SH | PUT  | DEFINED | 02 |
| FREMONT GEN CORP             | COM            | 357288109 | 413   | 250    | SH | PUT  | DEFINED | 02 |
| FREMONT GEN CORP             | COM            | 357288109 | 58    | 16434  | SH |      | DEFINED | 02 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A           | 358434108 | 2173  | 692108 | SH |      | DEFINED | 02 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A           | 358434108 | 1278  | 7000   | SH | PUT  | DEFINED | 02 |
| FRONTIER AIRLINES HOLDINGS I | COM            | 359059102 | 210   | 6000   | SH | CALL | DEFINED | 02 |
| FTI CONSULTING INC           | COM            | 302941109 | 514   | 850    | SH | CALL | DEFINED | 02 |
| FUEL TECH INC                | COM            | 359523107 | 499   | 609    | SH | PUT  | DEFINED | 02 |
| FUEL TECH INC                | COM            | 359523107 | 423   | 18670  | SH |      | DEFINED | 02 |

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| FUELCELL ENERGY INC          | COM            | 35952H106 | 269    | 27078   | SH | DEFINED | 02         |
| GAMMON GOLD INC              | COM            | 36467T106 | 1089   | 135950  | SH | DEFINED | 02         |
| GARMIN LTD                   | ORD            | G37260109 | 2345   | 410     | SH | CALL    | DEFINED 02 |
| GARMIN LTD                   | ORD            | G37260109 | 792    | 900     | SH | PUT     | DEFINED 02 |
| GATX CORP                    | COM            | 361448103 | 272    | 7404    | SH | DEFINED | 02         |
| GENENTECH INC                | COM NEW        | 368710406 | 72567  | 1081961 | SH | DEFINED | 02         |
| GENENTECH INC                | COM NEW        | 368710406 | 203    | 1026    | SH | PUT     | DEFINED 02 |
| GENERAL DYNAMICS CORP        | COM            | 369550108 | 866    | 9726    | SH | DEFINED | 02         |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 7614   | 205391  | SH | DEFINED | 02         |
| GENERAL ELECTRIC CO          | COM            | 369604103 | 881    | 15462   | SH | CALL    | DEFINED 02 |
| GENERAL MTRS CORP            | COM            | 370442105 | 4159   | 167079  | SH | DEFINED | 02         |
| GENERAL MTRS CORP            | COM            | 370442105 | 1659   | 14590   | SH | PUT     | DEFINED 02 |
| GENESIS MICROCHIP INC DEL    | COM            | 37184C103 | 310    | 36128   | SH | DEFINED | 02         |
| GEORGIA GULF CORP            | COM PAR \$0.01 | 373200203 | 1732   | 261615  | SH | DEFINED | 02         |
| GEORGIA GULF CORP            | COM PAR \$0.01 | 373200203 | 859    | 2526    | SH | PUT     | DEFINED 02 |
| GERDAU S A                   | SPONSORED ADR  | 373737105 | 474    | 16343   | SH | DEFINED | 02         |
| GERON CORP                   | COM            | 374163103 | 800    | 140799  | SH | DEFINED | 02         |
| GERON CORP                   | COM            | 374163103 | 937    | 2178    | SH | PUT     | DEFINED 02 |
| GFI GROUP INC                | COM            | 361652209 | 595    | 6215    | SH | DEFINED | 02         |
| GILEAD SCIENCES INC          | COM            | 375558103 | 982    | 21338   | SH | DEFINED | 02         |
| GLOBAL CROSSING LTD          | SHS NEW        | G3921A175 | 2123   | 96263   | SH | DEFINED | 02         |
| GLOBALSTAR INC               | COM            | 378973408 | 337    | 42109   | SH | DEFINED | 02         |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 717    | 50461   | SH | DEFINED | 01         |
| GOLD FIELDS LTD NEW          | SPONSORED ADR  | 38059T106 | 1556   | 109593  | SH | DEFINED | 02         |
| GOLDCORP INC NEW             | COM            | 380956409 | 4294   | 126554  | SH | DEFINED | 01         |
| GOLDCORP INC NEW             | COM            | 380956409 | 490    | 1152    | SH | CALL    | DEFINED 02 |
| GOLDCORP INC NEW             | COM            | 380956409 | 10519  | 310022  | SH | DEFINED | 02         |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 6777   | 1105    | SH | CALL    | DEFINED 02 |
| GOLDMAN SACHS GROUP INC      | COM            | 38141G104 | 1191   | 1234    | SH | PUT     | DEFINED 02 |
| GOODRICH CORP                | COM            | 382388106 | 605    | 8567    | SH | DEFINED | 02         |
| GOODYEAR TIRE & RUBR CO      | COM            | 382550101 | 1574   | 5680    | SH | CALL    | DEFINED 02 |
| GOOGLE INC                   | CL A           | 38259P508 | 4659   | 211     | SH | CALL    | DEFINED 02 |
| GOOGLE INC                   | CL A           | 38259P508 | 3899   | 700     | SH | PUT     | DEFINED 02 |
| GOOGLE INC                   | CL A           | 38259P508 | 36131  | 52252   | SH | DEFINED | 02         |
| GRACE W R & CO DEL NEW       | COM            | 38388F108 | 214    | 342     | SH | CALL    | DEFINED 02 |
| GRAFTECH INTL LTD            | COM            | 384313102 | 244    | 13741   | SH | DEFINED | 02         |
| GRAINGER W W INC             | COM            | 384802104 | 228    | 2602    | SH | DEFINED | 02         |
| GRANITE CONSTR INC           | COM            | 387328107 | 477    | 13186   | SH | DEFINED | 02         |
| GRANT PRIDECO INC            | COM            | 38821G101 | 877    | 15796   | SH | DEFINED | 02         |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 2033   | 64893   | SH | DEFINED | 02         |
| GREAT ATLANTIC & PAC TEA INC | COM            | 390064103 | 250    | 2380    | SH | PUT     | DEFINED 02 |
| GRUPO SIMEC S A B DE C V     | ADR            | 400491106 | 139    | 13462   | SH | DEFINED | 02         |
| GRUPO TELEVISIA SA DE CV     | SP ADR REP ORD | 40049J206 | 382    | 16068   | SH | DEFINED | 02         |
| GRUPO TMM S A B              | SP ADR A SHS   | 40051D105 | 87     | 38500   | SH | DEFINED | 02         |
| GUANGSHEN RY LTD             | SPONSORED ADR  | 40065W107 | 362    | 10144   | SH | DEFINED | 02         |
| GUARANTY FINL GROUP INC      | COM            | 40108N106 | 863    | 75000   | SH | DEFINED | 02         |
| HALLIBURTON CO               | COM            | 406216101 | 525    | 500     | SH | CALL    | DEFINED 02 |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 1960   | 41968   | SH | DEFINED | 02         |
| HARLEY DAVIDSON INC          | COM            | 412822108 | 352    | 427     | SH | PUT     | DEFINED 02 |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 586    | 56815   | SH | DEFINED | 02         |
| HARMONY GOLD MNG LTD         | SPONSORED ADR  | 413216300 | 856    | 1822    | SH | PUT     | DEFINED 02 |
| HARRAHS ENTMT INC            | COM            | 413619107 | 155326 | 1750153 | SH | DEFINED | 02         |
| HARVEST NATURAL RESOURCES IN | COM            | 41754V103 | 1163   | 93039   | SH | DEFINED | 02         |
| HAWAIIAN HOLDINGS INC        | COM            | 419879101 | 1217   | 238648  | SH | DEFINED | 02         |
| HEADWATERS INC               | COM            | 42210P102 | 1068   | 7000    | SH | PUT     | DEFINED 02 |
| HEALTH MGMT ASSOC INC NEW    | CL A           | 421933102 | 112    | 18669   | SH | DEFINED | 02         |
| HEELYS INC                   | COM            | 42279M107 | 73     | 10514   | SH | DEFINED | 02         |
| HERBALIFE LTD                | COM USD SHS    | G4412G101 | 934    | 23179   | SH | DEFINED | 02         |
| HERBALIFE LTD                | COM USD SHS    | G4412G101 | 647    | 660     | SH | CALL    | DEFINED 02 |
| HERZFELD CARIBBEAN BASIN FD  | COM            | 42804T106 | 113    | 14000   | SH | DEFINED | 01         |
| HEWITT ASSOCS INC            | COM            | 42822Q100 | 25348  | 662010  | SH | DEFINED | 02         |
| HEWITT ASSOCS INC            | COM            | 42822Q100 | 1151   | 2990    | SH | PUT     | DEFINED 02 |



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|                              |                |           |       |        |    |      |         |    |
|------------------------------|----------------|-----------|-------|--------|----|------|---------|----|
| HEWLETT PACKARD CO           | COM            | 428236103 | 448   | 800    | SH | CALL | DEFINED | 02 |
| HEXCEL CORP NEW              | COM            | 428291108 | 464   | 19119  | SH |      | DEFINED | 02 |
| HLTH CORPORATION             | COM            | 40422Y101 | 264   | 2250   | SH | CALL | DEFINED | 02 |
| HOLLY CORP                   | COM PAR \$0.01 | 435758305 | 307   | 6024   | SH |      | DEFINED | 02 |
| HOME DEPOT INC               | COM            | 437076102 | 5672  | 210561 | SH |      | DEFINED | 02 |
| HOME DEPOT INC               | COM            | 437076102 | 2552  | 3734   | SH | PUT  | DEFINED | 02 |
| HOME SOLUTIONS AMER INC      | COM            | 437355100 | 32    | 32072  | SH |      | DEFINED | 02 |
| HOME SOLUTIONS AMER INC      | COM            | 437355100 | 5388  | 6285   | SH | PUT  | DEFINED | 02 |
| HOUSEVALUES INC              | COM            | 44183Y102 | 106   | 34048  | SH |      | DEFINED | 02 |
| HOVNANIAN ENTERPRISES INC    | CL A           | 442487203 | 431   | 1500   | SH | PUT  | DEFINED | 02 |
| HUANENG PWR INTL INC         | SPON ADR H SHS | 443304100 | 610   | 14771  | SH |      | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC    | COM            | 444903108 | 354   | 2250   | SH | CALL | DEFINED | 02 |
| HUMANA INC                   | COM            | 444859102 | 716   | 9505   | SH |      | DEFINED | 02 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 322   | 1250   | SH | PUT  | DEFINED | 02 |
| HUNT J B TRANS SVCS INC      | COM            | 445658107 | 529   | 4600   | SH | CALL | DEFINED | 02 |
| HUTCHINSON TECHNOLOGY INC    | COM            | 448407106 | 200   | 7615   | SH |      | DEFINED | 02 |
| IAC INTERACTIVECORP          | COM NEW        | 44919P300 | 2489  | 3193   | SH | CALL | DEFINED | 02 |
| IAMGOLD CORP                 | COM            | 450913108 | 183   | 22592  | SH |      | DEFINED | 02 |
| ICICI BK LTD                 | ADR            | 45104G104 | 477   | 7755   | SH |      | DEFINED | 02 |
| IDT CORP                     | COM            | 448947101 | 316   | 40011  | SH |      | DEFINED | 02 |
| II VI INC                    | COM            | 902104108 | 244   | 7984   | SH |      | DEFINED | 02 |
| ILLUMINA INC                 | COM            | 452327109 | 4081  | 1952   | SH | CALL | DEFINED | 02 |
| IMERGENT INC                 | COM            | 45247Q100 | 381   | 35976  | SH |      | DEFINED | 02 |
| IMMUNOMEDICS INC             | COM            | 452907108 | 106   | 45636  | SH |      | DEFINED | 02 |
| IMPAC MTG HLDGS INC          | COM            | 45254P102 | 75    | 134152 | SH |      | DEFINED | 02 |
| INDEVUS PHARMACEUTICALS INC  | COM            | 454072109 | 1013  | 5000   | SH | CALL | DEFINED | 02 |
| INDYMAC BANCORP INC          | COM            | 456607100 | 3796  | 1880   | SH | PUT  | DEFINED | 02 |
| INFORMATICA CORP             | COM            | 45666Q102 | 1261  | 70000  | SH |      | DEFINED | 01 |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR  | 456788108 | 451   | 9946   | SH |      | DEFINED | 02 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW        | 457985208 | 1461  | 2002   | SH | CALL | DEFINED | 02 |
| INTEL CORP                   | COM            | 458140100 | 1926  | 9680   | SH | CALL | DEFINED | 02 |
| INTEL CORP                   | COM            | 458140100 | 386   | 2300   | SH | PUT  | DEFINED | 02 |
| INTERCONTINENTALEXCHANGE INC | COM            | 45865V100 | 365   | 1895   | SH |      | DEFINED | 02 |
| INTERMUNE INC                | COM            | 45884X103 | 343   | 979    | SH | CALL | DEFINED | 02 |
| INTERMUNE INC                | COM            | 45884X103 | 1274  | 3502   | SH | PUT  | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM            | 459200101 | 1413  | 500    | SH | CALL | DEFINED | 02 |
| INTERNATIONAL COAL GRP INC N | COM            | 45928H106 | 146   | 27188  | SH |      | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM            | 459506101 | 250   | 5202   | SH |      | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM            | 459902102 | 836   | 757    | SH | CALL | DEFINED | 02 |
| INTERNATIONAL RECTIFIER CORP | COM            | 460254105 | 617   | 18169  | SH |      | DEFINED | 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT   | 46059W102 | 2188  | 36958  | SH |      | DEFINED | 02 |
| INTEROIL CORP                | COM            | 460951106 | 449   | 23292  | SH |      | DEFINED | 02 |
| INTEROIL CORP                | COM            | 460951106 | 538   | 375    | SH | CALL | DEFINED | 02 |
| INTEROIL CORP                | COM            | 460951106 | 2243  | 1094   | SH | PUT  | DEFINED | 02 |
| INTUIT                       | COM            | 461202103 | 241   | 568    | SH | CALL | DEFINED | 02 |
| INTUITIVE SURGICAL INC       | COM NEW        | 46120E602 | 1456  | 68     | SH | CALL | DEFINED | 02 |
| INVERNESS MED INNOVATIONS IN | COM            | 46126P106 | 2465  | 43869  | SH |      | DEFINED | 02 |
| ION GEOPHYSICAL CORP         | COM            | 462044108 | 173   | 10938  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI STH AFRCA | 464286780 | 1130  | 2000   | SH | CALL | DEFINED | 02 |
| ISHARES INC                  | MSCI TAIWAN    | 464286731 | 223   | 14816  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI STH AFRCA | 464286780 | 791   | 2510   | SH | PUT  | DEFINED | 02 |
| ISHARES INC                  | MSCI S KOREA   | 464286772 | 593   | 9164   | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI MALAYSIA  | 464286830 | 1486  | 116737 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI JAPAN     | 464286848 | 821   | 61742  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI EMU INDEX | 464286608 | 4222  | 35383  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI CDA INDEX | 464286509 | 2036  | 63373  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 3494  | 20649  | SH | PUT  | DEFINED | 02 |
| ISHARES INC                  | MSCI BRAZIL    | 464286400 | 8100  | 10349  | SH | CALL | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRALIA | 464286103 | 1771  | 6600   | SH | PUT  | DEFINED | 02 |
| ISHARES INC                  | MSCI HONG KONG | 464286871 | 1050  | 47900  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SWEDEN    | 464286756 | 2590  | 84317  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRALIA | 464286103 | 11384 | 394987 | SH |      | DEFINED | 02 |

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|                          |                 |           |       |        |    |      |         |    |
|--------------------------|-----------------|-----------|-------|--------|----|------|---------|----|
| ISHARES TR               | RUSSELL 1000    | 464287622 | 1208  | 15132  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P 100 IDX FD  | 464287101 | 1840  | 26740  | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSSELL1000VAL  | 464287598 | 740   | 9224   | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSSELL1000GRW  | 464287614 | 8316  | 136828 | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSL 2000 GROW  | 464287648 | 28108 | 336698 | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSSELL MIDCAP  | 464287499 | 890   | 8593   | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSSELL 3000    | 464287689 | 1672  | 19811  | SH |      | DEFINED | 02 |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 57910 | 775778 | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P 1500 INDEX  | 464287150 | 4292  | 32977  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P LTN AM 40   | 464287390 | 266   | 279    | SH | PUT  | DEFINED | 02 |
| ISHARES TR               | RUSSELL 2000    | 464287655 | 1098  | 3426   | SH | PUT  | DEFINED | 02 |
| ISHARES TR               | S&P 500 INDEX   | 464287200 | 3914  | 26675  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P EURO PLUS   | 464287861 | 5040  | 44075  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P GBL ENER    | 464287341 | 242   | 1705   | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P GBL HLTHCR  | 464287325 | 677   | 11607  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P GL UTILITI  | 464288711 | 6590  | 94991  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P GSSI NATL   | 464287374 | 5460  | 40634  | SH |      | DEFINED | 02 |
| ISHARES TR               | NYSE COMP INDX  | 464287143 | 1783  | 20003  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P LTN AM 40   | 464287390 | 787   | 3160   | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN AGG BND  | 464287226 | 5023  | 49654  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P MIDCP VALU  | 464287705 | 222   | 2788   | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P SMLCAP 600  | 464287804 | 5494  | 84501  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P SMLCP GROW  | 464287887 | 4951  | 36727  | SH |      | DEFINED | 02 |
| ISHARES TR               | SMLL VAL INDX   | 464288703 | 392   | 5292   | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P GSTI SOFTW  | 464287515 | 2695  | 52132  | SH |      | DEFINED | 02 |
| ISHARES TR               | FTSE XNHUA IDX  | 464287184 | 5118  | 5607   | SH | PUT  | DEFINED | 02 |
| ISHARES TR               | SMLL CORE INDX  | 464288505 | 2200  | 27266  | SH |      | DEFINED | 02 |
| ISHARES TR               | 20+ YR TRS BD   | 464287432 | 7432  | 79880  | SH |      | DEFINED | 02 |
| ISHARES TR               | 7-10 YR TRS BD  | 464287440 | 11022 | 126680 | SH |      | DEFINED | 02 |
| ISHARES TR               | COHEN&ST RLTY   | 464287564 | 5334  | 67332  | SH |      | DEFINED | 02 |
| ISHARES TR               | DJ MED DEVICES  | 464288810 | 716   | 11796  | SH |      | DEFINED | 02 |
| ISHARES TR               | DJ SEL DIV INX  | 464287168 | 8412  | 130446 | SH |      | DEFINED | 02 |
| ISHARES TR               | DJ US FINL SEC  | 464287788 | 4905  | 52107  | SH |      | DEFINED | 02 |
| ISHARES TR               | DJ US FINL SVC  | 464287770 | 486   | 4757   | SH |      | DEFINED | 02 |
| ISHARES TR               | DJ US REAL EST  | 464287739 | 3023  | 1500   | SH | PUT  | DEFINED | 02 |
| ISHARES TR               | DJ US TECH SEC  | 464287721 | 2263  | 36227  | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN INTER C  | 464288638 | 2706  | 26800  | SH |      | DEFINED | 02 |
| ISHARES TR               | FTSE XNHUA IDX  | 464287184 | 3535  | 5553   | SH | CALL | DEFINED | 02 |
| ISHARES TR               | NYSE 100INX FD  | 464287135 | 372   | 4900   | SH |      | DEFINED | 02 |
| ISHARES TR               | HIGH YLD CORP   | 464288513 | 19926 | 197838 | SH |      | DEFINED | 02 |
| ISHARES TR               | IBOXX INV CPBD  | 464287242 | 2892  | 27584  | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN 10-20YR  | 464288653 | 1828  | 17416  | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN 3-7 YR   | 464288661 | 587   | 5575   | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN CR BD    | 464288620 | 1316  | 13159  | SH |      | DEFINED | 02 |
| ISHARES TR               | LEHMAN SH TREA  | 464288679 | 498   | 4540   | SH |      | DEFINED | 02 |
| ISHARES TR               | MBS FIXED BDFD  | 464288588 | 5711  | 56104  | SH |      | DEFINED | 02 |
| ISHARES TR               | MSCI EMERG MKT  | 464287234 | 12751 | 21083  | SH | CALL | DEFINED | 02 |
| ISHARES TR               | MSCI EMERG MKT  | 464287234 | 6362  | 8755   | SH | PUT  | DEFINED | 02 |
| ISHARES TR               | MSCI VAL IDX    | 464288877 | 2513  | 34929  | SH |      | DEFINED | 02 |
| ISHARES TR               | NASDQ BIO INDX  | 464287556 | 318   | 197    | SH | CALL | DEFINED | 02 |
| ISHARES TR               | FTSE XNHUA IDX  | 464287184 | 11403 | 66902  | SH |      | DEFINED | 02 |
| ISHARES TR               | US PFD STK IDX  | 464288687 | 356   | 8584   | SH |      | DEFINED | 02 |
| ISHARES TR               | US TIPS BD FD   | 464287176 | 4200  | 39700  | SH |      | DEFINED | 02 |
| ISHARES TR               | S&P/TOPIX 150   | 464287382 | 347   | 2973   | SH |      | DEFINED | 02 |
| ISILON SYS INC           | COM             | 46432L104 | 114   | 22495  | SH |      | DEFINED | 02 |
| ITRON INC                | COM             | 465741106 | 635   | 6620   | SH |      | DEFINED | 02 |
| JA SOLAR HOLDINGS CO LTD | SPON ADR        | 466090107 | 234   | 3357   | SH |      | DEFINED | 02 |
| JAKKS PAC INC            | COM             | 47012E106 | 1649  | 69851  | SH |      | DEFINED | 02 |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 373   | 28013  | SH |      | DEFINED | 02 |
| JDS UNIPHASE CORP        | COM PAR \$0.001 | 46612J507 | 1247  | 7600   | SH | PUT  | DEFINED | 02 |
| JOHNSON & JOHNSON        | COM             | 478160104 | 4747  | 71175  | SH |      | DEFINED | 02 |
| JOHNSON CTLS INC         | COM             | 478366107 | 2804  | 77809  | SH |      | DEFINED | 02 |

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|                              |                |           |       |         |    |      |         |    |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| JONES APPAREL GROUP INC      | COM            | 480074103 | 303   | 18928   | SH |      | DEFINED | 02 |
| JP MORGAN CHASE & CO         | COM            | 46625H100 | 2049  | 16760   | SH | PUT  | DEFINED | 02 |
| JUNIPER NETWORKS INC         | COM            | 48203R104 | 403   | 500     | SH | CALL | DEFINED | 02 |
| JUPITERMEDIA CORP            | COM            | 48207D101 | 43    | 11260   | SH |      | DEFINED | 02 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01 | 483007704 | 656   | 8248    | SH |      | DEFINED | 02 |
| KB HOME                      | COM            | 48666K109 | 1707  | 6947    | SH | PUT  | DEFINED | 02 |
| KB HOME                      | COM            | 48666K109 | 7865  | 364107  | SH |      | DEFINED | 02 |
| KBR INC                      | COM            | 48242W106 | 396   | 900     | SH | CALL | DEFINED | 02 |
| KELLOGG CO                   | COM            | 487836108 | 1007  | 19200   | SH |      | DEFINED | 02 |
| KIMBERLY CLARK CORP          | COM            | 494368103 | 609   | 8779    | SH |      | DEFINED | 02 |
| KINDRED HEALTHCARE INC       | COM            | 494580103 | 204   | 8157    | SH |      | DEFINED | 02 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 174   | 17036   | SH |      | DEFINED | 02 |
| KINROSS GOLD CORP            | COM NO PAR     | 496902404 | 361   | 19636   | SH |      | DEFINED | 02 |
| KNIGHT CAPITAL GROUP INC     | CL A           | 499005106 | 168   | 11670   | SH |      | DEFINED | 02 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 1700  | 5000    | SH | CALL | DEFINED | 02 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 1595  | 48883   | SH |      | DEFINED | 02 |
| KROGER CO                    | COM            | 501044101 | 1394  | 52195   | SH |      | DEFINED | 02 |
| L-3 COMMUNICATIONS HLDGS INC | COM            | 502424104 | 4699  | 44354   | SH |      | DEFINED | 02 |
| LANCE INC                    | COM            | 514606102 | 236   | 11543   | SH |      | DEFINED | 02 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 1160  | 58884   | SH |      | DEFINED | 02 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 398   | 743     | SH | PUT  | DEFINED | 02 |
| LANDSTAR SYS INC             | COM            | 515098101 | 562   | 13327   | SH |      | DEFINED | 02 |
| LANOPTICS LTD                | ORD            | M6706C103 | 328   | 17900   | SH |      | DEFINED | 02 |
| LAS VEGAS SANDS CORP         | COM            | 517834107 | 525   | 5099    | SH |      | DEFINED | 02 |
| LASERCARD CORP               | COM            | 51807U101 | 107   | 10132   | SH |      | DEFINED | 02 |
| LAYNE CHRISTENSEN CO         | COM            | 521050104 | 354   | 7193    | SH |      | DEFINED | 02 |
| LDK SOLAR CO LTD             | SPONSORED ADR  | 50183L107 | 256   | 5441    | SH |      | DEFINED | 02 |
| LEAP WIRELESS INTL INC       | COM NEW        | 521863308 | 783   | 16790   | SH |      | DEFINED | 02 |
| LEAR CORP                    | COM            | 521865105 | 1122  | 14225   | SH | PUT  | DEFINED | 02 |
| LEGGETT & PLATT INC          | COM            | 524660107 | 588   | 33728   | SH |      | DEFINED | 02 |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 4756  | 7426    | SH | CALL | DEFINED | 02 |
| LEHMAN BROS HLDGS INC        | COM            | 524908100 | 2888  | 12114   | SH | PUT  | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 246   | 20378   | SH | CALL | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 211   | 983     | SH | PUT  | DEFINED | 02 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 354   | 10142   | SH |      | DEFINED | 02 |
| LEXMARK INTL NEW             | CL A           | 529771107 | 300   | 500     | SH | PUT  | DEFINED | 02 |
| LIBERTY MEDIA HLDG CORP      | CAP COM SER A  | 53071M302 | 419   | 1350    | SH | CALL | DEFINED | 02 |
| LIGAND PHARMACEUTICALS INC   | CL B           | 53220K207 | 64    | 13201   | SH |      | DEFINED | 02 |
| LIMITED BRANDS INC           | COM            | 532716107 | 735   | 5067    | SH | PUT  | DEFINED | 02 |
| LIMITED BRANDS INC           | COM            | 532716107 | 1335  | 4488    | SH | CALL | DEFINED | 02 |
| LINDSAY CORP                 | COM            | 535555106 | 232   | 3278    | SH |      | DEFINED | 02 |
| LINN ENERGY LLC              | UNIT LTD LIAB  | 536020100 | 45237 | 1807302 | SH |      | DEFINED | 02 |
| LINN ENERGY LLC              | UNIT LTD LIAB  | 536020100 | 1943  | 32900   | SH | PUT  | DEFINED | 02 |
| LOCKHEED MARTIN CORP         | COM            | 539830109 | 367   | 3486    | SH |      | DEFINED | 02 |
| LODGENET ENTMT CORP          | COM            | 540211109 | 203   | 1800    | SH | PUT  | DEFINED | 02 |
| LOEWS CORP                   | CAROLNA GP STK | 540424207 | 2696  | 7848    | SH | CALL | DEFINED | 02 |
| LOEWS CORP                   | CAROLNA GP STK | 540424207 | 315   | 4500    | SH | PUT  | DEFINED | 02 |
| LOWES COS INC                | COM            | 548661107 | 306   | 13522   | SH |      | DEFINED | 01 |
| LSI CORPORATION              | COM            | 502161102 | 576   | 1225    | SH | PUT  | DEFINED | 02 |
| M & T BK CORP                | COM            | 55261F104 | 305   | 3743    | SH |      | DEFINED | 02 |
| MAGELLAN MIDSTREAM HLDGS LP  | COM LP INTS    | 55907R108 | 333   | 12409   | SH |      | DEFINED | 02 |
| MAGELLAN MIDSTREAM PRTNRS LP | COM UNIT RP LP | 559080106 | 511   | 11787   | SH |      | DEFINED | 02 |
| MAGUIRE PPTYS INC            | COM            | 559775101 | 1962  | 66588   | SH |      | DEFINED | 02 |
| MANNKIND CORP                | COM            | 56400P201 | 94    | 11816   | SH |      | DEFINED | 02 |
| MARATHON OIL CORP            | COM            | 565849106 | 1530  | 1000    | SH | CALL | DEFINED | 02 |
| MARKET VECTORS ETF TR        | RUSSIA ETF     | 57060U506 | 6427  | 126160  | SH |      | DEFINED | 02 |
| MARRIOTT INTL INC NEW        | CL A           | 571903202 | 216   | 260     | SH | PUT  | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A           | 573083102 | 338   | 36429   | SH |      | DEFINED | 02 |
| MARVEL ENTERTAINMENT INC     | COM            | 57383T103 | 297   | 1430    | SH | CALL | DEFINED | 02 |
| MARVELL TECHNOLOGY GROUP LTD | ORD            | G5876H105 | 233   | 7774    | SH | CALL | DEFINED | 02 |
| MASTERCARD INC               | CL A           | 57636Q104 | 17545 | 3113    | SH | CALL | DEFINED | 02 |
| MATRIX INITIATIVES INC       | COM            | 57685L105 | 427   | 30666   | SH |      | DEFINED | 02 |

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|                             |               |           |        |         |    |         |         |    |
|-----------------------------|---------------|-----------|--------|---------|----|---------|---------|----|
| MATTEL INC                  | COM           | 577081102 | 287    | 15051   | SH | DEFINED | 02      |    |
| MAXWELL TECHNOLOGIES INC    | COM           | 577767106 | 186    | 22482   | SH | DEFINED | 02      |    |
| MBIA INC                    | COM           | 55262C100 | 2800   | 1997    | SH | PUT     | DEFINED | 02 |
| MCCLATCHY CO                | CL A          | 579489105 | 284    | 22644   | SH | DEFINED | 02      |    |
| MCCLATCHY CO                | CL A          | 579489105 | 609    | 347     | SH | PUT     | DEFINED | 02 |
| MCDERMOTT INTL INC          | COM           | 580037109 | 347    | 700     | SH | CALL    | DEFINED | 02 |
| MCDONALDS CORP              | COM           | 580135101 | 1287   | 2498    | SH | CALL    | DEFINED | 02 |
| MCDONALDS CORP              | COM           | 580135101 | 415    | 464     | SH | PUT     | DEFINED | 02 |
| MCGRAW HILL COS INC         | COM           | 580645109 | 585    | 13363   | SH | DEFINED | 02      |    |
| MCKESSON CORP               | COM           | 58155Q103 | 1483   | 1111    | SH | CALL    | DEFINED | 02 |
| MCMORAN EXPLORATION CO      | COM           | 582411104 | 898    | 68606   | SH | DEFINED | 02      |    |
| MEDAREX INC                 | COM           | 583916101 | 220    | 21072   | SH | DEFINED | 02      |    |
| MEDAREX INC                 | COM           | 583916101 | 119    | 15900   | SH | CALL    | DEFINED | 02 |
| MEDAREX INC                 | COM           | 583916101 | 521    | 2450    | SH | PUT     | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC  | COM           | 58405U102 | 464    | 100     | SH | CALL    | DEFINED | 02 |
| MEDIA GEN INC               | CL A          | 584404107 | 291    | 13681   | SH | DEFINED | 02      |    |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW      | 584690309 | 519    | 19977   | SH | DEFINED | 02      |    |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW      | 584690309 | 250    | 625     | SH | PUT     | DEFINED | 02 |
| MEDTRONIC INC               | COM           | 585055106 | 440    | 1000    | SH | PUT     | DEFINED | 02 |
| MEDTRONIC INC               | COM           | 585055106 | 289    | 5747    | SH | DEFINED | 02      |    |
| MERCK & CO INC              | COM           | 589331107 | 4513   | 77657   | SH | DEFINED | 02      |    |
| MERCK & CO INC              | COM           | 589331107 | 280    | 210     | SH | CALL    | DEFINED | 02 |
| MERRILL LYNCH & CO INC      | COM           | 590188108 | 10879  | 202661  | SH | DEFINED | 02      |    |
| MERRILL LYNCH & CO INC      | COM           | 590188108 | 8183   | 6089    | SH | PUT     | DEFINED | 02 |
| METAL MGMT INC              | COM NEW       | 591097209 | 286    | 240     | SH | CALL    | DEFINED | 02 |
| METLIFE INC                 | COM           | 59156R108 | 268    | 975     | SH | PUT     | DEFINED | 02 |
| MGIC INVT CORP WIS          | COM           | 552848103 | 2188   | 97564   | SH | DEFINED | 02      |    |
| MGIC INVT CORP WIS          | COM           | 552848103 | 2201   | 2986    | SH | PUT     | DEFINED | 02 |
| MGM MIRAGE                  | COM           | 552953101 | 1650   | 591     | SH | CALL    | DEFINED | 02 |
| MGP INGREDIENTS INC         | COM           | 55302G103 | 129    | 13739   | SH | DEFINED | 02      |    |
| MICROCHIP TECHNOLOGY INC    | COM           | 595017104 | 246    | 7829    | SH | DEFINED | 02      |    |
| MICRON TECHNOLOGY INC       | COM           | 595112103 | 1401   | 1875    | SH | PUT     | DEFINED | 02 |
| MICROSOFT CORP              | COM           | 594918104 | 1454   | 4500    | SH | PUT     | DEFINED | 02 |
| MICROSOFT CORP              | COM           | 594918104 | 18099  | 25753   | SH | CALL    | DEFINED | 02 |
| MICROVISION INC DEL         | COM           | 594960106 | 151    | 38594   | SH | DEFINED | 02      |    |
| MID-AMER APT CMNTYS INC     | COM           | 59522J103 | 363    | 8495    | SH | DEFINED | 02      |    |
| MIDCAP SPDR TR              | UNIT SER 1    | 595635103 | 174713 | 1126453 | SH | DEFINED | 02      |    |
| MILLICOM INTL CELLULAR S A  | SHS NEW       | L6388F110 | 921    | 610     | SH | CALL    | DEFINED | 02 |
| MINDRAY MEDICAL INTL LTD    | SPON ADR      | 602675100 | 339    | 7900    | SH | DEFINED | 02      |    |
| MIRANT CORP NEW             | COM           | 60467R100 | 387    | 900     | SH | CALL    | DEFINED | 02 |
| MIRANT CORP NEW             | COM           | 60467R100 | 563    | 1971    | SH | PUT     | DEFINED | 02 |
| MOBILE TELESYSTEMS OJSC     | SPONSORED ADR | 607409109 | 637    | 6260    | SH | DEFINED | 02      |    |
| MOHAWK INDS INC             | COM           | 608190104 | 1270   | 1000    | SH | PUT     | DEFINED | 02 |
| MOHAWK INDS INC             | COM           | 608190104 | 966    | 12990   | SH | DEFINED | 02      |    |
| MOHAWK INDS INC             | COM           | 608190104 | 17     | 232     | SH | DEFINED | 01      |    |
| MOLSON COORS BREWING CO     | CL B          | 60871R209 | 431    | 8346    | SH | DEFINED | 02      |    |
| MONSANTO CO NEW             | COM           | 61166W101 | 1049   | 420     | SH | CALL    | DEFINED | 02 |
| MONSTER WORLDWIDE INC       | COM           | 611742107 | 1566   | 48348   | SH | DEFINED | 02      |    |
| MOODYS CORP                 | COM           | 615369105 | 1747   | 2382    | SH | PUT     | DEFINED | 02 |
| MORGAN STANLEY              | COM NEW       | 617446448 | 18345  | 345409  | SH | DEFINED | 02      |    |
| MORGAN STANLEY              | COM NEW       | 617446448 | 914    | 3250    | SH | CALL    | DEFINED | 02 |
| MORGAN STANLEY              | COM NEW       | 617446448 | 132    | 2480    | SH | DEFINED | 01      |    |
| MORGAN STANLEY              | COM NEW       | 617446448 | 4532   | 24486   | SH | PUT     | DEFINED | 02 |
| MOSAIC CO                   | COM           | 61945A107 | 6908   | 73225   | SH | DEFINED | 02      |    |
| MOTOROLA INC                | COM           | 620076109 | 1094   | 4000    | SH | CALL    | DEFINED | 02 |
| MOTOROLA INC                | COM           | 620076109 | 205    | 1600    | SH | PUT     | DEFINED | 02 |
| NABORS INDUSTRIES LTD       | SHS           | G6359F103 | 1201   | 43864   | SH | DEFINED | 02      |    |
| NASDAQ STOCK MARKET INC     | COM           | 631103108 | 1688   | 861     | SH | CALL    | DEFINED | 02 |
| NATIONAL INSTRS CORP        | COM           | 636518102 | 239    | 7173    | SH | DEFINED | 02      |    |
| NATIONAL OILWELL VARCO INC  | COM           | 637071101 | 802    | 10923   | SH | DEFINED | 02      |    |
| NAUTILUS INC                | COM           | 63910B102 | 178    | 36623   | SH | DEFINED | 02      |    |
| NAVARRE CORP                | COM           | 639208107 | 585    | 281471  | SH | DEFINED | 02      |    |

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|------------------------------|---------------|-----------|--------|---------|----|---------|------------|
| NAVTEQ CORP                  | COM           | 63936L100 | 3239   | 42845   | SH | DEFINED | 02         |
| NCR CORP NEW                 | COM           | 62886E108 | 213    | 8498    | SH | DEFINED | 02         |
| NETLOGIC MICROSYSTEMS INC    | COM           | 64118B100 | 1160   | 36019   | SH | DEFINED | 02         |
| NEUROCHEM INC                | COM           | 64125K101 | 65     | 29351   | SH | DEFINED | 02         |
| NEUROCRINE BIOSCIENCES INC   | COM           | 64125C109 | 613    | 134980  | SH | DEFINED | 02         |
| NEUROCRINE BIOSCIENCES INC   | COM           | 64125C109 | 1563   | 1930    | SH | PUT     | DEFINED 02 |
| NEUSTAR INC                  | CL A          | 64126X201 | 213    | 7410    | SH | DEFINED | 02         |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR      | 647581107 | 903    | 11200   | SH | DEFINED | 02         |
| NEW YORK TIMES CO            | CL A          | 650111107 | 337    | 19224   | SH | DEFINED | 02         |
| NEWCASTLE INVT CORP          | COM           | 65105M108 | 992    | 76537   | SH | DEFINED | 02         |
| NEWCASTLE INVT CORP          | COM           | 65105M108 | 1118   | 1171    | SH | PUT     | DEFINED 02 |
| NEWS CORP                    | CL B          | 65248E203 | 344    | 16202   | SH | DEFINED | 02         |
| NIKE INC                     | CL B          | 654106103 | 1460   | 750     | SH | CALL    | DEFINED 02 |
| NOBLE CORPORATION            | SHS           | G65422100 | 715    | 1100    | SH | CALL    | DEFINED 02 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 306    | 7980    | SH | DEFINED | 02         |
| NORDSTROM INC                | COM           | 655664100 | 249    | 2850    | SH | PUT     | DEFINED 02 |
| NORFOLK SOUTHERN CORP        | COM           | 655844108 | 1207   | 1775    | SH | CALL    | DEFINED 02 |
| NORTEL NETWORKS CORP NEW     | COM NEW       | 656568508 | 1690   | 1925    | SH | PUT     | DEFINED 02 |
| NORTH AMERN PALLADIUM LTD    | COM           | 656912102 | 38     | 10374   | SH | DEFINED | 02         |
| NORTHWEST AIRLS CORP         | COM           | 667280408 | 754    | 1207    | SH | PUT     | DEFINED 02 |
| NORTHWEST AIRLS CORP         | COM           | 667280408 | 18863  | 1300033 | SH | DEFINED | 02         |
| NOVA BIOSOURCE FUELS INC     | COM           | 65488W103 | 50     | 17144   | SH | DEFINED | 02         |
| NOVAGOLD RES INC             | COM NEW       | 66987E206 | 96     | 11780   | SH | DEFINED | 02         |
| NOVELL INC                   | COM           | 670006105 | 681    | 99124   | SH | DEFINED | 02         |
| NOVELL INC                   | COM           | 670006105 | 205    | 1820    | SH | PUT     | DEFINED 02 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 106228 | 2451044 | SH | DEFINED | 02         |
| NRG ENERGY INC               | COM NEW       | 629377508 | 10157  | 14567   | SH | CALL    | DEFINED 02 |
| NRG ENERGY INC               | COM NEW       | 629377508 | 1016   | 41432   | SH | PUT     | DEFINED 02 |
| NUSTAR ENERGY LP             | UNIT COM      | 67058H102 | 623    | 11696   | SH | DEFINED | 02         |
| NVIDIA CORP                  | COM           | 67066G104 | 1120   | 32934   | SH | DEFINED | 02         |
| NVR INC                      | COM           | 62944T105 | 276    | 526     | SH | DEFINED | 02         |
| NYMEX HOLDINGS INC           | COM           | 62948N104 | 324    | 2428    | SH | DEFINED | 02         |
| NYSE EURONEXT                | COM           | 629491101 | 274449 | 3126903 | SH | DEFINED | 01         |
| NYSE EURONEXT                | COM           | 629491101 | 520    | 3759    | SH | CALL    | DEFINED 02 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 1712   | 1243    | SH | CALL    | DEFINED 02 |
| OCCULOGIX INC                | COM           | 67461T107 | 5      | 58650   | SH | DEFINED | 02         |
| ODYSSEY RE HLDGS CORP        | COM           | 67612W108 | 580    | 15792   | SH | DEFINED | 02         |
| OFFICEMAX INC DEL            | COM           | 67622P101 | 390    | 18855   | SH | DEFINED | 02         |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 1502   | 375     | SH | CALL    | DEFINED 02 |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT | 678002106 | 228    | 3501    | SH | PUT     | DEFINED 02 |
| OPENWAVE SYS INC             | COM NEW       | 683718308 | 290    | 111689  | SH | DEFINED | 02         |
| OPENWAVE SYS INC             | COM NEW       | 683718308 | 678    | 2710    | SH | PUT     | DEFINED 02 |
| ORACLE CORP                  | COM           | 68389X105 | 28149  | 1246632 | SH | DEFINED | 02         |
| ORMAT TECHNOLOGIES INC       | COM           | 686688102 | 334    | 6066    | SH | DEFINED | 02         |
| OSI PHARMACEUTICALS INC      | COM           | 671040103 | 203    | 494     | SH | CALL    | DEFINED 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM           | 690368105 | 1425   | 19142   | SH | DEFINED | 02         |
| OWENS CORNING NEW            | COM           | 690742101 | 512    | 2150    | SH | PUT     | DEFINED 02 |
| OWENS ILL INC                | COM NEW       | 690768403 | 201    | 57      | SH | CALL    | DEFINED 02 |
| PACIFIC ETHANOL INC          | COM           | 69423U107 | 143    | 17401   | SH | DEFINED | 02         |
| PACIFIC SUNWEAR CALIF INC    | COM           | 694873100 | 2836   | 10700   | SH | CALL    | DEFINED 02 |
| PAIN THERAPEUTICS INC        | COM           | 69562K100 | 1624   | 153174  | SH | DEFINED | 02         |
| PALM INC NEW                 | COM           | 696643105 | 930    | 2000    | SH | PUT     | DEFINED 02 |
| PALM INC NEW                 | COM           | 696643105 | 640    | 101000  | SH | DEFINED | 02         |
| PALM INC NEW                 | COM           | 696643105 | 376    | 1321    | SH | CALL    | DEFINED 02 |
| PAN AMERICAN SILVER CORP     | COM           | 697900108 | 2071   | 59302   | SH | DEFINED | 02         |
| PAN AMERICAN SILVER CORP     | COM           | 697900108 | 561    | 225     | SH | CALL    | DEFINED 02 |
| PANACOS PHARMACEUTICALS INC  | COM           | 69811Q106 | 22     | 27599   | SH | DEFINED | 02         |
| PAR PHARMACEUTICAL COS INC   | COM           | 69888P106 | 1758   | 73230   | SH | DEFINED | 02         |
| PARTNERRE LTD                | COM           | G6852T105 | 2      | 28      | SH | DEFINED | 01         |
| PARTNERRE LTD                | COM           | G6852T105 | 595    | 7214    | SH | DEFINED | 02         |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 5394   | 276329  | SH | DEFINED | 02         |
| PATTERSON UTI ENERGY INC     | COM           | 703481101 | 399    | 739     | SH | PUT     | DEFINED 02 |

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|                              |                |           |       |         |    |      |         |    |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| PAYCHEX INC                  | COM            | 704326107 | 260   | 2600    | SH | CALL | DEFINED | 02 |
| PDL BIOPHARMA INC            | COM            | 69329Y104 | 255   | 1000    | SH | PUT  | DEFINED | 02 |
| PDL BIOPHARMA INC            | COM            | 69329Y104 | 810   | 46212   | SH |      | DEFINED | 02 |
| PENNEY J C INC               | COM            | 708160106 | 209   | 7604    | SH | CALL | DEFINED | 02 |
| PENWEST PHARMACEUTICALS CO   | COM            | 709754105 | 104   | 17716   | SH |      | DEFINED | 02 |
| PEPSICO INC                  | COM            | 713448108 | 4342  | 57207   | SH |      | DEFINED | 02 |
| PERKINELMER INC              | COM            | 714046109 | 464   | 17847   | SH |      | DEFINED | 02 |
| PETMED EXPRESS INC           | COM            | 716382106 | 242   | 20000   | SH |      | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 874   | 157     | SH | CALL | DEFINED | 02 |
| PETSMART INC                 | COM            | 716768106 | 353   | 15000   | SH |      | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 916   | 3300    | SH | CALL | DEFINED | 02 |
| PFIZER INC                   | COM            | 717081103 | 203   | 555     | SH | PUT  | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 1214  | 28165   | SH |      | DEFINED | 02 |
| PG&E CORP                    | COM            | 69331C108 | 218   | 1000    | SH | PUT  | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR      | DEPOSITRY RCPT | 71712A206 | 4039  | 51000   | SH |      | DEFINED | 02 |
| PHARMACYCLICS INC            | COM            | 716933106 | 59    | 40615   | SH |      | DEFINED | 02 |
| PICO HLDGS INC               | COM NEW        | 693366205 | 5815  | 172965  | SH |      | DEFINED | 02 |
| PICO HLDGS INC               | COM NEW        | 693366205 | 1797  | 1726    | SH | PUT  | DEFINED | 02 |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 71    | 13504   | SH |      | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 4527  | 83835   | SH |      | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 763   | 825     | SH | CALL | DEFINED | 02 |
| PLUG POWER INC               | COM            | 72919P103 | 202   | 51190   | SH |      | DEFINED | 02 |
| PLX TECHNOLOGY INC           | COM            | 693417107 | 192   | 20631   | SH |      | DEFINED | 02 |
| PMI GROUP INC                | COM            | 69344M101 | 2901  | 218429  | SH |      | DEFINED | 02 |
| PMI GROUP INC                | COM            | 69344M101 | 2714  | 2310    | SH | PUT  | DEFINED | 02 |
| POTASH CORP SASK INC         | COM            | 73755L107 | 4456  | 30950   | SH |      | DEFINED | 02 |
| POTASH CORP SASK INC         | COM            | 73755L107 | 3876  | 420     | SH | CALL | DEFINED | 02 |
| POWERSHARES ETF TRUST        | MAGNIQUANT POR | 73935X468 | 373   | 13934   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | ZACKS MC PRTFL | 73935X740 | 2062  | 134185  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | FTSE RAFI 1000 | 73935X583 | 1284  | 22083   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN SEMCT PORT | 73935X781 | 1628  | 94064   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | GOLDEN DRG USX | 73935X401 | 261   | 1394    | SH | CALL | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI GRW RT DIV  | 73935X724 | 2068  | 138055  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | HI YLD EQ DVDN | 73935X302 | 2635  | 197992  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | LX NANOTCH PTF | 73935X633 | 482   | 30782   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | FINL PFD PTF   | 73935X229 | 6232  | 315074  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | INTL DIV ACHV  | 73935X716 | 1859  | 90165   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN SM CP GRW | 73935X872 | 2689  | 153284  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNA BUYBK ACH | 73935X286 | 551   | 22630   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN OIL SVCS   | 73935X625 | 1693  | 60908   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN LSR & ENT  | 73935X757 | 433   | 27455   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN EN EX PROD | 73935X658 | 1063  | 41881   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 1902  | 101554  | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN MC VAL    | 73935X880 | 821   | 44693   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | CON DISCRE SEC | 73935X419 | 45    | 1900    | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYNAMIC MKT PT | 73935X104 | 546   | 10526   | SH |      | DEFINED | 02 |
| POWERSHARES ETF TRUST        | DYMN SM CP VAL | 73935X864 | 2034  | 127545  | SH |      | DEFINED | 02 |
| POWERSHARES GLOBAL ETF TRUST | ASIA PAC OPPOR | 73936T102 | 281   | 10104   | SH |      | DEFINED | 02 |
| POWERSHARES GLOBAL ETF TRUST | DEV INTL OPP   | 73936T805 | 1079  | 45413   | SH |      | DEFINED | 02 |
| POWERSHARES GLOBAL ETF TRUST | JAPAN PORTFOLI | 73936T698 | 1228  | 24486   | SH |      | DEFINED | 02 |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 6688  | 130521  | SH |      | DEFINED | 02 |
| POWERSHS DB MULTI SECT COMM  | DB OIL FUND    | 73936B507 | 1000  | 28819   | SH |      | DEFINED | 02 |
| POZEN INC                    | COM            | 73941U102 | 1983  | 165248  | SH |      | DEFINED | 02 |
| PRE PAID LEGAL SVCS INC      | COM            | 740065107 | 447   | 176     | SH | CALL | DEFINED | 02 |
| PRESSTEK INC                 | COM            | 741113104 | 101   | 19822   | SH |      | DEFINED | 02 |
| PRICELINE COM INC            | COM NEW        | 741503403 | 563   | 125     | SH | CALL | DEFINED | 02 |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 68478 | 2020008 | SH |      | DEFINED | 02 |
| PRIDE INTL INC DEL           | COM            | 74153Q102 | 7102  | 36256   | SH | CALL | DEFINED | 02 |
| PRIMUS GUARANTY LTD          | SHS            | G72457107 | 7     | 972     | SH |      | DEFINED | 02 |
| PRIMUS GUARANTY LTD          | SHS            | G72457107 | 323   | 46070   | SH |      | DEFINED | 01 |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 352   | 4800    | SH |      | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 1393  | 2223    | SH | CALL | DEFINED | 02 |

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|------------------------------|----------------|-----------|--------|---------|----|---------|---------|----|
| PROGRESSIVE CORP OHIO        | COM            | 743315103 | 3398   | 177342  | SH | DEFINED | 02      |    |
| PRUDENTIAL FINL INC          | COM            | 744320102 | 935    | 2150    | SH | CALL    | DEFINED | 02 |
| PSS WORLD MED INC            | COM            | 69366A100 | 284    | 1250    | SH | CALL    | DEFINED | 02 |
| PUGET ENERGY INC NEW         | COM            | 745310102 | 211    | 854     | SH | CALL    | DEFINED | 02 |
| PULTE HOMES INC              | COM            | 745867101 | 1616   | 5050    | SH | CALL    | DEFINED | 02 |
| QIAO XING UNIVERSAL TELEPHON | ORD            | G7303A109 | 306    | 37054   | SH | DEFINED | 02      |    |
| QLOGIC CORP                  | COM            | 747277101 | 437    | 30790   | SH | DEFINED | 02      |    |
| QUALCOMM INC                 | COM            | 747525103 | 1355   | 15311   | SH | CALL    | DEFINED | 02 |
| QUALCOMM INC                 | COM            | 747525103 | 2155   | 4585    | SH | PUT     | DEFINED | 02 |
| QUANTA SVCS INC              | COM            | 74762E102 | 6776   | 6050    | SH | CALL    | DEFINED | 02 |
| QUANTUM FUEL SYS TECH WORLDW | COM            | 74765E109 | 12     | 23760   | SH | DEFINED | 02      |    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 2438   | 46092   | SH | DEFINED | 02      |    |
| QUEST DIAGNOSTICS INC        | COM            | 74834L100 | 447    | 1904    | SH | PUT     | DEFINED | 02 |
| QUICKSILVER RESOURCES INC    | COM            | 74837R104 | 1760   | 900     | SH | CALL    | DEFINED | 02 |
| QUINTANA MARITIME LTD        | SHS            | Y7169G109 | 646    | 28124   | SH | DEFINED | 02      |    |
| QWEST COMMUNICATIONS INTL IN | COM            | 749121109 | 70     | 10012   | SH | DEFINED | 01      |    |
| RADIAN GROUP INC             | COM            | 750236101 | 5094   | 6100    | SH | PUT     | DEFINED | 02 |
| RADIOSHACK CORP              | COM            | 750438103 | 244    | 7517    | SH | PUT     | DEFINED | 02 |
| RAMBUS INC DEL               | COM            | 750917106 | 339    | 16169   | SH | DEFINED | 02      |    |
| RANGE RES CORP               | COM            | 75281A109 | 275    | 5361    | SH | DEFINED | 02      |    |
| RAYTHEON CO                  | COM NEW        | 755111507 | 581    | 9566    | SH | DEFINED | 02      |    |
| RCN CORP                     | COM NEW        | 749361200 | 515    | 33039   | SH | DEFINED | 02      |    |
| REDDY ICE HLDGS INC          | COM            | 75734R105 | 211    | 8333    | SH | DEFINED | 02      |    |
| REDWOOD TR INC               | COM            | 758075402 | 558    | 16284   | SH | DEFINED | 02      |    |
| REGENCY ENERGY PARTNERS L P  | COM UNITS L P  | 75885Y107 | 61669  | 1848032 | SH | DEFINED | 02      |    |
| RELIANT ENERGY INC           | COM            | 75952B105 | 8693   | 5546    | SH | CALL    | DEFINED | 02 |
| RENT A CTR INC NEW           | COM            | 76009N100 | 3114   | 214490  | SH | DEFINED | 02      |    |
| RESEARCH IN MOTION LTD       | COM            | 760975102 | 55106  | 7500    | SH | CALL    | DEFINED | 02 |
| RETAIL HOLDRS TR             | DEP RCPT       | 76127U101 | 4372   | 5645    | SH | PUT     | DEFINED | 02 |
| REYNOLDS AMERICAN INC        | COM            | 761713106 | 1041   | 15780   | SH | DEFINED | 02      |    |
| RIGEL PHARMACEUTICALS INC    | COM NEW        | 766559603 | 2051   | 1646    | SH | CALL    | DEFINED | 02 |
| RITE AID CORP                | COM            | 767754104 | 4123   | 18739   | SH | PUT     | DEFINED | 02 |
| RITE AID CORP                | COM            | 767754104 | 5675   | 2034030 | SH | DEFINED | 02      |    |
| RIVERBED TECHNOLOGY INC      | COM            | 768573107 | 410    | 15333   | SH | DEFINED | 02      |    |
| RYDEX ETF TRUST              | S&P 500 EQ TRD | 78355W106 | 28313  | 600099  | SH | DEFINED | 02      |    |
| RYDEX ETF TRUST              | S&P500 PUR GRW | 78355W403 | 38     | 1000    | SH | DEFINED | 02      |    |
| RYDEX ETF TRUST              | S&PMC400 PURGR | 78355W601 | 199    | 3500    | SH | DEFINED | 02      |    |
| SAFEWAY INC                  | COM NEW        | 786514208 | 775    | 3100    | SH | PUT     | DEFINED | 02 |
| SAFEWAY INC                  | COM NEW        | 786514208 | 612    | 3100    | SH | CALL    | DEFINED | 02 |
| SAIFUN SEMICONDUCTORS LTD    | ORD SHS        | M8233P102 | 121    | 13800   | SH | DEFINED | 02      |    |
| SAKS INC                     | COM            | 79377W108 | 2208   | 2495    | SH | CALL    | DEFINED | 02 |
| SALESFORCE COM INC           | COM            | 79466L302 | 481    | 7673    | SH | DEFINED | 02      |    |
| SALLY BEAUTY HLDGS INC       | COM            | 79546E104 | 117    | 12951   | SH | DEFINED | 02      |    |
| SANDISK CORP                 | COM            | 80004C101 | 4475   | 134914  | SH | DEFINED | 02      |    |
| SANDISK CORP                 | COM            | 80004C101 | 1025   | 2098    | SH | PUT     | DEFINED | 02 |
| SAP AKTIENGESSELLSCHAFT      | SPONSORED ADR  | 803054204 | 251    | 4914    | SH | DEFINED | 02      |    |
| SARA LEE CORP                | COM            | 803111103 | 2457   | 153007  | SH | DEFINED | 02      |    |
| SCHERING PLOUGH CORP         | PFD CONV MAN07 | 806605705 | 9712   | 40000   | SH | DEFINED | 02      |    |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1085   | 1000    | SH | CALL    | DEFINED | 02 |
| SCO GROUP INC                | COM            | 78403A106 | 12     | 128974  | SH | DEFINED | 01      |    |
| SCRIPPS E W CO OHIO          | CL A           | 811054204 | 785    | 17432   | SH | DEFINED | 02      |    |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 845    | 33144   | SH | DEFINED | 02      |    |
| SEALED AIR CORP NEW          | COM            | 81211K100 | 385    | 16657   | SH | DEFINED | 02      |    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 976    | 6250    | SH | CALL    | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS  | 81369Y886 | 24530  | 579492  | SH | DEFINED | 02      |    |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 218    | 3000    | SH | PUT     | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH   | 81369Y803 | 2978   | 111712  | SH | DEFINED | 02      |    |
| SELECT SECTOR SPDR TR        | SBI MATERIALS  | 81369Y100 | 16509  | 395902  | SH | DEFINED | 02      |    |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 14060  | 36406   | SH | PUT     | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 223985 | 7742313 | SH | DEFINED | 02      |    |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 6      | 11250   | SH | PUT     | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 6530   | 9903    | SH | CALL    | DEFINED | 02 |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| SELECT SECTOR SPDR TR        | SBI HEALTHCARE | 81369Y209 | 844   | 23896  | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 5717  | 174839 | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY | 81369Y506 | 10372 | 150712 | SH | DEFINED | 02         |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT       | 816636203 | 233   | 7193   | SH | DEFINED | 02         |
| SEMICONDUCTOR MFG INTL CORP  | SPONSORED ADR  | 81663N206 | 89    | 17087  | SH | DEFINED | 02         |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR  | 81941Q203 | 836   | 25078  | SH | DEFINED | 02         |
| SHERWIN WILLIAMS CO          | COM            | 824348106 | 286   | 4930   | SH | DEFINED | 02         |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 9230  | 133867 | SH | DEFINED | 02         |
| SHIRE PLC                    | SPONSORED ADR  | 82481R106 | 301   | 1169   | SH | PUT     | DEFINED 02 |
| SIEMENS A G                  | SPONSORED ADR  | 826197501 | 320   | 2034   | SH | DEFINED | 02         |
| SIERRA HEALTH SVCS INC       | COM            | 826322109 | 348   | 8294   | SH | DEFINED | 02         |
| SIGMA ALDRICH CORP           | COM            | 826552101 | 1306  | 1728   | SH | CALL    | DEFINED 02 |
| SIMON PPTY GROUP INC NEW     | COM            | 828806109 | 246   | 600    | SH | PUT     | DEFINED 02 |
| SIMPSON MANUFACTURING CO INC | COM            | 829073105 | 251   | 9442   | SH | DEFINED | 02         |
| SINA CORP                    | ORD            | G81477104 | 6787  | 3430   | SH | CALL    | DEFINED 02 |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H     | 82935M109 | 396   | 6493   | SH | DEFINED | 02         |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 231   | 5436   | SH | CALL    | DEFINED 02 |
| SIRIUS SATELLITE RADIO INC   | COM            | 82966U103 | 1212  | 400000 | SH | DEFINED | 01         |
| SIRONA DENTAL SYSTEMS INC    | COM            | 82966C103 | 1053  | 31444  | SH | DEFINED | 02         |
| SLM CORP                     | COM            | 78442P106 | 9499  | 5414   | SH | PUT     | DEFINED 02 |
| SLM CORP                     | COM            | 78442P106 | 5544  | 275260 | SH | DEFINED | 02         |
| SMITH & WESSON HLDG CORP     | COM            | 831756101 | 139   | 22789  | SH | DEFINED | 02         |
| SMITH INTL INC               | COM            | 832110100 | 3592  | 48634  | SH | DEFINED | 02         |
| SMITHFIELD FOODS INC         | COM            | 832248108 | 469   | 1250   | SH | CALL    | DEFINED 02 |
| SMURFIT-STONE CONTAINER CORP | COM            | 832727101 | 325   | 2324   | SH | PUT     | DEFINED 02 |
| SOFTWARE HOLDRS TR           | DEPOSITRY RCPT | 83404B103 | 338   | 7700   | SH | DEFINED | 02         |
| SONUS PHARMACEUTICALS INC    | COM            | 835692104 | 41    | 93553  | SH | DEFINED | 02         |
| SOTHEBYS                     | COM            | 835898107 | 390   | 950    | SH | PUT     | DEFINED 02 |
| SOTHEBYS                     | COM            | 835898107 | 746   | 950    | SH | CALL    | DEFINED 02 |
| SOUTHERN COPPER CORP         | COM            | 84265V105 | 444   | 4223   | SH | DEFINED | 02         |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 5378  | 471758 | SH | DEFINED | 02         |
| SOVEREIGN BANCORP INC        | COM            | 845905108 | 5148  | 9200   | SH | PUT     | DEFINED 02 |
| SPDR INDEX SHS FDS           | DJWS INTL REAL | 78463X863 | 856   | 15024  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | DJ GLB TITANS  | 78464A706 | 861   | 10922  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | S&P OILGAS EXP | 78464A730 | 1415  | 27218  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | S&P METALS MNG | 78464A755 | 6947  | 100505 | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | S&P DIVID ETF  | 78464A763 | 440   | 7983   | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | KBW REGL BKG   | 78464A698 | 3554  | 95860  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | KBW CAP MKTS   | 78464A771 | 5434  | 80904  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | DJWS TOTAL MKT | 78464A805 | 2784  | 26400  | SH | DEFINED | 02         |
| SPDR SERIES TRUST            | KBW BK ETF     | 78464A797 | 1516  | 34800  | SH | DEFINED | 02         |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 8243  | 13500  | SH | PUT     | DEFINED 02 |
| SPRINT NEXTEL CORP           | COM SER 1      | 852061100 | 477   | 600    | SH | PUT     | DEFINED 02 |
| ST JOE CO                    | COM            | 790148100 | 335   | 2000   | SH | PUT     | DEFINED 02 |
| ST JOE CO                    | COM            | 790148100 | 1449  | 40804  | SH | DEFINED | 02         |
| ST JUDE MED INC              | COM            | 790849103 | 436   | 10717  | SH | DEFINED | 02         |
| STANDARD PAC CORP NEW        | COM            | 85375C101 | 679   | 202692 | SH | DEFINED | 02         |
| STANDARD PAC CORP NEW        | COM            | 85375C101 | 1340  | 2000   | SH | PUT     | DEFINED 02 |
| STAR SCIENTIFIC INC          | COM            | 85517P101 | 127   | 159467 | SH | DEFINED | 02         |
| STARBUCKS CORP               | COM            | 855244109 | 225   | 2437   | SH | CALL    | DEFINED 02 |
| STARBUCKS CORP               | COM            | 855244109 | 2702  | 6004   | SH | PUT     | DEFINED 02 |
| STARBUCKS CORP               | COM            | 855244109 | 5397  | 263668 | SH | DEFINED | 02         |
| STARWOOD HOTELS&RESORTS WRLD | COM            | 85590A401 | 940   | 21356  | SH | DEFINED | 02         |
| STATE STR CORP               | COM            | 857477103 | 2205  | 3000   | SH | CALL    | DEFINED 02 |
| STEAK N SHAKE CO             | COM            | 857873103 | 165   | 15163  | SH | DEFINED | 02         |
| STEREOTAXIS INC              | COM            | 85916J102 | 235   | 19210  | SH | DEFINED | 02         |
| STERLITE INDS INDIA LTD      | ADS            | 859737207 | 443   | 17000  | SH | DEFINED | 02         |
| STEWART W P & CO LTD         | COM            | G84922106 | 302   | 59161  | SH | DEFINED | 02         |
| STMICROELECTRONICS N V       | NY REGISTRY    | 861012102 | 198   | 13818  | SH | DEFINED | 02         |
| SULPHCO INC                  | COM            | 865378103 | 843   | 161543 | SH | DEFINED | 02         |
| SUN MICROSYSTEMS INC         | COM NEW        | 866810203 | 498   | 8300   | SH | CALL    | DEFINED 02 |
| SUNCOR ENERGY INC            | COM            | 867229106 | 432   | 501    | SH | CALL    | DEFINED 02 |



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|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| SUNOCO INC                   | COM            | 86764P109 | 2019  | 27872   | SH |      | DEFINED | 02 |
| SUNPOWER CORP                | COM CL A       | 867652109 | 35034 | 7091    | SH | CALL | DEFINED | 02 |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 8630  | 2000    | SH | CALL | DEFINED | 02 |
| SUPERGEN INC                 | COM            | 868059106 | 895   | 108102  | SH |      | DEFINED | 02 |
| SUPERIOR ENERGY SVCS INC     | COM            | 868157108 | 7696  | 223589  | SH |      | DEFINED | 02 |
| SUPERIOR INDS INTL INC       | COM            | 868168105 | 205   | 11270   | SH |      | DEFINED | 02 |
| SUPERVALU INC                | COM            | 868536103 | 556   | 14817   | SH |      | DEFINED | 02 |
| SYNOVUS FINL CORP            | COM            | 87161C105 | 361   | 0       | SH |      | DEFINED | 02 |
| TARGA RESOURCES PARTNERS LP  | COM UNIT       | 87611X105 | 74373 | 2510920 | SH |      | DEFINED | 02 |
| TARGA RESOURCES PARTNERS LP  | COM UNIT       | 87611X105 | 3255  | 30000   | SH | PUT  | DEFINED | 02 |
| TARGET CORP                  | COM            | 87612E106 | 23104 | 462073  | SH |      | DEFINED | 02 |
| TARGET CORP                  | COM            | 87612E106 | 6080  | 4000    | SH | PUT  | DEFINED | 02 |
| TARRAGON CORP                | COM            | 876287103 | 60    | 40125   | SH |      | DEFINED | 02 |
| TASER INTL INC               | COM            | 87651B104 | 225   | 15657   | SH |      | DEFINED | 02 |
| TEEKAY LNG PARTNERS L P      | PRTNRSP UNITS  | Y8564M105 | 905   | 30518   | SH |      | DEFINED | 02 |
| TEKELEC                      | COM            | 879101103 | 621   | 49694   | SH |      | DEFINED | 02 |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 304   | 15746   | SH |      | DEFINED | 02 |
| TELIK INC                    | COM            | 87959M109 | 132   | 37925   | SH |      | DEFINED | 02 |
| TEMPLE INLAND INC            | COM            | 879868107 | 405   | 4500    | SH | PUT  | DEFINED | 02 |
| TEMPLE INLAND INC            | EX-DISTRIB     | 879868115 | 2280  | 129200  | SH |      | DEFINED | 02 |
| TEMPUR PEDIC INTL INC        | COM            | 88023U101 | 4071  | 2727    | SH | CALL | DEFINED | 02 |
| TERADATA CORP DEL            | COM            | 88076W103 | 296   | 10815   | SH |      | DEFINED | 02 |
| TEREX CORP NEW               | COM            | 880779103 | 694   | 10590   | SH |      | DEFINED | 02 |
| TERRA INDS INC               | COM            | 880915103 | 3994  | 2121    | SH | CALL | DEFINED | 02 |
| TESORO CORP                  | COM            | 881609101 | 1840  | 38581   | SH |      | DEFINED | 02 |
| TETRA TECH INC NEW           | COM            | 88162G103 | 282   | 13105   | SH |      | DEFINED | 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR            | 881624209 | 212   | 150     | SH | CALL | DEFINED | 02 |
| THERAVANCE INC               | COM            | 88338T104 | 1193  | 61180   | SH |      | DEFINED | 02 |
| THERMO FISHER SCIENTIFIC INC | COM            | 883556102 | 2280  | 500     | SH | CALL | DEFINED | 02 |
| TIFFANY & CO NEW             | COM            | 886547108 | 350   | 1000    | SH | CALL | DEFINED | 02 |
| TIFFANY & CO NEW             | COM            | 886547108 | 685   | 1000    | SH | PUT  | DEFINED | 02 |
| TIM HORTONS INC              | COM            | 88706M103 | 397   | 650     | SH | CALL | DEFINED | 02 |
| TIME WARNER CABLE INC        | CL A           | 88732J108 | 425   | 15394   | SH |      | DEFINED | 02 |
| TITANIUM METALS CORP         | COM NEW        | 888339207 | 885   | 33461   | SH |      | DEFINED | 02 |
| TITANIUM METALS CORP         | COM NEW        | 888339207 | 224   | 300     | SH | CALL | DEFINED | 02 |
| TITANIUM METALS CORP         | COM NEW        | 888339207 | 516   | 600     | SH | PUT  | DEFINED | 02 |
| TORONTO DOMINION BK ONT      | COM NEW        | 891160509 | 513   | 7335    | SH |      | DEFINED | 02 |
| TOYOTA MOTOR CORP            | SP ADR REP2COM | 892331307 | 424   | 3989    | SH |      | DEFINED | 02 |
| TRANE INC                    | COM            | 892893108 | 326   | 250     | SH | CALL | DEFINED | 02 |
| TRANSOCEAN INC NEW           | SHS            | G90073100 | 22024 | 8761    | SH | CALL | DEFINED | 02 |
| TRINA SOLAR LIMITED          | SPON ADR       | 89628E104 | 340   | 6314    | SH |      | DEFINED | 02 |
| TRUMP ENTMT RESORTS INC      | COM            | 89816T103 | 47    | 10883   | SH |      | DEFINED | 02 |
| TYCO INTL LTD BERMUDA        | SHS            | G9143X208 | 259   | 4497    | SH | CALL | DEFINED | 02 |
| TYSON FOODS INC              | CL A           | 902494103 | 774   | 5535    | SH | CALL | DEFINED | 02 |
| U S AIRWAYS GROUP INC        | COM            | 90341W108 | 336   | 22832   | SH |      | DEFINED | 02 |
| U S G CORP                   | COM NEW        | 903293405 | 304   | 653     | SH | PUT  | DEFINED | 02 |
| UAL CORP                     | COM NEW        | 902549807 | 1566  | 7040    | SH | CALL | DEFINED | 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 201   | 2299    | SH | CALL | DEFINED | 02 |
| UNION PAC CORP               | COM            | 907818108 | 3825  | 30449   | SH |      | DEFINED | 02 |
| UNION PAC CORP               | COM            | 907818108 | 1325  | 5000    | SH | PUT  | DEFINED | 02 |
| UNISYS CORP                  | COM            | 909214108 | 264   | 55791   | SH |      | DEFINED | 02 |
| UNISYS CORP                  | COM            | 909214108 | 1378  | 2600    | SH | PUT  | DEFINED | 02 |
| UNITED PARCEL SERVICE INC    | CL B           | 911312106 | 248   | 230     | SH | CALL | DEFINED | 02 |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 675   | 8818    | SH |      | DEFINED | 02 |
| UNITED THERAPEUTICS CORP DEL | COM            | 91307C102 | 723   | 7409    | SH |      | DEFINED | 02 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 1601  | 27508   | SH |      | DEFINED | 02 |
| UNIVERSAL DISPLAY CORP       | COM            | 91347P105 | 205   | 9914    | SH |      | DEFINED | 02 |
| UQM TECHNOLOGIES INC         | COM            | 903213106 | 35    | 10341   | SH |      | DEFINED | 02 |
| US BANCORP DEL               | COM NEW        | 902973304 | 303   | 410     | SH | PUT  | DEFINED | 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 30631 | 224750  | SH |      | DEFINED | 02 |
| UTSTARCOM INC                | COM            | 918076100 | 44    | 16012   | SH |      | DEFINED | 02 |
| VALE CAP LTD                 | NT RIO CV VALE | 91912C208 | 6581  | 100000  | SH |      | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| VALEANT PHARMACEUTICALS INTL | COM            | 91911X104 | 629   | 5990    | SH | CALL | DEFINED | 02 |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 1837  | 2400    | SH | CALL | DEFINED | 02 |
| VALMONT INDS INC             | COM            | 920253101 | 204   | 2290    | SH |      | DEFINED | 02 |
| VANGUARD BD INDEX FD INC     | INTERMED TERM  | 921937819 | 440   | 5700    | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | EXTEND MKT ETF | 922908652 | 1526  | 14508   | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | GROWTH ETF     | 922908736 | 4752  | 73586   | SH |      | DEFINED | 02 |
| VANGUARD INDEX FDS           | MID CAP ETF    | 922908629 | 1064  | 14051   | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC ETF    | 922042866 | 5883  | 86839   | SH |      | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF    | 922042874 | 2733  | 36530   | SH |      | DEFINED | 02 |
| VANGUARD TAX-MANAGED FD      | EUROPE PAC ETF | 921943858 | 493   | 10287   | SH |      | DEFINED | 02 |
| VANGUARD WORLD FDS           | FINANCIALS ETF | 92204A405 | 2309  | 43896   | SH |      | DEFINED | 02 |
| VANGUARD WORLD FDS           | CONSUM DIS ETF | 92204A108 | 4240  | 79558   | SH |      | DEFINED | 02 |
| VARIAN MED SYS INC           | COM            | 92220P105 | 482   | 9238    | SH |      | DEFINED | 02 |
| VASCO DATA SEC INTL INC      | COM            | 92230Y104 | 524   | 18753   | SH |      | DEFINED | 02 |
| VEECO INSTRS INC DEL         | COM            | 922417100 | 283   | 16953   | SH |      | DEFINED | 02 |
| VEOLIA ENVIRONNEMENT         | SPONSORED ADR  | 92334N103 | 280   | 3081    | SH |      | DEFINED | 02 |
| VERASUN ENERGY CORP          | COM            | 92336G106 | 698   | 3000    | SH | PUT  | DEFINED | 02 |
| VERASUN ENERGY CORP          | COM            | 92336G106 | 1288  | 84287   | SH |      | DEFINED | 02 |
| VERENIUM CORPORATION         | COM            | 92340P100 | 102   | 20406   | SH |      | DEFINED | 02 |
| VERIFONE HLDGS INC           | COM            | 92342Y109 | 307   | 864     | SH | CALL | DEFINED | 02 |
| VERIFONE HLDGS INC           | COM            | 92342Y109 | 1297  | 1908    | SH | PUT  | DEFINED | 02 |
| VERIZON COMMUNICATIONS       | COM            | 92343V104 | 490   | 1000    | SH | CALL | DEFINED | 02 |
| VIAD CORP                    | COM NEW        | 92552R406 | 391   | 12385   | SH |      | DEFINED | 02 |
| VIRGIN MEDIA INC             | COM            | 92769L101 | 999   | 58302   | SH |      | DEFINED | 02 |
| VIRGIN MEDIA INC             | COM            | 92769L101 | 1173  | 1494    | SH | PUT  | DEFINED | 02 |
| VISTACARE INC                | CL A           | 92839Y109 | 73    | 10050   | SH |      | DEFINED | 02 |
| VISTEON CORP                 | COM            | 92839U107 | 1895  | 431675  | SH |      | DEFINED | 02 |
| VISTEON CORP                 | COM            | 92839U107 | 1949  | 5907    | SH | PUT  | DEFINED | 02 |
| VIVUS INC                    | COM            | 928551100 | 311   | 60023   | SH |      | DEFINED | 02 |
| VULCAN MATLS CO              | COM            | 929160109 | 1467  | 18550   | SH |      | DEFINED | 02 |
| W-H ENERGY SVCS INC          | COM            | 92925E108 | 2360  | 41993   | SH |      | DEFINED | 02 |
| WACHOVIA CORP NEW            | COM            | 929903102 | 621   | 900     | SH | PUT  | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 2405  | 10632   | SH | PUT  | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 649   | 2628    | SH | CALL | DEFINED | 02 |
| WAL MART STORES INC          | COM            | 931142103 | 59472 | 1251249 | SH |      | DEFINED | 02 |
| WALGREEN CO                  | COM            | 931422109 | 3043  | 79914   | SH |      | DEFINED | 02 |
| WALTER INDS INC              | COM            | 93317Q105 | 2190  | 3000    | SH | CALL | DEFINED | 02 |
| WARNER MUSIC GROUP CORP      | COM            | 934550104 | 136   | 22489   | SH |      | DEFINED | 02 |
| WASHINGTON MUT INC           | COM            | 939322103 | 2292  | 6696    | SH | PUT  | DEFINED | 02 |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 327   | 10000   | SH |      | DEFINED | 02 |
| WCI CMNTYS INC               | COM            | 92923C104 | 3198  | 1775    | SH | PUT  | DEFINED | 02 |
| WCI CMNTYS INC               | COM            | 92923C104 | 285   | 75353   | SH |      | DEFINED | 02 |
| WEATHERFORD INTERNATIONAL LT | COM            | G95089101 | 4864  | 1479    | SH | CALL | DEFINED | 02 |
| WEIGHT WATCHERS INTL INC NEW | COM            | 948626106 | 226   | 5000    | SH |      | DEFINED | 02 |
| WELLPOINT INC                | COM            | 94973V107 | 1617  | 18421   | SH |      | DEFINED | 02 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 477   | 15800   | SH |      | DEFINED | 02 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 231   | 1850    | SH | CALL | DEFINED | 02 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 2758  | 4490    | SH | PUT  | DEFINED | 02 |
| WENDYS INTL INC              | COM            | 950590109 | 8193  | 317083  | SH |      | DEFINED | 02 |
| WENDYS INTL INC              | COM            | 950590109 | 293   | 4500    | SH | PUT  | DEFINED | 02 |
| WESBANCO INC                 | COM            | 950810101 | 345   | 16749   | SH |      | DEFINED | 02 |
| WESTERN UN CO                | COM            | 959802109 | 1262  | 51992   | SH |      | DEFINED | 02 |
| WESTWOOD ONE INC             | COM            | 961815107 | 81    | 40816   | SH |      | DEFINED | 02 |
| WHITING PETE CORP NEW        | COM            | 966387102 | 412   | 7149    | SH |      | DEFINED | 02 |
| WILLBROS GROUP INC           | COM            | 969199108 | 489   | 248     | SH | CALL | DEFINED | 02 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 8293  | 231764  | SH |      | DEFINED | 02 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 3897  | 2852    | SH | CALL | DEFINED | 02 |
| WIND RIVER SYSTEMS INC       | COM            | 973149107 | 632   | 70813   | SH |      | DEFINED | 02 |
| WISDOMTREE TRUST             | EUROPE SMCP DV | 97717W869 | 1159  | 19598   | SH |      | DEFINED | 02 |
| WISDOMTREE TRUST             | PAC EXJP TOT D | 97717W828 | 3320  | 40438   | SH |      | DEFINED | 02 |
| WISDOMTREE TRUST             | PAC EXJP HG YD | 97717W810 | 235   | 3333    | SH |      | DEFINED | 02 |
| WISDOMTREE TRUST             | JP HG-YIELDING | 97717W844 | 4247  | 81399   | SH |      | DEFINED | 02 |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| WISDOMTREE TRUST             | JP TOTAL DIVID | 97717W851 | 1782  | 35085  | SH | DEFINED | 02         |
| WMS INDS INC                 | COM            | 929297109 | 1926  | 851    | SH | CALL    | DEFINED 02 |
| WRIGLEY WM JR CO             | COM            | 982526105 | 387   | 6608   | SH | DEFINED | 02         |
| WSP HOLDINGS LIMITED         | ADR            | 92934F104 | 95    | 10452  | SH | DEFINED | 01         |
| WYETH                        | COM            | 983024100 | 10150 | 229693 | SH | DEFINED | 02         |
| WYNDHAM WORLDWIDE CORP       | COM            | 98310W108 | 423   | 17944  | SH | DEFINED | 02         |
| WYNN RESORTS LTD             | COM            | 983134107 | 1163  | 1500   | SH | PUT     | DEFINED 02 |
| XEROX CORP                   | COM            | 984121103 | 266   | 16401  | SH | DEFINED | 02         |
| XM SATELLITE RADIO HLDGS INC | CL A           | 983759101 | 3860  | 315375 | SH | DEFINED | 02         |
| XM SATELLITE RADIO HLDGS INC | CL A           | 983759101 | 2554  | 7762   | SH | PUT     | DEFINED 02 |
| XTO ENERGY INC               | COM            | 98385X106 | 9056  | 176322 | SH | DEFINED | 02         |
| XTO ENERGY INC               | COM            | 98385X106 | 750   | 1500   | SH | CALL    | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 565   | 7711   | SH | CALL    | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 3948  | 11878  | SH | PUT     | DEFINED 02 |
| YAHOO INC                    | COM            | 984332106 | 16956 | 728962 | SH | DEFINED | 02         |
| YAMANA GOLD INC              | COM            | 98462Y100 | 1099  | 84903  | SH | DEFINED | 02         |
| YAMANA GOLD INC              | COM            | 98462Y100 | 151   | 11632  | SH | DEFINED | 01         |
| YANZHOU COAL MNG CO LTD      | SPON ADR H SHS | 984846105 | 281   | 2893   | SH | DEFINED | 02         |
| YINGLI GREEN ENERGY HLDG CO  | ADR            | 98584B103 | 564   | 14574  | SH | DEFINED | 02         |
| YRC WORLDWIDE INC            | COM            | 984249102 | 793   | 46402  | SH | DEFINED | 02         |
| YUM BRANDS INC               | COM            | 988498101 | 14654 | 382905 | SH | DEFINED | 02         |
| ZIMMER HLDGS INC             | COM            | 98956P102 | 252   | 3815   | SH | DEFINED | 02         |
| ZORAN CORP                   | COM            | 98975F101 | 433   | 19216  | SH | DEFINED | 02         |