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LABRANCHE & CO INC
Form 13F-HR
May 15, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 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 10006

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 May 02, 2007

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: 1044
Form13F Information Table Value Total: \$3,613,570 (thousands)
List of Other Included Managers:

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

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

| FORM 13F INFORMATION TABLE | | | | | | | | | |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-----|------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH | MANA |
| 24/7 REAL MEDIA INC | COM NEW | 901314203 | 242 | 30134 | SH | | DEFINED | | 02 |
| 3M CO | COM | 88579Y101 | 233 | 3053 | SH | | DEFINED | | 01 |
| 3M CO | COM | 88579Y101 | 8499 | 111202 | SH | | DEFINED | | 02 |
| ABBOTT LABS | COM | 002824100 | 6138 | 110003 | SH | | DEFINED | | 02 |
| ABBOTT LABS | COM | 002824100 | 676 | 919 | SH | CALL | DEFINED | | 02 |
| ABBOTT LABS | COM | 002824100 | 1166 | 2100 | SH | PUT | DEFINED | | 02 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 10839 | 143225 | SH | | DEFINED | | 02 |
| ABN AMRO HLDG NV | SPONSORED ADR | 000937102 | 419 | 9733 | SH | | DEFINED | | 01 |
| ACME PACKET INC | COM | 004764106 | 414 | 28008 | SH | | DEFINED | | 02 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 352 | 18600 | SH | | DEFINED | | 02 |
| ACTUANT CORP | CL A NEW | 00508X203 | 560 | 11025 | SH | | DEFINED | | 01 |
| ADAMS RESPIRATORY THERAPEUTI | COM | 00635P107 | 664 | 19740 | SH | | DEFINED | | 02 |
| ADAPTEC INC | COM | 00651F108 | 117 | 30155 | SH | | DEFINED | | 02 |
| ADOBE SYS INC | COM | 00724F101 | 1291 | 30969 | SH | | DEFINED | | 02 |
| ADTRAN INC | COM | 00738A106 | 440 | 18051 | SH | | DEFINED | | 02 |
| ADVANCE AMER CASH ADVANCE CT | COM | 00739W107 | 449 | 29207 | SH | | DEFINED | | 02 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 752 | 19498 | SH | | DEFINED | | 02 |
| ADVANCED MAGNETICS INC | COM | 00753P103 | 17551 | 291205 | SH | | DEFINED | | 02 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 369 | 35900 | SH | | DEFINED | | 02 |
| AEROPOSTALE | COM | 007865108 | 847 | 21043 | SH | | DEFINED | | 02 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1063 | 18054 | SH | | DEFINED | | 02 |
| AGERE SYS INC | COM | 00845V308 | 376 | 16632 | SH | | DEFINED | | 02 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 2224 | 66018 | SH | | DEFINED | | 02 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 559 | 16580 | SH | | DEFINED | | 01 |
| AGL RES INC | COM | 001204106 | 584 | 13675 | SH | | DEFINED | | 02 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 2165 | 61126 | SH | | DEFINED | | 02 |
| AGRIUM INC | COM | 008916108 | 632 | 16500 | SH | | DEFINED | | 02 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 443 | 18456 | SH | | DEFINED | | 02 |
| AIRGAS INC | COM | 009363102 | 979 | 23235 | SH | | DEFINED | | 02 |
| ALBEMARLE CORP | COM | 012653101 | 318 | 7694 | SH | | DEFINED | | 02 |
| ALBERTO CULVER CO NEW | COM | 013078100 | 218 | 9544 | SH | | DEFINED | | 02 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 2630 | 222477 | SH | | DEFINED | | 02 |
| ALCON INC | COM SHS | H01301102 | 495 | 3752 | SH | | DEFINED | | 02 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1437 | 28490 | SH | | DEFINED | | 02 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1065 | 17288 | SH | | DEFINED | | 02 |
| ALLIANT ENERGY CORP | COM | 018802108 | 972 | 21696 | SH | | DEFINED | | 02 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 204 | 2325 | SH | | DEFINED | | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1008 | 11469 | SH | | DEFINED | | 02 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 600 | 20837 | SH | | DEFINED | | 02 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 380 | 30180 | SH | | DEFINED | | 02 |
| ALON USA ENERGY INC | COM | 020520102 | 911 | 25164 | SH | | DEFINED | | 02 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 643 | 41121 | SH | | DEFINED | | 02 |
| ALTERA CORP | COM | 021441100 | 338 | 1350 | SH | CALL | DEFINED | | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 227288 | 2588405 | SH | | DEFINED | | 02 |
| AMB PROPERTY CORP | COM | 00163T109 | 270 | 4594 | SH | | DEFINED | | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| AMEDISYS INC | COM | 023436108 | 511 | 15769 | SH | DEFINED | 02 |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195207 | 1103 | 35074 | SH | DEFINED | 02 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1158 | 20524 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10243 | 181618 | SH | DEFINED | 02 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 464 | 13630 | SH | DEFINED | 02 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 386 | 38320 | SH | DEFINED | 01 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 598 | 25759 | SH | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3326 | 49480 | SH | DEFINED | 02 |
| AMERICAN ORIENTAL BIOENGR IN | COM | 028731107 | 4217 | 449080 | SH | DEFINED | 02 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 971 | 18308 | SH | DEFINED | 02 |
| AMERICAN TOWER CORP | CL A | 029912201 | 2602 | 66806 | SH | DEFINED | 02 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 587 | 34362 | SH | DEFINED | 02 |
| AMERICREDIT CORP | COM | 03060R101 | 463 | 20232 | SH | DEFINED | 02 |
| AMETEK INC NEW | COM | 031100100 | 625 | 18101 | SH | DEFINED | 02 |
| AMGEN INC | COM | 031162100 | 1519 | 3471 | SH | PUT | DEFINED 02 |
| AMPHENOL CORP NEW | CL A | 032095101 | 653 | 10107 | SH | DEFINED | 02 |
| ANADARKO PETE CORP | COM | 032511107 | 515 | 11990 | SH | DEFINED | 02 |
| ANADYS PHARMACEUTICALS INC | COM | 03252Q408 | 67 | 16946 | SH | DEFINED | 02 |
| ANDREW CORP | COM | 034425108 | 123 | 11639 | SH | DEFINED | 02 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 10821 | 214454 | SH | DEFINED | 02 |
| ANTIGENICS INC DEL | COM | 037032109 | 245 | 109800 | SH | DEFINED | 02 |
| AON CORP | COM | 037389103 | 3048 | 80283 | SH | DEFINED | 02 |
| APPLE INC | COM | 037833100 | 5152 | 55455 | SH | DEFINED | 02 |
| APPLE INC | COM | 037833100 | 685 | 227 | SH | CALL | DEFINED 02 |
| APPLE INC | COM | 037833100 | 863 | 8733 | SH | PUT | DEFINED 02 |
| APPLEBEES INTL INC | COM | 037899101 | 346 | 13970 | SH | DEFINED | 02 |
| APPLIED MICRO CIRCUITS CORP | COM | 03822W109 | 679 | 186134 | SH | DEFINED | 02 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 285 | 8833 | SH | DEFINED | 02 |
| AQUA AMERICA INC | COM | 03836W103 | 507 | 22567 | SH | DEFINED | 02 |
| AQUILA INC | COM | 03840P102 | 411 | 98443 | SH | DEFINED | 02 |
| ARCELOR MITTAL | NY REG SH CL A | 03937E101 | 372 | 7029 | SH | DEFINED | 02 |
| ARCH COAL INC | COM | 039380100 | 7069 | 230331 | SH | DEFINED | 02 |
| ARCH COAL INC | COM | 039380100 | 1992 | 6800 | SH | CALL | DEFINED 02 |
| ARCH COAL INC | COM | 039380100 | 795 | 5204 | SH | PUT | DEFINED 02 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2675 | 72880 | SH | DEFINED | 02 |
| ARCHSTONE SMITH TR | COM | 039583109 | 284 | 5236 | SH | DEFINED | 01 |
| ARCHSTONE SMITH TR | COM | 039583109 | 347 | 6387 | SH | DEFINED | 02 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 475 | 43738 | SH | DEFINED | 02 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 704 | 156854 | SH | DEFINED | 02 |
| ARROW ELECTRS INC | COM | 042735100 | 1469 | 38901 | SH | DEFINED | 02 |
| ARTHROCARE CORP | COM | 043136100 | 492 | 13644 | SH | DEFINED | 02 |
| ASM INTL N V | COM | N07045102 | 337 | 15200 | SH | DEFINED | 02 |
| ASSOCIATED BANC CORP | COM | 045487105 | 715 | 21289 | SH | DEFINED | 02 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 441 | 16147 | SH | DEFINED | 01 |
| ASTEC INDS INC | COM | 046224101 | 961 | 23871 | SH | DEFINED | 02 |
| ASTORIA FINL CORP | COM | 046265104 | 404 | 15189 | SH | DEFINED | 02 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 574 | 10700 | SH | DEFINED | 02 |
| AT&T INC | COM | 00206R102 | 777 | 19699 | SH | DEFINED | 01 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 214 | 14941 | SH | DEFINED | 02 |
| AUDICODES LTD | ORD | M15342104 | 239 | 35328 | SH | DEFINED | 02 |
| AUTOBYTEL INC | COM | 05275N106 | 820 | 231698 | SH | DEFINED | 02 |
| AVAYA INC | COM | 053499109 | 217 | 18383 | SH | DEFINED | 02 |
| AVNET INC | COM | 053807103 | 787 | 21786 | SH | DEFINED | 02 |
| AVON PRODS INC | COM | 054303102 | 2324 | 62368 | SH | DEFINED | 02 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 898 | 9300 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 229 | 4990 | SH | DEFINED | 02 |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 890 | 32150 | SH | DEFINED | 02 |
| BANK HAWAII CORP | COM | 062540109 | 397 | 7480 | SH | DEFINED | 02 |
| BANK NEW YORK INC | COM | 064057102 | 340 | 8382 | SH | DEFINED | 02 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 20282 | 397540 | SH | DEFINED | 02 |
| BANKUNITED FINL CORP | CL A | 06652B103 | 819 | 38596 | SH | DEFINED | 02 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 356 | 7000 | SH | DEFINED | 02 |

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| BARCLAYS BK PLC | GSCI TTL RET36 | 06738C794 | 2065 | 48998 | SH | DEFINED | 02 | |
| BARRICK GOLD CORP | COM | 067901108 | 625 | 21880 | SH | DEFINED | 01 | |
| BAUSCH & LOMB INC | COM | 071707103 | 984 | 19234 | SH | DEFINED | 02 | |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 192 | 11854 | SH | DEFINED | 02 | |
| BELDEN CDT INC | COM | 077454106 | 349 | 6506 | SH | DEFINED | 01 | |
| BELDEN CDT INC | COM | 077454106 | 304 | 5671 | SH | DEFINED | 02 | |
| BELO CORP | COM SER A | 080555105 | 220 | 11767 | SH | DEFINED | 02 | |
| BERRY PETE CO | CL A | 085789105 | 326 | 10638 | SH | DEFINED | 02 | |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 380 | 7850 | SH | DEFINED | 02 | |
| BIOCRYST PHARMACEUTICALS | COM | 09058V103 | 392 | 46791 | SH | DEFINED | 02 | |
| BIOMET INC | COM | 090613100 | 1000 | 23530 | SH | DEFINED | 02 | |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 126970 | 721420 | SH | DEFINED | 02 | |
| BLACK & DECKER CORP | COM | 091797100 | 688 | 8425 | SH | DEFINED | 02 | |
| BLDRS INDEX FDS TR | EMER MK 50 ADR | 09348R300 | 550 | 13954 | SH | DEFINED | 02 | |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 1579 | 42996 | SH | DEFINED | 02 | |
| BOARDWALK PIPELINE PARTNERS | UT LTD PARTNER | 096627104 | 486 | 13195 | SH | DEFINED | 02 | |
| BOB EVANS FARMS INC | COM | 096761101 | 279 | 7541 | SH | DEFINED | 02 | |
| BOEING CO | COM | 097023105 | 2366 | 26612 | SH | DEFINED | 02 | |
| BON-TON STORES INC | COM | 09776J101 | 312 | 5545 | SH | DEFINED | 02 | |
| BORDERS GROUP INC | COM | 099709107 | 314 | 15397 | SH | DEFINED | 02 | |
| BORG WARNER INC | COM | 099724106 | 1177 | 15600 | SH | DEFINED | 02 | |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 19 | 10389 | SH | DEFINED | 02 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2982 | 205087 | SH | DEFINED | 02 | |
| BOWATER INC | COM | 102183100 | 210 | 500 | SH | PUT | DEFINED | 02 |
| BOWATER INC | COM | 102183100 | 3025 | 126994 | SH | DEFINED | 02 | |
| BOWATER INC | COM | 102183100 | 834 | 35000 | SH | DEFINED | 01 | |
| BOYD GAMING CORP | COM | 103304101 | 373 | 7832 | SH | DEFINED | 02 | |
| BRIGGS & STRATTON CORP | COM | 109043109 | 292 | 9456 | SH | DEFINED | 02 | |
| BRINKS CO | COM | 109696104 | 1019 | 16064 | SH | DEFINED | 02 | |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 9615 | 346370 | SH | DEFINED | 02 | |
| BROADBAND HOLDRS TR | DEPOSITRY RCPT | 11130P104 | 1254 | 80000 | SH | DEFINED | 02 | |
| BROCADE COMMUNICATIONS SYS I | COM | 111621108 | 472 | 49600 | SH | DEFINED | 02 | |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 408 | 7800 | SH | DEFINED | 02 | |
| BUNGE LIMITED | COM | G16962105 | 3903 | 47476 | SH | DEFINED | 02 | |
| BUSINESS OBJECTS S A | SPONSORED ADR | 12328X107 | 1904 | 52622 | SH | DEFINED | 02 | |
| C D W CORP | COM | 12512N105 | 1189 | 19350 | SH | DEFINED | 02 | |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 455 | 14950 | SH | DEFINED | 02 | |
| CABOT CORP | COM | 127055101 | 812 | 17009 | SH | DEFINED | 02 | |
| CABOT OIL & GAS CORP | COM | 127097103 | 528 | 7844 | SH | DEFINED | 02 | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 3394 | 161158 | SH | DEFINED | 02 | |
| CALGON CARBON CORP | COM | 129603106 | 462 | 55592 | SH | DEFINED | 02 | |
| CAMBRIDGE DISPLAY TECH INC | COM | 132193103 | 100 | 18098 | SH | DEFINED | 02 | |
| CANADIAN NAT RES LTD | COM | 136385101 | 608 | 11017 | SH | DEFINED | 02 | |
| CANADIAN NATL RY CO | COM | 136375102 | 285 | 6463 | SH | DEFINED | 02 | |
| CANDELA CORP | COM | 136907102 | 140 | 12283 | SH | DEFINED | 02 | |
| CANYON RESOURCES CORP | COM NEW | 138869300 | 41 | 62161 | SH | DEFINED | 02 | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 232 | 3079 | SH | DEFINED | 01 | |
| CAPITALSOURCE INC | COM | 14055X102 | 287 | 11419 | SH | DEFINED | 02 | |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 20 | 18645 | SH | DEFINED | 02 | |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1125 | 24002 | SH | DEFINED | 02 | |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 1559 | 12909 | SH | DEFINED | 02 | |
| CATALINA MARKETING CORP | COM | 148867104 | 237 | 7509 | SH | DEFINED | 02 | |
| CBS CORP NEW | CL B | 124857202 | 269 | 8805 | SH | DEFINED | 01 | |
| CBS CORP NEW | CL B | 124857202 | 583 | 19055 | SH | DEFINED | 02 | |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 123 | 20093 | SH | DEFINED | 01 | |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 324 | 18077 | SH | DEFINED | 02 | |
| CENTEX CORP | COM | 152312104 | 454 | 10871 | SH | DEFINED | 02 | |
| CENTEX CORP | COM | 152312104 | 301 | 7209 | SH | DEFINED | 01 | |
| CENTURY ALUM CO | COM | 156431108 | 996 | 21251 | SH | DEFINED | 02 | |
| CENTURYTEL INC | COM | 156700106 | 333 | 7369 | SH | DEFINED | 02 | |
| CEPHALON INC | COM | 156708109 | 891 | 12518 | SH | DEFINED | 02 | |
| CERIDIAN CORP NEW | COM | 156779100 | 906 | 26005 | SH | DEFINED | 02 | |

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|------------------------------|-----------------|-----------|-------|--------|----|---------|------------|
| CHAPARRAL STL CO DEL | COM | 159423102 | 1086 | 18673 | SH | DEFINED | 02 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 1163 | 25133 | SH | DEFINED | 02 |
| CHARMING SHOPPES INC | COM | 161133103 | 354 | 27319 | SH | DEFINED | 02 |
| CHATTEM INC | COM | 162456107 | 1059 | 17967 | SH | DEFINED | 02 |
| CHECKFREE CORP NEW | COM | 162813109 | 408 | 11010 | SH | DEFINED | 02 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 469 | 17612 | SH | DEFINED | 02 |
| CHEMTURA CORP | COM | 163893100 | 521 | 47672 | SH | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP | 6.25% PFD CONV | 165167818 | 28875 | 110000 | SH | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 251 | 261 | SH | CALL | DEFINED 02 |
| CHEVRON CORP NEW | COM | 166764100 | 514 | 6956 | SH | DEFINED | 01 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 400 | 13000 | SH | DEFINED | 02 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 897 | 20908 | SH | DEFINED | 02 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 4391 | 51976 | SH | DEFINED | 02 |
| CHIPOTLE MEXICAN GRILL INC | CL B | 169656204 | 777 | 13543 | SH | DEFINED | 02 |
| CHOICE HOTELS INTL INC | COM | 169905106 | 1095 | 30912 | SH | DEFINED | 02 |
| CHOICEPOINT INC | COM | 170388102 | 533 | 14244 | SH | DEFINED | 02 |
| CHUBB CORP | COM | 171232101 | 1674 | 32406 | SH | DEFINED | 02 |
| CHURCH & DWIGHT INC | COM | 171340102 | 478 | 9496 | SH | DEFINED | 02 |
| CIGNA CORP | COM | 125509109 | 848 | 5945 | SH | DEFINED | 02 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 192 | 40835 | SH | DEFINED | 02 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 7821 | 422080 | SH | DEFINED | 01 |
| CISCO SYS INC | COM | 17275R102 | 7429 | 290973 | SH | DEFINED | 02 |
| CIT GROUP INC | COM | 125581108 | 207 | 3909 | SH | DEFINED | 01 |
| CITIGROUP INC | COM | 172967101 | 757 | 14747 | SH | DEFINED | 02 |
| CITRIX SYS INC | COM | 177376100 | 430 | 13431 | SH | DEFINED | 02 |
| CITRIX SYS INC | COM | 177376100 | 200 | 2000 | SH | PUT | DEFINED 02 |
| CITY NATL CORP | COM | 178566105 | 447 | 6067 | SH | DEFINED | 02 |
| CLAIRES STORES INC | COM | 179584107 | 562 | 17496 | SH | DEFINED | 02 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 431 | 12293 | SH | DEFINED | 01 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 4550 | 71085 | SH | DEFINED | 02 |
| CNET NETWORKS INC | COM | 12613R104 | 264 | 30300 | SH | DEFINED | 02 |
| COACH INC | COM | 189754104 | 401 | 8006 | SH | DEFINED | 02 |
| COCA COLA CO | COM | 191216100 | 11421 | 237941 | SH | DEFINED | 02 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 352 | 17387 | SH | DEFINED | 02 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 1256 | 305567 | SH | DEFINED | 02 |
| COGNOS INC | COM | 19244C109 | 1376 | 34922 | SH | DEFINED | 02 |
| COHERENT INC | COM | 192479103 | 1162 | 36622 | SH | DEFINED | 02 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 3287 | 49208 | SH | DEFINED | 02 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 644 | 26034 | SH | DEFINED | 02 |
| COLONIAL INTER HIGH INCOME F | SH BEN INT | 195763107 | 53 | 15231 | SH | DEFINED | 01 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 2010 | 32257 | SH | DEFINED | 02 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 263 | 5000 | SH | CALL | DEFINED 02 |
| COMERICA INC | COM | 200340107 | 217 | 3663 | SH | DEFINED | 01 |
| COMMERCIAL METALS CO | COM | 201723103 | 1555 | 49605 | SH | DEFINED | 02 |
| COMMSCOPE INC | COM | 203372107 | 517 | 12059 | SH | DEFINED | 02 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 623 | 17677 | SH | DEFINED | 02 |
| COMPUCREDIT CORP | COM | 20478N100 | 1772 | 4545 | SH | CALL | DEFINED 02 |
| COMPUCREDIT CORP | COM | 20478N100 | 1328 | 2250 | SH | PUT | DEFINED 02 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2121 | 40696 | SH | DEFINED | 02 |
| CON-WAY INC | COM | 205944101 | 720 | 14445 | SH | DEFINED | 02 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 294 | 178446 | SH | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 5543 | 81092 | SH | DEFINED | 02 |
| CONSOL ENERGY INC | COM | 20854P109 | 13323 | 340472 | SH | DEFINED | 02 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 465 | 21965 | SH | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 3824 | 43984 | SH | DEFINED | 02 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 319 | 8774 | SH | DEFINED | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 220 | 15979 | SH | DEFINED | 02 |
| CORNING INC | COM | 219350105 | 391 | 17189 | SH | DEFINED | 02 |
| CORNING INC | COM | 219350105 | 682 | 30000 | SH | DEFINED | 01 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 558 | 10575 | SH | DEFINED | 02 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 399 | 175781 | SH | DEFINED | 02 |
| COSI INC | COM | 22122P101 | 265 | 47428 | SH | DEFINED | 02 |

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| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 661 | 19653 | SH | DEFINED | 02 |
| COVANCE INC | COM | 222816100 | 679 | 11436 | SH | DEFINED | 02 |
| COX RADIO INC | CL A | 224051102 | 837 | 61322 | SH | DEFINED | 02 |
| CRANE CO | COM | 224399105 | 454 | 11224 | SH | DEFINED | 02 |
| CREE INC | COM | 225447101 | 289 | 17588 | SH | DEFINED | 02 |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 528 | 26310 | SH | DEFINED | 02 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 300 | 9324 | SH | DEFINED | 02 |
| CROWN HOLDINGS INC | COM | 228368106 | 656 | 26799 | SH | DEFINED | 02 |
| CRYSTALLEX INTL CORP | COM | 22942F101 | 1066 | 288182 | SH | DEFINED | 02 |
| CULLEN FROST BANKERS INC | COM | 229899109 | 455 | 8686 | SH | DEFINED | 02 |
| CURRENCYSHARES MEXICAN PESO | MEXICAN PES SH | 23130H107 | 1603 | 17600 | SH | DEFINED | 02 |
| CV THERAPEUTICS INC | COM | 126667104 | 2140 | 271919 | SH | DEFINED | 02 |
| CVS CORP | COM | 126650100 | 758 | 22189 | SH | DEFINED | 01 |
| CVS CORP | COM | 126650100 | 259 | 4500 | SH | PUT | DEFINED 02 |
| CVS CORP | COM | 126650100 | 17858 | 523079 | SH | DEFINED | 02 |
| CYBERONICS INC | COM | 23251P102 | 409 | 21756 | SH | DEFINED | 02 |
| CYMER INC | COM | 232572107 | 505 | 12144 | SH | DEFINED | 02 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 816 | 107364 | SH | DEFINED | 02 |
| CYTYC CORP | COM | 232946103 | 503 | 14702 | SH | DEFINED | 02 |
| D R HORTON INC | COM | 23331A109 | 934 | 42477 | SH | DEFINED | 02 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 474 | 5788 | SH | DEFINED | 01 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 867 | 10600 | SH | DEFINED | 02 |
| DANAHER CORP DEL | COM | 235851102 | 1142 | 15983 | SH | DEFINED | 02 |
| DAVITA INC | COM | 23918K108 | 1560 | 29248 | SH | DEFINED | 02 |
| DCT INDUSTRIAL TRUST INC | COM | 233153105 | 581 | 49148 | SH | DEFINED | 01 |
| DELTA PETE CORP | COM NEW | 247907207 | 396 | 17261 | SH | DEFINED | 02 |
| DELUXE CORP | COM | 248019101 | 637 | 18994 | SH | DEFINED | 02 |
| DENBURY RES INC | COM NEW | 247916208 | 3276 | 109970 | SH | DEFINED | 02 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 1147 | 18240 | SH | DEFINED | 02 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1713 | 24740 | SH | DEFINED | 02 |
| DEVRY INC DEL | COM | 251893103 | 232 | 7910 | SH | DEFINED | 02 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 381 | 6533 | SH | DEFINED | 02 |
| DIGITAL RIV INC | COM | 25388B104 | 1060 | 19178 | SH | DEFINED | 02 |
| DIONEX CORP | COM | 254546104 | 831 | 12201 | SH | DEFINED | 02 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 421 | 22014 | SH | DEFINED | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 7129 | 207046 | SH | DEFINED | 02 |
| DISTRIBUTED ENERGY SYS CORP | COM | 25475V104 | 18 | 12921 | SH | DEFINED | 02 |
| DOLLAR GEN CORP | COM | 256669102 | 498 | 23553 | SH | DEFINED | 01 |
| DOLLAR TREE STORES INC | COM | 256747106 | 707 | 18493 | SH | DEFINED | 02 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 1354 | 15253 | SH | DEFINED | 02 |
| DOMTAR CORP | COM | 257559104 | 259 | 27853 | SH | DEFINED | 02 |
| DONALDSON INC | COM | 257651109 | 322 | 8926 | SH | DEFINED | 02 |
| DORAL FINL CORP | COM | 25811P100 | 1222 | 744891 | SH | DEFINED | 02 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 185 | 14387 | SH | DEFINED | 02 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 355 | 11623 | SH | DEFINED | 02 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 499 | 9571 | SH | DEFINED | 02 |
| DRYSHIPS INC | SHS | Y2109Q101 | 1220 | 54130 | SH | DEFINED | 02 |
| DST SYS INC DEL | COM | 233326107 | 302 | 4011 | SH | DEFINED | 01 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 943 | 10337 | SH | DEFINED | 02 |
| DUQUESNE LT HLDGS INC | COM | 266233105 | 212 | 10724 | SH | DEFINED | 02 |
| DWS MULTI MKT INCOME TR | SHS | 23338L108 | 171 | 15000 | SH | DEFINED | 01 |
| DWS STRATEGIC INCOME TR | SHS | 23338N104 | 247 | 15000 | SH | DEFINED | 01 |
| DYNAVAX TECHNOLOGIES CORP | COM | 268158102 | 76 | 14032 | SH | DEFINED | 02 |
| DYNEGY INC NEW | CL A | 26816Q101 | 1805 | 194954 | SH | DEFINED | 02 |
| E M C CORP MASS | COM | 268648102 | 1177 | 85000 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 5766 | 416348 | SH | DEFINED | 02 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 414 | 19509 | SH | DEFINED | 02 |
| EAGLE BROADBAND INC | COM NEW | 269437208 | 5 | 24458 | SH | DEFINED | 01 |
| EARTHLINK INC | COM | 270321102 | 834 | 113521 | SH | DEFINED | 02 |
| EASTERN AMERN NAT GAS TR | SPERS RCT UNIT | 276217106 | 205 | 8071 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 208 | 433 | SH | CALL | DEFINED 02 |
| EASTMAN KODAK CO | COM | 277461109 | 4035 | 178847 | SH | DEFINED | 02 |

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| EATON VANCE CORP | COM NON VTG | 278265103 | 752 | 21093 | SH | DEFINED | 02 |
| EBAY INC | COM | 278642103 | 9829 | 296503 | SH | DEFINED | 02 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 11378 | 261980 | SH | DEFINED | 02 |
| ECI TELECOM LTD | ORD | 268258100 | 143 | 17397 | SH | DEFINED | 02 |
| ECLIPSYS CORP | COM | 278856109 | 1146 | 59456 | SH | DEFINED | 02 |
| ECOLAB INC | COM | 278865100 | 414 | 9629 | SH | DEFINED | 02 |
| EDO CORP | COM | 281347104 | 1552 | 59245 | SH | DEFINED | 02 |
| EDWARDS AG INC | COM | 281760108 | 1349 | 19495 | SH | DEFINED | 02 |
| EFUNDS CORP | COM | 28224R101 | 714 | 26785 | SH | DEFINED | 02 |
| EGL INC | COM | 268484102 | 2120 | 53484 | SH | DEFINED | 02 |
| EL PASO CORP | COM | 28336L109 | 558 | 38554 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 3330 | 250595 | SH | DEFINED | 02 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1360 | 26997 | SH | DEFINED | 02 |
| EMBARQ CORP | COM | 29078E105 | 1189 | 21094 | SH | DEFINED | 02 |
| EMCORE CORP | COM | 290846104 | 81 | 16297 | SH | DEFINED | 02 |
| EMDEON CORP | COM | 290849108 | 1942 | 128354 | SH | DEFINED | 02 |
| ENDESA S A | SPONSORED ADR | 29258N107 | 769 | 14364 | SH | DEFINED | 01 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 2676 | 76597 | SH | DEFINED | 02 |
| ENERGY EAST CORP | COM | 29266M109 | 496 | 20373 | SH | DEFINED | 02 |
| ENERGY TRANSFER PRTRNS L P | UNIT LTD PARTN | 29273R109 | 303 | 5200 | SH | DEFINED | 02 |
| ENTEGRIS INC | COM | 29362U104 | 905 | 84624 | SH | DEFINED | 02 |
| ENTERGY CORP NEW | COM | 29364G103 | 6255 | 59613 | SH | DEFINED | 02 |
| EQUITABLE RES INC | COM | 294549100 | 1245 | 25760 | SH | DEFINED | 02 |
| ERESEARCHTECHNOLOGY INC | COM | 29481V108 | 158 | 20054 | SH | DEFINED | 02 |
| ESPEED INC | CL A | 296643109 | 115 | 12083 | SH | DEFINED | 02 |
| EV3 INC | COM | 26928A200 | 673 | 34164 | SH | DEFINED | 02 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 6736 | 70038 | SH | DEFINED | 02 |
| EXCO RESOURCES INC | COM | 269279402 | 171 | 10314 | SH | DEFINED | 02 |
| EXELON CORP | COM | 30161N101 | 361 | 5254 | SH | DEFINED | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 627 | 27034 | SH | DEFINED | 02 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 221 | 5344 | SH | DEFINED | 02 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 769 | 9521 | SH | DEFINED | 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 1892 | 25081 | SH | DEFINED | 02 |
| FAIR ISAAC CORP | COM | 303250104 | 369 | 9552 | SH | DEFINED | 01 |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | 464 | 27734 | SH | DEFINED | 02 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 873 | 14669 | SH | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 3926 | 65996 | SH | DEFINED | 02 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 2261 | 41432 | SH | DEFINED | 02 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 310 | 3418 | SH | DEFINED | 01 |
| FELCOR LODGING TR INC | COM | 31430F101 | 414 | 15931 | SH | DEFINED | 02 |
| FIDELITY COMWLTH TR | NDQ CP IDX TRK | 315912808 | 13757 | 144600 | SH | DEFINED | 02 |
| FIRST BANCORP P R | COM | 318672102 | 637 | 48018 | SH | DEFINED | 02 |
| FIRST DATA CORP | COM | 319963104 | 1132 | 42099 | SH | DEFINED | 02 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 311 | 7496 | SH | DEFINED | 02 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 266 | 19110 | SH | DEFINED | 02 |
| FIRST TR VALUE LINE DIVID IN | SHS | 33734H106 | 452 | 26677 | SH | DEFINED | 02 |
| FISERV INC | COM | 337738108 | 1316 | 24809 | SH | DEFINED | 02 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 128 | 10688 | SH | DEFINED | 02 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 298 | 37733 | SH | DEFINED | 02 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 273 | 24932 | SH | DEFINED | 02 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1148 | 17065 | SH | DEFINED | 02 |
| FLOWSERVE CORP | COM | 34354P105 | 688 | 12034 | SH | DEFINED | 02 |
| FOOT LOCKER INC | COM | 344849104 | 1207 | 51250 | SH | DEFINED | 02 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3690 | 467678 | SH | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2030 | 17063 | SH | CALL | DEFINED 02 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2942 | 12693 | SH | PUT | DEFINED 02 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 707 | 31987 | SH | DEFINED | 02 |
| FOREST LABS INC | COM | 345838106 | 2083 | 40497 | SH | DEFINED | 02 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 917 | 27486 | SH | DEFINED | 02 |
| FORTUNE BRANDS INC | COM | 349631101 | 842 | 10682 | SH | DEFINED | 02 |
| FOUNDATION COAL HLDGS INC | COM | 35039W100 | 974 | 28370 | SH | DEFINED | 02 |
| FOUNDRY NETWORKS INC | COM | 35063R100 | 1190 | 87663 | SH | DEFINED | 02 |

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| FOUNDRY NETWORKS INC | COM | 35063R100 | 246 | 1466 | SH | PUT | DEFINED | 02 |
| FOUR SEASONS HOTEL INC | LTD VTG SH | 35100E104 | 257 | 3200 | SH | | DEFINED | 02 |
| FPL GROUP INC | COM | 302571104 | 879 | 14365 | SH | | DEFINED | 02 |
| FRANKLIN RES INC | COM | 354613101 | 1732 | 14331 | SH | | DEFINED | 02 |
| FREEPOR-T-MCMORAN COPPER & GO | CL B | 35671D857 | 9926 | 149956 | SH | | DEFINED | 02 |
| FREIGHTCAR AMER INC | COM | 357023100 | 754 | 15663 | SH | | DEFINED | 02 |
| FRONTIER OIL CORP | COM | 35914P105 | 307 | 9417 | SH | | DEFINED | 02 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 686 | 24220 | SH | | DEFINED | 02 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 292 | 8979 | SH | | DEFINED | 02 |
| GAMMON LAKE RES INC | COM | 364915108 | 902 | 51034 | SH | | DEFINED | 02 |
| GAP INC DEL | COM | 364760108 | 378 | 21952 | SH | | DEFINED | 01 |
| GATEWAY INC | COM | 367626108 | 138 | 63032 | SH | | DEFINED | 02 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1444 | 18894 | SH | | DEFINED | 02 |
| GENERAL ELECTRIC CO | COM | 369604103 | 21519 | 608570 | SH | | DEFINED | 02 |
| GENERAL MLS INC | COM | 370334104 | 313 | 5380 | SH | | DEFINED | 02 |
| GENTA INC | COM NEW | 37245M207 | 4 | 12674 | SH | | DEFINED | 02 |
| GENTEX CORP | COM | 371901109 | 1036 | 63748 | SH | | DEFINED | 02 |
| GENUINE PARTS CO | COM | 372460105 | 2204 | 44979 | SH | | DEFINED | 02 |
| GENZYME CORP | COM | 372917104 | 8526 | 142052 | SH | | DEFINED | 02 |
| GERDAU S A | SPONSORED ADR | 373737105 | 349 | 19263 | SH | | DEFINED | 02 |
| GERON CORP | COM | 374163103 | 1122 | 160289 | SH | | DEFINED | 02 |
| GIANT INDS INC | COM | 374508109 | 212 | 2800 | SH | | DEFINED | 02 |
| GIGAMEDIA LTD | ORD | Y2711Y104 | 1563 | 113093 | SH | | DEFINED | 02 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 1160 | 21000 | SH | | DEFINED | 02 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A175 | 2612 | 94965 | SH | | DEFINED | 02 |
| GLOBAL PMTS INC | COM | 37940X102 | 646 | 18978 | SH | | DEFINED | 02 |
| GLOBAL PMTS INC | COM | 37940X102 | 553 | 16229 | SH | | DEFINED | 01 |
| GMX RES INC | COM | 38011M108 | 337 | 10966 | SH | | DEFINED | 02 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 2012 | 108897 | SH | | DEFINED | 02 |
| GOLDCORP INC NEW | COM | 380956409 | 4982 | 207421 | SH | | DEFINED | 02 |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | 47 | 10696 | SH | | DEFINED | 01 |
| GOODMAN GLOBAL INC | COM | 38239A100 | 995 | 56471 | SH | | DEFINED | 02 |
| GOODRICH CORP | COM | 382388106 | 912 | 17708 | SH | | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 248 | 7950 | SH | | DEFINED | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 5012 | 160698 | SH | | DEFINED | 02 |
| GOOGLE INC | CL A | 38259P508 | 18359 | 40072 | SH | | DEFINED | 02 |
| GRACO INC | COM | 384109104 | 423 | 10792 | SH | | DEFINED | 02 |
| GRANITE CONSTR INC | COM | 387328107 | 1312 | 23741 | SH | | DEFINED | 02 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 466 | 14349 | SH | | DEFINED | 02 |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | 658 | 16553 | SH | | DEFINED | 02 |
| GRUPO SIMEC S A B DE C V | ADR | 400491106 | 146 | 11850 | SH | | DEFINED | 02 |
| GRUPO TMM S A | SP ADR A SHS | 40051D105 | 121 | 43100 | SH | | DEFINED | 02 |
| GSI GROUP INC CDA | COM | 36229U102 | 159 | 16027 | SH | | DEFINED | 02 |
| HALLIBURTON CO | COM | 406216101 | 553657 | 17443515 | SH | | DEFINED | 02 |
| HANESBRANDS INC | COM | 410345102 | 641 | 21806 | SH | | DEFINED | 02 |
| HANOVER INS GROUP INC | COM | 410867105 | 255 | 5524 | SH | | DEFINED | 02 |
| HARLAND JOHN H CO | COM | 412693103 | 406 | 7921 | SH | | DEFINED | 01 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 309 | 1789 | SH | CALL | DEFINED | 02 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 410 | 1822 | SH | PUT | DEFINED | 02 |
| HARRAHS ENTMT INC | COM | 413619107 | 142400 | 1686203 | SH | | DEFINED | 02 |
| HARSCO CORP | COM | 415864107 | 989 | 22048 | SH | | DEFINED | 02 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 452 | 4724 | SH | | DEFINED | 01 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 453 | 17428 | SH | | DEFINED | 02 |
| HCC INS HLDGS INC | COM | 404132102 | 1030 | 33437 | SH | | DEFINED | 02 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 351 | 32269 | SH | | DEFINED | 02 |
| HEALTH NET INC | COM | 42222G108 | 907 | 16863 | SH | | DEFINED | 02 |
| HECLA MNG CO | COM | 422704106 | 1451 | 160165 | SH | | DEFINED | 02 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 1734 | 46491 | SH | | DEFINED | 02 |
| HELMERICH & PAYNE INC | COM | 423452101 | 537 | 17685 | SH | | DEFINED | 02 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 2435 | 62124 | SH | | DEFINED | 02 |
| HERSHEY CO | COM | 427866108 | 263 | 4820 | SH | | DEFINED | 02 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 17942 | 613821 | SH | | DEFINED | 02 |

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| HEWLETT PACKARD CO | COM | 428236103 | 2364 | 58884 | SH | DEFINED | 02 |
| HILLENBRAND INDS INC | COM | 431573104 | 655 | 11039 | SH | DEFINED | 02 |
| HILTON HOTELS CORP | COM | 432848109 | 16878 | 469358 | SH | DEFINED | 02 |
| HNI CORP | COM | 404251100 | 246 | 5365 | SH | DEFINED | 02 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 327 | 5519 | SH | DEFINED | 02 |
| HOLOGIC INC | COM | 436440101 | 1234 | 21413 | SH | DEFINED | 02 |
| HORMEL FOODS CORP | COM | 440452100 | 476 | 12802 | SH | DEFINED | 02 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 256 | 8949 | SH | DEFINED | 02 |
| HOSPIRA INC | COM | 441060100 | 1256 | 30714 | SH | DEFINED | 02 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 2257 | 48227 | SH | DEFINED | 02 |
| HOUSEVALUES INC | COM | 44183Y102 | 215 | 42476 | SH | DEFINED | 02 |
| HUBBELL INC | CL B | 443510201 | 501 | 10379 | SH | DEFINED | 02 |
| HUMANA INC | COM | 444859102 | 745 | 12842 | SH | DEFINED | 02 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 619 | 23576 | SH | DEFINED | 02 |
| HUNTSMAN CORP | COM | 447011107 | 969 | 50766 | SH | DEFINED | 02 |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR | 44841T107 | 252 | 8235 | SH | DEFINED | 02 |
| HYPERCOM CORP | COM | 44913M105 | 1415 | 237387 | SH | DEFINED | 01 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 3415 | 2000 | SH | CALL | DEFINED 02 |
| IAMGOLD CORP | COM | 450913108 | 277 | 35911 | SH | DEFINED | 02 |
| ICICI BK LTD | ADR | 45104G104 | 257 | 7004 | SH | DEFINED | 02 |
| IDEARC INC | COM | 451663108 | 304 | 8667 | SH | DEFINED | 02 |
| IDT CORP | COM | 448947101 | 451 | 39978 | SH | DEFINED | 02 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 622 | 12059 | SH | DEFINED | 02 |
| IMAX CORP | COM | 45245E109 | 151 | 30000 | SH | DEFINED | 02 |
| IMERGENT INC | COM | 45247Q100 | 260 | 1764 | SH | PUT | DEFINED 02 |
| IMMUNOMEDICS INC | COM | 452907108 | 279 | 60948 | SH | DEFINED | 02 |
| IMS HEALTH INC | COM | 449934108 | 1362 | 45936 | SH | DEFINED | 02 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 316 | 20300 | SH | DEFINED | 02 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 1959 | 38993 | SH | DEFINED | 02 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 46798 | 1079041 | SH | DEFINED | 02 |
| INGRAM MICRO INC | CL A | 457153104 | 510 | 26389 | SH | DEFINED | 02 |
| INPHONIC INC | COM | 45772G105 | 184 | 16926 | SH | DEFINED | 02 |
| INSITE VISION INC | COM | 457660108 | 21 | 14577 | SH | DEFINED | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 430 | 27916 | SH | DEFINED | 02 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 258 | 4656 | SH | DEFINED | 02 |
| INTEL CORP | COM | 458140100 | 552 | 28868 | SH | DEFINED | 02 |
| INTEL CORP | COM | 458140100 | 485 | 2811 | SH | PUT | DEFINED 02 |
| INTERDIGITAL COMMUNICATIONS | COM | 45866A105 | 504 | 15915 | SH | DEFINED | 02 |
| INTERNATIONAL ALUM CORP | COM | 458884103 | 366 | 6904 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 9334 | 99026 | SH | DEFINED | 02 |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 118 | 22394 | SH | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 854 | 18092 | SH | DEFINED | 02 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 354 | 9258 | SH | DEFINED | 02 |
| INTERNATIONAL SPEEDWAY CORP | CL A | 460335201 | 339 | 6562 | SH | DEFINED | 02 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 4330 | 77608 | SH | DEFINED | 02 |
| INTEROIL CORP | COM | 460951106 | 696 | 26149 | SH | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1046 | 85004 | SH | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 256 | 1250 | SH | CALL | DEFINED 02 |
| INTERSIL CORP | CL A | 46069S109 | 644 | 24317 | SH | DEFINED | 02 |
| INTL SECS EXCHANGE HLDGS INC | CL A | 46031W204 | 611 | 12515 | SH | DEFINED | 02 |
| INTUIT | COM | 461202103 | 423 | 15462 | SH | DEFINED | 02 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 1469 | 12083 | SH | DEFINED | 02 |
| INVENTIV HEALTH INC | COM | 46122E105 | 338 | 8836 | SH | DEFINED | 02 |
| INVESTTOOLS INC | COM | 46145P103 | 257 | 18511 | SH | DEFINED | 02 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 632 | 10866 | SH | DEFINED | 02 |
| IOWA TELECOMM SERVICES INC | COM | 462594201 | 225 | 11253 | SH | DEFINED | 01 |
| IPASS INC | COM | 46261V108 | 681 | 135475 | SH | DEFINED | 02 |
| IPSCO INC | COM | 462622101 | 22703 | 172775 | SH | DEFINED | 02 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 1639 | 24900 | SH | DEFINED | 02 |
| ISHARES INC | MSCI MEXICO | 464286822 | 2133 | 39243 | SH | DEFINED | 02 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 8221 | 314366 | SH | DEFINED | 02 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 1186 | 85076 | SH | DEFINED | 02 |

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| ISHARES INC | MSCI STH AFRCA | 464286780 | 721 | 5945 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SPAIN | 464286764 | 4931 | 87396 | SH | DEFINED | 02 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 9261 | 68935 | SH | DEFINED | 02 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 3901 | 242920 | SH | DEFINED | 02 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 200 | 3200 | SH | CALL | DEFINED 02 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 5844 | 118736 | SH | DEFINED | 02 |
| ISHARES INC | MSCI AUSTRIA | 464286202 | 1959 | 50413 | SH | DEFINED | 02 |
| ISHARES INC | MSCI JAPAN | 464286848 | 5381 | 369313 | SH | DEFINED | 02 |
| ISHARES INC | MSCI ITALY | 464286855 | 5880 | 173866 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 2516 | 43648 | SH | DEFINED | 02 |
| ISHARES TR | MSCI GRW IDX | 464288885 | 1382 | 19331 | SH | DEFINED | 02 |
| ISHARES TR | NYSE 100INX FD | 464287135 | 305 | 4100 | SH | DEFINED | 02 |
| ISHARES TR | NYSE COMP INDX | 464287143 | 498 | 5878 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 15341 | 191623 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 3000 GROW | 464287671 | 397 | 8750 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 1974 | 25500 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 880 | 11064 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 16405 | 197316 | SH | DEFINED | 02 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 19772 | 182495 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL FIN | 464287333 | 2271 | 25418 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL INF | 464287291 | 8887 | 155609 | SH | DEFINED | 02 |
| ISHARES TR | S&P SMLCP GROW | 464287887 | 5210 | 38999 | SH | DEFINED | 02 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 297 | 113 | SH | CALL | DEFINED 02 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 6215 | 60226 | SH | DEFINED | 02 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 2468 | 32369 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL ENER | 464287341 | 638 | 5727 | SH | DEFINED | 02 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 2482 | 45990 | SH | DEFINED | 02 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 5044 | 74323 | SH | DEFINED | 02 |
| ISHARES TR | CONS GOODS IDX | 464287812 | 560 | 9297 | SH | DEFINED | 02 |
| ISHARES TR | DJ HOME CONSTN | 464288752 | 249 | 7288 | SH | DEFINED | 02 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 8837 | 123674 | SH | DEFINED | 02 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 2648 | 23203 | SH | DEFINED | 02 |
| ISHARES TR | DJ US HEALTHCR | 464287762 | 775 | 11615 | SH | DEFINED | 02 |
| ISHARES TR | CONS SRVC IDX | 464287580 | 12853 | 188188 | SH | DEFINED | 02 |
| ISHARES TR | DJ US REAL EST | 464287739 | 20925 | 245485 | SH | DEFINED | 02 |
| ISHARES TR | LEHMAN SH TREA | 464288679 | 9683 | 88603 | SH | DEFINED | 02 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 11408 | 111370 | SH | DEFINED | 02 |
| ISHARES TR | GLMN SCHS SOFT | 464287515 | 3294 | 73148 | SH | DEFINED | 02 |
| ISHARES TR | GS NAT RES IDX | 464287374 | 5406 | 51497 | SH | DEFINED | 02 |
| ISHARES TR | LEHMAN 1-3 YR | 464288646 | 2681 | 26540 | SH | DEFINED | 02 |
| ISHARES TR | LEHMAN CR BD | 464288620 | 14471 | 143211 | SH | DEFINED | 02 |
| ISHARES TR | LEHMAN GOVT CR | 464288596 | 15814 | 156804 | SH | DEFINED | 02 |
| ISHARES TR | DJ US INDUSTRL | 464287754 | 252 | 3778 | SH | DEFINED | 02 |
| ISHARES TR | S&P/TOPIX 150 | 464287382 | 4451 | 34866 | SH | DEFINED | 02 |
| ISHARES TR | SMLL VAL INDX | 464288703 | 455 | 5471 | SH | DEFINED | 02 |
| ISHARES TR | US TIPS BD FD | 464287176 | 2303 | 22800 | SH | DEFINED | 02 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 304 | 3640 | SH | DEFINED | 02 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 259 | 10113 | SH | DEFINED | 02 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 364 | 4470 | SH | DEFINED | 02 |
| IVANHOE MINES LTD | COM | 46579N103 | 1313 | 114358 | SH | DEFINED | 02 |
| JABIL CIRCUIT INC | COM | 466313103 | 211 | 9854 | SH | DEFINED | 02 |
| JACK IN THE BOX INC | COM | 466367109 | 349 | 5043 | SH | DEFINED | 02 |
| JAKKS PAC INC | COM | 47012E106 | 1742 | 72879 | SH | DEFINED | 02 |
| JAMES RIVER COAL CO | COM NEW | 470355207 | 162 | 21632 | SH | DEFINED | 02 |
| JARDEN CORP | COM | 471109108 | 1057 | 27591 | SH | DEFINED | 02 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 291 | 19120 | SH | DEFINED | 02 |
| JED OIL INC | COM | 472310101 | 36 | 20400 | SH | DEFINED | 02 |
| JEFFERIES GROUP INC NEW | COM | 472319102 | 571 | 19710 | SH | DEFINED | 02 |
| JO-ANN STORES INC | COM | 47758P307 | 205 | 7513 | SH | DEFINED | 02 |
| JOHNSON & JOHNSON | COM | 478160104 | 7337 | 121760 | SH | DEFINED | 02 |
| JOHNSON CTLS INC | COM | 478366107 | 3907 | 41294 | SH | DEFINED | 02 |
| JONES APPAREL GROUP INC | COM | 480074103 | 6300 | 204999 | SH | DEFINED | 02 |

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| JP MORGAN CHASE & CO | COM | 46625H100 | 13106 | 270891 | SH | | DEFINED | 02 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 1052 | 3717 | SH | CALL | DEFINED | 02 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2002 | 101735 | SH | | DEFINED | 02 |
| KELLWOOD CO | COM | 488044108 | 284 | 9680 | SH | | DEFINED | 01 |
| KENNAMETAL INC | COM | 489170100 | 553 | 8182 | SH | | DEFINED | 02 |
| KEYSPAN CORP | COM | 49337W100 | 803 | 19513 | SH | | DEFINED | 02 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1461 | 21330 | SH | | DEFINED | 02 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1591 | 30200 | SH | | DEFINED | 02 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 396 | 12090 | SH | | DEFINED | 02 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 728 | 45951 | SH | | DEFINED | 02 |
| KOMAG INC | COM NEW | 500453204 | 443 | 13540 | SH | | DEFINED | 02 |
| KOREA EQUITY FD INC | COM | 50063B104 | 426 | 41000 | SH | | DEFINED | 01 |
| KORN FERRY INTL | COM NEW | 500643200 | 397 | 17324 | SH | | DEFINED | 02 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 812 | 79713 | SH | | DEFINED | 02 |
| KROGER CO | COM | 501044101 | 412 | 14593 | SH | | DEFINED | 01 |
| KROGER CO | COM | 501044101 | 304 | 10762 | SH | | DEFINED | 02 |
| KUBOTA CORP | ADR | 501173207 | 495 | 11318 | SH | | DEFINED | 01 |
| L-1 IDENTITY SOLUTIONS INC | COM | 50212A106 | 465 | 28165 | SH | | DEFINED | 02 |
| LABOR READY INC | COM NEW | 505401208 | 306 | 16126 | SH | | DEFINED | 02 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1988 | 27369 | SH | | DEFINED | 02 |
| LAIDLAW INTL INC | COM | 50730R102 | 566 | 16344 | SH | | DEFINED | 02 |
| LAM RESEARCH CORP | COM | 512807108 | 2274 | 48043 | SH | | DEFINED | 02 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 1794 | 24279 | SH | | DEFINED | 02 |
| LANDSTAR SYS INC | COM | 515098101 | 817 | 17813 | SH | | DEFINED | 02 |
| LASERCARD CORP | COM | 51807U101 | 118 | 10004 | SH | | DEFINED | 02 |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 117 | 20064 | SH | | DEFINED | 02 |
| LAUREATE EDUCATION INC | COM | 518613104 | 1066 | 18084 | SH | | DEFINED | 02 |
| LEGG MASON INC | COM | 524901105 | 1088 | 11548 | SH | | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 250 | 3572 | SH | | DEFINED | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2007 | 3632 | SH | PUT | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 371 | 164 | SH | CALL | DEFINED | 02 |
| LEUCADIA NATL CORP | COM | 527288104 | 834 | 28345 | SH | | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1258 | 3400 | SH | CALL | DEFINED | 02 |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 311 | 17814 | SH | | DEFINED | 02 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 1733 | 52621 | SH | | DEFINED | 02 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 315 | 10290 | SH | | DEFINED | 02 |
| LIFECCELL CORP | COM | 531927101 | 1119 | 44826 | SH | | DEFINED | 02 |
| LIMITED BRANDS INC | COM | 532716107 | 90666 | 3479113 | SH | | DEFINED | 02 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 413 | 6942 | SH | | DEFINED | 02 |
| LINCOLN NATL CORP IND | COM | 534187109 | 24715 | 364577 | SH | | DEFINED | 02 |
| LINSAY CORPORATION | COM | 535555106 | 436 | 13719 | SH | | DEFINED | 01 |
| LIONS GATE ENTMNT CORP | COM NEW | 535919203 | 178 | 15585 | SH | | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 459 | 10717 | SH | | DEFINED | 02 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 259 | 2667 | SH | | DEFINED | 02 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 483 | 7322 | SH | | DEFINED | 02 |
| LONGVIEW FIBRE CO | COM | 543213102 | 254 | 10295 | SH | | DEFINED | 02 |
| LOUISIANA PAC CORP | COM | 546347105 | 867 | 43233 | SH | | DEFINED | 02 |
| LOWES COS INC | COM | 548661107 | 622 | 19761 | SH | | DEFINED | 02 |
| LSI LOGIC CORP | COM | 502161102 | 569 | 54464 | SH | | DEFINED | 02 |
| LUBRIZOL CORP | COM | 549271104 | 622 | 12071 | SH | | DEFINED | 02 |
| LYONDELL CHEMICAL CO | COM | 552078107 | 604 | 20163 | SH | | DEFINED | 02 |
| M & T BK CORP | COM | 55261F104 | 548 | 4731 | SH | | DEFINED | 02 |
| MACK CALI RLTY CORP | COM | 554489104 | 413 | 8677 | SH | | DEFINED | 02 |
| MANOR CARE INC NEW | COM | 564055101 | 498 | 9167 | SH | | DEFINED | 02 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 215 | 925 | SH | PUT | DEFINED | 02 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 780 | 15931 | SH | | DEFINED | 02 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1757 | 60000 | SH | | DEFINED | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 502 | 17151 | SH | | DEFINED | 02 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 876 | 18916 | SH | | DEFINED | 02 |
| MARTHA STEWART LIVING OMNIME | CL A | 573083102 | 444 | 26085 | SH | | DEFINED | 02 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 2166 | 16019 | SH | | DEFINED | 02 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 320 | 19050 | SH | | DEFINED | 02 |

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| MASCO CORP | COM | 574599106 | 1088 | 39700 | SH | DEFINED | 02 |
| MASSEY ENERGY CORP | COM | 576206106 | 910 | 37944 | SH | DEFINED | 02 |
| MASTERCARD INC | CL A | 57636Q104 | 8514 | 80138 | SH | DEFINED | 02 |
| MATRITECH INC | COM | 576818108 | 5 | 10423 | SH | DEFINED | 01 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 746 | 45908 | SH | DEFINED | 02 |
| MATTEL INC | COM | 577081102 | 1003 | 36362 | SH | DEFINED | 02 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 2209 | 75135 | SH | DEFINED | 02 |
| MBIA INC | COM | 55262C100 | 8892 | 135779 | SH | DEFINED | 02 |
| MCDONALDS CORP | COM | 580135101 | 18251 | 405117 | SH | DEFINED | 02 |
| MCG CAPITAL CORP | COM | 58047P107 | 322 | 17157 | SH | DEFINED | 02 |
| MCGRAW HILL COS INC | COM | 580645109 | 1550 | 24654 | SH | DEFINED | 02 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 1311 | 95620 | SH | DEFINED | 02 |
| MDU RES GROUP INC | COM | 552690109 | 745 | 25939 | SH | DEFINED | 02 |
| MEADWESTVACO CORP | COM | 583334107 | 242 | 7842 | SH | DEFINED | 01 |
| MEDIA & ENTMT HOLDINGS INC | UNIT 99/99/9999 | 58439W207 | 95 | 11841 | SH | DEFINED | 01 |
| MEDIA GEN INC | CL A | 584404107 | 801 | 21001 | SH | DEFINED | 02 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 2201 | 71405 | SH | DEFINED | 02 |
| MEDTRONIC INC | COM | 585055106 | 528 | 10769 | SH | DEFINED | 01 |
| MEDTRONIC INC | COM | 585055106 | 1363 | 27785 | SH | DEFINED | 02 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 411 | 6778 | SH | DEFINED | 02 |
| MENTOR CORP MINN | COM | 587188103 | 213 | 4640 | SH | DEFINED | 02 |
| MERCK & CO INC | COM | 589331107 | 6439 | 145782 | SH | DEFINED | 02 |
| MERCURY GENL CORP NEW | COM | 589400100 | 314 | 5928 | SH | DEFINED | 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 32561 | 398686 | SH | DEFINED | 02 |
| METAL MGMT INC | COM NEW | 591097209 | 570 | 12342 | SH | DEFINED | 02 |
| METLIFE INC | COM | 59156R108 | 1959 | 31029 | SH | DEFINED | 02 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1280 | 36023 | SH | DEFINED | 02 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 229 | 18933 | SH | DEFINED | 02 |
| MICROSOFT CORP | COM | 594918104 | 30421 | 1091545 | SH | DEFINED | 02 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 1287 | 10180 | SH | DEFINED | 02 |
| MICROVISION INC DEL | COM | 594960106 | 104 | 28300 | SH | DEFINED | 02 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 46302 | 299553 | SH | DEFINED | 02 |
| MIDWAY GAMES INC | COM | 598148104 | 461 | 73683 | SH | DEFINED | 02 |
| MILACRON INC | COM | 598709103 | 15 | 19599 | SH | DEFINED | 01 |
| MILlicom Intl Cellular S A | SHS NEW | L6388F110 | 2968 | 37876 | SH | DEFINED | 02 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 226 | 3635 | SH | DEFINED | 02 |
| MIRANT CORP NEW | COM | 60467R100 | 47633 | 1177279 | SH | DEFINED | 02 |
| MIRANT CORP NEW | COM | 60467R100 | 22404 | 14944 | SH | CALL | DEFINED 02 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 687 | 7259 | SH | DEFINED | 02 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 254 | 2680 | SH | DEFINED | 01 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 3951 | 142313 | SH | DEFINED | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 740 | 15622 | SH | DEFINED | 02 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 4653 | 268324 | SH | DEFINED | 01 |
| MORGAN STANLEY GBL OPP BOND | COM | 61744R103 | 263 | 32927 | SH | DEFINED | 01 |
| MORNINGSTAR INC | COM | 617700109 | 1169 | 22629 | SH | DEFINED | 02 |
| MORTONS RESTAURANT GRP INC N | COM | 619430101 | 206 | 11587 | SH | DEFINED | 02 |
| MOSAIC CO | COM | 61945A107 | 653 | 24495 | SH | DEFINED | 02 |
| MOTOROLA INC | COM | 620076109 | 592 | 33504 | SH | DEFINED | 02 |
| MPS GROUP INC | COM | 553409103 | 193 | 13627 | SH | DEFINED | 02 |
| MSC INDL DIRECT INC | CL A | 553530106 | 386 | 8271 | SH | DEFINED | 02 |
| MYLAN LABS INC | COM | 628530107 | 1572 | 74347 | SH | DEFINED | 01 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 7279 | 167224 | SH | DEFINED | 02 |
| NASDAQ STOCK MARKET INC | COM | 631103108 | 1833 | 62314 | SH | DEFINED | 02 |
| NATIONAL INSTRS CORP | COM | 636518102 | 654 | 24931 | SH | DEFINED | 02 |
| NAUTILUS INC | COM | 63910B102 | 408 | 26466 | SH | DEFINED | 02 |
| NAVARRA CORP | COM | 639208107 | 1736 | 463028 | SH | DEFINED | 02 |
| NAVTEQ CORP | COM | 63936L100 | 787 | 22807 | SH | DEFINED | 02 |
| NELNET INC | CL A | 64031N108 | 591 | 24662 | SH | DEFINED | 02 |
| NETFLIX COM INC | COM | 64110L106 | 312 | 13470 | SH | DEFINED | 02 |
| NETGEAR INC | COM | 64111Q104 | 916 | 32091 | SH | DEFINED | 02 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 1836 | 68983 | SH | DEFINED | 02 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1281 | 35069 | SH | DEFINED | 02 |

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| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 360 | 28800 | SH | DEFINED | 02 |
| NEW DRAGON ASIA CORP | CL A | 64378H102 | 15 | 10500 | SH | DEFINED | 02 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 820 | 20238 | SH | DEFINED | 01 |
| NEW PLAN EXCEL RLTY TR INC | COM | 648053106 | 359 | 10864 | SH | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 816 | 46368 | SH | DEFINED | 02 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 500 | 16090 | SH | DEFINED | 02 |
| NEWFIELD EXPL CO | COM | 651290108 | 1537 | 36856 | SH | DEFINED | 02 |
| NEWS CORP | CL B | 65248E203 | 1105 | 45146 | SH | DEFINED | 02 |
| NII HLDGS INC | CL B NEW | 62913F201 | 2918 | 39339 | SH | DEFINED | 02 |
| NIS GROUP CO LTD | SP ADR 10 ORD | 654655109 | 109 | 18402 | SH | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 355 | 500 | SH | CALL | DEFINED 02 |
| NORDSTROM INC | COM | 655664100 | 2893 | 54656 | SH | DEFINED | 02 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 5163 | 102045 | SH | DEFINED | 02 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 910 | 56729 | SH | DEFINED | 02 |
| NOVELL INC | COM | 670006105 | 877 | 121399 | SH | DEFINED | 02 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 50 | 14841 | SH | DEFINED | 02 |
| NRG ENERGY INC | COM NEW | 629377508 | 6728 | 93393 | SH | DEFINED | 02 |
| NSTAR | COM | 67019E107 | 559 | 15906 | SH | DEFINED | 02 |
| NTR ACQUISITION CO | COM | 629415100 | 359 | 39445 | SH | DEFINED | 01 |
| NUCOR CORP | COM | 670346105 | 1495 | 22960 | SH | DEFINED | 02 |
| NUCOR CORP | COM | 670346105 | 248 | 3811 | SH | DEFINED | 01 |
| NUTRI SYS INC NEW | COM | 67069D108 | 953 | 18189 | SH | DEFINED | 02 |
| NYSE GROUP INC | COM | 62949W103 | 270600 | 2886372 | SH | DEFINED | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 897 | 27110 | SH | DEFINED | 02 |
| OAKLEY INC | COM | 673662102 | 474 | 23521 | SH | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 2832 | 57440 | SH | DEFINED | 02 |
| OCCULOGIX INC | COM | 67461T107 | 103 | 63450 | SH | DEFINED | 02 |
| OCEANEERING INTL INC | COM | 675232102 | 867 | 20594 | SH | DEFINED | 02 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 741 | 18848 | SH | DEFINED | 02 |
| OFFICE DEPOT INC | COM | 676220106 | 477 | 13576 | SH | DEFINED | 01 |
| OGE ENERGY CORP | COM | 670837103 | 865 | 22306 | SH | DEFINED | 02 |
| OHIO CAS CORP | COM | 677240103 | 393 | 13122 | SH | DEFINED | 02 |
| OLD REP INTL CORP | COM | 680223104 | 879 | 39756 | SH | DEFINED | 02 |
| OMNICARE INC | COM | 681904108 | 727 | 18270 | SH | DEFINED | 02 |
| OMRIX BIOPHARMACEUTICALS INC | COM | 681989109 | 721 | 18844 | SH | DEFINED | 02 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 124 | 13847 | SH | DEFINED | 02 |
| ONEOK INC NEW | COM | 682680103 | 833 | 18502 | SH | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 264 | 2780 | SH | DEFINED | 02 |
| OPEN TEXT CORP | COM | 683715106 | 249 | 11352 | SH | DEFINED | 02 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 425 | 52131 | SH | DEFINED | 02 |
| OPSWARE INC | COM | 68383A101 | 164 | 22557 | SH | DEFINED | 02 |
| OPTIMAL GROUP INC | CL A NEW | 68388R208 | 213 | 25400 | SH | DEFINED | 02 |
| ORACLE CORP | COM | 68389X105 | 5153 | 284225 | SH | DEFINED | 02 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 533 | 10056 | SH | DEFINED | 02 |
| OSI PHARMACEUTICALS INC | COM | 671040103 | 3429 | 103901 | SH | DEFINED | 02 |
| OSI RESTAURANT PARTNERS INC | COM | 67104A101 | 919 | 23276 | SH | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 352 | 5624 | SH | DEFINED | 02 |
| OVERSTOCK COM INC DEL | COM | 690370101 | 256 | 15408 | SH | DEFINED | 02 |
| PACCAR INC | COM | 693718108 | 3911 | 53286 | SH | DEFINED | 02 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 638 | 30648 | SH | DEFINED | 02 |
| PACKAGING CORP AMER | COM | 695156109 | 408 | 16722 | SH | DEFINED | 02 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 1136 | 144898 | SH | DEFINED | 02 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 235 | 2000 | SH | PUT | DEFINED 02 |
| PALM INC NEW | COM | 696643105 | 4737 | 261302 | SH | DEFINED | 02 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 1628 | 55031 | SH | DEFINED | 02 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 127 | 27424 | SH | DEFINED | 02 |
| PAPA JOHNS INTL INC | COM | 698813102 | 586 | 19921 | SH | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 4633 | 184447 | SH | DEFINED | 02 |
| PARALLEL PETE CORP DEL | COM | 699157103 | 782 | 34070 | SH | DEFINED | 02 |
| PARKERVISION INC | COM | 701354102 | 1245 | 94265 | SH | DEFINED | 02 |
| PARTNERRE LTD | COM | G6852T105 | 713 | 10405 | SH | DEFINED | 02 |
| PATTERSON COMPANIES INC | COM | 703395103 | 270 | 7616 | SH | DEFINED | 02 |

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| PATTERSON UTI ENERGY INC | COM | 703481101 | 359 | 15986 | SH | | DEFINED | 02 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 332 | 15281 | SH | | DEFINED | 02 |
| PEABODY ENERGY CORP | COM | 704549104 | 3118 | 77486 | SH | | DEFINED | 02 |
| PENN NATL GAMING INC | COM | 707569109 | 2944 | 69396 | SH | | DEFINED | 02 |
| PENTAIR INC | COM | 709631105 | 746 | 23945 | SH | | DEFINED | 02 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 178 | 17685 | SH | | DEFINED | 02 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 1293 | 67735 | SH | | DEFINED | 02 |
| PEPCO HOLDINGS INC | COM | 713291102 | 1119 | 38560 | SH | | DEFINED | 02 |
| PEPSIAMERICAS INC | COM | 71343P200 | 248 | 11095 | SH | | DEFINED | 02 |
| PERKINELMER INC | COM | 714046109 | 662 | 27327 | SH | | DEFINED | 02 |
| PERU COPPER INC | COM | 715455101 | 177 | 43000 | SH | | DEFINED | 02 |
| PETRO-CDA | COM | 71644E102 | 253 | 6440 | SH | | DEFINED | 02 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 266 | 2268 | SH | | DEFINED | 01 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 577 | 43839 | SH | | DEFINED | 02 |
| PETSMART INC | COM | 716768106 | 677 | 20525 | SH | | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 2671 | 105743 | SH | | DEFINED | 02 |
| PHARMACEUTICAL HLDRS TR | DEPOSITRY RCPT | 71712A206 | 8233 | 106000 | SH | | DEFINED | 02 |
| PHARMACYCLICS INC | COM | 716933106 | 117 | 43969 | SH | | DEFINED | 02 |
| PHARMANET DEV GROUP INC | COM | 717148100 | 2415 | 92867 | SH | | DEFINED | 02 |
| PHARMANET DEV GROUP INC | COM | 717148100 | 366 | 3050 | SH | PUT | DEFINED | 02 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR | 718252604 | 701 | 13278 | SH | | DEFINED | 02 |
| PIER 1 IMPORTS INC | COM | 720279108 | 128 | 18539 | SH | | DEFINED | 02 |
| PINNACLE ENTMT INC | COM | 723456109 | 632 | 21734 | SH | | DEFINED | 02 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 2899 | 50314 | SH | | DEFINED | 02 |
| PLC SYS INC | COM | 69341D104 | 26 | 42996 | SH | | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 295 | 4096 | SH | | DEFINED | 02 |
| PNM RES INC | COM | 69349H107 | 424 | 13135 | SH | | DEFINED | 02 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 228 | 2582 | SH | | DEFINED | 02 |
| POLYCOM INC | COM | 73172K104 | 587 | 17608 | SH | | DEFINED | 02 |
| POLYMEDICA CORP | COM | 731738100 | 733 | 17318 | SH | | DEFINED | 02 |
| PORTFOLIO RECOVERY ASSOCS IN | COM | 73640Q105 | 344 | 7700 | SH | | DEFINED | 02 |
| POTLATCH CORP NEW | COM | 737630103 | 334 | 7293 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN RETAIL PTF | 73935X617 | 451 | 22327 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | HLTHCR SVC POR | 73935X328 | 1310 | 48509 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X302 | 524 | 33072 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | HI GRW RT DIV | 73935X724 | 2258 | 138555 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYMN SM CP VAL | 73935X864 | 2353 | 128645 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYMN SM CP GRW | 73935X872 | 2797 | 153184 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | WDRHLL CLN EN | 73935X500 | 7330 | 388018 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | INTL DIV ACHV | 73935X716 | 1121 | 58096 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN OIL SVCS | 73935X625 | 524 | 24868 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN NETWKG PRT | 73935X815 | 245 | 13604 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN EN EX PROD | 73935X658 | 1603 | 79034 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN BIOT & GEN | 73935X856 | 1114 | 61892 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYMN MC VAL | 73935X880 | 309 | 15840 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | AGGRESV GROWTH | 73935X294 | 5758 | 225527 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN SEMCT PORT | 73935X781 | 1342 | 75968 | SH | | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYNAM MIDCP PT | 73935X443 | 1310 | 48579 | SH | | DEFINED | 02 |
| POWERSHS DB MULTI SECT COMM | DB OIL FUND | 73936B507 | 883 | 32526 | SH | | DEFINED | 02 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 232 | 40763 | SH | | DEFINED | 02 |
| PPL CORP | COM | 69351T106 | 945 | 23117 | SH | | DEFINED | 02 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 958 | 9211 | SH | | DEFINED | 02 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 794 | 26380 | SH | | DEFINED | 02 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 8236 | 377440 | SH | | DEFINED | 02 |
| PROGRESSIVE GAMING INTL CORP | COM | 74332S102 | 53 | 11676 | SH | | DEFINED | 02 |
| PROSHARES TR | SHORT QQQ PSHS | 74347R602 | 2535 | 40430 | SH | | DEFINED | 02 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 512 | 11627 | SH | | DEFINED | 02 |
| PROVIDENT ENERGY TR | TR UNIT | 74386K104 | 438 | 40500 | SH | | DEFINED | 02 |
| PSS WORLD MED INC | COM | 69366A100 | 600 | 1250 | SH | CALL | DEFINED | 02 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 284 | 7046 | SH | | DEFINED | 02 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 15027 | 180962 | SH | | DEFINED | 02 |
| PW EAGLE INC | COM | 69366Y108 | 1840 | 55684 | SH | | DEFINED | 02 |

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| PYR ENERGY CORP | COM | 693677106 | 11 | 10134 | SH | DEFINED | 01 |
| QIAO XING UNIVERSAL TELEPHON | ORD | G7303A109 | 710 | 41967 | SH | DEFINED | 02 |
| QLOGIC CORP | COM | 747277101 | 650 | 38259 | SH | DEFINED | 02 |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 30 | 24493 | SH | DEFINED | 02 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 1199 | 30139 | SH | DEFINED | 02 |
| QUIDEL CORP | COM | 74838J101 | 836 | 69655 | SH | DEFINED | 02 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 1459 | 162243 | SH | DEFINED | 01 |
| RAMBUS INC DEL | COM | 750917106 | 350 | 16467 | SH | DEFINED | 02 |
| RANDGOLD RES LTD | ADR | 752344309 | 456 | 19079 | SH | DEFINED | 02 |
| RANGE RES CORP | COM | 75281A109 | 882 | 26408 | SH | DEFINED | 02 |
| RAYTHEON CO | COM NEW | 755111507 | 2456 | 46808 | SH | DEFINED | 02 |
| RCN CORP | COM NEW | 749361200 | 1493 | 58426 | SH | DEFINED | 02 |
| REALOGY CORP | COM | 75605E100 | 1270 | 42877 | SH | DEFINED | 01 |
| REALOGY CORP | COM | 75605E100 | 2729 | 92153 | SH | DEFINED | 02 |
| REDDY ICE HLDGS INC | COM | 75734R105 | 202 | 6701 | SH | DEFINED | 02 |
| REGAL ENTMT GROUP | CL A | 758766109 | 894 | 45017 | SH | DEFINED | 02 |
| REGIONAL BK HOLDRS TR | DEPOSITRY RCPT | 75902E100 | 236 | 1750 | SH | PUT | DEFINED 02 |
| RENAISSANCE ACQUISITION CORP | *W EXP 01/28/201 | 75966C115 | 22 | 58550 | SH | DEFINED | 01 |
| RENT A CTR INC NEW | COM | 76009N100 | 863 | 30840 | SH | DEFINED | 02 |
| REPUBLIC SVCS INC | COM | 760759100 | 788 | 28326 | SH | DEFINED | 02 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 3230 | 23667 | SH | DEFINED | 02 |
| REUNION INDS INC | COM | 761312107 | 15 | 66103 | SH | DEFINED | 01 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 10599 | 169822 | SH | DEFINED | 02 |
| RF MICRODEVICES INC | COM | 749941100 | 283 | 45362 | SH | DEFINED | 02 |
| RITE AID CORP | COM | 767754104 | 1914 | 331780 | SH | DEFINED | 02 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1463 | 24441 | SH | DEFINED | 02 |
| ROPER INDS INC NEW | COM | 776696106 | 509 | 9281 | SH | DEFINED | 02 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 591 | 11383 | SH | DEFINED | 02 |
| RPM INTL INC | COM | 749685103 | 481 | 20844 | SH | DEFINED | 02 |
| RTI INTL METALS INC | COM | 74973W107 | 1635 | 17967 | SH | DEFINED | 02 |
| RUDDICK CORP | COM | 781258108 | 1070 | 35556 | SH | DEFINED | 02 |
| RYDEX ETF TRUST | S&P 500 EQ TRD | 78355W106 | 24240 | 499586 | SH | DEFINED | 02 |
| SABRE HLDGS CORP | CL A | 785905100 | 530 | 520 | SH | CALL | DEFINED 02 |
| SALLY BEAUTY HLDGS INC | COM | 79546E104 | 120 | 13033 | SH | DEFINED | 02 |
| SALTON INC | COM | 795757103 | 27 | 11383 | SH | DEFINED | 02 |
| SANDERSON FARMS INC | COM | 800013104 | 2334 | 62973 | SH | DEFINED | 02 |
| SANDISK CORP | COM | 80004C101 | 2053 | 46866 | SH | DEFINED | 02 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 1350 | 31034 | SH | DEFINED | 02 |
| SARA LEE CORP | COM | 803111103 | 2457 | 145241 | SH | DEFINED | 02 |
| SCANA CORP NEW | COM | 80589M102 | 300 | 6940 | SH | DEFINED | 02 |
| SCHEIN HENRY INC | COM | 806407102 | 2049 | 37125 | SH | DEFINED | 02 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 1034 | 31507 | SH | DEFINED | 02 |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 478 | 7617 | SH | DEFINED | 01 |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 223 | 3545 | SH | DEFINED | 02 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 290 | 6586 | SH | DEFINED | 02 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 803 | 34482 | SH | DEFINED | 02 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 8438 | 362131 | SH | DEFINED | 02 |
| SEALED AIR CORP NEW | COM | 81211K100 | 640 | 20268 | SH | DEFINED | 02 |
| SEARS HLDGS CORP | COM | 812350106 | 35670 | 197991 | SH | DEFINED | 02 |
| SEI INVESTMENTS CO | COM | 784117103 | 557 | 9241 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 709 | 30383 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 26897 | 754902 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 512 | 15228 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 2278 | 59910 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 1423 | 53673 | SH | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 46482 | 1392093 | SH | DEFINED | 02 |
| SEPRACOR INC | COM | 817315104 | 652 | 13974 | SH | DEFINED | 02 |
| SERVICEMASTER CO | COM | 81760N109 | 256 | 16646 | SH | DEFINED | 02 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 1066 | 39696 | SH | DEFINED | 02 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 1102 | 26767 | SH | DEFINED | 02 |
| SIERRA PAC RES NEW | COM | 826428104 | 744 | 42793 | SH | DEFINED | 02 |
| SIFY LTD | SPONSORED ADR | 82655M107 | 154 | 17864 | SH | DEFINED | 02 |

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| SIGMA DESIGNS INC | COM | 826565103 | 270 | 10298 | SH | DEFINED | 02 |
| SILVER STD RES INC | COM | 82823L106 | 870 | 24944 | SH | DEFINED | 02 |
| SINGING MACH INC | COM NEW | 829322304 | 24 | 27509 | SH | DEFINED | 01 |
| SIRENZA MICRODEVICES INC | COM | 82966T106 | 96 | 11082 | SH | DEFINED | 02 |
| SIRF TECHNOLOGY HLDGS INC | COM | 82967H101 | 903 | 32512 | SH | DEFINED | 02 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 3648 | 1140000 | SH | DEFINED | 01 |
| SKECHERS U S A INC | CL A | 830566105 | 354 | 10543 | SH | DEFINED | 02 |
| SLM CORP | COM | 78442P106 | 13554 | 331384 | SH | DEFINED | 02 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 428 | 32676 | SH | DEFINED | 02 |
| SMUCKER J M CO | COM NEW | 832696405 | 550 | 10318 | SH | DEFINED | 02 |
| SOFTWARE HOLDRS TR | DEPOSITRY RCPT | 83404B103 | 298 | 7700 | SH | DEFINED | 02 |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 201 | 7049 | SH | DEFINED | 01 |
| SONIC SOLUTIONS | COM | 835460106 | 507 | 35922 | SH | DEFINED | 02 |
| SONOCO PRODS CO | COM | 835495102 | 652 | 17342 | SH | DEFINED | 02 |
| SONUS PHARMACEUTICALS INC | COM | 835692104 | 341 | 67813 | SH | DEFINED | 02 |
| SOTHEBYS | COM | 835898107 | 818 | 18398 | SH | DEFINED | 02 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 1252 | 9100 | SH | CALL | DEFINED 02 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 205 | 1000 | SH | PUT | DEFINED 02 |
| ST JOE CO | COM | 790148100 | 309 | 5908 | SH | DEFINED | 02 |
| ST JUDE MED INC | COM | 790849103 | 2480 | 65940 | SH | DEFINED | 02 |
| ST JUDE MED INC | COM | 790849103 | 225 | 5995 | SH | DEFINED | 01 |
| ST MARY LD & EXPL CO | COM | 792228108 | 329 | 8981 | SH | DEFINED | 02 |
| STANCORP FINL GROUP INC | COM | 852891100 | 364 | 7407 | SH | DEFINED | 02 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 204 | 177267 | SH | DEFINED | 02 |
| STARBUCKS CORP | COM | 855244109 | 1955 | 62337 | SH | DEFINED | 02 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 39796 | 613663 | SH | DEFINED | 02 |
| STATE STR CORP | COM | 857477103 | 368 | 5685 | SH | DEFINED | 01 |
| STATE STR CORP | COM | 857477103 | 5299 | 81843 | SH | DEFINED | 02 |
| STEC INC | COM | 784774101 | 427 | 60643 | SH | DEFINED | 02 |
| STEEL DYNAMICS INC | COM | 858119100 | 1135 | 26280 | SH | DEFINED | 02 |
| STEMCELLS INC | COM | 85857R105 | 102 | 40627 | SH | DEFINED | 02 |
| STILLWATER MNG CO | COM | 86074Q102 | 1079 | 84997 | SH | DEFINED | 02 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 1204 | 62721 | SH | DEFINED | 02 |
| STREETTRACKS INDEX SHS FDS | DJ EURSTX50ETF | 863308201 | 1824 | 32779 | SH | DEFINED | 02 |
| STREETTRACKS INDEX SHS FDS | MSCI ACWI EXUS | 863308813 | 557 | 14600 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | KBW CAP MARKET | 86330E778 | 745 | 11260 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR TTL MRKT | 86330E885 | 2657 | 25800 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR SMALL CAP | 86330E810 | 850 | 13448 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | KBW REG BANKNG | 86330E554 | 3072 | 63848 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | KBW BANK ETF | 86330E794 | 1704 | 30000 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR O&G EXPLO | 86330E620 | 958 | 23530 | SH | DEFINED | 02 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 658 | 109464 | SH | DEFINED | 02 |
| SUNCOR ENERGY INC | COM | 867229106 | 1228 | 16082 | SH | DEFINED | 02 |
| SUNTRUST BKS INC | COM | 867914103 | 5034 | 60623 | SH | DEFINED | 02 |
| SUNTRUST BKS INC | COM | 867914103 | 358 | 4306 | SH | DEFINED | 01 |
| SUPERGEN INC | COM | 868059106 | 984 | 166775 | SH | DEFINED | 02 |
| SUPERTEX INC | COM | 868532102 | 638 | 19225 | SH | DEFINED | 02 |
| SUPERVALU INC | COM | 868536103 | 1312 | 33578 | SH | DEFINED | 02 |
| SVB FINL GROUP | COM | 78486Q101 | 1120 | 23042 | SH | DEFINED | 02 |
| SWIFT TRANSN CO | COM | 870756103 | 921 | 29547 | SH | DEFINED | 02 |
| SYBASE INC | COM | 871130100 | 487 | 19250 | SH | DEFINED | 02 |
| SYMANTEC CORP | COM | 871503108 | 1729 | 99916 | SH | DEFINED | 02 |
| SYNAPTICS INC | COM | 87157D109 | 1189 | 46482 | SH | DEFINED | 02 |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 226 | 21404 | SH | DEFINED | 02 |
| SYNOPSIS INC | COM | 871607107 | 620 | 23644 | SH | DEFINED | 02 |
| SYSCO CORP | COM | 871829107 | 562 | 16615 | SH | DEFINED | 02 |
| SYSTEMAX INC | COM | 871851101 | 192 | 10258 | SH | DEFINED | 02 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 154 | 14339 | SH | DEFINED | 01 |
| TANOX INC | COM | 87588Q109 | 356 | 18992 | SH | DEFINED | 02 |
| TASER INTL INC | COM | 87651B104 | 353 | 43963 | SH | DEFINED | 02 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 404 | 24951 | SH | DEFINED | 02 |
| TCF FINL CORP | COM | 872275102 | 429 | 16289 | SH | DEFINED | 02 |

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| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 211 | 14199 | SH | DEFINED | 02 |
| TD BANKNORTH INC | COM | 87235A101 | 327 | 10170 | SH | DEFINED | 01 |
| TD BANKNORTH INC | COM | 87235A101 | 1301 | 40454 | SH | DEFINED | 02 |
| TECH DATA CORP | COM | 878237106 | 383 | 10702 | SH | DEFINED | 02 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 630 | 11648 | SH | DEFINED | 02 |
| TELEFLEX INC | COM | 879369106 | 411 | 6037 | SH | DEFINED | 02 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 3080 | 51653 | SH | DEFINED | 02 |
| TENARIS S A | SPONSORED ADR | 88031M109 | 323 | 7033 | SH | DEFINED | 01 |
| TENGASCO INC | COM NEW | 88033R205 | 14 | 18671 | SH | DEFINED | 01 |
| TENNECO INC | COM | 880349105 | 494 | 19389 | SH | DEFINED | 02 |
| TESORO CORP | COM | 881609101 | 2150 | 21406 | SH | DEFINED | 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 7795 | 208257 | SH | DEFINED | 02 |
| TEXAS INDS INC | COM | 882491103 | 1740 | 23034 | SH | DEFINED | 02 |
| THAI FD INC | COM | 882904105 | 118 | 12000 | SH | DEFINED | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 400 | 8193 | SH | DEFINED | 02 |
| THOMAS & BETTS CORP | COM | 884315102 | 293 | 6010 | SH | DEFINED | 01 |
| THORATEC CORP | COM NEW | 885175307 | 232 | 11113 | SH | DEFINED | 02 |
| TIMKEN CO | COM | 887389104 | 3889 | 128314 | SH | DEFINED | 02 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 715 | 19937 | SH | DEFINED | 02 |
| TOM ONLINE INC | ADR REG S | 889728200 | 483 | 34016 | SH | DEFINED | 02 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 412 | 6815 | SH | DEFINED | 02 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 538 | 7711 | SH | DEFINED | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 294 | 9241 | SH | DEFINED | 02 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 578 | 4513 | SH | DEFINED | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 652 | 12586 | SH | DEFINED | 02 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 398 | 7608 | SH | DEFINED | 02 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 121 | 24222 | SH | DEFINED | 02 |
| TRONOX INC | CL A | 897051108 | 185 | 12837 | SH | DEFINED | 02 |
| TURBOCHEF TECHNOLOGIES INC | COM NEW | 900006206 | 613 | 40271 | SH | DEFINED | 02 |
| TXU CORP | COM | 873168108 | 7032 | 109709 | SH | DEFINED | 02 |
| TYCO INTL LTD NEW | COM | 902124106 | 5378 | 170461 | SH | DEFINED | 02 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 261 | 5746 | SH | DEFINED | 01 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 3935 | 86516 | SH | DEFINED | 02 |
| U S G CORP | COM NEW | 903293405 | 1867 | 40000 | SH | DEFINED | 01 |
| U S G CORP | COM NEW | 903293405 | 1800 | 38570 | SH | DEFINED | 02 |
| UAL CORP | COM NEW | 902549807 | 2508 | 65707 | SH | DEFINED | 02 |
| UBS AG | SHS NEW | H89231338 | 886 | 14900 | SH | DEFINED | 02 |
| UDR INC | COM | 902653104 | 429 | 14004 | SH | DEFINED | 02 |
| UNION PAC CORP | COM | 907818108 | 6726 | 66238 | SH | DEFINED | 02 |
| UNISYS CORP | COM | 909214108 | 675 | 80044 | SH | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 716 | 225066 | SH | DEFINED | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 540 | 7700 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 7703 | 77676 | SH | DEFINED | 02 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 671 | 10330 | SH | DEFINED | 02 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 13385 | 252685 | SH | DEFINED | 02 |
| UNITRIN INC | COM | 913275103 | 338 | 7176 | SH | DEFINED | 02 |
| UNIVERSAL CORP VA | COM | 913456109 | 269 | 4386 | SH | DEFINED | 02 |
| UNIVERSAL HEALTH RLTY INCM T | SH BEN INT | 91359E105 | 247 | 6919 | SH | DEFINED | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 958 | 16732 | SH | DEFINED | 02 |
| UNUM GROUP | COM | 91529Y106 | 272 | 11792 | SH | DEFINED | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 260 | 9819 | SH | DEFINED | 02 |
| US BANCORP DEL | COM NEW | 902973304 | 394 | 11276 | SH | DEFINED | 01 |
| USEC INC | COM | 90333E108 | 2404 | 147951 | SH | DEFINED | 02 |
| UTILITIES HOLDRS TR | DEPOSITRY RCPT | 918019100 | 13171 | 93600 | SH | DEFINED | 02 |
| VAIL RESORTS INC | COM | 91879Q109 | 271 | 4981 | SH | DEFINED | 02 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 291 | 16832 | SH | DEFINED | 02 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 588 | 482 | SH | CALL | DEFINED 02 |
| VALSPAR CORP | COM | 920355104 | 1072 | 38512 | SH | DEFINED | 02 |
| VANGUARD INDEX FDS | EXTEND MKT ETF | 922908652 | 1543 | 14500 | SH | DEFINED | 02 |
| VANGUARD INDEX FDS | GROWTH ETF | 922908736 | 1861 | 31890 | SH | DEFINED | 02 |
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 781 | 11084 | SH | DEFINED | 02 |
| VANGUARD INDEX FDS | SML CP GRW ETF | 922908595 | 383 | 5595 | SH | DEFINED | 02 |

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| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF | 922042874 | 3193 | 44968 | SH | DEFINED | 02 |
| VANGUARD SPECIALIZED PORTFOL | DIV APP ETF | 921908844 | 2743 | 51124 | SH | DEFINED | 02 |
| VANGUARD WORLD FDS | CONSUM DIS ETF | 92204A108 | 2817 | 45955 | SH | DEFINED | 02 |
| VANGUARD WORLD FDS | FINANCIALS ETF | 92204A405 | 2155 | 33927 | SH | DEFINED | 02 |
| VARIAN MED SYS INC | COM | 92220P105 | 869 | 18231 | SH | DEFINED | 02 |
| VECTREN CORP | COM | 92240G101 | 384 | 13422 | SH | DEFINED | 02 |
| VEECO INSTRS INC DEL | COM | 922417100 | 1043 | 53479 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 7368 | 194296 | SH | DEFINED | 02 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 612 | 2570 | SH | CALL | DEFINED 02 |
| VIACOM INC NEW | CL B | 92553P201 | 2517 | 61214 | SH | DEFINED | 02 |
| VIAD CORP | COM NEW | 92552R406 | 1014 | 26262 | SH | DEFINED | 02 |
| VIDESH SANCHAR NIGAM LTD | SPON ADR NEW | 92659G600 | 231 | 12462 | SH | DEFINED | 02 |
| VIRAGEN INC | COM NEW | 927638403 | 3 | 51716 | SH | DEFINED | 01 |
| VIRAGEN INC | UNIT 04/30/2007 | 927638502 | 1 | 16607 | SH | DEFINED | 01 |
| VIRAGEN INC | *W EXP 10/29/201 | 927638171 | 1 | 35602 | SH | DEFINED | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 3339 | 132236 | SH | DEFINED | 02 |
| VISTACARE INC | CL A | 92839Y109 | 88 | 10164 | SH | DEFINED | 02 |
| W & T OFFSHORE INC | COM | 92922P106 | 369 | 12764 | SH | DEFINED | 02 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1613 | 29309 | SH | DEFINED | 01 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 4224 | 76722 | SH | DEFINED | 02 |
| WAL MART STORES INC | COM | 931142103 | 12720 | 270931 | SH | DEFINED | 02 |
| WALGREEN CO | COM | 931422109 | 1395 | 30399 | SH | DEFINED | 02 |
| WARNER MUSIC GROUP CORP | COM | 934550104 | 422 | 24746 | SH | DEFINED | 02 |
| WASHINGTON FED INC | COM | 938824109 | 352 | 15023 | SH | DEFINED | 02 |
| WASHINGTON MUT INC | COM | 939322103 | 4265 | 105626 | SH | DEFINED | 02 |
| WASHINGTON POST CO | CL B | 939640108 | 721 | 944 | SH | DEFINED | 02 |
| WATSCO INC | COM | 942622200 | 310 | 6068 | SH | DEFINED | 02 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 4885 | 184827 | SH | DEFINED | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 562 | 21248 | SH | DEFINED | 02 |
| WEBSIDESTORY INC | COM | 947685103 | 582 | 44954 | SH | DEFINED | 02 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 378 | 7864 | SH | DEFINED | 02 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 252 | 5300 | SH | DEFINED | 02 |
| WELLPOINT INC | COM | 94973V107 | 4371 | 53899 | SH | DEFINED | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 714 | 20733 | SH | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 14416 | 460585 | SH | DEFINED | 02 |
| WESCO INTL INC | COM | 95082P105 | 408 | 6499 | SH | DEFINED | 02 |
| WESTAR ENERGY INC | COM | 95709T100 | 309 | 11243 | SH | DEFINED | 02 |
| WESTERN UN CO | COM | 959802109 | 1317 | 59987 | SH | DEFINED | 02 |
| WESTWOOD ONE INC | COM | 961815107 | 254 | 36905 | SH | DEFINED | 02 |
| WET SEAL INC | CL A | 961840105 | 615 | 93923 | SH | DEFINED | 02 |
| WHITING PETE CORP NEW | COM | 966387102 | 246 | 6247 | SH | DEFINED | 02 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1031 | 22991 | SH | DEFINED | 02 |
| WILLIAMS COS INC DEL | COM | 969457100 | 3644 | 18500 | SH | CALL | DEFINED 02 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 479 | 48142 | SH | DEFINED | 02 |
| WIRELESS HOLDRS TR | DEPOSITRY RCPT | 97653L208 | 14825 | 247000 | SH | DEFINED | 02 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 1011 | 20833 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | PAC EXJP HG YD | 97717W810 | 2181 | 32468 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | PAC EXJP TOT D | 97717W828 | 3616 | 53494 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | JP SMALLCP DIV | 97717W836 | 1477 | 28308 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | EUROPE SMCP DV | 97717W869 | 829 | 11776 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | DIEFA HG YD EQ | 97717W802 | 1619 | 25277 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | DIEFA FD | 97717W703 | 4160 | 64501 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | EUROPE TOT DIV | 97717W885 | 453 | 7098 | SH | DEFINED | 02 |
| WITNESS SYS INC | COM | 977424100 | 499 | 18513 | SH | DEFINED | 02 |
| WORTHINGTON INDS INC | COM | 981811102 | 1755 | 85280 | SH | DEFINED | 02 |
| WYETH | COM | 983024100 | 1777 | 35513 | SH | DEFINED | 02 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 856 | 25060 | SH | DEFINED | 02 |
| XANSER CORP | COM | 98389J103 | 116 | 21100 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 1015 | 41113 | SH | DEFINED | 02 |
| XEROX CORP | COM | 984121103 | 711 | 42108 | SH | DEFINED | 02 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 3134 | 242601 | SH | DEFINED | 02 |
| YAHOO INC | COM | 984332106 | 6589 | 210594 | SH | DEFINED | 02 |

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| YAMANA GOLD INC | COM | 98462Y100 | 2069 | 144088 | SH | | DEFINED | 02 |
| YAMANA GOLD INC | COM | 98462Y100 | 600 | 5000 | SH | PUT | DEFINED | 02 |
| YRC WORLDWIDE INC | COM | 984249102 | 1011 | 25138 | SH | | DEFINED | 02 |
| YUM BRANDS INC | COM | 988498101 | 11399 | 197354 | SH | | DEFINED | 02 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 273 | 7062 | SH | | DEFINED | 02 |
| ZORAN CORP | COM | 98975F101 | 297 | 17451 | SH | | DEFINED | 02 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 117 | 20000 | SH | | DEFINED | 01 |