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LABRANCHE & CO INC
Form 13F-HR
November 02, 2005

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Jeffrey M. Chertoff
Title: Senior Vice President and Chief Financial Officer
Phone: 212-482-8935

Signature, Place, and Date of Signing:

/s/ Jeffrey M. Chertoff New York, NY November 01, 2005

Report Type (Check only one.):

☒ 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: 720
Form13F Information Table Value Total: \$1,499,416 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
3M CO	COM	88579Y101	4609	62821	SH		DEFINED	02	
99 CENTS ONLY STORES	COM	65440K106	296	32030	SH		DEFINED	02	
ABB LTD	SPONSORED ADR	000375204	96	13106	SH		DEFINED	01	
ABBOTT LABS	COM	002824100	5585	131715	SH		DEFINED	02	
ABERCROMBIE & FITCH CO	CL A	002896207	1697	34038	SH		DEFINED	02	
ACTIVE POWER INC	COM	00504W100	239	57884	SH		DEFINED	02	
ADOLOR CORP	COM	00724X102	213	19990	SH		DEFINED	02	
ADVANCE AUTO PARTS INC	COM	00751Y106	254	6562	SH		DEFINED	01	
ADVANCE AUTO PARTS INC	COM	00751Y106	588	15212	SH		DEFINED	02	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	1093	28790	SH		DEFINED	02	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	712	18753	SH		DEFINED	01	
ADVANCED MICRO DEVICES INC	COM	007903107	255	9928	SH	Put	DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	1613	63990	SH		DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	1580	3132	SH	Call	DEFINED	02	
AEROPOSTALE	COM	007865108	264	12429	SH		DEFINED	02	
AETNA INC NEW	COM	00817Y108	1246	1400	SH	Call	DEFINED	02	
AGERE SYS INC	COM	00845V308	150	14377	SH		DEFINED	01	
AGNICO EAGLE MINES LTD	COM	008474108	350	23600	SH		DEFINED	02	
AIR PRODS & CHEMS INC	COM	009158106	590	10694	SH		DEFINED	02	
ALBERTSONS INC	COM	013104104	265	10329	SH		DEFINED	02	
ALBERTSONS INC	COM	013104104	1071	3600	SH	Call	DEFINED	02	
ALCOA INC	COM	013817101	428	17507	SH		DEFINED	02	
ALCON INC	COM SHS	H01301102	2205	17239	SH		DEFINED	02	
ALLERGAN INC	COM	018490102	438	4778	SH		DEFINED	01	
ALLIED CAP CORP NEW	COM	01903Q108	420	4000	SH	Call	DEFINED	02	
ALLIED CAP CORP NEW	COM	01903Q108	588	2300	SH	Put	DEFINED	02	
ALLSTATE CORP	COM	020002101	1084	19600	SH		DEFINED	02	
ALLSTATE CORP	COM	020002101	809	10929	SH	Call	DEFINED	02	
ALLSTATE CORP	COM	020002101	499	2292	SH	Put	DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	522	5151	SH	Put	DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	1373	18625	SH		DEFINED	01	
ALTRIA GROUP INC	COM	02209S103	3013	40871	SH		DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	2958	4543	SH	Call	DEFINED	02	
ALVARION LTD	SHS	M0861T100	218	26786	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	9121	66337	SH		DEFINED	02	
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	7878	299315	SH		DEFINED	02	
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	1133	1884	SH	Call	DEFINED	02	
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	626	26597	SH		DEFINED	02	
AMERICAN ELEC PWR INC	COM	025537101	1111	27978	SH		DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	1469	23704	SH		DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	2852	4594	SH	Call	DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	502	3828	SH	Put	DEFINED	02	
AMERICAN PHARMACEUTICALS PTN	COM	02886P109	686	15033	SH		DEFINED	02	
AMERICAN PWR CONVERSION CORP	COM	029066107	261	10079	SH		DEFINED	02	
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	260	25190	SH		DEFINED	02	

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AMERICREDIT CORP	COM	03060R101	604	25313	SH	DEFINED	02
AMERIGROUP CORP	COM	03073T102	238	12467	SH	DEFINED	01
AMERITRADE HLDG CORP NEW	COM	03074K100	1589	73999	SH	DEFINED	02
AMGEN INC	COM	031162100	7854	98583	SH	DEFINED	02
AMR CORP	COM	001765106	613	54798	SH	DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	6099	175321	SH	DEFINED	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	1742	1688	SH	Call	DEFINED 02
ANADARKO PETE CORP	COM	032511107	2238	972	SH	Call	DEFINED 02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	475	11200	SH	DEFINED	02
ANHEUSER BUSCH COS INC	COM	035229103	777	18055	SH	DEFINED	02
APACHE CORP	COM	037411105	3372	3017	SH	Call	DEFINED 02
APOLLO GROUP INC	CL A	037604105	1529	23008	SH	DEFINED	02
APPLE COMPUTER INC	COM	037833100	1068	19922	SH	DEFINED	02
APPLERA CORP	COM AP BIO GRP	038020103	448	19276	SH	DEFINED	02
APPLIED MATLS INC	COM	038222105	297	17527	SH	DEFINED	02
APPLIED MATLS INC	COM	038222105	526	3250	SH	Put	DEFINED 02
APPLIED MICRO CIRCUITS CORP	COM	03822W109	105	34967	SH	DEFINED	02
APRIA HEALTHCARE GROUP INC	COM	037933108	571	17901	SH	DEFINED	02
ARCH COAL INC	COM	039380100	2336	34610	SH	DEFINED	02
ARCHER DANIELS MIDLAND CO	COM	039483102	517	20950	SH	DEFINED	01
ARCHIPELAGO HLDG INC	COM	03957A104	1889	47400	SH	DEFINED	02
ARCHSTONE SMITH TR	COM	039583109	245	6135	SH	DEFINED	02
ARIAD PHARMACEUTICALS INC	COM	04033A100	111	15001	SH	DEFINED	02
ASTRAZENECA PLC	SPONSORED ADR	046353108	1333	28300	SH	DEFINED	02
AT&T CORP	COM NEW	001957505	2477	125086	SH	DEFINED	02
ATMEL CORP	COM	049513104	40	19530	SH	DEFINED	02
AU OPTRONICS CORP	SPONSORED ADR	002255107	166	12775	SH	DEFINED	02
AUTOMATIC DATA PROCESSING IN	COM	053015103	323	7512	SH	DEFINED	02
AUTONATION INC	COM	05329W102	318	15941	SH	DEFINED	02
AUTOZONE INC	COM	053332102	3615	43428	SH	DEFINED	02
AVID TECHNOLOGY INC	COM	05367P100	1842	44397	SH	DEFINED	02
AVNET INC	COM	053807103	275	11227	SH	DEFINED	02
AVON PRODS INC	COM	054303102	520	19256	SH	DEFINED	02
BALLARD PWR SYS INC	COM	05858H104	238	42612	SH	DEFINED	02
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	384	3238	SH	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	4212	100008	SH	DEFINED	02
BARRICK GOLD CORP	COM	067901108	977	33636	SH	DEFINED	02
BEAR STEARNS COS INC	COM	073902108	6132	55874	SH	DEFINED	02
BED BATH & BEYOND INC	COM	075896100	657	16359	SH	DEFINED	02
BERRY PETE CO	CL A	085789105	267	4001	SH	DEFINED	02
BEST BUY INC	COM	086516101	4051	93069	SH	DEFINED	02
BIOENVISION INC	COM	09059N100	168	21000	SH	DEFINED	02
BIOSITE INC	COM	090945106	1363	22040	SH	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	2218	972	SH	Call	DEFINED 02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	5907	31070	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	2808	119966	SH	DEFINED	02
BLOCKBUSTER INC	CL A	093679108	61	12832	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	95	20068	SH	DEFINED	02
BLUE NILE INC	COM	09578R103	292	9238	SH	DEFINED	02
BOIS D ARC ENERGY INC	COM	09738U103	1041	60500	SH	DEFINED	02
BP PLC	SPONSORED ADR	055622104	2928	41326	SH	DEFINED	02
BP PLC	SPONSORED ADR	055622104	925	1525	SH	Call	DEFINED 02
BRADLEY PHARMACEUTICALS INC	COM	104576103	265	24285	SH	DEFINED	02
BRE PROPERTIES INC	CL A	05564E106	392	8802	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	1287	53500	SH	DEFINED	02
BROOKS AUTOMATION INC	COM	114340102	179	13412	SH	DEFINED	02
BUILDING MATLS HLDG CORP	COM	120113105	361	3863	SH	DEFINED	02
BURLINGTON NORTHN SANTA FE C	COM	12189T104	815	13631	SH	DEFINED	02
C H ROBINSON WORLDWIDE INC	COM	12541W100	368	5739	SH	DEFINED	02
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	95	12660	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	1939	63236	SH	DEFINED	02
CALPINE CORP	COM	131347106	33	12787	SH	DEFINED	02

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CALPINE CORP	COM	131347106	428	10070	SH	Call	DEFINED	02
CALPINE CORP	COM	131347106	3528	18629	SH	Put	DEFINED	02
CAPITAL ONE FINL CORP	COM	14040H105	716	9003	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	525	6597	SH		DEFINED	02
CAPSTONE TURBINE CORP	COM	14067D102	212	59625	SH		DEFINED	02
CARPENTER TECHNOLOGY CORP	COM	144285103	397	6774	SH		DEFINED	02
CATERPILLAR INC DEL	COM	149123101	1294	1132	SH	Call	DEFINED	02
CBRL GROUP INC	COM	12489V106	500	14850	SH		DEFINED	02
CELESTICA INC	SUB VTG SHS	15101Q108	144	12710	SH		DEFINED	01
CENTEX CORP	COM	152312104	718	11124	SH		DEFINED	01
CENTRAL PKG CORP	COM	154785109	282	18832	SH		DEFINED	02
CEPHALON INC	COM	156708109	2524	54461	SH		DEFINED	02
CHENIERE ENERGY INC	COM NEW	16411R208	414	10000	SH		DEFINED	02
CHESAPEAKE ENERGY CORP	COM	165167107	300	7843	SH		DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	868	22698	SH		DEFINED	02
CHEVRON CORP NEW	COM	166764100	5678	87715	SH		DEFINED	02
CHEVRON CORP NEW	COM	166764100	2944	4032	SH	Call	DEFINED	02
CHICAGO MERCANTILE HLDGS INC	CL A	167760107	867	2570	SH		DEFINED	02
CHICOS FAS INC	COM	168615102	715	19416	SH		DEFINED	02
CHINA FD INC	COM	169373107	8284	319100			DEFINED	01
CHINA NETCOM GROUP CORP HK L	SPONSORED ADR	16940Q101	203	5917	SH		DEFINED	01
CHINA NETCOM GROUP CORP HK L	SPONSORED ADR	16940Q101	226	6600	SH		DEFINED	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	2442	53950	SH		DEFINED	02
CHINA YUCHAI INTL LTD	COM	G21082105	319	31000	SH		DEFINED	02
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	237	12796	SH		DEFINED	02
CIMAREX ENERGY CO	COM	171798101	283	6238	SH		DEFINED	02
CINERGY CORP	COM	172474108	5832	131320	SH		DEFINED	02
CISCO SYS INC	COM	17275R102	766	42831	SH		DEFINED	02
CIT GROUP INC	COM	125581108	412	9127	SH		DEFINED	02
CITIGROUP INC	COM	172967101	19152	420744	SH		DEFINED	02
CITIGROUP INC	COM	172967101	293	4019	SH	Call	DEFINED	02
CITIGROUP INC	COM	172967101	400	3950	SH	Put	DEFINED	02
CITIZENS COMMUNICATIONS CO	COM	17453B101	297	21896	SH		DEFINED	02
CLAIRES STORES INC	COM	179584107	217	9005	SH		DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	1142	918	SH	Call	DEFINED	02
CMS ENERGY CORP	COM	125896100	284	17247	SH		DEFINED	02
CNF INC	COM	12612W104	621	11825	SH		DEFINED	02
COEUR D ALENE MINES CORP IDA	COM	192108108	48	11356	SH		DEFINED	02
COGNOS INC	COM	19244C109	973	25042	SH		DEFINED	02
COMCAST CORP NEW	CL A	20030N101	355	12108	SH		DEFINED	02
COMERICA INC	COM	200340107	454	7705	SH		DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	512	1951	SH	Call	DEFINED	02
COMMSCOPE INC	COM	203372107	284	16379	SH		DEFINED	01
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	219	5756	SH		DEFINED	01
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	218	5598	SH		DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	5744	206544	SH		DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	1207	2063	SH	Call	DEFINED	02
COMPUWARE CORP	COM	205638109	226	23864	SH		DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	291	11087	SH		DEFINED	02
CONAGRA FOODS INC	COM	205887102	397	16038	SH		DEFINED	02
CONOCOPHILLIPS	COM	20825C104	467	6679	SH		DEFINED	02
CONOCOPHILLIPS	COM	20825C104	2248	1000	SH	Call	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	2463	32298	SH		DEFINED	02
CONSOL ENERGY INC	COM	20854P109	1301	832	SH	Call	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	579	1772	SH	Put	DEFINED	02
CONTINENTAL AIRLS INC	CL B	210795308	117	12158	SH		DEFINED	01
COOPER CAMERON CORP	COM	216640102	458	6202	SH		DEFINED	02
CORNING INC	COM	219350105	444	22979	SH		DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	277	6437	SH		DEFINED	02
COVENTRY HEALTH CARE INC	COM	222862104	1500	17441	SH		DEFINED	02
CREE INC	COM	225447101	323	12897	SH		DEFINED	02
CROWN CASTLE INTL CORP	COM	228227104	2126	86322	SH		DEFINED	02

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CSX CORP	COM	126408103	578	12436	SH	DEFINED	01
CSX CORP	COM	126408103	229	4935	SH	DEFINED	02
CVS CORP	COM	126650100	245	8452	SH	DEFINED	02
CYBERONICS INC	COM	23251P102	226	7558	SH	DEFINED	02
CYPRESS SEMICONDUCTOR CORP	COM	232806109	319	21222	SH	DEFINED	02
DADE BEHRING HLDGS INC	COM	23342J206	212	5783	SH	DEFINED	02
DAIMLERCHRYSLER AG	ORD	D1668R123	499	9390	SH	DEFINED	01
DANAHER CORP DEL	COM	235851102	2151	39961	SH	DEFINED	02
DELL INC	COM	24702R101	530	15509	SH	DEFINED	02
DELPHI CORP	COM	247126105	452	6490	SH	Call	DEFINED 02
DELPHI CORP	COM	247126105	805	3807	SH	Put	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	1131	3426	SH	Put	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	15	19413	SH		DEFINED 01
DELTA AIR LINES INC DEL	COM	247361108	288	384383	SH		DEFINED 02
DEVON ENERGY CORP NEW	COM	25179M103	833	12142	SH		DEFINED 02
DEVON ENERGY CORP NEW	COM	25179M103	884	1526	SH	Call	DEFINED 02
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	320	5232	SH		DEFINED 02
DIEBOLD INC	COM	253651103	685	19880	SH		DEFINED 02
DIGITAL RIV INC	COM	25388B104	413	11903	SH		DEFINED 02
DISCOVERY LABORATORIES INC N	COM	254668106	173	26953	SH		DEFINED 02
DISNEY WALT CO	COM DISNEY	254687106	371	15386	SH		DEFINED 02
DISTRIBUTED ENERGY SYS CORP	COM	25475V104	309	37091	SH		DEFINED 02
DOLBY LABORATORIES INC	COM	25659T107	203	12671	SH		DEFINED 01
DOLLAR GEN CORP	COM	256669102	262	14308	SH		DEFINED 02
DOLLAR TREE STORES INC	COM	256747106	240	11101	SH		DEFINED 02
DOMINION RES INC VA NEW	COM	25746U109	4712	54706	SH		DEFINED 02
DOW CHEM CO	COM	260543103	745	17890	SH		DEFINED 02
DOWNEY FINL CORP	COM	261018105	3470	3278	SH	Put	DEFINED 02
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	412	14900	SH		DEFINED 02
DST SYS INC DEL	COM	233326107	585	10676	SH		DEFINED 01
DST SYS INC DEL	COM	233326107	860	15682	SH		DEFINED 02
DTE ENERGY CO	COM	233331107	836	18229	SH		DEFINED 01
DU PONT E I DE NEMOURS & CO	COM	263534109	3094	78996	SH		DEFINED 02
DU PONT E I DE NEMOURS & CO	COM	263534109	357	9126	SH		DEFINED 01
E M C CORP MASS	COM	268648102	242	18681	SH		DEFINED 02
E M C CORP MASS	COM	268648102	1294	100000			DEFINED 01
E TRADE FINANCIAL CORP	COM	269246104	1374	78095	SH		DEFINED 02
EASTMAN CHEM CO	COM	277432100	744	15850	SH		DEFINED 02
EBAY INC	COM	278642103	4304	7650	SH	Call	DEFINED 02
EBAY INC	COM	278642103	1492	8100	SH	Put	DEFINED 02
ECC CAPITAL CORP	COM	26826M108	43	13160	SH		DEFINED 01
ECHELON CORP	COM	27874N105	253	27454	SH		DEFINED 02
ECOLAB INC	COM	278865100	426	13357	SH		DEFINED 01
ECOLAB INC	COM	278865100	209	6541	SH		DEFINED 02
EDISON INTL	COM	281020107	5646	119406	SH		DEFINED 02
EDWARDS AG INC	COM	281760108	615	14043	SH		DEFINED 02
EDWARDS LIFESCIENCES CORP	COM	28176E108	809	18224	SH		DEFINED 02
EFJ INC	COM	26843B101	188	18288	SH		DEFINED 02
ELAN PLC	ADR	284131208	886	100000			DEFINED 01
ELAN PLC	ADR	284131208	3877	437625	SH		DEFINED 02
ELAN PLC	ADR	284131208	429	7056	SH	Call	DEFINED 02
ELECTRONIC ARTS INC	COM	285512109	1204	21178	SH		DEFINED 02
ELECTRONIC DATA SYS NEW	COM	285661104	232	10358	SH		DEFINED 02
ELKCORP	COM	287456107	279	7801	SH		DEFINED 01
EMCORE CORP	COM	290846104	223	36418	SH		DEFINED 02
ENCANA CORP	COM	292505104	9347	160300	SH		DEFINED 02
ENERGY CONVERSION DEVICES IN	COM	292659109	868	19359	SH		DEFINED 02
ENERPLUS RES FD	UNIT TR G NEW	29274D604	349	7400	SH		DEFINED 02
ENSCO INTL INC	COM	26874Q100	2834	60822	SH		DEFINED 02
ENTERGY CORP NEW	COM	29364G103	1058	14234	SH		DEFINED 01
ENTERRA ENERGY TR	TR UNIT	29381P102	322	13000	SH		DEFINED 02
ENZO BIOCHEM INC	COM	294100102	1164	75777	SH		DEFINED 02

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EQUITY OFFICE PROPERTIES TRU	COM	294741103	940	28737	SH	DEFINED	02
ESCO TECHNOLOGIES INC	COM	296315104	1066	21286	SH	DEFINED	02
ESPEED INC	CL A	296643109	550	72583	SH	DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	68	18885	SH	DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	982	10035	SH	DEFINED	02
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	172	11589		DEFINED	01
EVERGREEN SOLAR INC	COM	30033R108	297	31804	SH	DEFINED	02
EXPEDIA INC DEL	COM	30212P105	567	28697	SH	DEFINED	02
EXPEDITORS INTL WASH INC	COM	302130109	315	5548	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	860	13528	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	5287	10083	SH	Call	DEFINED 02
EXXON MOBIL CORP	COM	30231G102	1124	1866	SH	Put	DEFINED 02
FASTENAL CO	COM	311900104	637	10443	SH	DEFINED	02
FEDERATED DEPT STORES INC DE	COM	31410H101	433	6479	SH	DEFINED	02
FEDEX CORP	COM	31428X106	3354	38489	SH	DEFINED	02
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	795	9400	SH	DEFINED	02
FIDELITY NATL FINL INC	COM	316326107	2202	1423	SH	Call	DEFINED 02
FIRST AMERN CORP CALIF	COM	318522307	403	8819	SH	DEFINED	02
FIRST DATA CORP	COM	319963104	36335	908380	SH	DEFINED	02
FIRST DATA CORP	COM	319963104	7155	29203	SH	Call	DEFINED 02
FIRST DATA CORP	COM	319963104	2353	14490	SH	Put	DEFINED 02
FLAGSTAR BANCORP INC	COM	337930101	350	21724	SH	DEFINED	02
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	391	20897	SH	DEFINED	02
FLEXTRONICS INTL LTD	ORD	Y2573F102	236	18358	SH	DEFINED	02
FLIR SYS INC	COM	302445101	537	18158	SH	DEFINED	02
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	468	6700	SH	DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	118	11931	SH	DEFINED	02
FORDING CDN COAL TR	TR UNIT	345425102	902	21200	SH	DEFINED	02
FOREST LABS INC	COM	345838106	563	14446	SH	DEFINED	02
FREDS INC	CL A	356108100	189	15155	SH	DEFINED	02
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	1040	21411	SH	DEFINED	02
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	2528	2403	SH	Call	DEFINED 02
FUELCELL ENERGY INC	COM	35952H106	212	19364	SH	DEFINED	02
GAP INC DEL	COM	364760108	1230	70555	SH	DEFINED	02
GATEWAY INC	COM	367626108	372	137900		DEFINED	01
GATX CORP	COM	361448103	282	7122	SH	DEFINED	02
GENENTECH INC	COM NEW	368710406	1176	1725	SH	Call	DEFINED 02
GENERAL ELEC CO	COM	369604103	8298	246459	SH	DEFINED	02
GENERAL MARITIME CORP	SHS	Y2692M103	281	7641	SH	DEFINED	02
GENERAL MLS INC	COM	370334104	644	13365	SH	DEFINED	02
GENTEX CORP	COM	371901109	260	14958	SH	DEFINED	02
GENZYME CORP	COM	372917104	651	2075	SH	Call	DEFINED 02
GEORGIA GULF CORP	COM PAR \$0.01	373200203	215	8934	SH	DEFINED	02
GEORGIA PAC CORP	COM	373298108	614	18029	SH	DEFINED	02
GLAMIS GOLD LTD	COM	376775102	693	2715	SH	Call	DEFINED 02
GLOBAL SANTAFE CORP	SHS	G3930E101	249	5468	SH	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	301	20728		DEFINED	01
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	391	26913	SH	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	416	2507	SH	Call	DEFINED 02
GOLDCORP INC NEW	COM	380956409	380	18980	SH	DEFINED	02
GOLDCORP INC NEW	COM	380956409	989	2074	SH	Call	DEFINED 02
GOLDMAN SACHS GROUP INC	COM	38141G104	2304	1663	SH	Call	DEFINED 02
GOOGLE INC	CL A	38259P508	8292	26201	SH	DEFINED	02
GOOGLE INC	CL A	38259P508	17103	2525	SH	Call	DEFINED 02
GOOGLE INC	CL A	38259P508	1343	2147	SH	Put	DEFINED 02
GOTTSCHALKS INC	COM	383485109	94	10298		DEFINED	01
GRACE W R & CO DEL NEW	COM	38388F108	143	15953	SH	DEFINED	02
GRAINGER W W INC	COM	384802104	422	6712	SH	DEFINED	02
GRANT PRIDECO INC	COM	38821G101	518	12737	SH	DEFINED	02
GRAPHIC PACKAGING CORP DEL	COM	388688103	47	16757		DEFINED	01
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	356	4966		DEFINED	01
GTECH HLDGS CORP	COM	400518106	2391	74590	SH	DEFINED	02

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GUIDANT CORP	COM	401698105	8861	128628	SH	DEFINED	02
HALLIBURTON CO	COM	406216101	1197	17464		DEFINED	01
HALLIBURTON CO	COM	406216101	6168	90015	SH	DEFINED	02
HANOVER COMPRESSOR CO	COM	410768105	219	15792	SH	DEFINED	02
HARLAND JOHN H CO	COM	412693103	222	5006		DEFINED	01
HARMAN INTL INDS INC	COM	413086109	1699	16616	SH	DEFINED	02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	298	27203	SH	DEFINED	02
HARRAHS ENTMT INC	COM	413619107	736	11289	SH	DEFINED	02
HEINZ H J CO	COM	423074103	1746	47795	SH	DEFINED	02
HERSHEY CO	COM	427866108	1618	28731	SH	DEFINED	02
HEWLETT PACKARD CO	COM	428236103	649	22238	SH	DEFINED	02
HILTON HOTELS CORP	COM	432848109	361	16183	SH	DEFINED	02
HOLOGIC INC	COM	436440101	878	15182	SH	DEFINED	02
HOME DEPOT INC	COM	437076102	931	24399	SH	DEFINED	02
HONDA MOTOR LTD	AMERN SHS	438128308	278	9800	SH	DEFINED	02
HONEYWELL INTL INC	COM	438516106	629	16782	SH	DEFINED	02
HYDROGENICS CORP	COM	448882100	181	46576	SH	DEFINED	02
IAC INTERACTIVECORP	COM NEW	44919P300	1190	1000	SH	Call	DEFINED 02
IAMGOLD CORP	COM	450913108	200	27200	SH	DEFINED	02
IMCLONE SYS INC	COM	45245W109	1188	37847	SH	DEFINED	02
IMPCO TECHNOLOGIES INC	COM	45255W106	232	38633	SH	DEFINED	02
INAMED CORP	COM	453235103	2785	36863	SH	DEFINED	02
INCYTE CORP	COM	45337C102	51	10923	SH	DEFINED	02
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	325	4369	SH	DEFINED	02
INSITE VISION INC	COM	457660108	12	18905		DEFINED	01
INTEL CORP	COM	458140100	6192	251314	SH	DEFINED	02
INTERDIGITAL COMMUNICATIONS	COM	45866A105	411	20958	SH	DEFINED	02
INTERMAGNETICS GEN CORP	COM	458771102	212	7594	SH	DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	5241	65331	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	314	8799	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2887	106919	SH	DEFINED	02
INTERNATIONAL RECTIFIER CORP	COM	460254105	294	6530	SH	DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	40179	656200	SH	DEFINED	02
INTERPUBLIC GROUP COS INC	COM	460690100	736	63188	SH	DEFINED	02
INTL PAPER CO	COM	460146103	473	15860	SH	DEFINED	02
INTUITIVE SURGICAL INC	COM NEW	46120E602	1795	24523	SH	DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	1352	184695	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	206	17596	SH	DEFINED	02
ISHARES INC	MSCI SWITZERLD	464286749	854	47000	SH	DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	5716	174500	SH	DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	3401	32968	SH	DEFINED	02
ISHARES INC	MSCI UTD KINGD	464286699	5988	315807	SH	DEFINED	02
ISHARES INC	MSCI ITALY	464286855	1522	57880	SH	DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	1973	76000	SH	DEFINED	02
ISHARES INC	MSCI EMU INDEX	464286608	6050	78650	SH	DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	207	6200	SH	DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	210	7800	SH	DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	629	27900	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	1219	100000	SH	DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	731	11100	SH	DEFINED	02
ISHARES TR	MSCI GRW IDX	464288885	30492	562174	SH	DEFINED	02
ISHARES TR	MSCI VAL IDX	464288877	23147	426046	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	2877	37364	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	1758	30300	SH	DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	2515	36500	SH	DEFINED	02
ISHARES TR	CONS SRVC IDX	464287580	519	8900	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	523	3820	SH	Call	DEFINED 02
ISHARES TR	NASDQ BIO INDX	464287556	1179	5739	SH	Put	DEFINED 02
ISHARES TR	DJ US TECH SEC	464287721	1247	25660	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	4303	10700	SH	Put	DEFINED 02
ISHARES TR	DJ US FINL SEC	464287788	2180	22977	SH	DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	3191	43414	SH	DEFINED	02

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ISHARES TR	20+ YR TRS BD	464287432	2050	11970	SH	Put	DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	2655	11871	SH	Call	DEFINED	02
ISHARES TR	1-3 YR TRS BD	464287457	333	4133	SH		DEFINED	02
ISHARES TR	RUSSELL 1000	464287622	2649	39600	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	4056	63115	SH		DEFINED	02
ISHARES TR	S&P500/BAR GRW	464287309	7750	132300	SH		DEFINED	02
ISHARES TR	US TIPS BD FD	464287176	842	8000	SH		DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	736	8200	SH		DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	4768	74356	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	11602	100000	SH		DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	7097	122655	SH		DEFINED	02
ISHARES TR	S&P MIDCAP 400	464287507	7757	108000	SH		DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	1147	16690	SH		DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	1931	23970	SH		DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	7791	63540	SH		DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	9956	200000	SH		DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	6428	90425	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	1059	8644	SH	Put	DEFINED	02
ISHARES TR	SMLL CORE INDX	464288505	5040	71111	SH		DEFINED	02
ITRON INC	COM	465741106	289	6326	SH		DEFINED	02
JANUS CAP GROUP INC	COM	47102X105	320	22136	SH		DEFINED	02
JDS UNIPHASE CORP	COM	46612J101	705	317793	SH		DEFINED	02
JLG INDS INC	COM	466210101	576	15750	SH		DEFINED	02
JOHNSON CTLS INC	COM	478366107	1339	21577	SH		DEFINED	02
JPMORGAN & CHASE & CO	COM	46625H100	988	29118	SH		DEFINED	02
KFX INC	COM	48245L107	617	36032	SH		DEFINED	02
KINROSS GOLD CORP	COM NO PAR	496902404	190	24745	SH		DEFINED	02
KLA-TENCOR CORP	COM	482480100	523	10723	SH		DEFINED	02
KOHL'S CORP	COM	500255104	1037	20664	SH		DEFINED	02
KOOKMIN BK NEW	SPONSORED ADR	50049M109	473	7988			DEFINED	01
KOOKMIN BK NEW	SPONSORED ADR	50049M109	425	7173	SH		DEFINED	02
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	215	12156	SH		DEFINED	02
KRAFT FOODS INC	CL A	50075N104	462	15118	SH		DEFINED	02
LA QUINTA CORP	PAIRED CTF	50419U202	103	11873			DEFINED	01
LAMAR ADVERTISING CO	CL A	512815101	456	10052	SH		DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	245	7043			DEFINED	01
LAZARD LTD	SHS A	G54050102	250	9900	SH		DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	537	4606	SH		DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	3978	2030	SH	Call	DEFINED	02
LENNAR CORP	CL A	526057104	4737	79263	SH		DEFINED	02
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	292	126749	SH		DEFINED	02
LILLY ELI & CO	COM	532457108	276	5163	SH		DEFINED	02
LINENS N THINGS INC	COM	535679104	339	12679			DEFINED	01
LOWES COS INC	COM	548661107	1253	19457	SH		DEFINED	02
LSI LOGIC CORP	COM	502161102	326	33089	SH		DEFINED	02
LUCENT TECHNOLOGIES INC	COM	549463107	2179	670439			DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	440	135500	SH		DEFINED	02
M & T BK CORP	COM	55261F104	345	3260			DEFINED	01
M D C HLDGS INC	COM	552676108	1952	24739	SH		DEFINED	02
MAGNETEK INC	COM	559424106	186	55018	SH		DEFINED	02
MANNKIND CORP	COM	56400P201	303	22056	SH		DEFINED	02
MANOR CARE INC NEW	COM	564055101	462	12022	SH		DEFINED	02
MANULIFE FINL CORP	COM	56501R106	274	5142	SH		DEFINED	02
MARSH & MCLENNAN COS INC	COM	571748102	758	24948	SH		DEFINED	02
MARTHA STEWART LIVING OMNIME	CL A	573083102	2027	81013	SH		DEFINED	02
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1523	2380	SH	Call	DEFINED	02
MAXTOR CORP	COM NEW	577729205	268	60914			DEFINED	01
MAXTOR CORP	COM NEW	577729205	54	12354	SH		DEFINED	02
MAXWELL TECHNOLOGIES INC	COM	577767106	282	19944	SH		DEFINED	02
MBIA INC	COM	55262C100	481	2239	SH	Call	DEFINED	02
MBIA INC	COM	55262C100	2288	37736	SH		DEFINED	02
MBNA CORP	COM	55262L100	1861	75517	SH		DEFINED	02

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MCAFEE INC	COM	579064106	1312	41756	SH	DEFINED	02
MCDATA CORP	CL A	580031201	68	13018	SH	DEFINED	02
MCDONALDS CORP	COM	580135101	3191	95294	SH	DEFINED	02
MCMORAN EXPLORATION CO	COM	582411104	221	11376	SH	DEFINED	02
MECHANICAL TECHNOLOGY INC	COM	583538103	151	39083	SH	DEFINED	02
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	240	4383		DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	267	4877	SH	DEFINED	02
MEDIS TECHNOLOGIES LTD	COM	58500P107	198	11020	SH	DEFINED	02
MEDTRONIC INC	COM	585055106	383	7135	SH	DEFINED	02
MERCK & CO INC	COM	589331107	263	9650		DEFINED	01
MERCK & CO INC	COM	589331107	1154	42413	SH	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	1747	44101	SH	DEFINED	02
MEREDITH CORP	COM	589433101	242	4854		DEFINED	01
MERIDIAN GOLD INC	COM	589975101	1000	3445	SH	Call	DEFINED 02
MERIDIAN RESOURCE CORP	COM	58977Q109	43	10287		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	3190	51998	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	1224	2119	SH	Call	DEFINED 02
MERRILL LYNCH & CO INC	COM	590188108	397	5421	SH	Put	DEFINED 02
MGM MIRAGE	COM	552953101	694	2200	SH	Call	DEFINED 02
MGP INGREDIENTS INC	COM	55302G103	259	23145	SH	DEFINED	02
MICHAELS STORES INC	COM	594087108	1374	41553	SH	DEFINED	02
MICRON TECHNOLOGY INC	COM	595112103	138	10345	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	493	3715	SH	Call	DEFINED 02
MICROSOFT CORP	COM	594918104	6527	253983	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	8495	65000	SH	DEFINED	02
MILACRON INC	COM	598709103	46	25660		DEFINED	01
MINE SAFETY APPLIANCES CO	COM	602720104	280	7236	SH	DEFINED	02
MONSANTO CO NEW	COM	61166W101	4245	67648	SH	DEFINED	02
MOODYS CORP	COM	615369105	286	5604	SH	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	1102	2354	SH	Call	DEFINED 02
MORGAN STANLEY	COM NEW	617446448	403	2768	SH	Put	DEFINED 02
MORGAN STANLEY INDIA INVS FD	COM	61745C105	258	6000		DEFINED	01
MOTOROLA INC	COM	620076109	1021	46206	SH	DEFINED	02
MURPHY OIL CORP	COM	626717102	558	2340	SH	Call	DEFINED 02
NATIONAL SEMICONDUCTOR CORP	COM	637640103	539	20510	SH	DEFINED	02
NAVARRA CORP	COM	639208107	1892	4654	SH	Put	DEFINED 02
NAVISTAR INTL CORP NEW	COM	63934E108	487	15024	SH	DEFINED	02
NETEASE COM INC	SPONSORED ADR	64110W102	2873	1184	SH	Call	DEFINED 02
NETFLIX COM INC	COM	64110L106	469	18028	SH	DEFINED	02
NETGEAR INC	COM	64111Q104	220	9172	SH	DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	2667	73542	SH	DEFINED	02
NEW YORK CMNTY BANCORP INC	COM	649445103	300	18312		DEFINED	01
NEWMONT MINING CORP	COM	651639106	4151	88004	SH	DEFINED	02
NEWS CORP	CL A	65248E104	380	24400	SH	DEFINED	02
NEWS CORP	CL B	65248E203	842	51025		DEFINED	01
NEWS CORP	CL B	65248E203	383	23200	SH	DEFINED	02
NEXEN INC	COM	65334H102	1063	22300	SH	DEFINED	02
NEXTEL PARTNERS INC	CL A	65333F107	1792	71437	SH	DEFINED	02
NGP CAP RES CO	COM	62912R107	175	11620	SH	DEFINED	02
NIKE INC	CL B	654106103	1426	17455		DEFINED	01
NIKE INC	CL B	654106103	2282	27943	SH	DEFINED	02
NISOURCE INC	COM	65473P105	201	8279		DEFINED	01
NITROMED INC	COM	654798503	238	13199	SH	DEFINED	02
NOBLE CORPORATION	SHS	G65422100	712	10403	SH	DEFINED	01
NORDSTROM INC	COM	655664100	299	8699	SH	DEFINED	02
NORFOLK SOUTHERN CORP	COM	655844108	237	5837	SH	DEFINED	02
NORTEL NETWORKS CORP NEW	COM	656568102	6520	2000000		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	285	87500	SH	DEFINED	02
NORTHGATE MINERALS CORP	COM	666416102	21	15689		DEFINED	01
NOVELLUS SYS INC	COM	670008101	215	8571	SH	DEFINED	02
NPS PHARMACEUTICALS INC	COM	62936P103	209	20654	SH	DEFINED	02
NRG ENERGY INC	COM NEW	629377508	1774	2235	SH	Call	DEFINED 02

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NSTAR	COM	67019E107	209	7212	SH	DEFINED	02
NTL INC DEL	COM	62940M104	1136	17020	SH	DEFINED	02
NUCOR CORP	COM	670346105	750	12707	SH	DEFINED	02
NUCOR CORP	COM	670346105	799	13543		DEFINED	01
NVIDIA CORP	COM	67066G104	896	26133	SH	DEFINED	02
NYFIX INC	COM	670712108	60	10437	SH	DEFINED	02
OCCIDENTAL PETE CORP DEL	COM	674599105	584	6836	SH	DEFINED	02
OFFICE DEPOT INC	COM	676220106	213	7169	SH	DEFINED	02
OIL STS INTL INC	COM	678026105	3055	84150	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	71412	575900	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	4522	3850	SH	Call	DEFINED 02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	371	3337	SH	Put	DEFINED 02
OMNICARE INC	COM	681904108	769	13682	SH	DEFINED	02
OMNIVISION TECHNOLOGIES INC	COM	682128103	316	25082	SH	DEFINED	02
ORACLE CORP	COM	68389X105	694	55960	SH	DEFINED	02
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	259	4440	SH	DEFINED	02
OWENS & MINOR INC NEW	COM	690732102	258	8787	SH	DEFINED	02
OWENS ILL INC	COM NEW	690768403	206	9976	SH	DEFINED	02
P F CHANGS CHINA BISTRO INC	COM	69333Y108	908	20300	SH	DEFINED	02
PACIFICARE HEALTH SYS DEL	COM	695112102	11520	144392	SH	DEFINED	02
PACTIV CORP	COM	695257105	328	18706	SH	DEFINED	02
PAN AMERICAN SILVER CORP	COM	697900108	407	23006	SH	DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	600	22532	SH	DEFINED	02
PATTERSON COMPANIES INC	COM	703395103	487	12166	SH	DEFINED	02
PENNEY J C INC	COM	708160106	627	13213	SH	DEFINED	02
PEPSICO INC	COM	713448108	1015	2592	SH	Call	DEFINED 02
PEPSICO INC	COM	713448108	574	10115	SH	DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	556	8728	SH	DEFINED	02
PFIZER INC	COM	717081103	8053	322506	SH	DEFINED	02
PG&E CORP	COM	69331C108	961	24484	SH	DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	14656	208600	SH	DEFINED	02
PHARMION CORP	COM	71715B409	248	11400	SH	DEFINED	02
PHELPS DODGE CORP	COM	717265102	2632	20257	SH	DEFINED	02
PHELPS DODGE CORP	COM	717265102	7552	2126	SH	Call	DEFINED 02
PIKE ELEC CORP	COM	721283109	453	24200	SH	DEFINED	02
PIONEER NAT RES CO	COM	723787107	292	5319	SH	DEFINED	02
PLACER DOME INC	COM	725906101	476	27767	SH	DEFINED	02
PLAINS EXPL& PRODTN CO	COM	726505100	1720	40163	SH	DEFINED	02
PLANTRONICS INC NEW	COM	727493108	499	16193	SH	DEFINED	02
PLUG POWER INC	COM	72919P103	222	32627	SH	DEFINED	02
PNC FINL SVCS GROUP INC	COM	693475105	3296	56811	SH	DEFINED	02
POGO PRODUCING CO	COM	730448107	586	9950	SH	DEFINED	02
POSCO	SPONSORED ADR	693483109	550	9726	SH	DEFINED	02
POWER INTEGRATIONS INC	COM	739276103	246	11325	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN NETWKG PRT	73935X815	16891	1051759	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNM LRG CP GR	73935X609	1295	84029	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN MEDIA PORT	73935X823	21438	1477443	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN LSR & ENT	73935X757	19337	1394196	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN FD & BEV	73935X849	19781	1363281	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN BIOT & GEN	73935X856	3145	186549	SH	DEFINED	02
POWERSHARES ETF TRUST	ZACKS MC PRTFL	73935X740	30168	2007209	SH	DEFINED	02
PPG INDS INC	COM	693506107	272	4602		DEFINED	01
PPG INDS INC	COM	693506107	409	6911	SH	DEFINED	02
PRAXAIR INC	COM	74005P104	441	9205	SH	DEFINED	02
PRE PAID LEGAL SVCS INC	COM	740065107	252	6508	SH	DEFINED	02
PRECISION CASTPARTS CORP	COM	740189105	284	5350	SH	DEFINED	02
PRESTIGE BRANDS HLDGS INC	COM	74112D101	218	17700	SH	DEFINED	02
PRICESMART INC	RIGHT 99/99/9999	741511117	7	12200		DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	633	22186	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	391	16496	SH	Put	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	30556	513891	SH	DEFINED	02
PROVIDIAN FINL CORP	COM	74406A102	540	30518	SH	DEFINED	02

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PRUDENTIAL FINL INC	COM	744320102	774	2150	SH	Call	DEFINED	02
PRUDENTIAL FINL INC	COM	744320102	2064	4300	SH	Put	DEFINED	02
PULTE HOMES INC	COM	745867101	766	17840	SH		DEFINED	02
PULTE HOMES INC	COM	745867101	1428	2791	SH	Call	DEFINED	02
PULTE HOMES INC	COM	745867101	855	4189	SH	Put	DEFINED	02
QUALCOMM INC	COM	747525103	4421	98907	SH		DEFINED	02
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	152	36994	SH		DEFINED	02
QUESTAR CORP	COM	748356102	4472	50754	SH		DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	733	15335	SH		DEFINED	02
QWEST COMMUNICATIONS INTL IN	COM	749121109	719	175425	SH		DEFINED	02
RAMBUS INC DEL	COM	750917106	2056	170188	SH		DEFINED	02
RANDGOLD RES LTD	ADR	752344309	168	10710	SH		DEFINED	02
REALNETWORKS INC	COM	75605L104	207	36402	SH		DEFINED	02
REDWOOD TR INC	COM	758075402	432	8885	SH		DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	52297	400900	SH		DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	729	1350	SH	Put	DEFINED	02
REGIONS FINANCIAL CORP NEW	COM	7591EP100	278	8942			DEFINED	01
RENOVIS INC	COM	759885106	452	33379	SH		DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	1188	2490	SH	Put	DEFINED	02
RESPIRONICS INC	COM	761230101	235	5585	SH		DEFINED	02
RETAIL HOLDERS TR	DEP RCPT	76127U101	2302	24800	SH		DEFINED	02
RETAIL HOLDERS TR	DEP RCPT	76127U101	2057	9162	SH	Put	DEFINED	02
REUNION INDS INC	COM	761312107	3	11794			DEFINED	01
RF MICRODEVICES INC	COM	749941100	227	40315	SH		DEFINED	02
RITE AID CORP	COM	767754104	99	25391	SH		DEFINED	02
ROCKWELL COLLINS INC	COM	774341101	335	6927	SH		DEFINED	02
SABRE HLDGS CORP	CL A	785905100	406	20006	SH		DEFINED	02
SAKS INC	COM	79377W108	873	47202	SH		DEFINED	02
SANDISK CORP	COM	80004C101	398	8254	SH		DEFINED	02
SANDISK CORP	COM	80004C101	1304	844	SH	Call	DEFINED	02
SARA LEE CORP	COM	803111103	285	15015	SH		DEFINED	02
SBC COMMUNICATIONS INC	COM	78387G103	585	24418			DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	1754	73155	SH		DEFINED	02
SCHERING PLOUGH CORP	COM	806605101	1093	51931	SH		DEFINED	02
SCHLUMBERGER LTD	COM	806857108	10070	119340	SH		DEFINED	02
SCHWAB CHARLES CORP NEW	COM	808513105	560	38783	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	636	21098	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1897	56500	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1298	47200	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	211	10100	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1822	61813	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	6193	58794	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	8268	17135	SH	Call	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	735	31660	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	3147	58808	SH	Put	DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	10554	285700	SH		DEFINED	02
SEPRACOR INC	COM	817315104	2847	48234	SH		DEFINED	02
SEPRACOR INC	COM	817315104	2239	2381	SH	Call	DEFINED	02
SEPRACOR INC	COM	817315104	638	2476	SH	Put	DEFINED	02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	391	2528	SH	Call	DEFINED	02
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	1244	2236	SH	Put	DEFINED	02
SHERWIN WILLIAMS CO	COM	824348106	556	12624	SH		DEFINED	02
SHIRE PHARMACEUTICALS GRP PL	SPONSORED ADR	82481R106	321	8663	SH		DEFINED	02
SIEBEL SYS INC	COM	826170102	1228	118900	SH		DEFINED	02
SILICON LABORATORIES INC	COM	826919102	287	9460	SH		DEFINED	02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	161	31039	SH		DEFINED	02
SIMON PTY GROUP INC NEW	COM	828806109	3194	43091	SH		DEFINED	02
SINA CORP	ORD	G81477104	385	14000	SH		DEFINED	02
SINGING MACH INC	COM NEW	829322304	4	11017			DEFINED	01
SIRVA INC	COM	82967Y104	269	36114			DEFINED	01
SIX FLAGS INC	COM	83001P109	97	13538			DEFINED	01
SMITH INTL INC	COM	832110100	501	15038	SH		DEFINED	02

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SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	279	7700	SH	DEFINED	02
SONICWALL INC	COM	835470105	100	15814	SH	DEFINED	02
SOUTHERN CO	COM	842587107	731	20448	SH	DEFINED	02
SOUTHWESTERN ENERGY CO	COM	845467109	2092	28504	SH	DEFINED	02
SPINNAKER EXPL CO	COM	84855W109	960	14837	SH	DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	242	10158	SH	DEFINED	02
SPX CORP	COM	784635104	3738	81350	SH	DEFINED	02
SRA INTL INC	CL A	78464R105	386	10890	SH	DEFINED	02
ST JUDE MED INC	COM	790849103	458	9784		DEFINED	01
ST JUDE MED INC	COM	790849103	520	11112	SH	DEFINED	02
STAAR SURGICAL CO	COM PAR \$0.01	852312305	72	13011	SH	DEFINED	02
STAPLES INC	COM	855030102	271	12693	SH	DEFINED	02
STAR SCIENTIFIC INC	COM	85517P101	42	12786	SH	DEFINED	02
STEEL DYNAMICS INC	COM	858119100	534	15725	SH	DEFINED	02
STILLWATER MNG CO	COM	86074Q102	123	13468	SH	DEFINED	02
STONE ENERGY CORP	COM	861642106	1795	29415	SH	DEFINED	02
STREETTRACKS INDEX SHS FDS	DJ EURO STX 50	863308201	35137	852230	SH	DEFINED	02
STREETTRACKS SER TR	TOTAL MKT ETF	86330E885	3243	36700	SH	DEFINED	02
SUN MICROSYSTEMS INC	COM	866810104	121	30802	SH	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	5163	85300	SH	DEFINED	02
SUNCOR ENERGY INC	COM	867229106	1036	1538	SH	Call	DEFINED 02
SUNOCO INC	COM	86764P109	6091	77896	SH	DEFINED	02
SURMODICS INC	COM	868873100	515	13315	SH	DEFINED	02
SYBASE INC	COM	871130100	397	16952	SH	DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	210	21648		DEFINED	01
SYNTROLEUM CORP	COM	871630109	249	17124	SH	DEFINED	02
TARGET CORP	COM	87612E106	509	9803	SH	DEFINED	02
TCW CONV SECS FD INC	COM	872340104	70	13936		DEFINED	01
TECH DATA CORP	COM	878237106	484	13178	SH	DEFINED	02
TEKELEC	COM	879101103	5841	279330	SH	DEFINED	02
TELECOM ARGENTINA S A	SPON ADR REP B	879273209	144	11189		DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	1542	72500	SH	DEFINED	02
TELEPHONE & DATA SYS INC	COM	879433100	248	6367	SH	DEFINED	02
TENARIS S A	SPONSORED ADR	88031M109	1232	8940	SH	DEFINED	02
TERADYNE INC	COM	880770102	207	12568	SH	DEFINED	02
TESORO CORP	COM	881609101	2375	1355	SH	Call	DEFINED 02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	984	29449	SH	DEFINED	02
TEXAS INSTRS INC	COM	882508104	360	10629	SH	DEFINED	02
TEXAS PAC LD TR	SUB CTF PROP I T	882610108	1683	10612		DEFINED	01
TIME WARNER INC	COM	887317105	3560	196566	SH	DEFINED	02
TIVO INC	COM	888706108	355	64855	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	356	17366	SH	DEFINED	02
TODCO	CL A	88889T107	1923	46100	SH	DEFINED	02
TOLL BROTHERS INC	COM	889478103	4433	99240	SH	DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	778	5731		DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	4167	45108	SH	DEFINED	02
TRANSOCEAN INC	ORD	G90078109	5406	4804	SH	Call	DEFINED 02
TXU CORP	COM	873168108	12292	108893	SH	DEFINED	02
TYCO INTL LTD NEW	COM	902124106	395	14182		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	2025	3731	SH	Call	DEFINED 02
TYCO INTL LTD NEW	COM	902124106	2506	89966	SH	DEFINED	02
U S G CORP	COM NEW	903293405	2240	32603	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	16745	294398	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	8907	4515	SH	Call	DEFINED 02
ULTRALIFE BATTERIES INC	COM	903899102	179	13863	SH	DEFINED	02
UNION PAC CORP	COM	907818108	434	6055	SH	DEFINED	02
UNIT CORP	COM	909218109	612	11072	SH	DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	213	59186	SH	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	2993	43290	SH	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	1485	21477		DEFINED	01
UQM TECHNOLOGIES INC	COM	903213106	181	43940	SH	DEFINED	02
US BANCORP DEL	COM NEW	902973304	946	33689		DEFINED	01

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USEC INC	COM	90333E108	513	45966	SH	DEFINED	02
UST INC	COM	902911106	859	20511	SH	DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	285	7300	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	32346	286092	SH	DEFINED	02
VALLEY NATL BANCORP	COM	919794107	921	40197	SH	DEFINED	02
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	846	9500	SH	DEFINED	02
VANGUARD INDEX TR	MID CAP VIPERS	922908629	267	4200	SH	DEFINED	02
VANGUARD INDEX TR	SMLL CP VIPERS	922908751	357	6000	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	EURO VIPERS	922042874	2884	55000	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	PACIFIC VIPERS	922042866	1840	32200	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	EMR MKT VIPERS	922042858	9503	164905	SH	DEFINED	02
VANGUARD SECTOR INDEX FDS	CONSUMER DISC	92204A108	1043	20000	SH	DEFINED	02
VEECO INSTRS INC DEL	COM	922417100	228	14200	SH	DEFINED	02
VERISIGN INC	COM	92343E102	203	9533	SH	DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	247	7542	SH	DEFINED	02
VIACOM INC	CL B	925524308	366	11079		DEFINED	01
VIACOM INC	CL B	925524308	930	28163	SH	DEFINED	02
VIDESH SANCHAR NIGAM LTD	SPON ADR NEW	92659G600	214	12978	SH	DEFINED	02
VINTAGE PETE INC	COM	927460105	376	8245	SH	DEFINED	02
VIOPHARMA INC	COM	928241108	614	29490	SH	DEFINED	02
VISHAY INTERTECHNOLOGY INC	COM	928298108	158	13226	SH	DEFINED	02
VISTACARE INC	CL A	92839Y109	162	11224	SH	DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	598	1744	SH	Put	DEFINED 02
WAL MART STORES INC	COM	931142103	869	19828	SH		DEFINED 02
WAL MART STORES INC	COM	931142103	418	3900	SH	Call	DEFINED 02
WAL MART STORES INC	COM	931142103	812	3300	SH	Put	DEFINED 02
WALGREEN CO	COM	931422109	268	6168	SH		DEFINED 02
WASHINGTON MUT INC	COM	939322103	911	23230	SH		DEFINED 02
WATSCO INC	COM	942622200	404	7613	SH		DEFINED 02
WEBMD CORP	COM	94769M105	896	80878	SH		DEFINED 02
WELLS FARGO & CO NEW	COM	949746101	8646	147621	SH		DEFINED 02
WELLS FARGO & CO NEW	COM	949746101	670	7764	SH	Put	DEFINED 02
WELLS FARGO & CO NEW	COM	949746101	1175	20056			DEFINED 01
WENDYS INTL INC	COM	950590109	1064	23562	SH		DEFINED 02
WESTERN DIGITAL CORP	COM	958102105	380	29427	SH		DEFINED 02
WEYERHAEUSER CO	COM	962166104	614	8931	SH		DEFINED 02
WHIRLPOOL CORP	COM	963320106	600	7920	SH		DEFINED 02
WHITEHALL JEWELLERS INC	COM	965063100	51	30138			DEFINED 01
WHOLE FOODS MKT INC	COM	966837106	1162	8645	SH		DEFINED 02
WILLIAMS COS INC DEL	COM	969457100	2439	5295	SH	Call	DEFINED 02
WILLIAMS SONOMA INC	COM	969904101	693	18080	SH		DEFINED 02
WOORI FIN HLDGS CO LTD	ADR	981063100	222	5048			DEFINED 01
WRIGLEY WM JR CO	COM	982526105	1119	15567	SH		DEFINED 02
WYETH	COM	983024100	354	7644	SH		DEFINED 02
XM SATELLITE RADIO HLDGS INC	CL A	983759101	852	1200	SH	Call	DEFINED 02
XM SATELLITE RADIO HLDGS INC	CL A	983759101	345	9622	SH		DEFINED 02
XTO ENERGY INC	COM	98385X106	686	15134	SH		DEFINED 02
YAHOO INC	COM	984332106	2442	72097	SH		DEFINED 02
YELLOW ROADWAY CORP	COM	985577105	246	5931	SH		DEFINED 02
YORK INTL CORP NEW	COM	986670107	285	5078			DEFINED 01
YUM BRANDS INC	COM	988498101	1150	23746	SH		DEFINED 02
ZEBRA TECHNOLOGIES CORP	CL A	989207105	540	13816	SH		DEFINED 02
ZIMMER HLDGS INC	COM	98956P102	329	4779			DEFINED 01
ZOLTEK COS INC	COM	98975W104	167	12685	SH		DEFINED 02
ZYMOGENETICS INC	COM	98985T109	257	15588	SH		DEFINED 02