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

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY August 14, 2006

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 1361
Form13F Information Table Value Total: \$2,647,525 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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RED LION HOTELS CORP	COM	756764106	139	12701	SH	DEFINED	01
REDBACK NETWORKS INC	COM NEW	757209507	1593	86876	SH	DEFINED	02
REGAL ENTMT GROUP	CL A	758766109	719	35406	SH	DEFINED	02
REGENERON PHARMACEUTICALS	COM	75886F107	336	26200	SH	DEFINED	02
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	6762	46050	SH	DEFINED	02
REMINGTON OIL & GAS CORP	COM	759594302	478	10867	SH	DEFINED	02
RENOVIS INC	COM	759885106	542	35413	SH	DEFINED	02
RENT A CTR INC NEW	COM	76009N100	387	15568	SH	DEFINED	02
RENTECH INC	COM	760112102	90	19352	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	5557	79652	SH	DEFINED	02
REUNION INDS INC	COM	761312107	34	81857	SH	DEFINED	01
REYNOLDS AMERICAN INC	COM	761713106	11460	99390	SH	DEFINED	02
RF MICRODEVICES INC	COM	749941100	1161	194389	SH	DEFINED	02
RIG AI 01/20/07 0045 000	COM	G900789AI	2730	750	SH	Call	DEFINED 02
RIG AJ 01/20/07 0050 000	COM	G900789AJ	8890	2800	SH	Call	DEFINED 02
RIG AM 01/20/07 0065 000	COM	G900789AM	383	200	SH	Call	DEFINED 02
RIG HJ 08/19/06 0050 000	COM	G900789HJ	764	250	SH	Call	DEFINED 02
RIG KM 11/18/06 0065 000	COM	G900789KM	341	190	SH	Call	DEFINED 02
RIG TP 08/19/06 0080 000	COM	G900789TP	344	800	SH	PUT	DEFINED 02
RIG TR 08/19/06 0090 000	COM	G900789TR	1080	1000	SH	PUT	DEFINED 02
RITE AID CORP	COM	767754104	1396	329309	SH	DEFINED	02
RKH KI 11/18/06 0145 000	COM	75902E9KI	335	450	SH	Call	DEFINED 02
ROCKWELL COLLINS INC	COM	774341101	654	11710	SH	DEFINED	02
ROK JM 10/21/06 0065 000	COM	7739039JM	233	255	SH	Call	DEFINED 02
RQW SV 07/22/06 0042 500	COM	74144T9SV	368	800	SH	PUT	DEFINED 02
RTI INTL METALS INC	COM	74973W107	597	10686	SH	DEFINED	02
RUDDICK CORP	COM	781258108	702	28629	SH	DEFINED	02
RUT SL 07/22/06 0760 000	COM	1248359SL	1148	300	SH	PUT	DEFINED 02
RYDER SYS INC	COM	783549108	581	9952	SH	DEFINED	03
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	10686	248800	SH	DEFINED	02
RYLAND GROUP INC	COM	783764103	611	14020	SH	DEFINED	02
RZ JA 10/21/06 0005 000	COM	7540559JA	227	375	SH	Call	DEFINED 02
SALTON INC	COM	795757103	31	13034	SH	DEFINED	01
SALTON INC	COM	795757103	28	11683	SH	DEFINED	02
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	268	6888	SH	DEFINED	01
SANOFI AVENTIS	SPONSORED ADR	80105N105	445	9134	SH	DEFINED	02
SAP IJ 09/16/06 0050 000	COM	8030549IJ	200	455	SH	Call	DEFINED 02
SAPIENT CORP	COM	803062108	54	10259	SH	DEFINED	02
SARA LEE CORP	COM	803111103	561	35000	SH	DEFINED	01
SARA LEE CORP	COM	803111103	3883	242372	SH	DEFINED	02
SCHEIN HENRY INC	COM	806407102	2203	47136	SH	DEFINED	02
SCIENTIFIC GAMES CORP	CL A	80874P109	673	18886	SH	DEFINED	02
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	257	5959	SH	DEFINED	02
SDU JX 10/21/06 0022 500	COM	8707569JX	3316	3349	SH	Call	DEFINED 02
SEAGATE TECHNOLOGY							