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

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

Form 13F

Form 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: Labranche & Co Inc.
Address: One Exchange Plaza
New York, NY 10006

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY May 02, 2007

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 1044
Form13F Information Table Value Total: \$3,613,570 (thousands)
List of Other Included Managers:

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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