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LABRANCHE & CO INC  
Form 13F-HR  
April 28, 2009

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, 2009

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: 33 Whitehall Street  
New York, NY 10004

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 April 20, 2009

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: 848  
Form13F Information Table Value Total: \$1,322,788 (thousands)  
List of Other Included Managers:

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

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

### FORM 13F INFORMATION TABLE

| NAME OF ISSUER             | TITLE OF CLASS | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
|----------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO                      | COM            | 88579Y101 | 492                | 1157               | SH         | CALL         | DEFINED            | 02          |
| A D C TELECOMMUNICATIONS   | COM NEW        | 000886309 | 348                | 79165              | SH         |              | DEFINED            | 02          |
| ABB LTD                    | SPONSORED ADR  | 000375204 | 2086               | 149664             | SH         |              | DEFINED            | 02          |
| ABBOTT LABS                | COM            | 002824100 | 3027               | 63459              | SH         |              | DEFINED            | 02          |
| ABERCROMBIE & FITCH CO     | CL A           | 002896207 | 265                | 11123              | SH         |              | DEFINED            | 02          |
| ABITIBIBOWATER INC         | COM            | 003687100 | 39                 | 70911              | SH         |              | DEFINED            | 02          |
| ACADIA PHARMACEUTICALS INC | COM            | 004225108 | 27                 | 28448              | SH         |              | DEFINED            | 02          |
| ACTIVE POWER INC           | COM            | 00504W100 | 8                  | 13715              | SH         |              | DEFINED            | 02          |
| ADTRAN INC                 | COM            | 00738A106 | 371                | 22913              | SH         |              | DEFINED            | 02          |
| ADVANCE AUTO PARTS INC     | COM            | 00751Y106 | 220                | 5349               | SH         |              | DEFINED            | 02          |
| AEROVIRONMENT INC          | COM            | 008073108 | 241                | 100                | SH         | PUT          | DEFINED            | 02          |
| AEROVIRONMENT INC          | COM            | 008073108 | 297                | 14207              | SH         |              | DEFINED            | 02          |
| AETNA INC NEW              | COM            | 00817Y108 | 778                | 31992              | SH         |              | DEFINED            | 02          |
| AGILENT TECHNOLOGIES INC   | COM            | 00846U101 | 371                | 24163              | SH         |              | DEFINED            | 02          |
| AIR PRODS & CHEMS INC      | COM            | 009158106 | 740                | 500                | SH         | CALL         | DEFINED            | 02          |
| AKAMAI TECHNOLOGIES INC    | COM            | 00971T101 | 1093               | 56341              | SH         |              | DEFINED            | 02          |
| AKAMAI TECHNOLOGIES INC    | COM            | 00971T101 | 425                | 2050               | SH         | PUT          | DEFINED            | 02          |
| AKORN INC                  | COM            | 009728106 | 22                 | 26086              | SH         |              | DEFINED            | 02          |
| ALCOA INC                  | COM            | 013817101 | 641                | 1100               | SH         | PUT          | DEFINED            | 02          |
| ALCOA INC                  | COM            | 013817101 | 1855               | 252717             | SH         |              | DEFINED            | 02          |
| ALIGN TECHNOLOGY INC       | COM            | 016255101 | 323                | 40762              | SH         |              | DEFINED            | 02          |
| ALLERGAN INC               | COM            | 018490102 | 248                | 5201               | SH         |              | DEFINED            | 02          |
| ALLIANCE DATA SYSTEMS CORP | COM            | 018581108 | 2274               | 3220               | SH         | PUT          | DEFINED            | 02          |
| ALLIANCE DATA SYSTEMS CORP | COM            | 018581108 | 8888               | 240545             | SH         |              | DEFINED            | 02          |
| ALLIANCE RES PARTNER L P   | UT LTD PART    | 01877R108 | 395                | 13587              | SH         |              | DEFINED            | 02          |
| ALLOS THERAPEUTICS INC     | COM            | 019777101 | 285                | 46063              | SH         |              | DEFINED            | 02          |
| ALON USA ENERGY INC        | COM            | 020520102 | 176                | 12860              | SH         |              | DEFINED            | 02          |
| ALTRIA GROUP INC           | COM            | 02209S103 | 341                | 21291              | SH         |              | DEFINED            | 02          |
| ALTUS PHARMACEUTICALS INC  | COM            | 02216N105 | 4                  | 18502              | SH         |              | DEFINED            | 02          |
| AMAG PHARMACEUTICALS INC   | COM            | 00163U106 | 332                | 9042               | SH         |              | DEFINED            | 02          |
| AMAZON COM INC             | COM            | 023135106 | 5447               | 6739               | SH         | CALL         | DEFINED            | 02          |
| AMAZON COM INC             | COM            | 023135106 | 30369              | 413527             | SH         |              | DEFINED            | 02          |
| AMBAC FINL GROUP INC       | COM            | 023139108 | 22                 | 28543              | SH         |              | DEFINED            | 02          |
| AMEDISYS INC               | COM            | 023436108 | 398                | 223                | SH         | PUT          | DEFINED            | 02          |
| AMEDISYS INC               | COM            | 023436108 | 426                | 15491              | SH         |              | DEFINED            | 02          |
| AMERICAN CAP LTD           | COM            | 02503Y103 | 226                | 120655             | SH         |              | DEFINED            | 02          |
| AMERICAN EXPRESS CO        | COM            | 025816109 | 213                | 2500               | SH         | PUT          | DEFINED            | 02          |
| AMERICAN EXPRESS CO        | COM            | 025816109 | 1177               | 86331              | SH         |              | DEFINED            | 02          |
| AMERICAN EXPRESS CO        | COM            | 025816109 | 88                 | 11716              | SH         | CALL         | DEFINED            | 02          |
| AMERICREDIT CORP           | COM            | 03060R101 | 354                | 2528               | SH         | CALL         | DEFINED            | 02          |
| AMERIGON INC               | COM            | 03070L300 | 60                 | 16142              | SH         |              | DEFINED            | 02          |
| AMERIPRISE FINL INC        | COM            | 03076C106 | 509                | 24843              | SH         |              | DEFINED            | 02          |
| AMGEN INC                  | COM            | 031162100 | 1290               | 26055              | SH         |              | DEFINED            | 02          |
| AMKOR TECHNOLOGY INC       | COM            | 031652100 | 90                 | 33544              | SH         |              | DEFINED            | 02          |
| AMPHENOL CORP NEW          | CL A           | 032095101 | 349                | 12258              | SH         |              | DEFINED            | 02          |

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|                              |                |           |       |        |         |         |    |
|------------------------------|----------------|-----------|-------|--------|---------|---------|----|
| AMR CORP                     | COM            | 001765106 | 148   | 46416  | SH      | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC   | COM            | 032346108 | 421   | 35802  | SH      | DEFINED | 02 |
| ANALOG DEVICES INC           | COM            | 032654105 | 245   | 12705  | SH      | DEFINED | 02 |
| ANTIGENICS INC DEL           | COM            | 037032109 | 39    | 79745  | SH      | DEFINED | 02 |
| APACHE CORP                  | COM            | 037411105 | 471   | 7354   | SH      | DEFINED | 02 |
| APPLE INC                    | COM            | 037833100 | 12114 | 115242 | SH      | DEFINED | 02 |
| APPLE INC                    | COM            | 037833100 | 3182  | 4200   | SH PUT  | DEFINED | 02 |
| ARIAD PHARMACEUTICALS INC    | COM            | 04033A100 | 21    | 18019  | SH      | DEFINED | 02 |
| ARRIS GROUP INC              | COM            | 04269Q100 | 318   | 43088  | SH      | DEFINED | 02 |
| ARVINMERITOR INC             | COM            | 043353101 | 118   | 149302 | SH      | DEFINED | 02 |
| ASPECT MED SYS INC           | COM            | 045235108 | 114   | 27233  | SH      | DEFINED | 02 |
| AT&T INC                     | COM            | 00206R102 | 3599  | 142819 | SH      | DEFINED | 02 |
| ATP OIL & GAS CORP           | COM            | 00208J108 | 598   | 400    | SH PUT  | DEFINED | 02 |
| ATP OIL & GAS CORP           | COM            | 00208J108 | 142   | 27606  | SH      | DEFINED | 02 |
| ATWOOD OCEANICS INC          | COM            | 050095108 | 231   | 13943  | SH      | DEFINED | 02 |
| AVERY DENNISON CORP          | COM            | 053611109 | 889   | 39810  | SH      | DEFINED | 02 |
| AVERY DENNISON CORP          | COM            | 053611109 | 1492  | 390    | SH PUT  | DEFINED | 02 |
| AVIS BUDGET GROUP            | COM            | 053774105 | 100   | 110345 | SH      | DEFINED | 02 |
| AVON PRODS INC               | COM            | 054303102 | 3991  | 207524 | SH      | DEFINED | 02 |
| AVON PRODS INC               | COM            | 054303102 | 3336  | 2300   | SH PUT  | DEFINED | 02 |
| BALL CORP                    | COM            | 058498106 | 221   | 5083   | SH      | DEFINED | 02 |
| BALLARD PWR SYS INC NEW      | COM            | 058586108 | 24    | 15297  | SH      | DEFINED | 02 |
| BANK HAWAII CORP             | COM            | 062540109 | 262   | 7940   | SH      | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 1628  | 238653 | SH      | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 2111  | 9400   | SH CALL | DEFINED | 02 |
| BANK OF AMERICA CORPORATION  | COM            | 060505104 | 7751  | 4829   | SH PUT  | DEFINED | 02 |
| BANK OF NEW YORK MELLON CORP | COM            | 064058100 | 902   | 31935  | SH      | DEFINED | 02 |
| BANKUNITED FINL CORP         | CL A           | 06652B103 | 6     | 25591  | SH      | DEFINED | 02 |
| BARE ESCENTUALS INC          | COM            | 067511105 | 208   | 50629  | SH      | DEFINED | 02 |
| BARNES & NOBLE INC           | COM            | 067774109 | 219   | 10253  | SH      | DEFINED | 02 |
| BARNES & NOBLE INC           | COM            | 067774109 | 204   | 400    | SH PUT  | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 51    | 1587   | SH      | DEFINED | 01 |
| BARRICK GOLD CORP            | COM            | 067901108 | 9143  | 282021 | SH      | DEFINED | 02 |
| BARRICK GOLD CORP            | COM            | 067901108 | 3457  | 5100   | SH PUT  | DEFINED | 02 |
| BED BATH & BEYOND INC        | COM            | 075896100 | 567   | 22906  | SH      | DEFINED | 02 |
| BERKSHIRE HATHAWAY INC DEL   | CL B           | 084670207 | 364   | 129    | SH      | DEFINED | 01 |
| BEST BUY INC                 | COM            | 086516101 | 751   | 19790  | SH      | DEFINED | 02 |
| BEST BUY INC                 | COM            | 086516101 | 433   | 500    | SH PUT  | DEFINED | 02 |
| BIG LOTS INC                 | COM            | 089302103 | 218   | 10503  | SH      | DEFINED | 02 |
| BIOCRIST PHARMACEUTICALS     | COM            | 09058V103 | 98    | 44543  | SH      | DEFINED | 02 |
| BIOMIMETIC THERAPEUTICS INC  | COM            | 09064X101 | 85    | 11990  | SH      | DEFINED | 02 |
| BIOTECH HOLDRS TR            | DEPOSTRY RCPTS | 09067D201 | 319   | 200    | SH CALL | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 123   | 11276  | SH      | DEFINED | 02 |
| BLACKROCK INC                | COM            | 09247X101 | 2839  | 21835  | SH      | DEFINED | 02 |
| BLACKROCK INC                | COM            | 09247X101 | 1132  | 170    | SH PUT  | DEFINED | 02 |
| BLACKSTONE GROUP L P         | COM UNIT LTD   | 09253U108 | 1702  | 4236   | SH CALL | DEFINED | 02 |
| BLACKSTONE GROUP L P         | COM UNIT LTD   | 09253U108 | 1018  | 140438 | SH      | DEFINED | 02 |
| BOEING CO                    | COM            | 097023105 | 2729  | 10495  | SH PUT  | DEFINED | 02 |
| BOK FINL CORP                | COM NEW        | 05561Q201 | 341   | 9856   | SH      | DEFINED | 02 |
| BORDERS GROUP INC            | COM            | 099709107 | 226   | 359508 | SH      | DEFINED | 02 |
| BORLAND SOFTWARE CORP        | COM            | 099849101 | 91    | 198665 | SH      | DEFINED | 02 |
| BOSTON PRIVATE FINL HLDGS IN | COM            | 101119105 | 323   | 92022  | SH      | DEFINED | 02 |
| BOYD GAMING CORP             | COM            | 103304101 | 284   | 250    | SH PUT  | DEFINED | 02 |
| BOYD GAMING CORP             | COM            | 103304101 | 82    | 22110  | SH      | DEFINED | 02 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 380   | 9482   | SH      | DEFINED | 02 |
| BRINKS HOME SEC HLDGS INC    | COM            | 109699108 | 256   | 11337  | SH      | DEFINED | 02 |
| BROCADE COMMUNICATIONS SYS I | COM NEW        | 111621306 | 405   | 2000   | SH PUT  | DEFINED | 02 |
| BUNGE LIMITED                | COM            | G16962105 | 227   | 4004   | SH      | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 3606  | 79066  | SH      | DEFINED | 02 |
| C H ROBINSON WORLDWIDE INC   | COM NEW        | 12541W209 | 440   | 8000   | SH PUT  | DEFINED | 02 |
| CA INC                       | COM            | 12673P105 | 284   | 1600   | SH CALL | DEFINED | 02 |
| CABOT OIL & GAS CORP         | COM            | 127097103 | 387   | 16409  | SH      | DEFINED | 02 |

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|                              |                |           |       |        |         |         |    |
|------------------------------|----------------|-----------|-------|--------|---------|---------|----|
| CADENCE PHARMACEUTICALS INC  | COM            | 12738T100 | 190   | 20240  | SH      | DEFINED | 02 |
| CALIPER LIFE SCIENCES INC    | COM            | 130872104 | 12    | 12450  | SH      | DEFINED | 02 |
| CANADIAN NATL RY CO          | COM            | 136375102 | 339   | 9559   | SH      | DEFINED | 02 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 1612  | 57660  | SH      | DEFINED | 02 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 951   | 650    | SH PUT  | DEFINED | 02 |
| CBS CORP NEW                 | CL B           | 124857202 | 424   | 110450 | SH      | DEFINED | 01 |
| CDC CORP                     | SHS A          | G2022L106 | 14    | 12710  | SH      | DEFINED | 02 |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 40    | 11193  | SH      | DEFINED | 01 |
| CELL GENESYS INC             | COM            | 150921104 | 4     | 14247  | SH      | DEFINED | 02 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW       | G20045202 | 236   | 20565  | SH      | DEFINED | 02 |
| CEPHEID                      | COM            | 15670R107 | 103   | 14995  | SH      | DEFINED | 02 |
| CERNER CORP                  | COM            | 156782104 | 3367  | 7483   | SH CALL | DEFINED | 02 |
| CF INDS HLDGS INC            | COM            | 125269100 | 695   | 1000   | SH CALL | DEFINED | 02 |
| CHARTER COMMUNICATIONS INC D | CL A           | 16117M107 | 8     | 408479 | SH      | DEFINED | 02 |
| CHENIERE ENERGY INC          | COM NEW        | 16411R208 | 446   | 1700   | SH CALL | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 3784  | 221792 | SH      | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP       | COM            | 165167107 | 1692  | 1200   | SH PUT  | DEFINED | 02 |
| CHEVRON CORP NEW             | COM            | 166764100 | 713   | 10610  | SH      | DEFINED | 01 |
| CHEVRON CORP NEW             | COM            | 166764100 | 2337  | 34762  | SH      | DEFINED | 02 |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 580   | 1000   | SH CALL | DEFINED | 02 |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 4254  | 1889   | SH PUT  | DEFINED | 02 |
| CHINA MOBILE LIMITED         | SPONSORED ADR  | 16941M109 | 3179  | 73036  | SH      | DEFINED | 02 |
| CHIQUITA BRANDS INTL INC     | COM            | 170032809 | 417   | 1325   | SH PUT  | DEFINED | 02 |
| CHIQUITA BRANDS INTL INC     | COM            | 170032809 | 208   | 31440  | SH      | DEFINED | 02 |
| CISCO SYS INC                | COM            | 17275R102 | 1919  | 114437 | SH      | DEFINED | 02 |
| CIT GROUP INC                | COM            | 125581108 | 203   | 71216  | SH      | DEFINED | 01 |
| CITIGROUP INC                | COM            | 172967101 | 1119  | 442423 | SH      | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 38140 | 26185  | SH PUT  | DEFINED | 02 |
| CITIGROUP INC                | COM            | 172967101 | 452   | 15557  | SH CALL | DEFINED | 02 |
| CITIZENS REPUBLIC BANCORP IN | COM            | 174420109 | 175   | 112605 | SH      | DEFINED | 02 |
| CITRIX SYS INC               | COM            | 177376100 | 225   | 9927   | SH      | DEFINED | 02 |
| CLAYMORE ETF TRUST 2         | CLAY/ALPH CHN  | 18383Q861 | 120   | 10963  | SH      | DEFINED | 02 |
| CLAYMORE ETF TRUST 2         | S&P GBL WATER  | 18383Q507 | 133   | 10898  | SH      | DEFINED | 02 |
| CLEARWIRE CORP NEW           | CL A           | 18538Q105 | 401   | 77927  | SH      | DEFINED | 02 |
| CLIFFS NATURAL RESOURCES INC | COM            | 18683K101 | 617   | 34003  | SH      | DEFINED | 02 |
| CME GROUP INC                | COM            | 12572Q105 | 653   | 2649   | SH      | DEFINED | 02 |
| CNH GLOBAL N V               | SHS NEW        | N20935206 | 127   | 12272  | SH      | DEFINED | 02 |
| COCA COLA CO                 | COM            | 191216100 | 221   | 150    | SH CALL | DEFINED | 02 |
| COCA COLA CO                 | COM            | 191216100 | 1340  | 30488  | SH      | DEFINED | 02 |
| COGENT COMM GROUP INC        | COM NEW        | 19239V302 | 330   | 45891  | SH      | DEFINED | 02 |
| COHERENT INC                 | COM            | 192479103 | 254   | 14746  | SH      | DEFINED | 02 |
| COLGATE PALMOLIVE CO         | COM            | 194162103 | 256   | 4347   | SH      | DEFINED | 02 |
| COLONIAL BANCGROUP INC       | COM            | 195493309 | 93    | 102955 | SH      | DEFINED | 02 |
| COLUMBIA SPORTSWEAR CO       | COM            | 198516106 | 375   | 12521  | SH      | DEFINED | 02 |
| COMBINATORX INC              | COM            | 20010A103 | 9     | 15281  | SH      | DEFINED | 02 |
| COMCAST CORP NEW             | CL A           | 20030N101 | 1099  | 80563  | SH      | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 2250  | 1800   | SH PUT  | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR  | 204412209 | 768   | 57778  | SH      | DEFINED | 02 |
| COMPUCREDIT CORP             | COM            | 20478N100 | 34    | 13707  | SH      | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 324   | 8789   | SH      | DEFINED | 02 |
| CONCUR TECHNOLOGIES INC      | COM            | 206708109 | 246   | 1590   | SH PUT  | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 10220 | 260981 | SH      | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 222   | 175    | SH CALL | DEFINED | 02 |
| CONOCOPHILLIPS               | COM            | 20825C104 | 2338  | 1044   | SH PUT  | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM            | 210371100 | 307   | 14881  | SH      | DEFINED | 02 |
| CONSTELLATION ENERGY PRTR L  | COM UNIT LLC B | 21038E101 | 37    | 23400  | SH      | DEFINED | 02 |
| CONTINENTAL AIRLS INC        | CL B           | 210795308 | 267   | 300    | SH PUT  | DEFINED | 02 |
| CORNING INC                  | COM            | 219350105 | 254   | 400    | SH CALL | DEFINED | 02 |
| CORTEX PHARMACEUTICALS INC   | COM NEW        | 220524300 | 43    | 142754 | SH      | DEFINED | 02 |
| CORUS BANKSHARES INC         | COM            | 220873103 | 7     | 26707  | SH      | DEFINED | 02 |
| COSI INC                     | COM            | 22122P101 | 16    | 47319  | SH      | DEFINED | 02 |
| COUSINS PPTYS INC            | COM            | 222795106 | 2232  | 1200   | SH PUT  | DEFINED | 02 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| COUSINS PPTYS INC            | COM            | 222795106 | 731   | 113517 | SH | DEFINED | 02         |
| COUSINS PPTYS INC            | COM            | 222795106 | 2     | 285    | SH | DEFINED | 01         |
| COVANCE INC                  | COM            | 222816100 | 296   | 8311   | SH | DEFINED | 02         |
| CREDICORP LTD                | COM            | G2519Y108 | 929   | 19839  | SH | DEFINED | 02         |
| CROWN CASTLE INTL CORP       | COM            | 228227104 | 848   | 41525  | SH | DEFINED | 02         |
| CROWN HOLDINGS INC           | COM            | 228368106 | 273   | 700    | SH | CALL    | DEFINED 02 |
| CRUCELL N V                  | SPONSORED ADR  | 228769105 | 294   | 14907  | SH | DEFINED | 02         |
| CUBIST PHARMACEUTICALS INC   | COM            | 229678107 | 231   | 14131  | SH | DEFINED | 02         |
| CURRENCYSHS JAPANESE YEN TR  | JAPANESE YEN   | 23130A102 | 227   | 3245   | SH | CALL    | DEFINED 02 |
| CV THERAPEUTICS INC          | COM            | 126667104 | 264   | 13259  | SH | DEFINED | 02         |
| CVB FINL CORP                | COM            | 126600105 | 319   | 48159  | SH | DEFINED | 02         |
| CYBERONICS INC               | COM            | 23251P102 | 218   | 16400  | SH | DEFINED | 02         |
| CYPRESS SEMICONDUCTOR CORP   | COM            | 232806109 | 629   | 92951  | SH | DEFINED | 02         |
| DANA HOLDING CORP            | COM            | 235825205 | 50    | 109156 | SH | DEFINED | 02         |
| DAYSTAR TECHNOLOGIES INC     | COM            | 23962Q100 | 104   | 94860  | SH | DEFINED | 02         |
| DAYSTAR TECHNOLOGIES INC     | COM            | 23962Q100 | 335   | 1968   | SH | PUT     | DEFINED 02 |
| DECODE GENETICS INC          | COM            | 243586104 | 3     | 13254  | SH | DEFINED | 02         |
| DELTA AIR LINES INC DEL      | COM NEW        | 247361702 | 675   | 900    | SH | PUT     | DEFINED 02 |
| DELTA AIR LINES INC DEL      | COM NEW        | 247361702 | 110   | 19452  | SH | DEFINED | 02         |
| DENDREON CORP                | COM            | 24823Q107 | 150   | 35690  | SH | DEFINED | 02         |
| DEUTSCHE TELEKOM AG          | SPONSORED ADR  | 251566105 | 235   | 19055  | SH | DEFINED | 02         |
| DEVELOPERS DIVERSIFIED RLTY  | COM            | 251591103 | 122   | 57326  | SH | DEFINED | 02         |
| DEVELOPERS DIVERSIFIED RLTY  | COM            | 251591103 | 1795  | 1000   | SH | PUT     | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 1361  | 300    | SH | PUT     | DEFINED 02 |
| DEVON ENERGY CORP NEW        | COM            | 25179M103 | 2119  | 47416  | SH | DEFINED | 02         |
| DIAMOND OFFSHORE DRILLING IN | COM            | 25271C102 | 722   | 11484  | SH | DEFINED | 02         |
| DIODES INC                   | COM            | 254543101 | 480   | 2000   | SH | PUT     | DEFINED 02 |
| DIODES INC                   | COM            | 254543101 | 969   | 91316  | SH | DEFINED | 02         |
| DIREXION SHS ETF TR          | FINL BEAR 3X   | 25459W607 | 419   | 20266  | SH | DEFINED | 02         |
| DIREXION SHS ETF TR          | FINL BEAR 3X   | 25459W607 | 1367  | 110    | SH | PUT     | DEFINED 02 |
| DIREXION SHS ETF TR          | EMERG MKT BULL | 25459W300 | 259   | 273    | SH | CALL    | DEFINED 02 |
| DISCOVERY LABORATORIES INC N | COM            | 254668106 | 22    | 18155  | SH | DEFINED | 02         |
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 1609  | 88591  | SH | DEFINED | 02         |
| DISNEY WALT CO               | COM DISNEY     | 254687106 | 1570  | 2000   | SH | PUT     | DEFINED 02 |
| DOLLAR TREE INC              | COM            | 256746108 | 773   | 17347  | SH | DEFINED | 02         |
| DOMTAR CORP                  | COM            | 257559104 | 15    | 15648  | SH | DEFINED | 02         |
| DONNELLEY R R & SONS CO      | COM            | 257867101 | 145   | 19819  | SH | DEFINED | 02         |
| DOW CHEM CO                  | COM            | 260543103 | 190   | 22499  | SH | DEFINED | 02         |
| DYAX CORP                    | COM            | 26746E103 | 29    | 11436  | SH | DEFINED | 02         |
| DYCOM INDS INC               | COM            | 267475101 | 402   | 69452  | SH | DEFINED | 02         |
| DYNAVAX TECHNOLOGIES CORP    | COM            | 268158102 | 7     | 10762  | SH | DEFINED | 02         |
| DYNEGY INC DEL               | CL A           | 26817G102 | 96    | 68043  | SH | DEFINED | 02         |
| E M C CORP MASS              | COM            | 268648102 | 2525  | 221528 | SH | DEFINED | 02         |
| E M C CORP MASS              | COM            | 268648102 | 390   | 5000   | SH | PUT     | DEFINED 02 |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 33    | 25701  | SH | DEFINED | 02         |
| E TRADE FINANCIAL CORP       | COM            | 269246104 | 585   | 1500   | SH | PUT     | DEFINED 02 |
| EASTMAN KODAK CO             | COM            | 277461109 | 743   | 195521 | SH | DEFINED | 02         |
| EASTMAN KODAK CO             | COM            | 277461109 | 2220  | 2000   | SH | PUT     | DEFINED 02 |
| ECHELON CORP                 | COM            | 27874N105 | 101   | 12476  | SH | DEFINED | 02         |
| EL PASO CORP                 | COM            | 28336L109 | 441   | 70606  | SH | DEFINED | 02         |
| ELAN PLC                     | ADR            | 284131208 | 471   | 70914  | SH | DEFINED | 02         |
| ELAN PLC                     | ADR            | 284131208 | 227   | 1260   | SH | PUT     | DEFINED 02 |
| ELECTRONIC ARTS INC          | COM            | 285512109 | 224   | 250    | SH | CALL    | DEFINED 02 |
| EMCORE CORP                  | COM            | 290846104 | 12    | 15467  | SH | DEFINED | 02         |
| ENCANA CORP                  | COM            | 292505104 | 704   | 17330  | SH | DEFINED | 02         |
| ENERGEN CORP                 | COM            | 29265N108 | 310   | 10639  | SH | DEFINED | 02         |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 249   | 18732  | SH | DEFINED | 02         |
| ENERGY CONVERSION DEVICES IN | COM            | 292659109 | 542   | 170    | SH | PUT     | DEFINED 02 |
| ENSCO INTL INC               | COM            | 26874Q100 | 1151  | 43582  | SH | DEFINED | 02         |
| ENSCO INTL INC               | COM            | 26874Q100 | 1394  | 6800   | SH | CALL    | DEFINED 02 |
| ENSCO INTL INC               | COM            | 26874Q100 | 10863 | 2500   | SH | PUT     | DEFINED 02 |
| ENTERPRISE GP HLDGS L P      | UNIT LP INT    | 293716106 | 200   | 8850   | SH | DEFINED | 02         |

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|                               |                  |           |       |        |    |         |            |
|-------------------------------|------------------|-----------|-------|--------|----|---------|------------|
| ENTERPRISE PRODS PARTNERS L   | COM              | 293792107 | 369   | 16597  | SH | DEFINED | 02         |
| EOG RES INC                   | COM              | 26875P101 | 223   | 4072   | SH | DEFINED | 02         |
| EQT CORP                      | COM              | 26884L109 | 340   | 10843  | SH | DEFINED | 02         |
| EQUINIX INC                   | COM NEW          | 29444U502 | 288   | 5138   | SH | DEFINED | 02         |
| EQUITY ONE                    | COM              | 294752100 | 2865  | 235027 | SH | DEFINED | 02         |
| EQUITY ONE                    | COM              | 294752100 | 2193  | 2500   | SH | PUT     | DEFINED 02 |
| ERICSSON L M TEL CO           | ADR B SEK 10     | 294821608 | 119   | 14722  | SH | DEFINED | 02         |
| EURAND N V                    | SHS              | N31010106 | 162   | 14557  | SH | DEFINED | 02         |
| EVERGREEN ENERGY INC          | COM              | 30024B104 | 57    | 40673  | SH | DEFINED | 02         |
| EVERGREEN SOLAR INC           | COM              | 30033R108 | 201   | 347    | SH | PUT     | DEFINED 02 |
| EXXON MOBIL CORP              | COM              | 30231G102 | 1501  | 6172   | SH | PUT     | DEFINED 02 |
| FACTSET RESH SYS INC          | COM              | 303075105 | 259   | 5184   | SH | DEFINED | 02         |
| FAIRPOINT COMMUNICATIONS INC  | COM              | 305560104 | 11    | 14553  | SH | DEFINED | 02         |
| FEDERAL HOME LN MTG CORP      | COM              | 313400301 | 114   | 149658 | SH | DEFINED | 02         |
| FEDERAL NATL MTG ASSN         | COM              | 313586109 | 21    | 30675  | SH | DEFINED | 02         |
| FIFTH THIRD BANCORP           | COM              | 316773100 | 54    | 18417  | SH | DEFINED | 02         |
| FINISH LINE INC               | CL A             | 317923100 | 154   | 23202  | SH | DEFINED | 02         |
| FIRST COMWLTH FINL CORP PA    | COM              | 319829107 | 284   | 31981  | SH | DEFINED | 02         |
| FIRST HORIZON NATL CORP       | COM              | 320517105 | 238   | 22124  | SH | DEFINED | 02         |
| FIRST MIDWEST BANCORP DEL     | COM              | 320867104 | 340   | 39619  | SH | DEFINED | 02         |
| FIRST TR EXCHANGE TRADED FD   | DB STRAT VALUE   | 33733E104 | 1208  | 86943  | SH | DEFINED | 02         |
| FLUOR CORP NEW                | COM              | 343412102 | 2815  | 1650   | SH | PUT     | DEFINED 02 |
| FLUOR CORP NEW                | COM              | 343412102 | 2567  | 74293  | SH | DEFINED | 02         |
| FOMENTO ECONOMICO MEXICANO S  | SPON ADR UNITS   | 344419106 | 420   | 1000   | SH | CALL    | DEFINED 02 |
| FORD MTR CO DEL               | COM PAR \$0.01   | 345370860 | 345   | 131082 | SH | DEFINED | 02         |
| FORD MTR CO DEL               | COM PAR \$0.01   | 345370860 | 39    | 14938  | SH | DEFINED | 01         |
| FORD MTR CO DEL               | COM PAR \$0.01   | 345370860 | 1132  | 1451   | SH | PUT     | DEFINED 02 |
| FORESTAR GROUP INC            | COM              | 346233109 | 105   | 13735  | SH | DEFINED | 02         |
| FOSTER WHEELER AG             | COM              | H27178104 | 212   | 12142  | SH | DEFINED | 02         |
| FREEMPORT-MCMORAN COPPER & GO | COM              | 35671D857 | 285   | 750    | SH | PUT     | DEFINED 02 |
| FREEMPORT-MCMORAN COPPER & GO | COM              | 35671D857 | 4463  | 117107 | SH | DEFINED | 02         |
| FRESENIUS KABI PHARMACEUTHLD  | RIGHT 06/30/2011 | 35802M115 | 5     | 12289  | SH | DEFINED | 02         |
| FRIEDMAN BILLINGS RAMSEY GRO  | CL A             | 358434108 | 15    | 76583  | SH | DEFINED | 01         |
| FRONTIER FINL CORP WASH       | COM              | 35907K105 | 82    | 74296  | SH | DEFINED | 02         |
| FULTON FINL CORP PA           | COM              | 360271100 | 309   | 46586  | SH | DEFINED | 02         |
| GENCORP INC                   | COM              | 368682100 | 121   | 57121  | SH | DEFINED | 02         |
| GENENTECH INC                 | COM NEW          | 368710406 | 238   | 475    | SH | CALL    | DEFINED 02 |
| GENERAL CABLE CORP DEL NEW    | COM              | 369300108 | 3559  | 179554 | SH | DEFINED | 02         |
| GENERAL ELECTRIC CO           | COM              | 369604103 | 1802  | 2200   | SH | PUT     | DEFINED 02 |
| GENERAL ELECTRIC CO           | COM              | 369604103 | 3785  | 374376 | SH | DEFINED | 02         |
| GENERAL GROWTH PPTYS INC      | COM              | 370021107 | 14    | 20247  | SH | DEFINED | 02         |
| GENERAL MARITIME CORP NEW     | SHS              | Y2693R101 | 76    | 10828  | SH | DEFINED | 02         |
| GENERAL MTRS CORP             | COM              | 370442105 | 11284 | 13000  | SH | PUT     | DEFINED 02 |
| GENVEC INC                    | COM              | 37246C109 | 19    | 43733  | SH | DEFINED | 02         |
| GENWORTH FINL INC             | COM CL A         | 37247D106 | 127   | 66712  | SH | DEFINED | 02         |
| GEORGIA GULF CORP             | COM PAR \$0.01   | 373200203 | 35    | 49829  | SH | DEFINED | 02         |
| GERDAU S A                    | SPONSORED ADR    | 373737105 | 68    | 12449  | SH | DEFINED | 02         |
| GFI GROUP INC                 | COM              | 361652209 | 203   | 63378  | SH | DEFINED | 02         |
| GIGAMEDIA LTD                 | ORD              | Y2711Y104 | 295   | 53491  | SH | DEFINED | 02         |
| GLG PARTNERS INC              | COM              | 37929X107 | 283   | 99524  | SH | DEFINED | 02         |
| GLOBAL CROSSING LTD           | SHS NEW          | G3921A175 | 341   | 48710  | SH | DEFINED | 02         |
| GLOBALSTAR INC                | COM              | 378973408 | 19    | 53428  | SH | DEFINED | 02         |
| GOLDMAN SACHS GROUP INC       | COM              | 38141G104 | 1458  | 13751  | SH | DEFINED | 02         |
| GOLDMAN SACHS GROUP INC       | COM              | 38141G104 | 1599  | 2018   | SH | CALL    | DEFINED 02 |
| GOODYEAR TIRE & RUBR CO       | COM              | 382550101 | 76    | 12191  | SH | DEFINED | 02         |
| GRACE W R & CO DEL NEW        | COM              | 38388F108 | 504   | 1900   | SH | CALL    | DEFINED 02 |
| GREENHILL & CO INC            | COM              | 395259104 | 347   | 4692   | SH | DEFINED | 02         |
| GRIFFIN LD & NURSERIES INC    | CL A             | 398231100 | 202   | 5765   | SH | DEFINED | 02         |
| GRUPO TMM S A B               | SP ADR A SHS     | 40051D105 | 16    | 18400  | SH | DEFINED | 02         |
| HAIN CELESTIAL GROUP INC      | COM              | 405217100 | 565   | 1000   | SH | PUT     | DEFINED 02 |
| HALLIBURTON CO                | COM              | 406216101 | 278   | 17942  | SH | DEFINED | 02         |
| HALOZYME THERAPEUTICS INC     | COM              | 40637H109 | 86    | 15785  | SH | DEFINED | 02         |

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|------------------------------|------------------|-----------|-------|--------|----|------|---------|----|
| HANESBRANDS INC              | COM              | 410345102 | 200   | 20920  | SH |      | DEFINED | 02 |
| HARRIS CORP DEL              | COM              | 413875105 | 223   | 500    | SH | PUT  | DEFINED | 02 |
| HARVEST NATURAL RESOURCES IN | COM              | 41754V103 | 116   | 34185  | SH |      | DEFINED | 02 |
| HAWAIIAN HOLDINGS INC        | COM              | 419879101 | 188   | 50477  | SH |      | DEFINED | 02 |
| HDFC BANK LTD                | ADR REPS 3 SHS   | 40415F101 | 203   | 3331   | SH |      | DEFINED | 02 |
| HEELYS INC                   | COM              | 42279M107 | 18    | 10484  | SH |      | DEFINED | 02 |
| HELIX ENERGY SOLUTIONS GRP I | COM              | 42330P107 | 256   | 49733  | SH |      | DEFINED | 02 |
| HERBALIFE LTD                | COM USD SHS      | G4412G101 | 560   | 37365  | SH |      | DEFINED | 02 |
| HERCULES OFFSHORE INC        | COM              | 427093109 | 222   | 140490 | SH |      | DEFINED | 02 |
| HEWLETT PACKARD CO           | COM              | 428236103 | 250   | 2000   | SH | CALL | DEFINED | 02 |
| HEWLETT PACKARD CO           | COM              | 428236103 | 205   | 6387   | SH |      | DEFINED | 02 |
| HEXCEL CORP NEW              | COM              | 428291108 | 206   | 1500   | SH | CALL | DEFINED | 02 |
| HOME INNS & HOTELS MGMT INC  | SPON ADR         | 43713W107 | 186   | 18872  | SH |      | DEFINED | 02 |
| HORIZON LINES INC            | COM              | 44044K101 | 154   | 50915  | SH |      | DEFINED | 02 |
| HOT TOPIC INC                | COM              | 441339108 | 213   | 18996  | SH |      | DEFINED | 02 |
| HRPT PPTYS TR                | COM SH BEN INT   | 40426W101 | 681   | 1002   | SH | PUT  | DEFINED | 02 |
| HRPT PPTYS TR                | COM SH BEN INT   | 40426W101 | 240   | 75162  | SH |      | DEFINED | 02 |
| HSBC HLDGS PLC               | SPON ADR NEW     | 404280406 | 773   | 1500   | SH | PUT  | DEFINED | 02 |
| HSBC HLDGS PLC               | SPON ADR NEW     | 404280406 | 2178  | 77175  | SH |      | DEFINED | 02 |
| HUDSON CITY BANCORP          | COM              | 443683107 | 180   | 15396  | SH |      | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC    | COM              | 444903108 | 1175  | 1000   | SH | PUT  | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC    | COM              | 444903108 | 62    | 74165  | SH |      | DEFINED | 02 |
| HUMANA INC                   | COM              | 444859102 | 338   | 12953  | SH |      | DEFINED | 02 |
| HUNTINGTON BANCSHARES INC    | COM              | 446150104 | 88    | 53077  | SH |      | DEFINED | 02 |
| IAC INTERACTIVECORP          | COM PAR \$.001   | 44919P508 | 558   | 36653  | SH |      | DEFINED | 02 |
| ICICI BK LTD                 | ADR              | 45104G104 | 712   | 53545  | SH |      | DEFINED | 02 |
| ICICI BK LTD                 | ADR              | 45104G104 | 3210  | 1200   | SH | PUT  | DEFINED | 02 |
| IDT CORP                     | COM NEW          | 448947408 | 15    | 13294  | SH |      | DEFINED | 02 |
| ILLUMINA INC                 | COM              | 452327109 | 8536  | 3104   | SH | CALL | DEFINED | 02 |
| IMERGENT INC                 | COM              | 45247Q100 | 151   | 33616  | SH |      | DEFINED | 02 |
| IMMUNOMEDICS INC             | COM              | 452907108 | 28    | 28752  | SH |      | DEFINED | 02 |
| IMS HEALTH INC               | COM              | 449934108 | 139   | 11137  | SH |      | DEFINED | 02 |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR    | 456788108 | 242   | 9085   | SH |      | DEFINED | 02 |
| INTEL CORP                   | COM              | 458140100 | 815   | 54157  | SH |      | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 5251  | 54195  | SH |      | DEFINED | 02 |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 245   | 500    | SH | PUT  | DEFINED | 02 |
| INTERNATIONAL COAL GRP INC N | COM              | 45928H106 | 45    | 28024  | SH |      | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM              | 459902102 | 368   | 1500   | SH | CALL | DEFINED | 02 |
| INTERNET INFRASTRUCTR HOLDS  | DEPOSTRY RCPT    | 46059V104 | 53    | 27319  | SH |      | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC    | COM              | 460690100 | 185   | 44917  | SH |      | DEFINED | 02 |
| INVERNESS MED INNOVATIONS IN | COM              | 46126P106 | 325   | 12219  | SH |      | DEFINED | 02 |
| ION GEOPHYSICAL CORP         | COM              | 462044108 | 18    | 11450  | SH |      | DEFINED | 02 |
| IROBOT CORP                  | COM              | 462726100 | 176   | 23100  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 395   | 342    | SH | PUT  | DEFINED | 02 |
| ISHARES INC                  | MSCI HONG KONG   | 464286871 | 3988  | 392138 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SINGAPORE   | 464286673 | 196   | 31085  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI ITALY       | 464286855 | 191   | 15148  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI GERMANY     | 464286806 | 7218  | 482481 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 8430  | 296116 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI SWITZERLD   | 464286749 | 477   | 31303  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI TAIWAN      | 464286731 | 634   | 78549  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI EMU INDEX   | 464286608 | 1334  | 54434  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI CDA INDEX   | 464286509 | 550   | 33443  | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI BRAZIL      | 464286400 | 7619  | 17603  | SH | PUT  | DEFINED | 02 |
| ISHARES INC                  | MSCI BRAZIL      | 464286400 | 18604 | 493860 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI AUSTRIA INV | 464286202 | 1474  | 119964 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI MALAYSIA    | 464286830 | 1143  | 163517 | SH |      | DEFINED | 02 |
| ISHARES INC                  | MSCI PAC J IDX   | 464286665 | 415   | 16853  | SH |      | DEFINED | 02 |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 452   | 35286  | SH |      | DEFINED | 02 |
| ISHARES TR                   | RUSL 3000 VALU   | 464287663 | 2842  | 53558  | SH |      | DEFINED | 02 |
| ISHARES TR                   | JPMORGAN USD     | 464288281 | 3037  | 35485  | SH |      | DEFINED | 02 |
| ISHARES TR                   | MSCI ACWI INDX   | 464288257 | 3657  | 129087 | SH |      | DEFINED | 02 |

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|---------------------------|------------------|-----------|-------|--------|----|---------|------------|
| ISHARES TR                | MSCI ACWI EX     | 464288240 | 2741  | 102761 | SH | DEFINED | 02         |
| ISHARES TR                | LARGE VAL INDX   | 464288109 | 2451  | 59167  | SH | DEFINED | 02         |
| ISHARES TR                | DJ US INDEX FD   | 464287846 | 397   | 10183  | SH | DEFINED | 02         |
| ISHARES TR                | DJ US BAS MATL   | 464287838 | 377   | 10749  | SH | DEFINED | 02         |
| ISHARES TR                | S&P GLO INFRAS   | 464288372 | 920   | 37574  | SH | DEFINED | 02         |
| ISHARES TR                | DJ US HEALTHCR   | 464287762 | 817   | 16536  | SH | DEFINED | 02         |
| ISHARES TR                | BARCLYS 3-7 YR   | 464288661 | 557   | 4852   | SH | DEFINED | 02         |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 10955 | 14675  | SH | PUT     | DEFINED 02 |
| ISHARES TR                | RUSSELL 2000     | 464287655 | 17675 | 421427 | SH | DEFINED | 02         |
| ISHARES TR                | CONS GOODS IDX   | 464287812 | 1437  | 35043  | SH | DEFINED | 02         |
| ISHARES TR                | S&P DEV EX-US    | 464288422 | 361   | 18800  | SH | DEFINED | 02         |
| ISHARES TR                | S&P ASIA 50 IN   | 464288430 | 284   | 11200  | SH | DEFINED | 02         |
| ISHARES TR                | HIGH YLD CORP    | 464288513 | 16580 | 244540 | SH | DEFINED | 02         |
| ISHARES TR                | US PFD STK IDX   | 464288687 | 686   | 30114  | SH | DEFINED | 02         |
| ISHARES TR                | S&P GL UTILITI   | 464288711 | 1518  | 39859  | SH | DEFINED | 02         |
| ISHARES TR                | S&P GL C STAPL   | 464288737 | 721   | 17295  | SH | DEFINED | 02         |
| ISHARES TR                | DJ MED DEVICES   | 464288810 | 521   | 14084  | SH | DEFINED | 02         |
| ISHARES TR                | DJ HEALTH CARE   | 464288828 | 220   | 7063   | SH | DEFINED | 02         |
| ISHARES TR                | RSSL MCRCP IDX   | 464288869 | 530   | 19811  | SH | DEFINED | 02         |
| ISHARES TR                | MSCI VAL IDX     | 464288877 | 8445  | 254995 | SH | DEFINED | 02         |
| ISHARES TR                | MSCI GRW IDX     | 464288885 | 8243  | 212880 | SH | DEFINED | 02         |
| ISHARES TR                | RUSSELL 1000     | 464287622 | 1669  | 38594  | SH | DEFINED | 02         |
| ISHARES TR                | S&P MIDCAP 400   | 464287507 | 1209  | 24859  | SH | DEFINED | 02         |
| ISHARES TR                | SMLL CORE INDX   | 464288505 | 456   | 10109  | SH | DEFINED | 02         |
| ISHARES TR                | DJ SEL DIV INX   | 464287168 | 603   | 19217  | SH | DEFINED | 02         |
| ISHARES TR                | COHEN&ST RLTY    | 464287564 | 1020  | 36758  | SH | DEFINED | 02         |
| ISHARES TR                | S&P GLB100INDX   | 464287572 | 2084  | 49323  | SH | DEFINED | 02         |
| ISHARES TR                | LRGE GRW INDX    | 464287119 | 1437  | 35012  | SH | DEFINED | 02         |
| ISHARES TR                | NYSE 100INX FD   | 464287135 | 207   | 4900   | SH | DEFINED | 02         |
| ISHARES TR                | BARCLYS TIPS BD  | 464287176 | 4092  | 39828  | SH | DEFINED | 02         |
| ISHARES TR                | FTSE XNHUA IDX   | 464287184 | 7331  | 16510  | SH | CALL    | DEFINED 02 |
| ISHARES TR                | FTSE XNHUA IDX   | 464287184 | 678   | 23782  | SH | DEFINED | 02         |
| ISHARES TR                | FTSE XNHUA IDX   | 464287184 | 7811  | 11500  | SH | PUT     | DEFINED 02 |
| ISHARES TR                | TRANSP AVE IDX   | 464287192 | 906   | 18968  | SH | DEFINED | 02         |
| ISHARES TR                | S&P 500 INDEX    | 464287200 | 877   | 11012  | SH | DEFINED | 02         |
| ISHARES TR                | BARCLYS US AGG B | 464287226 | 5151  | 50767  | SH | DEFINED | 02         |
| ISHARES TR                | MSCI EMERG MKT   | 464287234 | 3351  | 10388  | SH | PUT     | DEFINED 02 |
| ISHARES TR                | MSCI EAFE IDX    | 464287465 | 2439  | 10210  | SH | CALL    | DEFINED 02 |
| ISHARES TR                | NASDQ BIO INDX   | 464287556 | 1693  | 25521  | SH | DEFINED | 02         |
| ISHARES TR                | RUSSELL MIDCAP   | 464287499 | 1133  | 20984  | SH | DEFINED | 02         |
| ISHARES TR                | LRGE CORE INDX   | 464287127 | 623   | 13545  | SH | DEFINED | 02         |
| ISHARES TR                | RUSSELL MCP VL   | 464287473 | 651   | 27344  | SH | DEFINED | 02         |
| ISHARES TR                | MSCI EMERG MKT   | 464287234 | 279   | 11233  | SH | DEFINED | 02         |
| ISHARES TR                | MSCI EAFE IDX    | 464287465 | 8517  | 14590  | SH | PUT     | DEFINED 02 |
| ISHARES TR                | BARCLYS 1-3 YR   | 464287457 | 1252  | 14846  | SH | DEFINED | 02         |
| ISHARES TR                | S&P 500 VALUE    | 464287408 | 923   | 24823  | SH | DEFINED | 02         |
| ISHARES TR                | S&P/TOPIX 150    | 464287382 | 1918  | 56190  | SH | DEFINED | 02         |
| ISHARES TR                | S&P GBL HLTHCR   | 464287325 | 2065  | 51866  | SH | DEFINED | 02         |
| ISHARES TR                | IBOXX INV CPBD   | 464287242 | 3453  | 36690  | SH | DEFINED | 02         |
| ISHARES TR                | MSCI EMERG MKT   | 464287234 | 1824  | 4471   | SH | CALL    | DEFINED 02 |
| ISILON SYS INC            | COM              | 46432L104 | 22    | 10079  | SH | DEFINED | 02         |
| ISIS PHARMACEUTICALS INC  | COM              | 464330109 | 398   | 26486  | SH | DEFINED | 02         |
| ISTAR FINL INC            | COM              | 45031U101 | 138   | 49016  | SH | DEFINED | 02         |
| JA SOLAR HOLDINGS CO LTD  | SPON ADR         | 466090107 | 161   | 47687  | SH | DEFINED | 02         |
| JACOBS ENGR GROUP INC DEL | COM              | 469814107 | 1740  | 45014  | SH | DEFINED | 02         |
| JACOBS ENGR GROUP INC DEL | COM              | 469814107 | 1230  | 750    | SH | PUT     | DEFINED 02 |
| JARDEN CORP               | COM              | 471109108 | 252   | 997    | SH | PUT     | DEFINED 02 |
| JDS UNIPHASE CORP         | COM PAR \$0.001  | 46612J507 | 526   | 161746 | SH | DEFINED | 02         |
| JEFFERIES GROUP INC NEW   | COM              | 472319102 | 247   | 17903  | SH | DEFINED | 02         |
| JOHNSON CTLS INC          | COM              | 478366107 | 1783  | 148552 | SH | DEFINED | 02         |
| JOHNSON CTLS INC          | COM              | 478366107 | 1128  | 2050   | SH | PUT     | DEFINED 02 |
| JPMORGAN CHASE & CO       | COM              | 46625H100 | 4883  | 8750   | SH | CALL    | DEFINED 02 |



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|------------------------------|----------------|-----------|------|--------|----|------|---------|----|
| JPMORGAN CHASE & CO          | COM            | 46625H100 | 2361 | 6000   | SH | PUT  | DEFINED | 02 |
| KB HOME                      | COM            | 48666K109 | 154  | 11710  | SH |      | DEFINED | 02 |
| KELLOGG CO                   | COM            | 487836108 | 269  | 7333   | SH |      | DEFINED | 02 |
| KEY ENERGY SVCS INC          | COM            | 492914106 | 41   | 14256  | SH |      | DEFINED | 02 |
| KEYCORP NEW                  | COM            | 493267108 | 5064 | 643499 | SH |      | DEFINED | 02 |
| KEYCORP NEW                  | COM            | 493267108 | 1550 | 10000  | SH | PUT  | DEFINED | 02 |
| KING PHARMACEUTICALS INC     | COM            | 495582108 | 213  | 30196  | SH |      | DEFINED | 02 |
| KIRBY CORP                   | COM            | 497266106 | 220  | 8254   | SH |      | DEFINED | 02 |
| KNIGHT CAPITAL GROUP INC     | CL A           | 499005106 | 358  | 24289  | SH |      | DEFINED | 02 |
| KOREA ELECTRIC PWR           | SPONSORED ADR  | 500631106 | 104  | 11393  | SH |      | DEFINED | 02 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 1003 | 2158   | SH | PUT  | DEFINED | 02 |
| KRAFT FOODS INC              | CL A           | 50075N104 | 4774 | 214156 | SH |      | DEFINED | 02 |
| L-1 IDENTITY SOLUTIONS INC   | COM            | 50212A106 | 243  | 47481  | SH |      | DEFINED | 02 |
| LAKES ENTMNT INC             | COM            | 51206P109 | 29   | 14117  | SH |      | DEFINED | 02 |
| LANDRYS RESTAURANTS INC      | COM            | 51508L103 | 116  | 22260  | SH |      | DEFINED | 02 |
| LAZARD LTD                   | SHS A          | G54050102 | 537  | 1003   | SH | CALL | DEFINED | 02 |
| LEE ENTERPRISES INC          | COM            | 523768109 | 7    | 25435  | SH |      | DEFINED | 02 |
| LEE ENTERPRISES INC          | COM            | 523768109 |      | 306    | SH |      | DEFINED | 01 |
| LENNAR CORP                  | CL A           | 526057104 | 503  | 1750   | SH | CALL | DEFINED | 02 |
| LENNAR CORP                  | CL A           | 526057104 | 688  | 2500   | SH | PUT  | DEFINED | 02 |
| LEUCADIA NATL CORP           | COM            | 527288104 | 1724 | 115796 | SH |      | DEFINED | 02 |
| LEUCADIA NATL CORP           | COM            | 527288104 | 1624 | 2875   | SH | PUT  | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC   | COM            | 52729N100 | 340  | 2000   | SH | PUT  | DEFINED | 02 |
| LEXICON PHARMACEUTICALS INC  | COM            | 528872104 | 16   | 14385  | SH |      | DEFINED | 02 |
| LG DISPLAY CO LTD            | SPONS ADR REP  | 50186V102 | 163  | 15989  | SH |      | DEFINED | 02 |
| LIGAND PHARMACEUTICALS INC   | CL B           | 53220K207 | 203  | 68181  | SH |      | DEFINED | 02 |
| LILLY ELI & CO               | COM            | 532457108 | 404  | 12101  | SH |      | DEFINED | 02 |
| LIMITED BRANDS INC           | COM            | 532716107 | 478  | 54977  | SH |      | DEFINED | 02 |
| LIMITED BRANDS INC           | COM            | 532716107 | 457  | 2613   | SH | PUT  | DEFINED | 02 |
| LINCARE HLDGS INC            | COM            | 532791100 | 210  | 9646   | SH |      | DEFINED | 02 |
| LINCOLN NATL CORP IND        | COM            | 534187109 | 84   | 12603  | SH |      | DEFINED | 02 |
| LINEAR TECHNOLOGY CORP       | COM            | 535678106 | 1055 | 45902  | SH |      | DEFINED | 02 |
| LIONS GATE ENTMNT CORP       | COM NEW        | 535919203 | 54   | 10685  | SH |      | DEFINED | 02 |
| LTX-CREDENCE CORP            | COM            | 502403108 | 6    | 21356  | SH |      | DEFINED | 02 |
| MACYS INC                    | COM            | 55616P104 | 190  | 21320  | SH |      | DEFINED | 02 |
| MACYS INC                    | COM            | 55616P104 | 203  | 1000   | SH | PUT  | DEFINED | 02 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 6182 | 210486 | SH |      | DEFINED | 02 |
| MANITOWOC INC                | COM            | 563571108 | 329  | 100753 | SH |      | DEFINED | 02 |
| MANITOWOC INC                | COM            | 563571108 | 893  | 1900   | SH | PUT  | DEFINED | 02 |
| MANNKIND CORP                | COM            | 56400P201 | 172  | 49474  | SH |      | DEFINED | 02 |
| MARATHON OIL CORP            | COM            | 565849106 | 503  | 19136  | SH |      | DEFINED | 02 |
| MARKET LEADER INC            | COM            | 57056R103 | 48   | 32429  | SH |      | DEFINED | 02 |
| MARKET VECTORS ETF TR        | MV STEEL INDEX | 57060U308 | 348  | 12663  | SH |      | DEFINED | 02 |
| MARKET VECTORS ETF TR        | NUC ENERGY ETF | 57060U704 | 296  | 16812  | SH |      | DEFINED | 02 |
| MARKET VECTORS ETF TR        | GBL ALTER ENRG | 57060U407 | 462  | 25062  | SH |      | DEFINED | 02 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF | 57060U100 | 356  | 1500   | SH | PUT  | DEFINED | 02 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF | 57060U100 | 5787 | 156920 | SH |      | DEFINED | 02 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 3080 | 152118 | SH |      | DEFINED | 02 |
| MARSH & MCLENNAN COS INC     | COM            | 571748102 | 692  | 650    | SH | PUT  | DEFINED | 02 |
| MASSEY ENERGY CORP           | COM            | 576206106 | 300  | 29622  | SH |      | DEFINED | 02 |
| MASTERCARD INC               | CL A           | 57636Q104 | 1305 | 500    | SH | PUT  | DEFINED | 02 |
| MASTERCARD INC               | CL A           | 57636Q104 | 890  | 5314   | SH |      | DEFINED | 02 |
| MCAFEE INC                   | COM            | 579064106 | 364  | 10853  | SH |      | DEFINED | 02 |
| MCDERMOTT INTL INC           | COM            | 580037109 | 1514 | 113088 | SH |      | DEFINED | 02 |
| MCDONALDS CORP               | COM            | 580135101 | 1715 | 31432  | SH |      | DEFINED | 02 |
| MCKESSON CORP                | COM            | 58155Q103 | 546  | 700    | SH | PUT  | DEFINED | 02 |
| MCMORAN EXPLORATION CO       | COM            | 582411104 | 317  | 67347  | SH |      | DEFINED | 02 |
| MCMORAN EXPLORATION CO       | COM            | 582411104 | 1397 | 1725   | SH | PUT  | DEFINED | 02 |
| MDRNA INC                    | COM            | 55276N100 | 14   | 23083  | SH |      | DEFINED | 02 |
| MEDAREX INC                  | COM            | 583916101 | 190  | 36971  | SH |      | DEFINED | 02 |
| MEDIA GEN INC                | CL A           | 584404107 | 40   | 20846  | SH |      | DEFINED | 02 |
| MEDIVATION INC               | COM            | 58501N101 | 356  | 19479  | SH |      | DEFINED | 02 |

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|------------------------------|---------------|-----------|-------|---------|---------|---------|----|
| MELCO CROWN ENTMT LTD        | ADR           | 585464100 | 215   | 65453   | SH      | DEFINED | 02 |
| MERCK & CO INC               | COM           | 589331107 | 707   | 26414   | SH      | DEFINED | 02 |
| METLIFE INC                  | COM           | 59156R108 | 258   | 11333   | SH      | DEFINED | 02 |
| MF GLOBAL LTD                | SHS           | G60642108 | 61    | 14326   | SH      | DEFINED | 02 |
| MGM MIRAGE                   | COM           | 552953101 | 215   | 250     | SH PUT  | DEFINED | 02 |
| MICRON TECHNOLOGY INC        | COM           | 595112103 | 499   | 122922  | SH      | DEFINED | 02 |
| MICROSOFT CORP               | COM           | 594918104 | 4350  | 13250   | SH CALL | DEFINED | 02 |
| MICROSOFT CORP               | COM           | 594918104 | 1673  | 1400    | SH PUT  | DEFINED | 02 |
| MIDCAP SPDR TR               | UNIT SER 1    | 595635103 | 234   | 779     | SH CALL | DEFINED | 02 |
| MILLIPORE CORP               | COM           | 601073109 | 1516  | 26406   | SH      | DEFINED | 02 |
| MOBILE MINI INC              | COM           | 60740F105 | 208   | 18038   | SH      | DEFINED | 02 |
| MOMENTA PHARMACEUTICALS INC  | COM           | 60877T100 | 137   | 12477   | SH      | DEFINED | 02 |
| MONARCH CASINO & RESORT INC  | COM           | 609027107 | 323   | 62674   | SH      | DEFINED | 02 |
| MONEYGRAM INTL INC           | COM           | 60935Y109 | 19    | 15974   | SH      | DEFINED | 02 |
| MONSANTO CO NEW              | COM           | 61166W101 | 3667  | 44123   | SH      | DEFINED | 02 |
| MONSANTO CO NEW              | COM           | 61166W101 | 594   | 1200    | SH CALL | DEFINED | 02 |
| MONSANTO CO NEW              | COM           | 61166W101 | 297   | 1200    | SH PUT  | DEFINED | 02 |
| MOODYS CORP                  | COM           | 615369105 | 338   | 7500    | SH PUT  | DEFINED | 02 |
| MOODYS CORP                  | COM           | 615369105 | 444   | 1631    | SH CALL | DEFINED | 02 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 3193  | 140244  | SH      | DEFINED | 02 |
| MORGAN STANLEY               | COM NEW       | 617446448 | 6789  | 5324    | SH PUT  | DEFINED | 02 |
| MOSAIC CO                    | COM           | 61945A107 | 393   | 9369    | SH      | DEFINED | 02 |
| MOTOROLA INC                 | COM           | 620076109 | 1314  | 990     | SH PUT  | DEFINED | 02 |
| MUELLER WTR PRODS INC        | COM SER A     | 624758108 | 170   | 51639   | SH      | DEFINED | 02 |
| MYLAN INC                    | COM           | 628530107 | 200   | 14913   | SH      | DEFINED | 02 |
| NASDAQ OMX GROUP INC         | COM           | 631103108 | 233   | 11904   | SH      | DEFINED | 02 |
| NATIONAL RESEARCH CORP       | COM           | 637372103 | 339   | 13645   | SH      | DEFINED | 02 |
| NATIONAL SEMICONDUCTOR CORP  | COM           | 637640103 | 312   | 30344   | SH      | DEFINED | 02 |
| NAUTILUS INC                 | COM           | 63910B102 | 24    | 37873   | SH      | DEFINED | 02 |
| NAVARRE CORP                 | COM           | 639208107 | 120   | 273527  | SH      | DEFINED | 02 |
| NEKTAR THERAPEUTICS          | COM           | 640268108 | 295   | 54700   | SH      | DEFINED | 02 |
| NEW GOLD INC CDA             | COM           | 644535106 | 91    | 48484   | SH      | DEFINED | 02 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR      | 647581107 | 433   | 8620    | SH      | DEFINED | 02 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR      | 647581107 | 212   | 200     | SH PUT  | DEFINED | 02 |
| NEWELL RUBBERMAID INC        | COM           | 651229106 | 144   | 22526   | SH      | DEFINED | 02 |
| NEWELL RUBBERMAID INC        | COM           | 651229106 | 1320  | 1500    | SH PUT  | DEFINED | 02 |
| NEWFIELD EXPL CO             | COM           | 651290108 | 271   | 11956   | SH      | DEFINED | 02 |
| NEWMONT MINING CORP          | COM           | 651639106 | 448   | 10000   | SH      | DEFINED | 01 |
| NEWS CORP                    | CL B          | 65248E203 | 179   | 23256   | SH      | DEFINED | 02 |
| NIKE INC                     | CL B          | 654106103 | 676   | 900     | SH CALL | DEFINED | 02 |
| NOBLE ENERGY INC             | COM           | 655044105 | 306   | 5676    | SH      | DEFINED | 02 |
| NOKIA CORP                   | SPONSORED ADR | 654902204 | 229   | 19628   | SH      | DEFINED | 02 |
| NORTHERN TR CORP             | COM           | 665859104 | 438   | 7315    | SH      | DEFINED | 02 |
| NORTHGATE MINERALS CORP      | COM           | 666416102 | 27    | 19872   | SH      | DEFINED | 02 |
| NOVAGOLD RES INC             | COM NEW       | 66987E206 | 45    | 16275   | SH      | DEFINED | 02 |
| NPS PHARMACEUTICALS INC      | COM           | 62936P103 | 49    | 11590   | SH      | DEFINED | 02 |
| NUCOR CORP                   | COM           | 670346105 | 2183  | 57179   | SH      | DEFINED | 02 |
| NUCOR CORP                   | COM           | 670346105 | 1223  | 1250    | SH PUT  | DEFINED | 02 |
| NVIDIA CORP                  | COM           | 67066G104 | 464   | 1932    | SH CALL | DEFINED | 02 |
| NYSE EURONEXT                | COM           | 629491101 | 406   | 22699   | SH      | DEFINED | 02 |
| NYSE EURONEXT                | COM           | 629491101 | 56117 | 3135041 | SH      | DEFINED | 01 |
| OBAGI MEDICAL PRODUCTS INC   | COM           | 67423R108 | 76    | 14150   | SH      | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 9010  | 161898  | SH      | DEFINED | 02 |
| OCCIDENTAL PETE CORP DEL     | COM           | 674599105 | 5330  | 6500    | SH CALL | DEFINED | 02 |
| OLD REP INTL CORP            | COM           | 680223104 | 353   | 32622   | SH      | DEFINED | 02 |
| OMNICOM GROUP INC            | COM           | 681919106 | 3488  | 149074  | SH      | DEFINED | 02 |
| OMNICOM GROUP INC            | COM           | 681919106 | 1122  | 1700    | SH PUT  | DEFINED | 02 |
| OMNITURE INC                 | COM           | 68212S109 | 216   | 16407   | SH      | DEFINED | 02 |
| OPTIONSXPRESS HLDGS INC      | COM           | 684010101 | 415   | 36510   | SH      | DEFINED | 02 |
| OREXIGEN THERAPEUTICS INC    | COM           | 686164104 | 48    | 18531   | SH      | DEFINED | 02 |
| OWENS ILL INC                | COM NEW       | 690768403 | 662   | 45839   | SH      | DEFINED | 02 |
| PACIFIC ETHANOL INC          | COM           | 69423U107 | 4     | 10867   | SH      | DEFINED | 02 |

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|------------------------------|----------------|-----------|------|--------|----|---------|------------|
| PACTIV CORP                  | COM            | 695257105 | 1404 | 96212  | SH | DEFINED | 02         |
| PAIN THERAPEUTICS INC        | COM            | 69562K100 | 56   | 13379  | SH | DEFINED | 02         |
| PALM INC NEW                 | COM            | 696643105 | 245  | 398    | SH | CALL    | DEFINED 02 |
| PANACOS PHARMACEUTICALS INC  | COM            | 69811Q106 | 0    | 11995  | SH | DEFINED | 02         |
| PAR PHARMACEUTICAL COS INC   | COM            | 69888P106 | 183  | 19361  | SH | DEFINED | 02         |
| PEABODY ENERGY CORP          | COM            | 704549104 | 255  | 10164  | SH | DEFINED | 02         |
| PENWEST PHARMACEUTICALS CO   | COM            | 709754105 | 135  | 82273  | SH | DEFINED | 02         |
| PEPSICO INC                  | COM            | 713448108 | 1581 | 30707  | SH | DEFINED | 02         |
| PERRIGO CO                   | COM            | 714290103 | 322  | 12976  | SH | DEFINED | 02         |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR  | 71654V408 | 279  | 900    | SH | CALL    | DEFINED 02 |
| PETROQUEST ENERGY INC        | COM            | 716748108 | 98   | 40668  | SH | DEFINED | 02         |
| PFIZER INC                   | COM            | 717081103 | 403  | 1000   | SH | CALL    | DEFINED 02 |
| PHARMACYCLICS INC            | COM            | 716933106 | 35   | 28134  | SH | DEFINED | 02         |
| PHILIP MORRIS INTL INC       | COM            | 718172109 | 670  | 18835  | SH | DEFINED | 02         |
| PHILLIPS VAN HEUSEN CORP     | COM            | 718592108 | 337  | 14868  | SH | DEFINED | 02         |
| PIER 1 IMPORTS INC           | COM            | 720279108 | 8    | 13912  | SH | DEFINED | 02         |
| PIONEER NAT RES CO           | COM            | 723787107 | 275  | 16715  | SH | DEFINED | 02         |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 217  | 12567  | SH | DEFINED | 02         |
| PLAINS EXPL& PRODTN CO       | COM            | 726505100 | 413  | 97     | SH | PUT     | DEFINED 02 |
| PMI GROUP INC                | COM            | 69344M101 | 100  | 162022 | SH | DEFINED | 02         |
| POTASH CORP SASK INC         | COM            | 73755L107 | 1706 | 1750   | SH | PUT     | DEFINED 02 |
| POTASH CORP SASK INC         | COM            | 73755L107 | 1002 | 12400  | SH | DEFINED | 02         |
| POWERSHARES ETF TR II        | GLB NUCLR ENRG | 73937B100 | 197  | 14574  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN BIOT & GEN | 73935X856 | 203  | 16022  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN EN EX PROD | 73935X658 | 1109 | 93025  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | VAL LINE TIME  | 73935X682 | 1541 | 166753 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | HI GRW RT DIV  | 73935X724 | 188  | 24190  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DIV ACHV PRTF  | 73935X732 | 311  | 32278  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN LSR & ENT  | 73935X757 | 350  | 40163  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYMN MC GRWTH  | 73935X807 | 173  | 13303  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN NETWKG PRT | 73935X815 | 158  | 14156  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN FD & BEV   | 73935X849 | 646  | 55236  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYMN SM CP GRW | 73935X872 | 509  | 52478  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYMN MC VAL    | 73935X880 | 433  | 44688  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | TECH SECT PORT | 73935X344 | 5    | 317    | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | LX NANOTCH PTF | 73935X633 | 425  | 60721  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN MEDIA PORT | 73935X823 | 434  | 63709  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | AGGRESV GROWTH | 73935X294 | 430  | 28577  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYNAMIC MKT PT | 73935X104 | 3408 | 115336 | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | CON STAPLE SEC | 73935X393 | 1277 | 68194  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | FINL PFD PTFL  | 73935X229 | 886  | 93653  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYN RETAIL PTF | 73935X617 | 323  | 25073  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | BNKING SEC POR | 73935X336 | 165  | 13723  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | HLTHCR SEC POR | 73935X351 | 333  | 19281  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | CON DISCRE SEC | 73935X419 | 258  | 17221  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | BASIC MAT SECT | 73935X427 | 15   | 858    | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | MAGNIQUANT POR | 73935X468 | 498  | 32459  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | WNRHLL CLN EN  | 73935X500 | 446  | 58720  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYMN LRG CP GR | 73935X609 | 488  | 46924  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST        | DYNAMIC OTC PT | 73935X203 | 565  | 18634  | SH | DEFINED | 02         |
| POWERSHARES ETF TRUST II     | MENA FRNTR ETF | 73936Q603 | 345  | 33280  | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | DEV INTL OPP   | 73936T805 | 1690 | 176950 | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | ASIA PAC OPPOR | 73936T102 | 126  | 10573  | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | HI YLD USD BD  | 73936T557 | 875  | 60105  | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | SOVEREIGN DEBT | 73936T573 | 1586 | 74290  | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | GBL WTR PORT   | 73936T623 | 260  | 23555  | SH | DEFINED | 02         |
| POWERSHARES GLOBAL ETF TRUST | EMER MRKT PORT | 73936T763 | 489  | 36764  | SH | DEFINED | 02         |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 3850 | 14000  | SH | CALL    | DEFINED 02 |
| POWERSHARES QQQ TRUST        | UNIT SER 1     | 73935A104 | 1321 | 43557  | SH | DEFINED | 02         |
| POWERSHS DB MULTI SECT COMM  | DB AGRICULT FD | 73936B408 | 880  | 35951  | SH | DEFINED | 02         |
| POWERWAVE TECHNOLOGIES INC   | COM            | 739363109 | 16   | 27553  | SH | DEFINED | 02         |
| PRAXAIR INC                  | COM            | 74005P104 | 514  | 7632   | SH | DEFINED | 02         |

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|------------------------------|------------------|-----------|-------|--------|----|------|---------|----|
| PRECISION DRILLING TR        | TR UNIT          | 740215108 | 288   | 107641 | SH |      | DEFINED | 02 |
| PRICE T ROWE GROUP INC       | COM              | 74144T108 | 360   | 4650   | SH | PUT  | DEFINED | 02 |
| PRICELINE COM INC            | COM NEW          | 741503403 | 21203 | 269145 | SH |      | DEFINED | 02 |
| PRICELINE COM INC            | COM NEW          | 741503403 | 5135  | 9552   | SH | CALL | DEFINED | 02 |
| PRICELINE COM INC            | COM NEW          | 741503403 | 29    | 11475  | SH | PUT  | DEFINED | 02 |
| PRIMUS GUARANTY LTD          | SHS              | G72457107 | 456   | 290204 | SH |      | DEFINED | 01 |
| PRIMUS GUARANTY LTD          | SHS              | G72457107 | 0     | 212    | SH |      | DEFINED | 02 |
| PRIVATEBANCORP INC           | COM              | 742962103 | 331   | 22883  | SH |      | DEFINED | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 2683  | 56980  | SH |      | DEFINED | 02 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 379   | 28182  | SH |      | DEFINED | 02 |
| PROSHARES TR                 | PSHS ULTSHT FINL | 74347R628 | 9470  | 2611   | SH | PUT  | DEFINED | 02 |
| PROSHARES TR                 | PSHS ULTRA FINL  | 74347R743 | 270   | 2000   | SH | PUT  | DEFINED | 02 |
| PROSHARES TR                 | PSHS ULTRA FINL  | 74347R743 | 206   | 78968  | SH |      | DEFINED | 02 |
| PROSHARES TR                 | PSHS ULTSHT FINL | 74347R628 | 805   | 1429   | SH | CALL | DEFINED | 02 |
| PROSHARES TR                 | PSHS SHORT QQQ   | 74347R602 | 302   | 4390   | SH |      | DEFINED | 02 |
| PROSHARES TR                 | PSHS SEMICONDUCT | 74347R545 | 317   | 5900   | SH |      | DEFINED | 02 |
| PROSHARES TR                 | PSHS ULTSHT FINL | 74347R628 | 9116  | 92998  | SH |      | DEFINED | 02 |
| PROVIDENT FINL SVCS INC      | COM              | 74386T105 | 255   | 23635  | SH |      | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 618   | 56509  | SH |      | DEFINED | 02 |
| PULTE HOMES INC              | COM              | 745867101 | 854   | 3500   | SH | PUT  | DEFINED | 02 |
| QIAO XING UNIVERSAL TELEPHON | ORD              | G7303A109 | 18    | 14956  | SH |      | DEFINED | 02 |
| QUALCOMM INC                 | COM              | 747525103 | 359   | 520    | SH | PUT  | DEFINED | 02 |
| QUICKSILVER RESOURCES INC    | COM              | 74837R104 | 323   | 58316  | SH |      | DEFINED | 02 |
| QUIKSILVER INC               | COM              | 74838C106 | 18    | 14179  | SH |      | DEFINED | 02 |
| RADIAN GROUP INC             | COM              | 750236101 | 1     | 418    | SH |      | DEFINED | 02 |
| RADIAN GROUP INC             | COM              | 750236101 | 71    | 38927  | SH |      | DEFINED | 01 |
| RAIT FINANCIAL TRUST         | COM              | 749227104 | 288   | 235756 | SH |      | DEFINED | 02 |
| RAIT FINANCIAL TRUST         | COM              | 749227104 | 330   | 750    | SH | PUT  | DEFINED | 02 |
| RANGE RES CORP               | COM              | 75281A109 | 9757  | 237050 | SH |      | DEFINED | 02 |
| RANGE RES CORP               | COM              | 75281A109 | 6333  | 5711   | SH | PUT  | DEFINED | 02 |
| RANGE RES CORP               | COM              | 75281A109 | 554   | 900    | SH | CALL | DEFINED | 02 |
| RAYMOND JAMES FINANCIAL INC  | COM              | 754730109 | 345   | 17520  | SH |      | DEFINED | 02 |
| RAYTHEON CO                  | *W EXP 06/16/201 | 755111119 | 2042  | 311800 | SH |      | DEFINED | 02 |
| RCN CORP                     | COM NEW          | 749361200 | 93    | 25118  | SH |      | DEFINED | 02 |
| REINSURANCE GROUP AMER INC   | COM NEW          | 759351604 | 230   | 300    | SH | PUT  | DEFINED | 02 |
| REINSURANCE GROUP AMER INC   | COM NEW          | 759351604 | 780   | 24076  | SH |      | DEFINED | 02 |
| RELIANT ENERGY INC           | COM              | 75952B105 | 409   | 128312 | SH |      | DEFINED | 02 |
| RETAIL HOLDRS TR             | DEP RCPT         | 76127U101 | 4596  | 62358  | SH |      | DEFINED | 02 |
| RIGEL PHARMACEUTICALS INC    | COM NEW          | 766559603 | 239   | 38952  | SH |      | DEFINED | 02 |
| RITE AID CORP                | COM              | 767754104 | 11    | 30030  | SH |      | DEFINED | 02 |
| ROBERT HALF INTL INC         | COM              | 770323103 | 506   | 28403  | SH |      | DEFINED | 02 |
| ROCKWOOD HLDGS INC           | COM              | 774415103 | 272   | 34238  | SH |      | DEFINED | 02 |
| ROHM & HAAS CO               | COM              | 775371107 | 20683 | 262337 | SH |      | DEFINED | 02 |
| ROYAL CARIBBEAN CRUISES LTD  | COM              | V7780T103 | 727   | 90786  | SH |      | DEFINED | 02 |
| ROYAL CARIBBEAN CRUISES LTD  | COM              | V7780T103 | 1470  | 3500   | SH | PUT  | DEFINED | 02 |
| RPC INC                      | COM              | 749660106 | 67    | 10147  | SH |      | DEFINED | 02 |
| RYDEX ETF TRUST              | S&P 500 EQ TRD   | 78355W106 | 568   | 22917  | SH |      | DEFINED | 02 |
| SAFEWAY INC                  | COM NEW          | 786514208 | 868   | 2800   | SH | PUT  | DEFINED | 02 |
| SAFEWAY INC                  | COM NEW          | 786514208 | 3222  | 159570 | SH |      | DEFINED | 02 |
| SALIX PHARMACEUTICALS INC    | COM              | 795435106 | 232   | 24450  | SH |      | DEFINED | 02 |
| SANDISK CORP                 | COM              | 80004C101 | 458   | 1500   | SH | PUT  | DEFINED | 02 |
| SANDISK CORP                 | COM              | 80004C101 | 1622  | 128213 | SH |      | DEFINED | 02 |
| SANDRIDGE ENERGY INC         | COM              | 80007P307 | 208   | 31498  | SH |      | DEFINED | 02 |
| SANMINA SCI CORP             | COM              | 800907107 | 53    | 175364 | SH |      | DEFINED | 02 |
| SARA LEE CORP                | COM              | 803111103 | 248   | 900    | SH | PUT  | DEFINED | 02 |
| SARA LEE CORP                | COM              | 803111103 | 1266  | 156644 | SH |      | DEFINED | 02 |
| SBA COMMUNICATIONS CORP      | COM              | 78388J106 | 582   | 24992  | SH |      | DEFINED | 02 |
| SCHERING PLOUGH CORP         | COM              | 806605101 | 2805  | 119095 | SH |      | DEFINED | 02 |
| SCHLUMBERGER LTD             | COM              | 806857108 | 329   | 700    | SH | CALL | DEFINED | 02 |
| SCHLUMBERGER LTD             | COM              | 806857108 | 387   | 110    | SH | PUT  | DEFINED | 02 |
| SCHNITZER STL INDS           | CL A             | 806882106 | 631   | 20100  | SH |      | DEFINED | 02 |
| SCHWAB CHARLES CORP NEW      | COM              | 808513105 | 338   | 21827  | SH |      | DEFINED | 02 |

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|                              |                  |           |       |         |    |      |         |    |
|------------------------------|------------------|-----------|-------|---------|----|------|---------|----|
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY   | 81369Y506 | 604   | 500     | SH | PUT  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL     | 81369Y605 | 1091  | 23550   | SH | CALL | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL     | 81369Y605 | 4698  | 8000    | SH | PUT  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS     | 81369Y704 | 904   | 49056   | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS    | 81369Y886 | 17993 | 704497  | SH |      | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS    | 81369Y886 | 1050  | 7200    | SH | PUT  | DEFINED | 02 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY   | 81369Y506 | 209   | 500     | SH | CALL | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT         | 816636203 | 4665  | 249473  | SH |      | DEFINED | 02 |
| SEMICONDUCTOR MFG INTL CORP  | SPONSORED ADR    | 81663N206 | 47    | 24287   | SH |      | DEFINED | 02 |
| SEQUENOM INC                 | COM NEW          | 817337405 | 151   | 10595   | SH |      | DEFINED | 02 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL   | 827084864 | 105   | 18118   | SH |      | DEFINED | 02 |
| SILVER STD RES INC           | COM              | 82823L106 | 253   | 15671   | SH |      | DEFINED | 02 |
| SIRIUS XM RADIO INC          | COM              | 82967N108 | 483   | 1381160 | SH |      | DEFINED | 02 |
| SK TELECOM LTD               | SPONSORED ADR    | 78440P108 | 227   | 14718   | SH |      | DEFINED | 02 |
| SLM CORP                     | COM              | 78442P106 | 298   | 60278   | SH |      | DEFINED | 02 |
| SLM CORP                     | COM              | 78442P106 | 792   | 2200    | SH | PUT  | DEFINED | 02 |
| SMUCKER J M CO               | COM NEW          | 832696405 | 388   | 10404   | SH |      | DEFINED | 02 |
| SONUS NETWORKS INC           | COM              | 835916107 | 29    | 18769   | SH |      | DEFINED | 02 |
| SOUTH FINL GROUP INC         | COM              | 837841105 | 88    | 79823   | SH |      | DEFINED | 02 |
| SOUTHWESTERN ENERGY CO       | COM              | 845467109 | 753   | 25357   | SH |      | DEFINED | 02 |
| SPANSION INC                 | COM CL A         | 84649R101 | 42    | 323106  | SH |      | DEFINED | 02 |
| SPDR GOLD TRUST              | GOLD SHS         | 78463V107 | 1584  | 5250    | SH | PUT  | DEFINED | 02 |
| SPDR GOLD TRUST              | GOLD SHS         | 78463V107 | 2851  | 6812    | SH | CALL | DEFINED | 02 |
| SPDR GOLD TRUST              | GOLD SHS         | 78463V107 | 32993 | 365457  | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | MSCI ACWI EXUS   | 78463X848 | 2852  | 141621  | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | RUSS NOMURA PR   | 78463X830 | 1830  | 60900   | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | DJ WILS RE ETF   | 78463X749 | 302   | 16055   | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | LATIN AMER ETF   | 78463X707 | 1789  | 44669   | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | EUROPE ETF       | 78463X608 | 3491  | 152778  | SH |      | DEFINED | 02 |
| SPDR INDEX SHS FDS           | S&P INTL SMLCP   | 78463X871 | 3758  | 233863  | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | S&P RETAIL ETF   | 78464A714 | 448   | 19559   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | S&P HOMEBUILD    | 78464A888 | 555   | 572     | SH | PUT  | DEFINED | 02 |
| SPDR SERIES TRUST            | S&P HOMEBUILD    | 78464A888 | 300   | 28289   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | S&P HOMEBUILD    | 78464A888 | 1078  | 8800    | SH | CALL | DEFINED | 02 |
| SPDR SERIES TRUST            | S&P OILGAS EXP   | 78464A730 | 1112  | 41787   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | DJ WLSH REIT ETF | 78464A607 | 310   | 11735   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | DJWS LGCAP VAL   | 78464A508 | 2439  | 57342   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | DJWS LGCAP GRW   | 78464A409 | 498   | 14608   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | DJWS SMCAP VL    | 78464A300 | 827   | 23240   | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | BRCLYS AGG ETF   | 78464A649 | 5523  | 101000  | SH |      | DEFINED | 02 |
| SPDR SERIES TRUST            | DJWS SMALL CAP   | 78464A813 | 217   | 6667    | SH |      | DEFINED | 02 |
| SPDR TR                      | UNIT SER 1       | 78462F103 | 538   | 2000    | SH | CALL | DEFINED | 02 |
| SPDR TR                      | UNIT SER 1       | 78462F103 | 3380  | 2000    | SH | PUT  | DEFINED | 02 |
| SPDR TR                      | UNIT SER 1       | 78462F103 | 286   | 3599    | SH |      | DEFINED | 02 |
| SPRINT NEXTEL CORP           | COM SER 1        | 852061100 | 545   | 152719  | SH |      | DEFINED | 02 |
| ST JOE CO                    | COM              | 790148100 | 241   | 14398   | SH |      | DEFINED | 02 |
| ST JOE CO                    | COM              | 790148100 | 1160  | 2000    | SH | PUT  | DEFINED | 02 |
| STANLEY WKS                  | COM              | 854616109 | 240   | 1000    | SH | CALL | DEFINED | 02 |
| STATE STR CORP               | COM              | 857477103 | 659   | 962     | SH | PUT  | DEFINED | 02 |
| STATE STR CORP               | COM              | 857477103 | 445   | 350     | SH | CALL | DEFINED | 02 |
| STATE STR CORP               | COM              | 857477103 | 904   | 29356   | SH |      | DEFINED | 02 |
| STEEL DYNAMICS INC           | COM              | 858119100 | 991   | 1203    | SH | PUT  | DEFINED | 02 |
| STEEL DYNAMICS INC           | COM              | 858119100 | 465   | 52770   | SH |      | DEFINED | 02 |
| STEMCELLS INC                | COM              | 85857R105 | 86    | 51410   | SH |      | DEFINED | 02 |
| STERLING BANCSHARES INC      | COM              | 858907108 | 84    | 12906   | SH |      | DEFINED | 02 |
| STERLING FINL CORP WASH      | COM              | 859319105 | 122   | 59162   | SH |      | DEFINED | 02 |
| STILLWATER MNG CO            | COM              | 86074Q102 | 197   | 53341   | SH |      | DEFINED | 02 |
| STMICROELECTRONICS N V       | NY REGISTRY      | 861012102 | 366   | 73744   | SH |      | DEFINED | 02 |
| SULPHCO INC                  | COM              | 865378103 | 391   | 365792  | SH |      | DEFINED | 02 |
| SUN MICROSYSTEMS INC         | COM NEW          | 866810203 | 1036  | 4170    | SH | PUT  | DEFINED | 02 |
| SUN MICROSYSTEMS INC         | COM NEW          | 866810203 | 1264  | 172666  | SH |      | DEFINED | 02 |
| SUNCOR ENERGY INC            | COM              | 867229106 | 385   | 1363    | SH | CALL | DEFINED | 02 |

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|                              |                |           |       |         |    |      |         |    |
|------------------------------|----------------|-----------|-------|---------|----|------|---------|----|
| SUNPOWER CORP                | COM CL B       | 867652307 | 474   | 23949   | SH |      | DEFINED | 02 |
| SUNTECH PWR HLDGS CO LTD     | ADR            | 86800C104 | 1416  | 2400    | SH | CALL | DEFINED | 02 |
| SUNTRUST BKS INC             | COM            | 867914103 | 311   | 26493   | SH |      | DEFINED | 02 |
| SUNTRUST BKS INC             | COM            | 867914103 | 950   | 500     | SH | PUT  | DEFINED | 02 |
| SUPERGEN INC                 | COM            | 868059106 | 296   | 163634  | SH |      | DEFINED | 02 |
| SUPERIOR ENERGY SVCS INC     | COM            | 868157108 | 716   | 55577   | SH |      | DEFINED | 02 |
| SVB FINL GROUP               | COM            | 78486Q101 | 1938  | 96827   | SH |      | DEFINED | 02 |
| SVB FINL GROUP               | COM            | 78486Q101 | 1515  | 1600    | SH | PUT  | DEFINED | 02 |
| SYNGENTA AG                  | SPONSORED ADR  | 87160A100 | 930   | 23179   | SH |      | DEFINED | 02 |
| SYSCO CORP                   | COM            | 871829107 | 248   | 10888   | SH |      | DEFINED | 02 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 117   | 13069   | SH |      | DEFINED | 02 |
| TALBOTS INC                  | COM            | 874161102 | 117   | 33238   | SH |      | DEFINED | 02 |
| TANZANIAN ROYALTY EXPL CORP  | COM            | 87600U104 | 49    | 11141   | SH |      | DEFINED | 02 |
| TARGET CORP                  | COM            | 87612E106 | 291   | 11625   | SH | PUT  | DEFINED | 02 |
| TARGET CORP                  | COM            | 87612E106 | 7577  | 10800   | SH | CALL | DEFINED | 02 |
| TECHNE CORP                  | COM            | 878377100 | 249   | 4556    | SH |      | DEFINED | 02 |
| TEEKAY LNG PARTNERS L P      | PRTNRSP UNITS  | Y8564M105 | 233   | 13889   | SH |      | DEFINED | 02 |
| TEKELEC                      | COM            | 879101103 | 382   | 28867   | SH |      | DEFINED | 02 |
| TELE NORTE LESTE PART S A    | SPON ADR PFD   | 879246106 | 259   | 18740   | SH |      | DEFINED | 02 |
| TELEPHONE & DATA SYS INC     | COM            | 879433100 | 284   | 10695   | SH |      | DEFINED | 02 |
| TELIK INC                    | COM            | 87959M109 | 22    | 50878   | SH |      | DEFINED | 02 |
| TEMPLETON EMERG MKTS INCOME  | COM            | 880192109 | 279   | 30504   | SH |      | DEFINED | 02 |
| TENET HEALTHCARE CORP        | COM            | 88033G100 | 16    | 13430   | SH |      | DEFINED | 02 |
| TEREX CORP NEW               | COM            | 880779103 | 290   | 475     | SH | PUT  | DEFINED | 02 |
| TERRA INDS INC               | COM            | 880915103 | 375   | 13339   | SH |      | DEFINED | 02 |
| TEXTRON INC                  | COM            | 883203101 | 281   | 48883   | SH |      | DEFINED | 02 |
| THOMAS & BETTS CORP          | COM            | 884315102 | 272   | 10867   | SH |      | DEFINED | 02 |
| THQ INC                      | COM NEW        | 872443403 | 31    | 10241   | SH |      | DEFINED | 02 |
| TICC CAPITAL CORP            | COM            | 87244T109 | 70    | 20000   | SH |      | DEFINED | 01 |
| TIME WARNER CABLE INC        | COM            | 88732J207 | 414   | 16698   | SH |      | DEFINED | 02 |
| TIME WARNER INC              | COM            | 887317105 | 1259  | 195697  | SH |      | DEFINED | 02 |
| TITANIUM METALS CORP         | COM NEW        | 888339207 | 74    | 13592   | SH |      | DEFINED | 02 |
| TIVO INC                     | COM            | 888706108 | 167   | 23712   | SH |      | DEFINED | 02 |
| TRAVELERS COMPANIES INC      | COM            | 89417E109 | 2401  | 59079   | SH |      | DEFINED | 02 |
| TRICO MARINE SERVICES INC    | COM NEW        | 896106200 | 831   | 1539    | SH | PUT  | DEFINED | 02 |
| TRIMERIS INC                 | COM            | 896263100 | 18    | 10356   | SH |      | DEFINED | 02 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW   | 900111204 | 7620  | 620000  | SH |      | DEFINED | 02 |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW   | 900111204 | 1887  | 6800    | SH | PUT  | DEFINED | 02 |
| TYSON FOODS INC              | CL A           | 902494103 | 143   | 15226   | SH |      | DEFINED | 02 |
| U S AIRWAYS GROUP INC        | COM            | 90341W108 | 81    | 31994   | SH |      | DEFINED | 02 |
| U S AIRWAYS GROUP INC        | COM            | 90341W108 | 305   | 300     | SH | PUT  | DEFINED | 02 |
| UAL CORP                     | COM NEW        | 902549807 | 341   | 76194   | SH |      | DEFINED | 02 |
| UAL CORP                     | COM NEW        | 902549807 | 1150  | 735     | SH | PUT  | DEFINED | 02 |
| UCBH HOLDINGS INC            | COM            | 90262T308 | 159   | 105390  | SH |      | DEFINED | 02 |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 546   | 1150    | SH | CALL | DEFINED | 02 |
| UNION PAC CORP               | COM            | 907818108 | 1955  | 47567   | SH |      | DEFINED | 02 |
| UNISYS CORP                  | COM            | 909214108 | 77    | 144768  | SH |      | DEFINED | 02 |
| UNITED BANKSHARES INC WEST V | COM            | 909907107 | 250   | 14495   | SH |      | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW   | 910873405 | 94    | 37131   | SH |      | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPON ADR NEW   | 910873405 | 27    | 10849   | SH |      | DEFINED | 01 |
| UNITED RENTALS INC           | COM            | 911363109 | 261   | 61999   | SH |      | DEFINED | 02 |
| UNITED STATES OIL FUND LP    | UNITS          | 91232N108 | 414   | 14254   | SH |      | DEFINED | 02 |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 91447 | 8544    | SH | PUT  | DEFINED | 02 |
| UNITED STATES STL CORP NEW   | COM            | 912909108 | 18018 | 852700  | SH |      | DEFINED | 02 |
| UNITED TECHNOLOGIES CORP     | COM            | 913017109 | 1585  | 36873   | SH |      | DEFINED | 02 |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 383   | 18308   | SH |      | DEFINED | 02 |
| UNIVERSAL DISPLAY CORP       | COM            | 91347P105 | 174   | 19004   | SH |      | DEFINED | 02 |
| URBAN OUTFITTERS INC         | COM            | 917047102 | 39400 | 28551   | SH | PUT  | DEFINED | 02 |
| URBAN OUTFITTERS INC         | COM            | 917047102 | 24779 | 1513702 | SH |      | DEFINED | 02 |
| US BANCORP DEL               | COM NEW        | 902973304 | 230   | 1000    | SH | CALL | DEFINED | 02 |
| USEC INC                     | COM            | 90333E108 | 1067  | 4400    | SH | CALL | DEFINED | 02 |
| UTILITIES HOLDRS TR          | DEPOSITRY RCPT | 918019100 | 216   | 35      | SH | PUT  | DEFINED | 02 |

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|                              |                |           |       |        |    |         |            |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| UTSTARCOM INC                | COM            | 918076100 | 13    | 16747  | SH | DEFINED | 02         |
| V F CORP                     | COM            | 918204108 | 249   | 4358   | SH | DEFINED | 02         |
| VAIL RESORTS INC             | COM            | 91879Q109 | 581   | 28459  | SH | DEFINED | 02         |
| VALUEVISION MEDIA INC        | CL A           | 92047K107 | 8     | 10872  | SH | DEFINED | 02         |
| VANGUARD BD INDEX FD INC     | INTERMED TERM  | 921937819 | 327   | 4269   | SH | DEFINED | 02         |
| VANGUARD BD INDEX FD INC     | TOTAL BND MRKT | 921937835 | 236   | 3059   | SH | DEFINED | 02         |
| VANGUARD INDEX FDS           | VALUE ETF      | 922908744 | 2276  | 67207  | SH | DEFINED | 02         |
| VANGUARD INDEX FDS           | SMALL CP ETF   | 922908751 | 3063  | 83134  | SH | DEFINED | 02         |
| VANGUARD INTL EQUITY INDEX F | EURPEAN ETF    | 922042874 | 632   | 19823  | SH | DEFINED | 02         |
| VANGUARD INTL EQUITY INDEX F | PACIFIC ETF    | 922042866 | 1037  | 27578  | SH | DEFINED | 02         |
| VANGUARD WHITEHALL FDS INC   | HIGH DIV YLD   | 921946406 | 327   | 11914  | SH | DEFINED | 02         |
| VANGUARD WORLD FD            | MEGA GRWTH IND | 921910816 | 5390  | 180752 | SH | DEFINED | 02         |
| VANGUARD WORLD FDS           | FINANCIALS ETF | 92204A405 | 737   | 39235  | SH | DEFINED | 02         |
| VEECO INSTRS INC DEL         | COM            | 922417100 | 107   | 16015  | SH | DEFINED | 02         |
| VENOCO INC                   | COM            | 92275P307 | 45    | 13864  | SH | DEFINED | 02         |
| VERENIUM CORPORATION         | COM            | 92340P100 | 6     | 19446  | SH | DEFINED | 02         |
| VIACOM INC NEW               | CL B           | 92553P201 | 544   | 31285  | SH | DEFINED | 02         |
| VIAD CORP                    | COM NEW        | 92552R406 | 178   | 12608  | SH | DEFINED | 02         |
| VISA INC                     | COM CL A       | 92826C839 | 3603  | 64803  | SH | DEFINED | 02         |
| VIVUS INC                    | COM            | 928551100 | 82    | 18879  | SH | DEFINED | 02         |
| WAL MART STORES INC          | COM            | 931142103 | 1704  | 3200   | SH | PUT     | DEFINED 02 |
| WAL MART STORES INC          | COM            | 931142103 | 12337 | 236790 | SH | DEFINED | 02         |
| WEATHERFORD INTERNATIONAL LT | REG            | H27013103 | 165   | 14924  | SH | DEFINED | 02         |
| WEBSTER FINL CORP CONN       | COM            | 947890109 | 49    | 11442  | SH | DEFINED | 02         |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 15362 | 16639  | SH | PUT     | DEFINED 02 |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 6520  | 457831 | SH | DEFINED | 02         |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 594   | 7368   | SH | CALL    | DEFINED 02 |
| WESTERN UN CO                | COM            | 959802109 | 160   | 12699  | SH | DEFINED | 02         |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 1480  | 4000   | SH | PUT     | DEFINED 02 |
| WILLIAMS COS INC DEL         | COM            | 969457100 | 2670  | 234625 | SH | DEFINED | 02         |
| WILLIAMS SONOMA INC          | COM            | 969904101 | 1339  | 2550   | SH | CALL    | DEFINED 02 |
| WILMINGTON TRUST CORP        | COM            | 971807102 | 276   | 28432  | SH | DEFINED | 02         |
| WINTRUST FINANCIAL CORP      | COM            | 97650W108 | 339   | 27595  | SH | DEFINED | 02         |
| WISCONSIN ENERGY CORP        | COM            | 976657106 | 279   | 6781   | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | INTL ENERGY    | 97717W711 | 575   | 30909  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | EUROPE SMCP DV | 97717W869 | 287   | 12808  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | JP TOTAL DIVID | 97717W851 | 6     | 195    | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | JAPAN EQTY ETF | 97717W844 | 54    | 1497   | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | INTL DV TOP100 | 97717W786 | 2571  | 90831  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | INTL SMCAP DIV | 97717W760 | 1099  | 37459  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | DEFA FD        | 97717W703 | 3862  | 120211 | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | EARNING 500 FD | 97717W588 | 2774  | 100287 | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | EQTY INC ETF   | 97717W208 | 563   | 24546  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | TOTAL DIVID FD | 97717W109 | 1186  | 40555  | SH | DEFINED | 02         |
| WISDOMTREE TRUST             | INTL MIDCAP DV | 97717W778 | 655   | 20609  | SH | DEFINED | 02         |
| WYETH                        | COM            | 983024100 | 524   | 12172  | SH | DEFINED | 02         |
| WYNDHAM WORLDWIDE CORP       | COM            | 98310W108 | 1094  | 260549 | SH | DEFINED | 02         |
| WYNN RESORTS LTD             | COM            | 983134107 | 1110  | 1370   | SH | PUT     | DEFINED 02 |
| WYNN RESORTS LTD             | COM            | 983134107 | 1780  | 89124  | SH | DEFINED | 02         |
| XOMA LTD                     | ORD            | G9825R107 | 10    | 17956  | SH | DEFINED | 02         |
| XTO ENERGY INC               | COM            | 98385X106 | 2641  | 86239  | SH | DEFINED | 02         |
| YAHOO INC                    | COM            | 984332106 | 1125  | 5150   | SH | CALL    | DEFINED 02 |
| YAMANA GOLD INC              | COM            | 98462Y100 | 363   | 5000   | SH | CALL    | DEFINED 02 |
| ZALE CORP NEW                | COM            | 988858106 | 42    | 21713  | SH | DEFINED | 02         |
| ZIONS BANCORPORATION         | COM            | 989701107 | 236   | 450    | SH | PUT     | DEFINED 02 |
| ZIONS BANCORPORATION         | COM            | 989701107 | 586   | 59664  | SH | DEFINED | 02         |
| ZORAN CORP                   | COM            | 98975F101 | 169   | 19254  | SH | DEFINED | 02         |
| ZUMIEZ INC                   | COM            | 989817101 | 212   | 21848  | SH | DEFINED | 02         |
| ZYMOGENETICS INC             | COM            | 98985T109 | 107   | 26773  | SH | DEFINED | 02         |