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LABRANCHE & CO INC
Form 13F-HR
February 14, 2007

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2006

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY February 14, 2007

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 950
Form13F Information Table Value Total: \$2,907,186 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
3M CO	COM	88579Y101	3630	46581	SH		DEFINED	02
AAR CORP	COM	000361105	316	10809	SH		DEFINED	02
ABERCROMBIE & FITCH CO	CL A	002896207	7377	105949	SH		DEFINED	02
ACTIVE POWER INC	COM	00504W100	27	10221	SH		DEFINED	02
ACTIVISION INC NEW	COM NEW	004930202	5030	291754	SH		DEFINED	02
ADAPTEC INC	COM	00651F108	186	39977	SH		DEFINED	02
ADOBE SYS INC	COM	00724F101	1287	31304	SH		DEFINED	02
ADTRAN INC	COM	00738A106	307	13505	SH		DEFINED	02
ADVANCE AMER CASH ADVANCE CT	COM	00739W107	455	31027	SH		DEFINED	02
ADVANCED MAGNETICS INC	COM	00753P103	2296	38438	SH		DEFINED	02
ADVANCED MEDICAL OPTICS INC	COM	00763M108	588	16699	SH		DEFINED	02
ADVANTAGE ENERGY INCOME FD	TR UNIT	00762L101	269	25300	SH		DEFINED	02
AEROPOSTALE	COM	007865108	845	27384	SH		DEFINED	02
AETNA INC NEW	COM	00817Y108	16909	391596	SH		DEFINED	02
AFFILIATED COMPUTER SERVICES	CL A	008190100	700	14334	SH		DEFINED	02
AFFILIATED MANAGERS GROUP	COM	008252108	294	2799	SH		DEFINED	01
AGERE SYS INC	COM	00845V308	1543	80495	SH		DEFINED	02
AGILENT TECHNOLOGIES INC	COM	00846U101	1706	48952	SH		DEFINED	02
AGL RES INC	COM	001204106	317	8157	SH		DEFINED	02
AGNICO EAGLE MINES LTD	COM	008474108	862	20896	SH		DEFINED	02
AGRIUM INC	COM	008916108	268	8500	SH		DEFINED	02
AIR METHODS CORP	COM PAR \$.06	009128307	485	17385	SH		DEFINED	02
AIRGAS INC	COM	009363102	372	9187	SH		DEFINED	01
ALCATEL-LUCENT	SPONSORED ADR	013904305	427	30022	SH		DEFINED	02
ALCON INC	COM SHS	H01301102	379	3394	SH		DEFINED	02
ALEXANDER & BALDWIN INC	COM	014482103	1259	28393	SH		DEFINED	02
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1465	23454	SH		DEFINED	02
ALLIANT TECHSYSTEMS INC	COM	018804104	772	9871	SH		DEFINED	02
ALLIED CAP CORP NEW	COM	01903Q108	3313	101368	SH		DEFINED	02
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	217	17631	SH		DEFINED	02
ALPHA NATURAL RESOURCES INC	COM	02076X102	617	43371	SH		DEFINED	02
ALTERA CORP	COM	021441100	392	1350	SH		DEFINED	02
ALTRIA GROUP INC	COM	02209S103	1439	16764	SH		DEFINED	02
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	1043	44396	SH		DEFINED	01
AMEDISYS INC	COM	023436108	578	17586	SH		DEFINED	02
AMERICAN COMMERCIAL LINES	COM NEW	025195207	679	10359	SH		DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	10962	180677	SH		DEFINED	02
AMERICAN GREETINGS CORP	CL A	026375105	356	14901	SH		DEFINED	02
AMERICAN HOME MTG INVT CORP	COM	02660R107	1202	34212	SH		DEFINED	02
AMERICAN INTL GROUP INC	COM	026874107	6951	96998	SH		DEFINED	02
AMERICAN PWR CONVERSION CORP	COM	029066107	1356	44326	SH		DEFINED	01
AMERICAN STD COS INC DEL	COM	029712106	1452	31671	SH		DEFINED	02
AMERICAN STS WTR CO	COM	029899101	338	8748	SH		DEFINED	02
AMERICAN VANGUARD CORP	COM	030371108	284	17881	SH		DEFINED	02
AMERICREDIT CORP	COM	03060R101	1499	59554	SH		DEFINED	02

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AMETEK INC NEW	COM	031100100	462	14496	SH	DEFINED	02
AMGEN INC	COM	031162100	19006	278234	SH	DEFINED	02
AMGEN INC	COM	031162100	375	10000	SH	CALL	DEFINED 02
AMGEN INC	COM	031162100	1786	3780	SH	PUT	DEFINED 02
AMPHENOL CORP NEW	CL A	032095101	555	8933	SH	DEFINED	02
AMR CORP	COM	001765106	10256	339251	SH	DEFINED	02
AMSURG CORP	COM	03232P405	214	9295	SH	DEFINED	
ANALOG DEVICES INC	COM	032654105	2356	71684	SH	DEFINED	02
ANTIGENICS INC DEL	COM	037032109	194	106016	SH	DEFINED	02
APPLE COMPUTER INC	COM	037833100	7674	1399	SH	DEFINED	01
APPLE COMPUTER INC	COM	037833100	18010	145663	SH	DEFINED	02
APPLEBEES INTL INC	COM	037899101	389	15756	SH	DEFINED	02
APPLERA CORP	COM CELERA GRP	038020202	267	19065	SH	DEFINED	01
AQUA AMERICA INC	COM	03836W103	237	10399	SH	DEFINED	02
AQUANTIVE INC	COM	03839G105	870	35287	SH	DEFINED	02
AQUILA INC	COM	03840P102	433	92057	SH	DEFINED	02
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	293	4786	SH	DEFINED	02
ARCH COAL INC	COM	039380100	345	600	SH	CALL	DEFINED 02
ARCHER DANIELS MIDLAND CO	COM	039483102	6653	208147	SH	DEFINED	02
ARENA PHARMACEUTICALS INC	COM	040047102	209	16177	SH	DEFINED	02
ARENA RESOURCES INC	COM	040049108	367	8592	SH	DEFINED	02
ARIAD PHARMACEUTICALS INC	COM	04033A100	1809	351872	SH	DEFINED	02
ARKANSAS BEST CORP DEL	COM	040790107	251	6976	SH	DEFINED	02
ARROW ELECTRS INC	COM	042735100	1032	32709	SH	DEFINED	01
ARTHROCARE CORP	COM	043136100	596	14927	SH	DEFINED	02
ARVINMERITOR INC	COM	043353101	226	12422	SH	DEFINED	02
ASA BERMUDA LIMITED	COM	G3156P103	410	6350	SH	DEFINED	02
ASSOCIATED BANC CORP	COM	045487105	416	11934	SH	DEFINED	02
ASTORIA FINL CORP	COM	046265104	220	7305	SH	DEFINED	
AT&T INC	COM	00206R102	1843	51545	SH	DEFINED	02
ATWOOD OCEANICS INC	COM	050095108	604	12344	SH	DEFINED	02
AU OPTRONICS CORP	SPONSORED ADR	002255107	587	42478	SH	DEFINED	02
AUDICODES LTD	ORD	M15342104	285	30447	SH	DEFINED	02
AUTOBYTEL INC	COM	05275N106	811	231722	SH	DEFINED	02
AUTODESK INC	COM	052769106	544	13452	SH	DEFINED	02
AVERY DENNISON CORP	COM	053611109	463	6813	SH	DEFINED	02
AVNET INC	COM	053807103	696	27244	SH	DEFINED	02
BAIDU COM INC	SPON ADR REP A	056752108	1048	9300	SH	DEFINED	02
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	2215	45996	SH	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	13339	249839	SH	DEFINED	02
BARCLAYS BK PLC	DJAIG CMDTY 36	06738C778	343	7000	SH	DEFINED	02
BARCLAYS BK PLC	GSCI TTL RET36	06738C794	368	9121	SH	DEFINED	02
BARRICK GOLD CORP	COM	067901108	2111	68752	SH	DEFINED	02
BAUSCH & LOMB INC	COM	071707103	10566	202960	SH	DEFINED	02
BERRY PETE CO	CL A	085789105	245	7900	SH	DEFINED	02
BEST BUY INC	COM	086516101	7121	144769	SH	DEFINED	02
BHP BILLITON LTD	SPONSORED ADR	088606108	2041	51350	SH	DEFINED	02
BIOMET INC	COM	090613100	778	18860	SH	DEFINED	02
BIOTECH HOLDRS TR	DEPOSTRY RCPTS	09067D201	21605	117520	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	3091	146071	SH	DEFINED	02
BLOCK H & R INC	COM	093671105	358	15547	SH	DEFINED	01
BLOCKBUSTER INC	CL A	093679108	115	21772	SH	DEFINED	02
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	287	9327	SH	DEFINED	02
BOB EVANS FARMS INC	COM	096761101	211	6154	SH	DEFINED	
BOEING CO	COM	097023105	3070	34559	SH	DEFINED	02
BORDERS GROUP INC	COM	099709107	235	10534	SH	DEFINED	02
BOSTON COMMUNICATIONS GROUP	COM	100582105	26	10489	SH	DEFINED	02
BOSTON SCIENTIFIC CORP	COM	101137107	3343	194589	SH	DEFINED	02
BOWATER INC	COM	102183100	3198	142093	SH	DEFINED	02
BOYD GAMING CORP	COM	103304101	297	6552	SH	DEFINED	01
BP PLC	SPONSORED ADR	055622104	971	14464	SH	DEFINED	02
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	484	11348	SH	DEFINED	02

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BREEZE EASTERN CORP	COM	106764103	115	10809	SH	DEFINED	02	
BRIGGS & STRATTON CORP	COM	109043109	1049	38931	SH	DEFINED	02	
BRINKS CO	COM	109696104	2092	32723	SH	DEFINED	02	
BROADBAND HOLDRS TR	DEPOSITRY RCPT	11130P104	1258	80000	SH	DEFINED	02	
BROADCOM CORP	CL A	111320107	2553	79029	SH	DEFINED	02	
BROOKFIELD PPTYS CORP	COM	112900105	424	10785	SH	DEFINED	02	
BROWN & BROWN INC	COM	115236101	253	8952	SH	DEFINED	02	
BROWN FORMAN CORP	CL B	115637209	486	7331	SH	DEFINED	02	
BROWN SHOE INC NEW	COM	115736100	312	6536	SH	DEFINED	02	
BUNGE LIMITED	COM	G16962105	4222	58233	SH	DEFINED	02	
BURLINGTON NORTHN SANTA FE C	COM	12189T104	3784	51263	SH	DEFINED	02	
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	2952	74829	SH	DEFINED	02	
C D W CORP	COM	12512N105	1372	19517	SH	DEFINED	02	
CABOT CORP	COM	127055101	597	13700	SH	DEFINED	02	
CABOT MICROELECTRONICS CORP	COM	12709P103	208	6118	SH	DEFINED	02	
CADENCE DESIGN SYSTEM INC	COM	127387108	972	54263	SH	DEFINED	01	
CALLAWAY GOLF CO	COM	131193104	178	12351	SH	DEFINED	02	
CANADIAN NAT RES LTD	COM	136385101	4239	79630	SH	DEFINED	01	
CANDELA CORP	COM	136907102	169	13656	SH	DEFINED	02	
CANYON RESOURCES CORP	COM NEW	138869300	36	42858	SH	DEFINED	02	
CAPITAL ONE FINL CORP	COM	14040H105	1580	20566	SH	DEFINED	02	
CAPITALSOURCE INC	COM	14055X102	472	17297	SH	DEFINED	01	
CARMAX INC	COM	143130102	7520	140221	SH	DEFINED	02	
CARNIVAL CORP	PAIRED CTF	143658300	924	18848	SH	DEFINED	02	
CBOT HLDGS INC	CL A	14984K106	2317	15298	SH	DEFINED	02	
CBRL GROUP INC	COM	12489V106	14440	322607	SH	DEFINED	02	
CBS CORP NEW	CL B	124857202	1071	34351	SH	DEFINED	02	
CELESTICA INC	SUB VTG SHS	15101Q108	101	12989	SH	DEFINED	02	
CENTURYTEL INC	COM	156700106	1167	26736	SH	DEFINED	02	
CERIDIAN CORP NEW	COM	156779100	655	23415	SH	DEFINED	02	
CHAMPION ENTERPRISES INC	COM	158496109	173	18507	SH	DEFINED	02	
CHARMING SHOPPES INC	COM	161133103	347	25653	SH	DEFINED	02	
CHATTEM INC	COM	162456107	782	15609	SH	DEFINED	02	
CHECKFREE CORP NEW	COM	162813109	354	8814	SH	DEFINED	02	
CHECKPOINT SYS INC	COM	162825103	1449	71715	SH	DEFINED	02	
CHEMTURA CORP	COM	163893100	379	39394	SH	DEFINED	02	
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	27665	110000	SH	DEFINED	02	
CHESAPEAKE ENERGY CORP	COM	165167107	470	16181	SH	DEFINED	02	
CHEVRON CORP NEW	COM	166764100	9744	108391	SH	DEFINED	02	
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	355	13000	SH	DEFINED	02	
CHINA NETCOM GROUP CORP HK L	SPONSORED ADR	16940Q101	509	9515	SH	DEFINED	02	
CHIPOTLE MEXICAN GRILL INC	CL B	169656204	637	12255	SH	DEFINED	01	
CHOICEPOINT INC	COM	170388102	457	11603	SH	DEFINED	02	
CHURCH & DWIGHT INC	COM	171340102	202	4731	SH	DEFINED	02	
CIGNA CORP	COM	125509109	306	2329	SH	DEFINED	01	
CIMAREX ENERGY CO	COM	171798101	657	17995	SH	DEFINED	02	
CINCINNATI BELL INC NEW	COM	171871106	61	13334	SH	DEFINED	02	
CINTAS CORP	COM	172908105	1307	32920	SH	DEFINED	02	
CIRCUIT CITY STORE INC	COM	172737108	923	48620	SH	DEFINED	01	
CIRCUIT CITY STORE INC	COM	172737108	762	40171	SH	DEFINED	02	
CISCO SYS INC	COM	17275R102	25883	947055	SH	DEFINED	02	
CIT GROUP INC	COM	125581108	246	4403	SH	DEFINED	02	
CITADEL BROADCASTING CORP	COM	17285T106	113	11340	SH	DEFINED	01	
CITRIX SYS INC	COM	177376100	233	500	SH	CALL	DEFINED	02
CITRIX SYS INC	COM	177376100	508	1750	SH	DEFINED	02	
CITY NATL CORP	COM	178566105	219	3078	SH	DEFINED	02	
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	612	17208	SH	DEFINED	02	
CLECO CORP NEW	COM	12561W105	223	8824	SH	DEFINED	02	
CNET NETWORKS INC	COM	12613R104	307	33797	SH	DEFINED	02	
CNOOC LTD	SPONSORED ADR	126132109	250	2645	SH	DEFINED	02	
COCA COLA CO	COM	191216100	11934	247329	SH	DEFINED	02	
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	6287	81485	SH	DEFINED	01	

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COLDWATER CREEK INC	COM	193068103	307	12505	SH	DEFINED	02
COLGATE PALMOLIVE CO	COM	194162103	1147	17588	SH	DEFINED	02
COLONIAL BANCGROUP INC	COM	195493309	375	14587	SH	DEFINED	02
COLUMBIA SPORTSWEAR CO	COM	198516106	436	7832	SH	DEFINED	02
COMCAST CORP NEW	CL A SPL	20030N200	745	17796	SH	DEFINED	02
COMERICA INC	COM	200340107	556	9482	SH	DEFINED	02
COMMSCOPE INC	COM	203372107	248	8147	SH	DEFINED	02
COMMUNITY HEALTH SYS INC NEW	COM	203668108	434	11884	SH	DEFINED	02
COMPANHIA BRASILEIRA DE DIST	SPON ADR PFD	20440T201	475	13911	SH	DEFINED	02
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	167	15214	SH	DEFINED	02
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	1036	39464	SH	DEFINED	02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	6345	213345	SH	DEFINED	02
COMPUCREDIT CORP	COM	20478N100	4617	8795	SH	DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	1075	20141	SH	DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	528	25000	SH	DEFINED	02
CON-WAY INC	COM	205944101	2080	47240	SH	DEFINED	02
CONEXANT SYSTEMS INC	COM	207142100	348	170563	SH	DEFINED	02
CONOCOPHILLIPS	COM	20825C104	16648	231382	SH	DEFINED	02
CONOR MEDSYSTEMS INC	COM	208264101	1435	45813	SH	DEFINED	02
CONSOLIDATED WATER CO INC	ORD	G23773107	248	9941	SH	DEFINED	02
CONSTELLATION BRANDS INC	CL A	21036P108	1608	55416	SH	DEFINED	02
CONSTELLATION ENERGY GROUP I	COM	210371100	974	14147	SH	DEFINED	02
CORINTHIAN COLLEGES INC	COM	218868107	1686	123717	SH	DEFINED	02
CORNING INC	COM	219350105	1312	70149	SH	DEFINED	02
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	1344	29708	SH	DEFINED	02
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	332	267582	SH	DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	1663	31463	SH	DEFINED	02
COVANCE INC	COM	222816100	601	10205	SH	DEFINED	02
COVENTRY HEALTH CARE INC	COM	222862104	1729	34542	SH	DEFINED	02
COX RADIO INC	CL A	224051102	831	50954	SH	DEFINED	02
CRANE CO	COM	224399105	240	6554	SH	DEFINED	02
CSX CORP	COM	126408103	497	14424	SH	DEFINED	02
CTRIIP COM INTL LTD	ADR	22943F100	252	4034	SH	DEFINED	02
CURRENCYSHARES MEXICAN PESO	MEXICAN PES SH	23130H107	279	3000	SH	DEFINED	02
CV THERAPEUTICS INC	COM	126667104	364	26074	SH	DEFINED	02
CYTYC CORP	COM	232946103	219	7729	SH	DEFINED	02
DAIMLERCHRYSLER AG	ORD	D1668R123	736	11979	SH	DEFINED	02
DANAHER CORP DEL	COM	235851102	946	13062	SH	DEFINED	02
DAVITA INC	COM	23918K108	844	14836	SH	DEFINED	02
DEAN FOODS CO NEW	COM	242370104	359	8487	SH	DEFINED	02
DELTA PETE CORP	COM NEW	247907207	7967	344003	SH	DEFINED	02
DENBURY RES INC	COM NEW	247916208	232	8344	SH	DEFINED	02
DENTSPLY INTL INC NEW	COM	249030107	933	31248	SH	DEFINED	02
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	326	5173	SH	DEFINED	02
DIGENE CORP	COM	253752109	256	5335	SH	DEFINED	02
DIGITAL RIV INC	COM	25388B104	6346	113740	SH	DEFINED	02
DIONEX CORP	COM	254546104	272	4788	SH	DEFINED	02
DISCOVERY HOLDING CO	CL A COM	25468Y107	211	13131	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	2767	80727	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	341	11321	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	3943	47025	SH	DEFINED	02
DORAL FINL CORP	COM	25811P100	1210	421461	SH	DEFINED	02
DOVER CORP	COM	260003108	571	11653	SH	DEFINED	02
DOVER DOWNS GAMING & ENTMT I	COM	260095104	184	13727	SH	DEFINED	02
DOW CHEM CO	COM	260543103	3282	82167	SH	DEFINED	02
DOW JONES & CO INC	COM	260561105	1690	44463	SH	DEFINED	02
DREAMWORKS ANIMATION SKG INC	CL A	26153C103	378	12810	SH	DEFINED	02
DRS TECHNOLOGIES INC	COM	23330X100	515	9774	SH	DEFINED	02
DRYSHIPS INC	SHS	Y2109Q101	396	21965	SH	DEFINED	02
DST SYS INC DEL	COM	233326107	214	3418	SH	DEFINED	02
DTE ENERGY CO	COM	233331107	406	8383	SH	DEFINED	02
DUN & BRADSTREET CORP DEL NE	COM	26483E100	659	7964	SH	DEFINED	02

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DUQUESNE LT HLDGS INC	COM	266233105	239	12057	SH	DEFINED	01
DYNAVAX TECHNOLOGIES CORP	COM	268158102	168	18300	SH	DEFINED	01
E M C CORP MASS	COM	268648102	1858	140769	SH	DEFINED	02
EASTMAN KODAK CO	COM	277461109	1383	53622	SH	DEFINED	02
EATON VANCE CORP	COM NON VTG	278265103	474	14345	SH	DEFINED	02
EBAY INC	COM	278642103	8855	294467	SH	DEFINED	02
ECI TELECOM LTD	ORD	268258100	169	19570	SH	DEFINED	02
ECOLAB INC	COM	278865100	1365	30194	SH	DEFINED	02
EDO CORP	COM	281347104	374	15775	SH	DEFINED	02
EFUNDS CORP	COM	28224R101	1184	43055	SH	DEFINED	02
EGL INC	COM	268484102	401	13464	SH	DEFINED	02
EL PASO CORP	COM	28336L109	876	57317	SH	DEFINED	02
ELAN PLC	ADR	284131208	7819	530117	SH	DEFINED	02
ELECTRONIC ARTS INC	COM	285512109	656	13017	SH	DEFINED	02
ELKCORP	COM	287456107	298	7262	SH	DEFINED	02
EMBARQ CORP	COM	29078E105	286	807	SH	CALL	DEFINED 02
EMERSON ELEC CO	COM	291011104	3561	80761	SH	DEFINED	02
ENCANA CORP	COM	292505104	991	21575	SH	DEFINED	02
ENERGY CONVERSION DEVICES IN	COM	292659109	6622	194878	SH	DEFINED	02
ENERGY EAST CORP	COM	29266M109	364	14691	SH	DEFINED	02
ENSCO INTL INC	COM	26874Q100	1841	36780	SH	DEFINED	02
ENTEGRIS INC	COM	29362U104	402	37189	SH	DEFINED	02
ENTERGY CORP NEW	COM	29364G103	203	2200	SH	DEFINED	
ENTERGY CORP NEW	COM	29364G103	312	3382	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	228	16005	SH	DEFINED	02
ENZON PHARMACEUTICALS INC	COM	293904108	125	14682	SH	DEFINED	02
EOG RES INC	COM	26875P101	2036	32604	SH	DEFINED	02
EQUITABLE RES INC	COM	294549100	649	15545	SH	DEFINED	02
EQUITY OFFICE PROPERTIES TRU	COM	294741103	6132	127307	SH	DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	5201	53017	SH	DEFINED	02
EXELON CORP	COM	30161N101	10396	167979	SH	DEFINED	02
EXPEDIA INC DEL	COM	30212P105	1240	59117	SH	DEFINED	02
EXPEDITORS INTL WASH INC	COM	302130109	879	21696	SH	DEFINED	02
EXPLORATION CO	COM NEW	302133202	177	13247	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	24795	323568	SH	DEFINED	02
F M C CORP	COM NEW	302491303	608	7945	SH	DEFINED	02
F5 NETWORKS INC	COM	315616102	1048	14120	SH	DEFINED	02
FACTSET RESH SYS INC	COM	303075105	205	3627	SH	DEFINED	
FEDERAL HOME LN MTG CORP	COM	313400301	4309	63457	SH	DEFINED	02
FIDELITY COMWLTH TR	NDQ CP IDX TRK	315912808	13983	147100	SH	DEFINED	02
FIDELITY NATIONAL FINANCIAL	CL A	31620R105	463	19400	SH	DEFINED	02
FIRST AMERN CORP CALIF	COM	318522307	8297	203953	SH	DEFINED	02
FIRST BANCORP P R	COM	318672102	925	97010	SH	DEFINED	02
FIRST DATA CORP	COM	319963104	75595	2962201	SH	DEFINED	02
FIRST HORIZON NATL CORP	COM	320517105	219	5248	SH	DEFINED	
FIRST HORIZON NATL CORP	COM	320517105	1487	35596	SH	DEFINED	02
FIRST MARBLEHEAD CORP	COM	320771108	1004	18379	SH	DEFINED	02
FIRST NIAGARA FINL GP INC	COM	33582V108	256	17209	SH	DEFINED	02
FIRST TR IPOX 100 INDEX FD	SHS	336920103	365	16471	SH	DEFINED	02
FISERV INC	COM	337738108	1615	30803	SH	DEFINED	02
FLAGSTAR BANCORP INC	COM	337930101	189	12719	SH	DEFINED	02
FLAMEL TECHNOLOGIES SA	SPONSORED ADR	338488109	1758	58698	SH	DEFINED	02
FLEETWOOD ENTERPRISES INC	COM	339099103	356	44957	SH	DEFINED	02
FLEXTRONICS INTL LTD	ORD	Y2573F102	219	19076	SH	DEFINED	01
FLORIDA ROCK INDS INC	COM	341140101	685	15907	SH	DEFINED	02
FLOWSERVE CORP	COM	34354P105	591	11716	SH	DEFINED	02
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	828	7150	SH	DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	664	2438	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	3876	267389	SH	DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	246	3172	SH	PUT	DEFINED 02
FORDING CDN COAL TR	TR UNIT	345425102	753	36300	SH	DEFINED	02
FOREST OIL CORP	COM PAR \$0.01	346091705	437	13387	SH	DEFINED	02

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FORMFACTOR INC	COM	346375108	537	14413	SH	DEFINED	02
FORTUNE BRANDS INC	COM	349631101	571	6688	SH	DEFINED	02
FRANKLIN RES INC	COM	354613101	1407	12769	SH	DEFINED	02
FREIGHTCAR AMER INC	COM	357023100	873	15735	SH	DEFINED	02
FREMONT GEN CORP	COM	357288109	169	10399	SH	DEFINED	02
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	81	10074	SH	DEFINED	02
GAP INC DEL	COM	364760108	374	19160	SH	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	8675	233136	SH	DEFINED	02
GENERAL MLS INC	COM	370334104	352	6105	SH	DEFINED	02
GENTEX CORP	COM	371901109	907	58282	SH	DEFINED	02
GENUINE PARTS CO	COM	372460105	1610	33946	SH	DEFINED	02
GERDAU AMERISTEEL CORP	COM	37373P105	506	56714	SH	DEFINED	02
GERON CORP	COM	374163103	1425	162270	SH	DEFINED	02
GIANT INDS INC	COM	374508109	260	3463	SH	DEFINED	02
GIGAMEDIA LTD	ORD	Y2711Y104	287	29400	SH	DEFINED	02
GILEAD SCIENCES INC	COM	375558103	1367	21049	SH	DEFINED	02
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	686	13000	SH	DEFINED	02
GLOBAL CROSSING LTD	SHS NEW	G3921A175	1840	74936	SH	DEFINED	02
GLOBAL PMTS INC	COM	37940X102	934	20166	SH	DEFINED	02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	2301	121865	SH	DEFINED	02
GOLDCORP INC NEW	COM	380956409	11904	418564	SH	DEFINED	02
GOODRICH CORP	COM	382388106	926	20338	SH	DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	6132	292123	SH	DEFINED	02
GOOGLE INC	CL A	38259P508	9846	21383	SH	DEFINED	02
GORMAN RUPP CO	COM	383082104	1068	28894	SH	DEFINED	02
GRACE W R & CO DEL NEW	COM	38388F108	2573	129926	SH	DEFINED	02
GRACO INC	COM	384109104	722	18216	SH	DEFINED	02
GREAT PLAINS ENERGY INC	COM	391164100	240	7538	SH	DEFINED	02
GRUPO TELEVISIA SA DE CV	SP ADR REP ORD	40049J206	402	14900	SH	DEFINED	02
GRUPO TMM S A	SP ADR A SHS	40051D105	108	42700	SH	DEFINED	02
GUANGSHEN RY LTD	SPONSORED ADR	40065W107	552	16274	SH	DEFINED	02
HALLIBURTON CO	COM	406216101	2473	79649	SH	DEFINED	02
HANESBRANDS INC	COM	410345102	827	35001	SH	DEFINED	01
HARLAND JOHN H CO	COM	412693103	232	4625	SH	DEFINED	02
HARLEY DAVIDSON INC	COM	412822108	1193	16935	SH	DEFINED	02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	608	1789	SH	CALL	DEFINED 02
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	351	1822	SH	PUT	DEFINED 02
HARRAHS ENTMT INC	COM	413619107	7957	96190	SH	DEFINED	02
HARSCO CORP	COM	415864107	1068	14039	SH	DEFINED	02
HAWAIIAN ELEC INDUSTRIES	COM	419870100	260	9562	SH	DEFINED	02
HCC INS HLDGS INC	COM	404132102	887	27645	SH	DEFINED	02
HEALTH MGMT ASSOC INC NEW	CL A	421933102	421	19934	SH	DEFINED	02
HECLA MNG CO	COM	422704106	136	17692	SH	DEFINED	02
HEELYS INC	COM	42279M107	260	8100	SH	DEFINED	02
HEINZ H J CO	COM	423074103	2229	49518	SH	DEFINED	02
HESS CORP	COM	42809H107	1453	29304	SH	DEFINED	02
HEWLETT PACKARD CO	COM	428236103	2274	55198	SH	DEFINED	02
HILLENBRAND INDS INC	COM	431573104	333	5841	SH	DEFINED	02
HILTON HOTELS CORP	COM	432848109	2529	72469	SH	DEFINED	02
HOSPIRA INC	COM	441060100	340	1788	SH	PUT	DEFINED 02
HOSPIRA INC	COM	441060100	1325	39468	SH	DEFINED	02
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	392	8237	SH	DEFINED	02
HOUSEVALUES INC	COM	44183Y102	318	56544	SH	DEFINED	02
HOVNANIAN ENTERPRISES INC	CL A	442487203	315	9281	SH	DEFINED	02
HSBC HLDGS PLC	SPON ADR NEW	404280406	1266	13811	SH	DEFINED	01
HUBBELL INC	CL B	443510201	340	7521	SH	DEFINED	02
HUMANA INC	COM	444859102	770	13916	SH	DEFINED	02
HUNT J B TRANS SVCS INC	COM	445658107	291	13996	SH	DEFINED	02
HUNTSMAN CORP	COM	447011107	2125	112007	SH	DEFINED	02
HYPERCOM CORP	COM	44913M105	1640	258316	SH	DEFINED	02
IAC INTERACTIVECORP	COM NEW	44919P300	5950	131386	SH	DEFINED	02
IAC INTERACTIVECORP	COM NEW	44919P300	2275	1000	SH	CALL	DEFINED 02

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IAMGOLD CORP	COM	450913108	210	23875	SH	DEFINED	02
ICICI BK LTD	ADR	45104G104	2502	59946	SH	DEFINED	02
IDACORP INC	COM	451107106	391	10106	SH	DEFINED	02
IDEARC INC	COM	451663108	301	10496	SH	DEFINED	02
IDT CORP	COM	448947101	540	39935	SH	DEFINED	02
IMATION CORP	COM	45245A107	203	4377	SH	DEFINED	
IMAX CORP	COM	45245E109	113	30000	SH	DEFINED	02
IMERGENT INC	COM	45247Q100	408	250	SH	DEFINED	02
IMERGENT INC	COM	45247Q100	208	1000	SH	CALL	DEFINED
IMERGENT INC	COM	45247Q100	1355	2000	SH	CALL	DEFINED 02
IMMUNICON CORP DEL	COM	45260A107	135	40665	SH	DEFINED	02
IMS HEALTH INC	COM	449934108	1285	46761	SH	DEFINED	02
INDEVUS PHARMACEUTICALS INC	COM	454072109	403	56804	SH	DEFINED	02
INDYMAC BANCORP INC	COM	456607100	397	8787	SH	DEFINED	02
INFINEON TECHNOLOGIES AG	SPONSORED ADR	45662N103	846	60300	SH	DEFINED	01
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	1430	26201	SH	DEFINED	02
INGRAM MICRO INC	CL A	457153104	363	17780	SH	DEFINED	02
INSITE VISION INC	COM	457660108	87	56393	SH	DEFINED	02
INTEGRATED DEVICE TECHNOLOGY	COM	458118106	329	21254	SH	DEFINED	02
INTEL CORP	COM	458140100	300	6324	SH	DEFINED	02
INTERNATIONAL COAL GRP INC N	COM	45928H106	152	27979	SH	DEFINED	02
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	947	19261	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	435	9425	SH	DEFINED	02
INTERNATIONAL RECTIFIER CORP	COM	460254105	688	17846	SH	DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	3798	72408	SH	DEFINED	02
INTEROIL CORP	COM	460951106	1728	57049	SH	DEFINED	02
INTERPUBLIC GROUP COS INC	COM	460690100	288	1250	SH	DEFINED	02
INTERSIL CORP	CL A	46069S109	393	16441	SH	DEFINED	02
INTL SECS EXCHANGE HLDGS INC	CL A	46031W204	249	5315	SH	DEFINED	02
INTUITIVE SURGICAL INC	COM NEW	46120E602	2055	21425	SH	DEFINED	02
INVENTIV HEALTH INC	COM	46122E105	1059	29970	SH	DEFINED	02
INVESTORS FINL SERVICES CORP	COM	461915100	366	8584	SH	DEFINED	01
IPASS INC	COM	46261V108	725	123374	SH	DEFINED	02
IPSCO INC	COM	462622101	2025	21575	SH	DEFINED	01
ISHARES COMEX GOLD TR	ISHARES	464285105	1575	24900	SH	DEFINED	02
ISHARES GSCI COMMODITY INDEX	UNIT BEN INT	46428R107	1213	30298	SH	DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	4022	32115	SH	DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	942	36784	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	2577	177576	SH	DEFINED	02
ISHARES INC	MSCI SWITZERLD	464286749	3248	130430	SH	DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	294	9110	SH	DEFINED	02
ISHARES INC	MSCI SPAIN	464286764	5230	97568	SH	DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	5449	110298	SH	DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	2785	54403	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	25996	1829445	SH	DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	7202	450135	SH	DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	2844	83073	SH	DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	272	776	SH	CALL	DEFINED 02
ISHARES INC	MSCI CDA INDEX	464286509	19643	777936	SH	DEFINED	02
ISHARES INC	MSCI NETHERLND	464286814	3949	150084	SH	DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	26277	318087	SH	DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	7958	139178	SH	DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	3747	41376	SH	DEFINED	02
ISHARES TR	S&P GBL ENER	464287341	1687	15138	SH	DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	7082	67466	SH	DEFINED	02
ISHARES TR	S&P 500 VALUE	464287408	21119	274667	SH	DEFINED	02
ISHARES TR	S&P GBL TELCM	464287275	416	6575	SH	DEFINED	02
ISHARES TR	S&P 1500 INDEX	464287150	4982	39628	SH	DEFINED	02
ISHARES TR	S&P LTN AM 40	464287390	265	113	SH	CALL	DEFINED 02
ISHARES TR	RUSSELL1000GRW	464287614	5381	97842	SH	DEFINED	02
ISHARES TR	RUSSELL MCP GR	464287481	12319	119525	SH	DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	2533	17840	SH	DEFINED	02

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ISHARES TR	US TIPS BD FD	464287176	1877	19000	SH	DEFINED	02
ISHARES TR	S&P GL INDUSTR	464288729	25128	450000	SH	DEFINED	02
ISHARES TR	S&P GL UTILITI	464288711	20039	350640	SH	DEFINED	02
ISHARES TR	S&P MIDCP VALU	464287705	7439	93882	SH	DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	7632	115661	SH	DEFINED	02
ISHARES TR	S&P SMLCP VALU	464287879	1819	24150	SH	DEFINED	02
ISHARES TR	S&P/TOPIX 150	464287382	9503	75917	SH	DEFINED	02
ISHARES TR	SMLL CORE INDX	464288505	3307	38300	SH	DEFINED	02
ISHARES TR	SMLL GRWTH IDX	464288604	318	4300	SH	DEFINED	02
ISHARES TR	SMLL VAL INDX	464288703	2313	28000	SH	DEFINED	02
ISHARES TR	RUSSELL 1000	464287622	4012	52247	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	4759	57093	SH	DEFINED	02
ISHARES TR	GLMN SCHS SOFT	464287515	2278	50992	SH	DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	14183	131576	SH	DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	2454	29762	SH	DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	16011	159439	SH	DEFINED	02
ISHARES TR	DJ HOME CONSTN	464288752	1062	25000	SH	DEFINED	02
ISHARES TR	DJ MED DEVICES	464288810	1277	25000	SH	DEFINED	02
ISHARES TR	DJ OIL EQUIP	464288844	9206	203667	SH	DEFINED	02
ISHARES TR	DJ SEL DIV INX	464287168	9024	127569	SH	DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	2735	23177	SH	DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	954	7139	SH	DEFINED	02
ISHARES TR	DJ US UTILS	464287697	320	3564	SH	DEFINED	02
ISHARES TR	DJ US TECH SEC	464287721	2671	49060	SH	DEFINED	02
ISHARES TR	GS NAT RES IDX	464287374	9604	94530	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	11233	153417	SH	DEFINED	02
ISHARES TR	MSCI EMERG MKT	464287234	12751	111688	SH	DEFINED	02
ISHARES TR	MSCI GRW IDX	464288885	18718	274331	SH	DEFINED	02
ISHARES TR	MSCI VAL IDX	464288877	3920	54300	SH	DEFINED	02
ISHARES TR	NYSE 100INX FD	464287135	300	4000	SH	DEFINED	02
ISHARES TR	NYSE COMP INDX	464287143	344	4100	SH	DEFINED	02
ISHARES TR	RSSL MCRCP IDX	464288869	3423	58509	SH	DEFINED	01
ISHARES TR	RUSL 2000 GROW	464287648	33194	422051	SH	DEFINED	02
ISHARES TR	RUSL 3000 GROW	464287671	5105	113618	SH	DEFINED	02
ISHARES TR	DJ US HEALTHCR	464287762	1322	19908	SH	DEFINED	02
ISLE OF CAPRI CASINOS INC	COM	464592104	216	8115	SH	DEFINED	
ITT EDUCATIONAL SERVICES INC	COM	45068B109	234	3528	SH	DEFINED	02
IVANHOE MINES LTD	COM	46579N103	477	48487	SH	DEFINED	01
JABIL CIRCUIT INC	COM	466313103	230	9366	SH	DEFINED	02
JACOBS ENGR GROUP INC DEL	COM	469814107	333	4090	SH	DEFINED	02
JAMES RIVER COAL CO	COM NEW	470355207	285	30744	SH	DEFINED	02
JARDEN CORP	COM	471109108	1419	40791	SH	DEFINED	02
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	231	13866	SH	DEFINED	02
JOHNSON & JOHNSON	COM	478160104	2213	33513	SH	DEFINED	02
JONES APPAREL GROUP INC	COM	480074103	6653	199017	SH	DEFINED	02
JOY GLOBAL INC	COM	481165108	2178	45062	SH	DEFINED	02
JP MORGAN CHASE & CO	COM	46625H100	14656	232093	SH	DEFINED	02
KENNAMETAL INC	COM	489170100	316	5367	SH	DEFINED	02
KEYSPAN CORP	COM	49337W100	396	9622	SH	DEFINED	02
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	1284	26800	SH	DEFINED	02
KINETIC CONCEPTS INC	COM NEW	49460W208	964	24366	SH	DEFINED	02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	487	46000	SH	DEFINED	02
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	857	37753	SH	DEFINED	02
KOREA EQUITY FD INC	COM	50063B104	229	20000	SH	DEFINED	02
KORN FERRY INTL	COM NEW	500643200	399	17378	SH	DEFINED	02
KT CORP	SPONSORED ADR	48268K101	897	35372	SH	DEFINED	02
L-1 IDENTITY SOLUTIONS INC	COM	50212A106	688	45472	SH	DEFINED	02
LABOR READY INC	COM NEW	505401208	408	22272	SH	DEFINED	02
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	220	2995	SH	DEFINED	
LAM RESEARCH CORP	COM	512807108	426	8412	SH	DEFINED	02
LANDAMERICA FINL GROUP INC	COM	514936103	1384	21927	SH	DEFINED	02
LANDSTAR SYS INC	COM	515098101	510	13366	SH	DEFINED	02

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LATTICE SEMICONDUCTOR CORP	COM	518415104	130	20095	SH	DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	395	9667	SH	DEFINED	02
LAUREATE EDUCATION INC	COM	518613104	804	16540	SH	DEFINED	02
LEGG MASON INC	COM	524901105	4589	48279	SH	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	212	49	SH	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	2441	602	SH	DEFINED	02
LENNAR CORP	CL A	526057104	696	13268	SH	DEFINED	02
LENOX GROUP INC	COM	526262100	126	19688	SH	DEFINED	02
LEUCADIA NATL CORP	COM	527288104	460	16308	SH	DEFINED	02
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	254	3500	SH	DEFINED	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	1837	5650	SH	DEFINED	02
LEXMARK INTL NEW	CL A	529771107	1183	16168	SH	DEFINED	02
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	968	64224	SH	DEFINED	02
LIBERTY GLOBAL INC	COM SER C	530555309	288	10301	SH	DEFINED	02
LIBERTY MEDIA HLDG CORP	INT COM SER A	53071M104	513	23767	SH	DEFINED	02
LIFECELL CORP	COM	531927101	1082	44827	SH	DEFINED	02
LILLY ELI & CO	COM	532457108	1668	32011	SH	DEFINED	02
LINCARE HLDGS INC	COM	532791100	349	8760	SH	DEFINED	02
LINCOLN ELEC HLDGS INC	COM	533900106	338	5588	SH	DEFINED	01
LINSAY CORPORATION	COM	535555106	223	6828	SH	DEFINED	01
LIZ CLAIBORNE INC	COM	539320101	369	8491	SH	DEFINED	02
LONE STAR TECHNOLOGIES INC	COM	542312103	3602	74406	SH	DEFINED	02
LONGVIEW FIBRE CO	COM	543213102	238	10844	SH	DEFINED	02
LOUISIANA PAC CORP	COM	546347105	522	24268	SH	DEFINED	01
LOWES COS INC	COM	548661107	206	6612	SH	DEFINED	02
LOWES COS INC	COM	548661107	2902	93167	SH	DEFINED	02
LSI LOGIC CORP	COM	502161102	448	49797	SH	DEFINED	02
LUBRIZOL CORP	COM	549271104	312	6216	SH	DEFINED	02
M & T BK CORP	COM	55261F104	448	3669	SH	DEFINED	02
MAC-GRAY CORP	COM	554153106	170	14223	SH	DEFINED	02
MAGUIRE PPTYS INC	COM	559775101	228	5701	SH	DEFINED	02
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	363	57097	SH	DEFINED	02
MANITOWOC INC	COM	563571108	459	7728	SH	DEFINED	02
MANNKIND CORP	COM	56400P201	167	10140	SH	DEFINED	02
MARATHON OIL CORP	COM	565849106	583	6306	SH	DEFINED	02
MARRIOTT INTL INC NEW	CL A	571903202	1109	23232	SH	DEFINED	02
MARSH & MCLENNAN COS INC	COM	571748102	1840	60000	SH	DEFINED	02
MARSHALL & ILSLEY CORP	COM	571834100	725	15075	SH	DEFINED	02
MARTIN MARIETTA MATLS INC	COM	573284106	8986	86481	SH	DEFINED	01
MATRIA HEALTHCARE INC	COM NEW	576817209	463	16102	SH	DEFINED	02
MATRITECH INC	COM	576818108	9	13503	SH	DEFINED	02
MATRIX INITIATIVES INC	COM	57685L105	972	61019	SH	DEFINED	02
MATTEL INC	COM	577081102	640	28232	SH	DEFINED	02
MAXIM INTEGRATED PRODS INC	COM	57772K101	1613	52683	SH	DEFINED	02
MBIA INC	COM	55262C100	12179	166696	SH	DEFINED	02
MCDATA CORP	CL A	580031201	108	19453	SH	DEFINED	02
MCDERMOTT INTL INC	COM	580037109	7718	151747	SH	DEFINED	02
MCDONALDS CORP	COM	580135101	26029	587173	SH	DEFINED	02
MCG CAPITAL CORP	COM	58047P107	361	17745	SH	DEFINED	02
MCGRAW HILL COS INC	COM	580645109	1539	22629	SH	DEFINED	02
MCMORAN EXPLORATION CO	COM	582411104	945	66480	SH	DEFINED	02
MDU RES GROUP INC	COM	552690109	244	9526	SH	DEFINED	02
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	1241	23210	SH	DEFINED	02
MEDIA GEN INC	CL A	584404107	747	20104	SH	DEFINED	02
MEDTRONIC INC	COM	585055106	2161	40377	SH	DEFINED	02
MENTOR CORP MINN	COM	587188103	797	16300	SH	DEFINED	02
MERCANTILE BANKSHARES CORP	COM	587405101	485	10362	SH	DEFINED	02
MERCK & CO INC	COM	589331107	2677	61393	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	16260	174646	SH	DEFINED	02
METLIFE INC	COM	59156R108	904	15318	SH	DEFINED	02
METTLER TOLEDO INTERNATIONAL	COM	592688105	268	3395	SH	DEFINED	02
MICROCHIP TECHNOLOGY INC	COM	595017104	986	30152	SH	DEFINED	02

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MICRON TECHNOLOGY INC	COM	595112103	583	41788	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	77694	2601932	SH	DEFINED	02
MICROVISION INC DEL	COM	594960106	90	28300	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	26430	180289	SH	DEFINED	02
MILACRON INC	COM	598709103	34	42320	SH	DEFINED	02
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	499	187	SH	DEFINED	02
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	205	297	SH	DEFINED	02
MILLIPORE CORP	COM	601073109	1074	16133	SH	DEFINED	02
MILLS CORP	COM	601148109	362	18076	SH	DEFINED	02
MINE SAFETY APPLIANCES CO	COM	602720104	234	6387	SH	DEFINED	02
MIRANT CORP NEW	COM	60467R100	4083	129342	SH	DEFINED	02
MOHAWK INDS INC	COM	608190104	582	7775	SH	DEFINED	02
MOLSON COORS BREWING CO	CL B	60871R209	245	3205	SH	DEFINED	02
MOMENTA PHARMACEUTICALS INC	COM	60877T100	672	42715	SH	DEFINED	02
MONSTER WORLDWIDE INC	COM	611742107	680	14588	SH	DEFINED	02
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	5571	299358	SH	DEFINED	02
MOODYS CORP	COM	615369105	1374	19893	SH	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	1235	15172	SH	DEFINED	02
MORNINGSTAR INC	COM	617700109	962	21352	SH	DEFINED	02
MPS GROUP INC	COM	553409103	205	14472	SH	DEFINED	02
MUELLER INDS INC	COM	624756102	268	8457	SH	DEFINED	02
MURPHY OIL CORP	COM	626717102	455	8949	SH	DEFINED	02
MYRIAD GENETICS INC	COM	62855J104	1961	62644	SH	DEFINED	02
NASDAQ 100 TR	UNIT SER 1	631100104	790	18300	SH	DEFINED	02
NASDAQ STOCK MARKET INC	COM	631103108	1124	36499	SH	DEFINED	02
NATIONAL INSTRS CORP	COM	636518102	704	25830	SH	DEFINED	02
NAUTILUS INC	COM	63910B102	534	38153	SH	DEFINED	02
NBTY INC	COM	628782104	591	14219	SH	DEFINED	02
NCR CORP NEW	COM	62886E108	2176	43271	SH	DEFINED	02
NELNET INC	CL A	64031N108	665	24295	SH	DEFINED	02
NETFLIX COM INC	COM	64110L106	2163	83626	SH	DEFINED	02
NETLOGIC MICROSYSTEMS INC	COM	64118B100	411	18935	SH	DEFINED	02
NETWORK APPLIANCE INC	COM	64120L104	1331	33897	SH	DEFINED	02
NEUROCRINE BIOSCIENCES INC	COM	64125C109	5357	514063	SH	DEFINED	02
NEUSTAR INC	CL A	64126X201	364	11227	SH	DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1061	33598	SH	DEFINED	02
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	1365	40684	SH	DEFINED	02
NEW YORK CMNTY BANCORP INC	COM	649445103	1433	89037	SH	DEFINED	02
NEWELL RUBBERMAID INC	COM	651229106	240	8304	SH	DEFINED	02
NEWFIELD EXPL CO	COM	651290108	362	7870	SH	DEFINED	02
NEWMONT MINING CORP	COM	651639106	1926	42656	SH	DEFINED	02
NEWS CORP	CL A	65248E104	535	24920	SH	DEFINED	02
NEWS CORP	CL B	65248E203	748	33623	SH	DEFINED	02
NII HLDGS INC	CL B NEW	62913F201	2485	38558	SH	DEFINED	02
NIKE INC	CL B	654106103	9755	98506	SH	DEFINED	02
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	309	12453	SH	DEFINED	02
NIS GROUP CO LTD	SP ADR 10 ORD	654655109	150	32140	SH	DEFINED	02
NOBLE CORPORATION	SHS	G65422100	418	500	SH	DEFINED	02
NOKIA CORP	SPONSORED ADR	654902204	2463	121215	SH	DEFINED	02
NORDSTROM INC	COM	655664100	1129	22886	SH	DEFINED	02
NORFOLK SOUTHERN CORP	COM	655844108	726	14435	SH	DEFINED	02
NORTEL INVERSORA S A	SPON ADR PFD B	656567401	158	11654	SH	DEFINED	02
NOVARTIS A G	SPONSORED ADR	66987V109	424	7384	SH	DEFINED	02
NOVATEL WIRELESS INC	COM NEW	66987M604	583	60243	SH	DEFINED	02
NOVELIS INC	COM	67000X106	255	9153	SH	DEFINED	02
NPS PHARMACEUTICALS INC	COM	62936P103	86	19031	SH	DEFINED	02
NRG ENERGY INC	COM NEW	629377508	25655	458038	SH	DEFINED	02
NTL INC DEL	COM	62941W101	8657	342975	SH	DEFINED	02
NVIDIA CORP	COM	67066G104	3208	86680	SH	DEFINED	02
NYSE GROUP INC	COM	62949W103	280554	2886372	SH	DEFINED	02
O REILLY AUTOMOTIVE INC	COM	686091109	1394	43487	SH	DEFINED	02
OAKLEY INC	COM	673662102	468	23350	SH	DEFINED	02

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OCCIDENTAL PETE CORP DEL	COM	674599105	4981	102009	SH	DEFINED	02
OCCULOGIX INC	COM	67461T107	100	63450	SH	DEFINED	02
OFFICEMAX INC DEL	COM	67622P101	482	9701	SH	DEFINED	02
OGE ENERGY CORP	COM	670837103	1411	35284	SH	DEFINED	02
OHIO CAS CORP	COM	677240103	272	9124	SH	DEFINED	02
OIL SVC HOLDERS TR	DEPOSTRY RCPT	678002106	905	6478	SH	DEFINED	02
OLD REP INTL CORP	COM	680223104	459	19698	SH	DEFINED	02
OM GROUP INC	COM	670872100	244	5393	SH	DEFINED	02
OMI CORP NEW	COM	Y6476W104	224	10562	SH	DEFINED	02
OMNICARE INC	COM	681904108	502	13007	SH	DEFINED	02
ONEOK INC NEW	COM	682680103	788	18283	SH	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	2206	27936	SH	DEFINED	02
OPENWAVE SYS INC	COM NEW	683718308	511	55320	SH	DEFINED	02
OPSWARE INC	COM	68383A101	113	12823	SH	DEFINED	02
ORACLE CORP	COM	68389X105	9587	559307	SH	DEFINED	02
ORBOTECH LTD	ORD	M75253100	204	8033	SH	DEFINED	02
OSHKOSH TRUCK CORP	COM	688239201	438	9045	SH	DEFINED	02
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	214	3803	SH	DEFINED	02
PACIFIC SUNWEAR CALIF INC	COM	694873100	275	14045	SH	DEFINED	02
PACKAGING CORP AMER	COM	695156109	272	12314	SH	DEFINED	02
PAIN THERAPEUTICS INC	COM	69562K100	297	2050	SH	DEFINED	02
PAN AMERICAN SILVER CORP	COM	697900108	7275	289049	SH	DEFINED	02
PANACOS PHARMACEUTICALS INC	COM	69811Q106	113	28276	SH	DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	2739	122443	SH	DEFINED	02
PARALLEL PETE CORP DEL	COM	699157103	280	15921	SH	DEFINED	02
PARKERVISION INC	COM	701354102	1126	100951	SH	DEFINED	02
PARTNERRE LTD	COM	G6852T105	244	3433	SH	DEFINED	02
PATTERSON COMPANIES INC	COM	703395103	212	5980	SH	DEFINED	02
PATTERSON UTI ENERGY INC	COM	703481101	640	27543	SH	DEFINED	02
PDL BIOPHARMA INC	COM	69329Y104	424	21068	SH	DEFINED	02
PEABODY ENERGY CORP	COM	704549104	8996	222622	SH	DEFINED	02
PEACE ARCH ENTMT GROUP INC	COM	704586304	10	10718	SH	DEFINED	02
PENN NATL GAMING INC	COM	707569109	1776	42661	SH	DEFINED	01
PENTAIR INC	COM	709631105	415	13221	SH	DEFINED	02
PENWEST PHARMACEUTICALS CO	COM	709754105	1974	118746	SH	DEFINED	02
PEP BOYS MANNY MOE & JACK	COM	713278109	1028	69195	SH	DEFINED	02
PEPCO HOLDINGS INC	COM	713291102	580	22294	SH	DEFINED	02
PEPSICO INC	COM	713448108	6241	99778	SH	DEFINED	02
PERU COPPER INC	COM	715455101	147	43000	SH	DEFINED	02
PETROBRAS ENERGIA PARTCPTNS	SP ADR B SHS	71646M102	588	48197	SH	DEFINED	02
PETROHAWK ENERGY CORP	COM	716495106	622	54106	SH	DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	1306	14081	SH	DEFINED	02
PETSMART INC	COM	716768106	851	29503	SH	DEFINED	02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	6003	77900	SH	DEFINED	02
PHARMACYCLICS INC	COM	716933106	223	43888	SH	DEFINED	02
PHARMANET DEV GROUP INC	COM	717148100	1443	32144	SH	DEFINED	02
PHARMION CORP	COM	71715B409	325	12623	SH	DEFINED	02
PIER 1 IMPORTS INC	COM	720279108	1326	222819	SH	DEFINED	02
PINNACLE ENTMT INC	COM	723456109	816	24624	SH	DEFINED	02
PLAINS EXPL& PRODTN CO	COM	726505100	2429	51113	SH	DEFINED	02
PLC SYS INC	COM	69341D104	38	62348	SH	DEFINED	02
POLYCOM INC	COM	73172K104	718	23219	SH	DEFINED	02
POLYMEDICA CORP	COM	731738100	1545	38237	SH	DEFINED	02
POOL CORPORATION	COM	73278L105	441	11259	SH	DEFINED	02
POTALPLAYER INC	COM	736187204	192	14308	SH	DEFINED	02
POTLATCH CORP NEW	COM	737630103	239	5450	SH	DEFINED	01
POWERSHARES ETF TRUST	DYNM SM CP GRW	73935X872	4124	232975	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNM SM CP VAL	73935X864	3999	220837	SH	DEFINED	02
POWERSHARES ETF TRUST	FTSE RAFI 1000	73935X583	10734	185000	SH	DEFINED	02
POWERSHARES ETF TRUST	HI GRW RT DIV	73935X724	3490	207125	SH	DEFINED	02
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	441	26762	SH	DEFINED	02
POWERSHARES ETF TRUST	HLTHCR SEC POR	73935X351	7499	289326	SH	DEFINED	02

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POWERSHARES ETF TRUST	HLTHCR SVC POR	73935X328	9410	367990	SH	DEFINED	02
POWERSHARES ETF TRUST	DYMN MC GRWTH	73935X807	2286	119800	SH	DEFINED	02
POWERSHARES ETF TRUST	MAGNIQUANT POR	73935X468	2269	85300	SH	DEFINED	02
POWERSHARES ETF TRUST	WILDERHILL PRO	73935X161	20679	799644	SH	DEFINED	02
POWERSHARES ETF TRUST	WNRHLL CLN EN	73935X500	10481	606170	SH	DEFINED	02
POWERSHARES ETF TRUST	INTL DIV ACHV	73935X716	1374	72492	SH	DEFINED	02
POWERSHARES ETF TRUST	DYMN MC VAL	73935X880	1999	107706	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNAMIC TELECO	73935X765	1579	82285	SH	DEFINED	01
POWERSHARES ETF TRUST	CON STAPLE SEC	73935X393	6598	250767	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN BIOT & GEN	73935X856	10642	600914	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN EN EX PROD	73935X658	3779	200476	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN FD & BEV	73935X849	742	45172	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN NETWKG PRT	73935X815	2567	146206	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN OIL SVCS	73935X625	5726	288018	SH	DEFINED	02
POWERSHARES ETF TRUST	DYN SEMCT PORT	73935X781	1341	77700	SH	DEFINED	01
POWERSHARES ETF TRUST	DYN SFTWR PORT	73935X773	229	11929	SH	DEFINED	02
POWERSHARES ETF TRUST	DYNAM MIDCP PT	73935X443	14999	583379	SH	DEFINED	02
POWERSHARES ETF TRUST	CLEANTECH PORT	73935X278	22214	883271	SH	DEFINED	02
POWERWAVE TECHNOLOGIES INC	COM	739363109	292	45249	SH	DEFINED	02
PPL CORP	COM	69351T106	878	24495	SH	DEFINED	02
PRICELINE COM INC	COM NEW	741503403	1617	37090	SH	DEFINED	02
PROASSURANCE CORP	COM	74267C106	281	5630	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	5646	87847	SH	DEFINED	02
PROGRESSIVE CORP OHIO	COM	743315103	8457	349183	SH	DEFINED	02
PROSHARES TR	SHORT QQQ PSHS	74347R602	9865	156832	SH	DEFINED	02
PROSHARES TR	SHORT DOW 30	74347R701	3223	51525	SH	DEFINED	02
PROTECTIVE LIFE CORP	COM	743674103	243	5109	SH	DEFINED	02
PSS WORLD MED INC	COM	69366A100	525	1250	SH	DEFINED	02
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	214	5714	SH	DEFINED	
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	483	7276	SH	DEFINED	02
PUGET ENERGY INC NEW	COM	745310102	1323	52154	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	369	11150	SH	DEFINED	02
PYR ENERGY CORP	COM	693677106	18	19818	SH	DEFINED	02
QIAO XING UNIVERSAL TELEPHON	ORD	G7303A109	197	14963	SH	DEFINED	02
QLOGIC CORP	COM	747277101	3512	160241	SH	DEFINED	02
QUANTA SVCS INC	COM	74762E102	329	16721	SH	DEFINED	02
QUANTUM FUEL SYS TECH WORLDW	COM	74765E109	41	25656	SH	DEFINED	02
QUESTAR CORP	COM	748356102	4554	54839	SH	DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	1526	41699	SH	DEFINED	02
RADIAN GROUP INC	COM	750236101	261	4844	SH	DEFINED	02
RAMBUS INC DEL	COM	750917106	302	15971	SH	DEFINED	01
RANDGOLD RES LTD	ADR	752344309	574	24459	SH	DEFINED	02
RANGE RES CORP	COM	75281A109	248	9041	SH	DEFINED	02
RAYTHEON CO	COM NEW	755111507	3462	65565	SH	DEFINED	02
REALOGY CORP	COM	75605E100	859	28345	SH	DEFINED	02
REDBACK NETWORKS INC	COM NEW	757209507	1196	47964	SH	DEFINED	02
REGAL ENTMT GROUP	CL A	758766109	1368	64183	SH	DEFINED	02
REGIS CORP MINN	COM	758932107	248	6260	SH	DEFINED	02
RENT A CTR INC NEW	COM	76009N100	958	32457	SH	DEFINED	02
REPUBLIC SVCS INC	COM	760759100	576	14154	SH	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	12156	95130	SH	DEFINED	02
RETAIL HOLDRS TR	DEP RCPT	76127U101	2760	27780	SH	DEFINED	02
REUNION INDS INC	COM	761312107	25	67270	SH	DEFINED	02
REYNOLDS AMERICAN INC	COM	761713106	4333	66185	SH	DEFINED	02
RIO TINTO PLC	SPONSORED ADR	767204100	446	238	SH	DEFINED	02
RITE AID CORP	COM	767754104	1688	310339	SH	DEFINED	02
ROCKWELL AUTOMATION INC	COM	773903109	229	3756	SH	DEFINED	02
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	473	10387	SH	DEFINED	02
RPM INTL INC	COM	749685103	295	14103	SH	DEFINED	02
RTI INTL METALS INC	COM	74973W107	202	2583	SH	DEFINED	
RUDDICK CORP	COM	781258108	890	32069	SH	DEFINED	02
RYDEX ETF TRUST	S&P 500 EQ TRD	78355W106	22737	480300	SH	DEFINED	02

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RYLAND GROUP INC	COM	783764103	535	9797	SH	DEFINED	01
SABRE HLDGS CORP	CL A	785905100	494	520	SH	DEFINED	02
SALTON INC	COM	795757103	83	36748	SH	DEFINED	02
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	613	18655	SH	DEFINED	02
SANDISK CORP	COM	80004C101	2919	67834	SH	DEFINED	02
SANOFI AVENTIS	SPONSORED ADR	80105N105	1087	23534	SH	DEFINED	02
SARA LEE CORP	COM	803111103	4565	268044	SH	DEFINED	02
SCANA CORP NEW	COM	80589M102	284	6994	SH	DEFINED	02
SCHEIN HENRY INC	COM	806407102	1221	24929	SH	DEFINED	02
SCHERING PLOUGH CORP	COM	806605101	202	8543	SH	DEFINED	
SCHLUMBERGER LTD	COM	806857108	7922	125434	SH	DEFINED	02
SCHULMAN A INC	COM	808194104	289	12992	SH	DEFINED	02
SCIENTIFIC GAMES CORP	CL A	80874P109	923	30518	SH	DEFINED	02
SCOTTISH PWR PLC	SP ADR FNL NEW	81013T804	1089	18635	SH	DEFINED	02
SCOTTISH RE GROUP LIMITED	SHS	G73537410	134	25087	SH	DEFINED	02
SEAGATE TECHNOLOGY	SHS	G7945J104	646	24400	SH	DEFINED	02
SEALED AIR CORP NEW	COM	81211K100	566	8711	SH	DEFINED	02
SECURE COMPUTING CORP	COM	813705100	205	31315	SH	DEFINED	02
SEI INVESTMENTS CO	COM	784117103	202	3394	SH	DEFINED	
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	3039	79110	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	339	12961	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	397	11343	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	237	10182	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	2444	63875	SH	DEFINED	02
SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	81663N206	501	77825	SH	DEFINED	02
SEPRACOR INC	COM	817315104	11267	182967	SH	DEFINED	02
SHIRE PLC	SPONSORED ADR	82481R106	24208	391975	SH	DEFINED	02
SIERRA HEALTH SVCS INC	COM	826322109	447	12411	SH	DEFINED	01
SIERRA PAC RES NEW	COM	826428104	590	35085	SH	DEFINED	01
SIGMA DESIGNS INC	COM	826565103	337	13235	SH	DEFINED	02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	841	106961	SH	DEFINED	02
SILVER STD RES INC	COM	82823L106	739	24026	SH	DEFINED	02
SINOVAC BIOTECH LTD	SHS	P8696W104	32	13863	SH	DEFINED	02
SIRIUS SATELLITE RADIO INC	COM	82966U103	4602	1300000	SH	DEFINED	02
SKECHERS U S A INC	CL A	830566105	467	14015	SH	DEFINED	02
SKYWEST INC	COM	830879102	543	21270	SH	DEFINED	02
SMITH & WESSON HLDG CORP	COM	831756101	224	21634	SH	DEFINED	02
SMITHFIELD FOODS INC	COM	832248108	280	10931	SH	DEFINED	02
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	2532	18680	SH	DEFINED	02
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	313	7700	SH	DEFINED	02
SONIC SOLUTIONS	COM	835460106	585	35901	SH	DEFINED	01
SONOCO PRODS CO	COM	835495102	324	8501	SH	DEFINED	02
SOTHEBYS	COM	835898107	605	19518	SH	DEFINED	02
SOUTHERN COPPER CORP	COM	84265V105	10703	198602	SH	DEFINED	02
SOUTHWEST WTR CO	COM	845331107	203	14776	SH	DEFINED	02
SPANSION INC	COM CL A	84649R101	203	13653	SH	DEFINED	02
SPECTRUM BRANDS INC	COM	84762L105	146	13353	SH	DEFINED	02
SPRINT NEXTEL CORP	COM FON	852061100	8191	378577	SH	DEFINED	02
SRA INTL INC	CL A	78464R105	214	8003	SH	DEFINED	
ST JUDE MED INC	COM	790849103	963	26331	SH	DEFINED	02
STANDARD PAC CORP NEW	COM	85375C101	507	18925	SH	DEFINED	02
STAR SCIENTIFIC INC	COM	85517P101	574	176602	SH	DEFINED	02
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	637	10184	SH	DEFINED	02
STATE STR CORP	COM	857477103	510	7560	SH	DEFINED	02
STEEL DYNAMICS INC	COM	858119100	400	3020	SH	DEFINED	02
STEMCELLS INC	COM	85857R105	109	41193	SH	DEFINED	01
STERIS CORP	COM	859152100	591	23496	SH	DEFINED	02
STMICROELECTRONICS N V	NY REGISTRY	861012102	1080	58721	SH	DEFINED	02
STREETTRACKS SER TR	SPDR MTL&MNG	86330E646	8561	173751	SH	DEFINED	02
STREETTRACKS SER TR	SPDR RETAIL	86330E588	4408	108548	SH	DEFINED	02
STREETTRACKS SER TR	SPDR PHARMACTL	86330E596	25417	738433	SH	DEFINED	02
STREETTRACKS SER TR	DJ WL SMCP ETF	86330E810	2075	33888	SH	DEFINED	02

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STREETTRACKS SER TR	SPDR OILGAS EX	86330E620	12321	323121	SH	DEFINED	02
STREETTRACKS SER TR	SPDR OILGAS EQ	86330E638	9905	336567	SH	DEFINED	02
STREETTRACKS SER TR	SPDR HOMEBUILD	86330E745	3515	94000	SH	DEFINED	02
STREETTRACKS SER TR	KBW REGION BKG	86330E554	6058	120863	SH	DEFINED	02
STREETTRACKS SER TR	KBW CAP MK ETF	86330E778	4756	70974	SH	DEFINED	02
STREETTRACKS SER TR	DJ WLSH TOT MK	86330E885	2627	25800	SH	DEFINED	01
STREETTRACKS SER TR	KBW BK ETF	86330E794	1748	30000	SH	DEFINED	02
STRYKER CORP	COM	863667101	3853	69921	SH	DEFINED	02
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	528	15528	SH	DEFINED	02
SUNTRUST BKS INC	COM	867914103	6149	72805	SH	DEFINED	02
SUPERGEN INC	COM	868059106	829	163116	SH	DEFINED	02
SVB FINL GROUP	COM	78486Q101	1037	22233	SH	DEFINED	01
SWIFT TRANSN CO	COM	870756103	704	26786	SH	DEFINED	01
SYBASE INC	COM	871130100	208	800	SH	DEFINED	
SYBASE INC	COM	871130100	1677	67888	SH	DEFINED	02
SYMANTEC CORP	COM	871503108	1634	78381	SH	DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	622	41609	SH	DEFINED	02
SYMMETRY MED INC	COM	871546206	212	15331	SH	DEFINED	02
SYNERON MEDICAL LTD	ORD SHS	M87245102	327	12067	SH	DEFINED	02
SYNIVERSE HLDGS INC	COM	87163F106	310	20649	SH	DEFINED	02
SYNOPSIS INC	COM	871607107	672	25146	SH	DEFINED	02
TAG-IT PAC INC	COM	873774103	31	30014	SH	DEFINED	02
TANOX INC	COM	87588Q109	353	17762	SH	DEFINED	02
TARGET CORP	COM	87612E106	1307	22902	SH	DEFINED	02
TASER INTL INC	COM	87651B104	1477	194142	SH	DEFINED	02
TCF FINL CORP	COM	872275102	476	17362	SH	DEFINED	02
TD AMERITRADE HLDG CORP	COM	87236Y108	7872	486518	SH	DEFINED	02
TD BANKNORTH INC	COM	87235A101	864	26774	SH	DEFINED	02
TECH DATA CORP	COM	878237106	317	8372	SH	DEFINED	02
TECHNIP NEW	SPONSORED ADR	878546209	259	3779	SH	DEFINED	02
TEEKAY SHIPPING MARSHALL ISL	COM	Y8564W103	5314	121820	SH	DEFINED	02
TEKELEC	COM	879101103	2673	180258	SH	DEFINED	02
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	1245	83436	SH	DEFINED	02
TELEPHONE & DATA SYS INC	COM	879433100	4645	85488	SH	DEFINED	02
TELETOUCH COMMUNICATIONS INC	COM NEW	87951V206	10	37410	SH	DEFINED	02
TENGASCO INC	COM NEW	88033R205	38	53589	SH	DEFINED	02
TERADYNE INC	COM	880770102	485	32444	SH	DEFINED	02
TEREX CORP NEW	COM	880779103	9943	153957	SH	DEFINED	02
TERNIUM SA	SPON ADR	880890108	319	10800	SH	DEFINED	02
TERRA INDS INC	COM	880915103	848	70773	SH	DEFINED	02
TESORO CORP	COM	881609101	4970	75569	SH	DEFINED	02
TETON ENERGY CORP	COM	881628101	122	24367	SH	DEFINED	02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4233	136186	SH	DEFINED	02
THOMAS & BETTS CORP	COM	884315102	325	6864	SH	DEFINED	02
THOR INDS INC	COM	885160101	1282	29142	SH	DEFINED	02
THRESHOLD PHARMACEUTICAL INC	COM	885807107	118	31935	SH	DEFINED	02
TIMKEN CO	COM	887389104	372	12757	SH	DEFINED	02
TITANIUM METALS CORP	COM NEW	888339207	389	13172	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	2073	72660	SH	DEFINED	02
TOM ONLINE INC	ADR REG S	889728200	741	47854	SH	DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	277	4622	SH	DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	309	4299	SH	DEFINED	02
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	410	3050	SH	DEFINED	02
TRACTOR SUPPLY CO	COM	892356106	251	5604	SH	DEFINED	02
TRANSOCEAN INC	ORD	G90078109	12147	150161	SH	DEFINED	01
TRI VY CORP	COM	895735108	120	12600	SH	DEFINED	02
TRIAD HOSPITALS INC	COM	89579K109	625	14950	SH	DEFINED	02
TRIBUNE CO NEW	COM	896047107	848	27548	SH	DEFINED	02
TRIDENT MICROSYSTEMS INC	COM	895919108	888	48862	SH	DEFINED	02
TRIQUINT SEMICONDUCTOR INC	COM	89674K103	84	18620	SH	DEFINED	02
TYCO INTL LTD NEW	COM	902124106	6298	207164	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	628	20664	SH	DEFINED	02

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TYSON FOODS INC	CL A	902494103	215	13096	SH	DEFINED	02
U S AIRWAYS GROUP INC	COM	90341W108	211	3924	SH	DEFINED	
U S AIRWAYS GROUP INC	COM	90341W108	8715	161835	SH	DEFINED	01
U S G CORP	COM NEW	903293405	2192	40000	SH	DEFINED	02
UAL CORP	COM NEW	902549807	23612	536641	SH	DEFINED	01
UNION PAC CORP	COM	907818108	5120	55637	SH	DEFINED	02
UNISYS CORP	COM	909214108	1408	179570	SH	DEFINED	01
UNITED DOMINION REALTY TR IN	COM	910197102	323	10176	SH	DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	719	205992	SH	DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	17077	233477	SH	DEFINED	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2966	54557	SH	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	8702	161952	SH	DEFINED	01
UNIVERSAL DISPLAY CORP	COM	91347P105	259	17237	SH	DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	224	4042	SH	DEFINED	02
UNUMPROVIDENT CORP	COM	91529Y106	1350	64989	SH	DEFINED	02
US BANCORP DEL	COM NEW	902973304	358	9894	SH	DEFINED	02
UTILITIES HOLDERS TR	DEPOSITRY RCPT	918019100	211	50	SH	DEFINED	
UTILITIES HOLDERS TR	DEPOSITRY RCPT	918019100	14157	107500	SH	DEFINED	01
UTSTARCOM INC	COM	918076100	210	1380	SH	DEFINED	
VALERO ENERGY CORP NEW	COM	91913Y100	13678	267358	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	285	1655	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	788	1500	SH	PUT	DEFINED 02
VALSPAR CORP	COM	920355104	2259	81727	SH	DEFINED	01
VANGUARD INDEX FDS	SMALL CP ETF	922908751	966	14184	SH	DEFINED	02
VANGUARD INDEX FDS	STK MRK ETF	922908769	5629	40148	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	PACIFIC ETF	922042866	6162	92703	SH	DEFINED	02
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	9329	120545	SH	DEFINED	01
VANGUARD SPECIALIZED PORTFOL	DIV APP ETF	921908844	26354	489859	SH	DEFINED	01
VANGUARD WORLD FDS	CONSUM DIS ETF	92204A108	1983	32615	SH	DEFINED	01
VANGUARD WORLD FDS	FINANCIALS ETF	92204A405	1698	25927	SH	DEFINED	02
VANGUARD WORLD FDS	HEALTH CAR ETF	92204A504	836	14669	SH	DEFINED	02
VARIAN MED SYS INC	COM	92220P105	479	10060	SH	DEFINED	02
VEECO INSTRS INC DEL	COM	922417100	966	51552	SH	DEFINED	02
VERIFONE HLDGS INC	COM	92342Y109	2009	56738	SH	DEFINED	02
VERIZON COMMUNICATIONS	COM	92343V104	6958	186843	SH	DEFINED	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	1962	2605	SH	CALL	DEFINED 02
VIACOM INC NEW	CL B	92553P201	1569	38243	SH	DEFINED	02
VIAD CORP	COM NEW	92552R406	1104	27195	SH	DEFINED	02
VIRAGEN INC	COM NEW	927638403	4	25996	SH	DEFINED	02
VISTACARE INC	CL A	92839Y109	104	10265	SH	DEFINED	02
VISTEON CORP	COM	92839U107	153	18072	SH	DEFINED	02
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	251	12813	SH	DEFINED	02
W & T OFFSHORE INC	COM	92922P106	423	13764	SH	DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	1977	34705	SH	DEFINED	02
WAL MART STORES INC	COM	931142103	17281	374220	SH	DEFINED	01
WALGREEN CO	COM	931422109	1252	27287	SH	DEFINED	02
WARNER MUSIC GROUP CORP	COM	934550104	296	12905	SH	DEFINED	02
WASHINGTON MUT INC	COM	939322103	7800	171472	SH	DEFINED	01
WASHINGTON POST CO	CL B	939640108	360	483	SH	DEFINED	02
WATSCO INC	COM	942622200	317	6713	SH	DEFINED	02
WCI CMNTYS INC	COM	92923C104	2960	154308	SH	DEFINED	01
WCI CMNTYS INC	COM	92923C104	1483	77328	SH	DEFINED	02
WEBSIDESTORY INC	COM	947685103	935	73820	SH	DEFINED	02
WEBSTER FINL CORP CONN	COM	947890109	202	4140	SH	DEFINED	
WEIGHT WATCHERS INTL INC NEW	COM	948626106	1063	20232	SH	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	1000	28111	SH	DEFINED	02
WENDYS INTL INC	COM	950590109	12091	365388	SH	DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	242	4719	SH	DEFINED	02
WESTAR ENERGY INC	COM	95709T100	227	8763	SH	DEFINED	02
WESTERN REFNG INC	COM	959319104	270	10618	SH	DEFINED	02
WESTERN UN CO	COM	959802109	61481	2742261	SH	DEFINED	01
WESTERN UN CO	COM	959802109	1162	51847	SH	DEFINED	02

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WESTWOOD ONE INC	COM	961815107	248	35125	SH	DEFINED	02
WET SEAL INC	CL A	961840105	2095	314055	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	8584	121505	SH	DEFINED	01
WGL HLDGS INC	COM	92924F106	234	7196	SH	DEFINED	02
WHIRLPOOL CORP	COM	963320106	6816	82103	SH	DEFINED	02
WHOLE FOODS MKT INC	COM	966837106	1897	40430	SH	DEFINED	02
WILLBROS GROUP INC	COM	969199108	582	30800	SH	DEFINED	02
WILLIAMS COS INC DEL	COM	969457100	641	8100	SH	DEFINED	02
WILLIAMS COS INC DEL	COM	969457100	14470	553980	SH	DEFINED	01
WILMINGTON TRUST CORP	COM	971807102	448	10622	SH	DEFINED	02
WIND RIVER SYSTEMS INC	COM	973149107	522	50882	SH	DEFINED	01
WINNEBAGO INDS INC	COM	974637100	562	17085	SH	DEFINED	02
WIPRO LTD	SPON ADR 1 SH	97651M109	883	54703	SH	DEFINED	02
WIRELESS HOLDRS TR	DEPOSITRY RCPT	97653L208	14869	247000	SH	DEFINED	01
WISDOMTREE TRUST	JP TOTAL DIVID	97717W851	659	11900	SH	DEFINED	02
WISDOMTREE TRUST	PAC EXJP TOT D	97717W828	5313	84429	SH	DEFINED	01
WISDOMTREE TRUST	JP HG-YIELDING	97717W844	1595	27659	SH	DEFINED	02
WISDOMTREE TRUST	INTL SMCAP DIV	97717W760	2463	39124	SH	DEFINED	01
WISDOMTREE TRUST	HG-YIELDING EQ	97717W208	2144	37130	SH	DEFINED	02
WISDOMTREE TRUST	EUROPE TOT DIV	97717W885	4382	71004	SH	DEFINED	02
WISDOMTREE TRUST	EUROPE SMCP DV	97717W869	653	10000	SH	DEFINED	02
WISDOMTREE TRUST	DIEFA HG YD EQ	97717W802	5076	82202	SH	DEFINED	02
WISDOMTREE TRUST	INTL DV TOP100	97717W786	5131	80589	SH	DEFINED	02
WITNESS SYS INC	COM	977424100	324	18456	SH	DEFINED	02
WYETH	COM	983024100	4701	92331	SH	DEFINED	02
WYNDHAM WORLDWIDE CORP	COM	98310W108	490	15309	SH	DEFINED	02
XANSER CORP	COM	98389J103	112	23058	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	381	16519	SH	DEFINED	02
XM SATELLITE RADIO HLDGS INC	CL A	983759101	2196	151988	SH	DEFINED	01
YAHOO INC	COM	984332106	15404	603144	SH	DEFINED	01
YANKEE CANDLE INC	COM	984757104	371	10817	SH	DEFINED	02
YRC WORLDWIDE INC	COM	984249102	1560	41336	SH	DEFINED	02
ZEBRA TECHNOLOGIES CORP	CL A	989207105	300	8619	SH	DEFINED	02
ZIMMER HLDGS INC	COM	98956P102	544	6944	SH	DEFINED	02
ZORAN CORP	COM	98975F101	253	17372	SH	DEFINED	02
ZUMIEZ INC	COM	989817101	226	7649	SH	DEFINED	02
ZWEIG TOTAL RETURN FD INC	COM	989837109	59	10000	SH	DEFINED	02