

# List of Section 13F Securities

4th Quarter ♦ FY 2004

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*U.S. Securities and Exchange Commission*

## OFFICIAL LIST OF SECTION 13(f) SECURITIES USER INFORMATION SHEET

### General

This list of "Section 13(f) securities" as defined by Rule 13f-1(c) [17 CFR 240.13f-1(c)] is made available to the public pursuant to Section 13(f)(3) of the Securities Exchange Act of 1934 [15 USC 78m(f)(3)]. It is made available for use in the preparation of reports filed with the Securities and Exchange Commission pursuant to Rule 13f-1 [17 CFR 240.13f-1] under Section 13(f) of the Securities Exchange Act of 1934. An updated list is published on a quarterly basis.

This list is current as of December 15, 2004, and may be relied on by institutional investment managers filing Form 13F reports for the calendar quarter ending December 31, 2004. Institutional investment managers should report holdings--number of shares and fair market value--as of the last day of the calendar quarter as required by [ Section 13(f)(1) and Rule 13f-1] thereunder.

### Features

- (1) Additions and Deletions: Revisions made to the list of Section 13(f) securities are indicated in a column titled "STATUS." The word "ADDED" in the status column opposite the name of a security indicates that the security has become a Section 13(f) security. The word "DELETED" in the status column opposite the name of a security indicates that the security ceases to be a 13(f) security since the date of the last list.
  
- (2) List of options: An asterisk is placed next to the name of any security having a listed option and each option is individually listed with its own CUSIP number immediately below the name of the security having the option. A manager reporting holdings of options on its Form 13F should use the CUSIP number of the underlying securities to which the option relates.

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Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 1

Run Time: 17:16

**Fiscal Year: 2004 Qtr: 4**

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| <b>CUSIP NO</b> | <b>ISSUER NAME</b>           | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------------|---------------------------|---------------|
| B49233 10 7     | ICOS VISION SYS CORP N V     | ORD                       |               |
| D1668R 12 3     | * DAIMLERCHRYSLER AG         | ORD                       |               |
| D1668R 90 3     | DAIMLERCHRYSLER AG           | CALL                      |               |
| D1668R 95 3     | DAIMLERCHRYSLER AG           | PUT                       |               |
| D18190 89 8     | * DEUTSCHE BANK AG NAMEN     | ORD                       |               |
| D18190 90 8     | DEUTSCHE BANK AG NAMEN       | CALL                      |               |
| D18190 95 8     | DEUTSCHE BANK AG NAMEN       | PUT                       |               |
| E90215 10 9     | TELVENT GIT SA               | SHS                       | ADDED         |
| G0070K 10 3     | * ACE LTD                    | ORD                       |               |
| G0070K 90 3     | ACE LTD                      | CALL                      |               |
| G0070K 95 3     | ACE LTD                      | PUT                       |               |
| G02602 10 3     | * AMDOCS LTD                 | ORD                       |               |
| G02602 90 3     | AMDOCS LTD                   | CALL                      |               |
| G02602 95 3     | AMDOCS LTD                   | PUT                       |               |
| G02995 10 1     | AMERICAN SAFETY INS HLDGS LT | ORD                       |               |
| G04074 10 3     | * APEX SILVER MINES LTD      | ORD                       |               |
| G04074 90 3     | APEX SILVER MINES LTD        | CALL                      |               |
| G04074 95 3     | APEX SILVER MINES LTD        | PUT                       |               |
| G0450A 10 5     | * ARCH CAP GROUP LTD         | ORD                       |               |
| G0450A 90 5     | ARCH CAP GROUP LTD           | CALL                      |               |
| G0450A 95 5     | ARCH CAP GROUP LTD           | PUT                       |               |
| G04899 10 3     | ARLINGTON TANKERS LTD        | COM                       | ADDED         |
| G05384 10 5     | ASPEN INSURANCE HOLDINGS LTD | SHS                       |               |
| G0585R 10 6     | * ASSURED GUARANTY LTD       | COM                       |               |
| G0585R 90 6     | ASSURED GUARANTY LTD         | CALL                      |               |
| G0585R 95 6     | ASSURED GUARANTY LTD         | PUT                       |               |
| G0692U 10 9     | * AXIS CAPITAL HOLDINGS      | SHS                       |               |
| G0692U 90 9     | AXIS CAPITAL HOLDINGS        | CALL                      |               |
| G0692U 95 9     | AXIS CAPITAL HOLDINGS        | PUT                       |               |
| G1150G 11 1     | * ACCENTURE LTD BERMUDA      | CL A                      |               |
| G1150G 90 1     | ACCENTURE LTD BERMUDA        | CALL                      |               |
| G1150G 95 1     | ACCENTURE LTD BERMUDA        | PUT                       |               |
| G16962 10 5     | * BUNGE LIMITED              | COM                       |               |
| G16962 90 5     | BUNGE LIMITED                | CALL                      |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| G16962 95 5 | BUNGE LIMITED                  | PUT                |         |
| G20045 20 2 | * CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW           |         |
| G20045 90 2 | CENTRAL EUROPEAN MEDIA ENTRP   | CALL               |         |
| G20045 95 2 | CENTRAL EUROPEAN MEDIA ENTRP   | PUT                |         |
| G2108N 10 9 | * CHINADOTCOM CORP             | CL A               |         |
| G2108N 90 9 | CHINADOTCOM CORP               | CALL               |         |
| G2108N 95 9 | CHINADOTCOM CORP               | PUT                |         |
| G21082 10 5 | * CHINA YUCHAI INTL LTD        | COM                |         |
| G21082 90 5 | CHINA YUCHAI INTL LTD          | CALL               |         |
| G21082 95 5 | CHINA YUCHAI INTL LTD          | PUT                |         |
| G2110R 10 6 | * CHIPMOS TECH BERMUDA LTD     | SHS                |         |
| G2110R 90 6 | CHIPMOS TECH BERMUDA LTD       | CALL               |         |
| G2110R 95 6 | CHIPMOS TECH BERMUDA LTD       | PUT                |         |
| G2110U 10 9 | CHINA NATURAL RESOURCES INC    | COM                | ADDED   |
| G23773 10 7 | CONSOLIDATED WATER CO INC      | ORD                |         |
| G24182 10 0 | * COOPER INDS LTD              | CL A               |         |
| G24182 90 0 | COOPER INDS LTD                | CALL               |         |
| G24182 95 0 | COOPER INDS LTD                | PUT                |         |
| G2519Y 10 8 | CREDICORP LTD                  | COM                |         |
| G28471 10 3 | DSG INTL LTD                   | ORD                |         |
| G29539 16 3 | ELAN CORP PLC                  | *W EXP 08/31/200   |         |
| G2955C AA 5 | ELAN CAPITAL CORP LTD          | DBCV 6.500%11/1    | ADDED   |
| G30397 10 6 | * ENDURANCE SPECIALTY HLDGS LT | SHS                |         |
| G30397 90 6 | ENDURANCE SPECIALTY HLDGS LT   | CALL               |         |
| G30397 95 6 | ENDURANCE SPECIALTY HLDGS LT   | PUT                |         |
| G3156P 10 3 | * ASA BERMUDA LIMITED          | COM                | ADDED   |
| G3156P 90 3 | ASA BERMUDA LIMITED            | CALL               | ADDED   |
| G3156P 95 3 | ASA BERMUDA LIMITED            | PUT                | ADDED   |
| G31611 10 9 | * XCELERA INC                  | COM                | DELETED |
| G31611 90 9 | XCELERA INC                    | CALL               | DELETED |
| G31611 95 9 | XCELERA INC                    | PUT                | DELETED |
| G32030 10 1 | EURO TECH HOLDINGS CO LTD      | ORD                |         |
| G3223R 10 8 | * EVEREST RE GROUP LTD         | COM                |         |
| G3223R 90 8 | EVEREST RE GROUP LTD           | CALL               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| G3223R 95 8 | EVEREST RE GROUP LTD          | PUT                |         |
| G36738 10 5 | * FRESH DEL MONTE PRODUCE INC | ORD                |         |
| G36738 90 5 | FRESH DEL MONTE PRODUCE INC   | CALL               |         |
| G36738 95 5 | FRESH DEL MONTE PRODUCE INC   | PUT                |         |
| G3682E 12 7 | * FRONTLINE LTD               | ORD                |         |
| G3682E 90 7 | FRONTLINE LTD                 | CALL               |         |
| G3682E 95 7 | FRONTLINE LTD                 | PUT                |         |
| G37260 10 9 | * GARMIN LTD                  | ORD                |         |
| G37260 90 9 | GARMIN LTD                    | CALL               |         |
| G37260 95 9 | GARMIN LTD                    | PUT                |         |
| G3921A 17 5 | * GLOBAL CROSSING LTD         | SHS NEW            |         |
| G3921A 90 5 | GLOBAL CROSSING LTD           | CALL               |         |
| G3921A 95 5 | GLOBAL CROSSING LTD           | PUT                |         |
| G3930E 10 1 | * GLOBALSANTAFE CORP          | SHS                |         |
| G3930E 90 1 | GLOBALSANTAFE CORP            | CALL               |         |
| G3930E 95 1 | GLOBALSANTAFE CORP            | PUT                |         |
| G39300 10 1 | GLOBAL SOURCES LTD            | ORD                |         |
| G39320 10 9 | GLOBAL-TECH APPLIANCES INC    | ORD                |         |
| G4388N 10 6 | * HELEN OF TROY CORP LTD      | COM                |         |
| G4388N 90 6 | HELEN OF TROY CORP LTD        | CALL               |         |
| G4388N 95 6 | HELEN OF TROY CORP LTD        | PUT                |         |
| G4481U 10 6 | HIGHWAY HLDGS LTD             | ORD                |         |
| G4776G 10 1 | * INGERSOLL-RAND COMPANY LTD  | CL A               |         |
| G4776G 90 1 | INGERSOLL-RAND COMPANY LTD    | CALL               |         |
| G4776G 95 1 | INGERSOLL-RAND COMPANY LTD    | PUT                |         |
| G4911N 30 0 | INTERWAVE COMMUNCTNS INTL LT  | SHS NEW            | DELETED |
| G4933P 10 1 | * IPC HLDGS LTD               | ORD                |         |
| G4933P 90 1 | IPC HLDGS LTD                 | CALL               |         |
| G4933P 95 1 | IPC HLDGS LTD                 | PUT                |         |
| G5138L 10 0 | JINPAN INTL LTD               | ORD                |         |
| G5299G 10 6 | * KNIGHTSBRIDGE TANKERS LTD   | ORD                |         |
| G5299G 90 6 | KNIGHTSBRIDGE TANKERS LTD     | CALL               |         |
| G5299G 95 6 | KNIGHTSBRIDGE TANKERS LTD     | PUT                |         |
| G55312 10 5 | LJ INTL INC                   | ORD                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| G55312 11 3 | LJ INTL INC                    | *W EXP 04/15/200   |        |
| G5876H 10 5 | * MARVELL TECHNOLOGY GROUP LTD | ORD                |        |
| G5876H 90 5 | MARVELL TECHNOLOGY GROUP LTD   | CALL               |        |
| G5876H 95 5 | MARVELL TECHNOLOGY GROUP LTD   | PUT                |        |
| G6052F 10 3 | * MAX RE CAPITAL LTD HAMILTON  | SHS                |        |
| G6052F 90 3 | MAX RE CAPITAL LTD HAMILTON    | CALL               |        |
| G6052F 95 3 | MAX RE CAPITAL LTD HAMILTON    | PUT                |        |
| G62185 10 6 | MONTPELIER RE HOLDINGS LTD     | SHS                |        |
| G6359F 10 3 | * NABORS INDUSTRIES LTD        | SHS                |        |
| G6359F 90 3 | NABORS INDUSTRIES LTD          | CALL               |        |
| G6359F 95 3 | NABORS INDUSTRIES LTD          | PUT                |        |
| G65422 10 0 | * NOBLE CORPORATION            | SHS                |        |
| G65422 90 0 | NOBLE CORPORATION              | CALL               |        |
| G65422 95 0 | NOBLE CORPORATION              | PUT                |        |
| G65773 10 6 | * NORDIC AMERICAN TANKER SHIPP | COM                |        |
| G65773 90 6 | NORDIC AMERICAN TANKER SHIPP   | CALL               |        |
| G65773 95 6 | NORDIC AMERICAN TANKER SHIPP   | PUT                |        |
| G6674P 10 9 | NOVEL DENIM HLDGS LTD          | ORD                |        |
| G67543 10 1 | * OPENTV CORP                  | CL A               |        |
| G67543 90 1 | OPENTV CORP                    | CALL               |        |
| G67543 95 1 | OPENTV CORP                    | PUT                |        |
| G67743 10 7 | ORIENT-EXPRESS HOTELS LTD      | CL A               |        |
| G6797E 10 6 | * O2MICRO INTERNATIONAL LIMITE | ORD                |        |
| G6797E 90 6 | O2MICRO INTERNATIONAL LIMITE   | CALL               |        |
| G6797E 95 6 | O2MICRO INTERNATIONAL LIMITE   | PUT                |        |
| G6852T 10 5 | * PARTNERRE LTD                | COM                |        |
| G6852T 90 5 | PARTNERRE LTD                  | CALL               |        |
| G6852T 95 5 | PARTNERRE LTD                  | PUT                |        |
| G69586 10 8 | PEAK INTL LTD                  | ORD                |        |
| G7127P 10 0 | * PLATINUM UNDERWRITER HLDGS L | COM                |        |
| G7127P 90 0 | PLATINUM UNDERWRITER HLDGS L   | CALL               |        |
| G7127P 95 0 | PLATINUM UNDERWRITER HLDGS L   | PUT                |        |
| G72457 10 7 | PRIMUS GUARANTY LTD            | SHS                | ADDED  |
| G73018 10 6 | PXRE GROUP LTD                 | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| G7303A 10 9 | * QIAO XING UNIVERSAL TELEPHON | ORD                |        |
| G7303A 90 9 | QIAO XING UNIVERSAL TELEPHON   | CALL               |        |
| G7303A 95 9 | QIAO XING UNIVERSAL TELEPHON   | PUT                |        |
| G7313F 10 6 | QUANTA CAPITAL HLDGS LTD       | SHS                |        |
| G7342H 10 7 | * RADICA GAMES LTD             | ORD                |        |
| G7342H 90 7 | RADICA GAMES LTD               | CALL               |        |
| G7342H 95 7 | RADICA GAMES LTD               | PUT                |        |
| G7496G 10 3 | * RENAISSANCERE HOLDINGS LTD   | COM                |        |
| G7496G 90 3 | RENAISSANCERE HOLDINGS LTD     | CALL               |        |
| G7496G 95 3 | RENAISSANCERE HOLDINGS LTD     | PUT                |        |
| G7885T 10 4 | SCOTTISH RE GROUP LTD          | ORD                |        |
| G7945J 10 4 | * SEAGATE TECHNOLOGY           | SHS                |        |
| G7945J 90 4 | SEAGATE TECHNOLOGY             | CALL               |        |
| G7945J 95 4 | SEAGATE TECHNOLOGY             | PUT                |        |
| G81075 10 6 | * SHIP FINANCE INTERNATIONAL L | SHS                |        |
| G81075 90 6 | SHIP FINANCE INTERNATIONAL L   | CALL               |        |
| G81075 95 6 | SHIP FINANCE INTERNATIONAL L   | PUT                |        |
| G81365 10 1 | SILVERSTAR HLDGS LTD           | ORD                |        |
| G81477 10 4 | * SINA CORP                    | ORD                |        |
| G81477 90 4 | SINA CORP                      | CALL               |        |
| G81477 95 4 | SINA CORP                      | PUT                |        |
| G84922 10 6 | STEWART W P & CO LTD           | COM                |        |
| G87210 10 3 | UTI WORLDWIDE INC              | ORD                |        |
| G87340 10 8 | TELEGLOBE INTL HLDGS LTD       | COM                |        |
| G8915Z 10 2 | * HILFIGER TOMMY CORP          | ORD                |        |
| G8915Z 90 2 | HILFIGER TOMMY CORP            | CALL               |        |
| G8915Z 95 2 | HILFIGER TOMMY CORP            | PUT                |        |
| G89935 10 3 | TRAMFORD INTL LTD              | ORD                |        |
| G90078 10 9 | * TRANSOCEAN INC               | ORD                |        |
| G90078 90 9 | TRANSOCEAN INC                 | CALL               |        |
| G90078 95 9 | TRANSOCEAN INC                 | PUT                |        |
| G9108L 10 8 | * TSAKOS ENERGY NAVIGATION LTD | SHS                |        |
| G9108L 90 8 | TSAKOS ENERGY NAVIGATION LTD   | CALL               |        |
| G9108L 95 8 | TSAKOS ENERGY NAVIGATION LTD   | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| G9456A 10 0 | GOLAR LNG LTD BERMUDA          | SHS                |        |
| G95089 10 1 | * WEATHERFORD INTERNATIONAL LT | COM                |        |
| G95089 90 1 | WEATHERFORD INTERNATIONAL LT   | CALL               |        |
| G95089 95 1 | WEATHERFORD INTERNATIONAL LT   | PUT                |        |
| G9618E 10 7 | WHITE MTNS INS GROUP LTD       | COM                |        |
| G96655 10 8 | * WILLIS GROUP HOLDINGS LTD    | SHS                |        |
| G96655 90 8 | WILLIS GROUP HOLDINGS LTD      | CALL               |        |
| G96655 95 8 | WILLIS GROUP HOLDINGS LTD      | PUT                |        |
| G9825R 10 7 | * XOMA LTD                     | ORD                |        |
| G9825R 90 7 | XOMA LTD                       | CALL               |        |
| G9825R 95 7 | XOMA LTD                       | PUT                |        |
| G98255 10 5 | * XL CAP LTD                   | CL A               |        |
| G98255 90 5 | XL CAP LTD                     | CALL               |        |
| G98255 95 5 | XL CAP LTD                     | PUT                |        |
| G98268 10 8 | XYRATEX LTD                    | COM                |        |
| H01301 10 2 | * ALCON INC                    | COM SHS            |        |
| H01301 90 2 | ALCON INC                      | CALL               |        |
| H01301 95 2 | ALCON INC                      | PUT                |        |
| H8920M 85 5 | * UBS AG                       | NAMEN AKT          |        |
| H8920M 90 5 | UBS AG                         | CALL               |        |
| H8920M 95 5 | UBS AG                         | PUT                |        |
| L20708 10 0 | CRONOS GROUP S A               | SHS                |        |
| L6388F 11 0 | * MILLICOM INTL CELLULAR S A   | SHS NEW            |        |
| L6388F 90 0 | MILLICOM INTL CELLULAR S A     | CALL               |        |
| L6388F 95 0 | MILLICOM INTL CELLULAR S A     | PUT                |        |
| L8137F 10 2 | SBS BROADCASTING SA            | ORD                |        |
| M01773 10 6 | ACS TECH 80 LTD                | SHS                |        |
| M0392N 10 1 | ALADDIN KNOWLEDGE SYS LTD      | ORD                |        |
| M0861T 10 0 | * ALVARION LTD                 | SHS                |        |
| M0861T 90 0 | ALVARION LTD                   | CALL               |        |
| M0861T 95 0 | ALVARION LTD                   | PUT                |        |
| M14925 10 7 | AREL COMMUNICATIONS & SOFTWA   | COM                |        |
| M15332 10 5 | ATTUNITY LTD                   | ORD                |        |
| M15342 10 4 | * AUDIOCODES LTD               | ORD                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| M15342 90 4 | AUDIOCODES LTD                 | CALL               |        |
| M15342 95 4 | AUDIOCODES LTD                 | PUT                |        |
| M15633 10 6 | * BACKWEB TECHNOLOGIES LTD     | ORD                |        |
| M15633 90 6 | BACKWEB TECHNOLOGIES LTD       | CALL               |        |
| M15633 95 6 | BACKWEB TECHNOLOGIES LTD       | PUT                |        |
| M20115 13 1 | BOS BETTER ONLINE SOLUTIONS    | SHS NEW            |        |
| M20157 10 9 | BLUEPHOENIX SOLUTIONS LTD      | SHS                |        |
| M20330 10 2 | ROBO GROUP TEK LTD             | SHS                |        |
| M20791 10 5 | CAMTEK LTD                     | ORD                |        |
| M22013 10 2 | * CERAGON NETWORKS LTD         | ORD                |        |
| M22013 90 2 | CERAGON NETWORKS LTD           | CALL               |        |
| M22013 95 2 | CERAGON NETWORKS LTD           | PUT                |        |
| M22465 10 4 | * CHECK POINT SOFTWARE TECH LT | ORD                |        |
| M22465 90 4 | CHECK POINT SOFTWARE TECH LT   | CALL               |        |
| M22465 95 4 | CHECK POINT SOFTWARE TECH LT   | PUT                |        |
| M23798 10 7 | CIMATRON LTD                   | ORD                |        |
| M25082 10 4 | CLICKSOFTWARE TECHNOLOGIES L   | ORD                |        |
| M25596 10 3 | * COMMTOUCH SOFTWARE LTD       | ORD                |        |
| M25596 90 3 | COMMTOUCH SOFTWARE LTD         | CALL               |        |
| M25596 95 3 | COMMTOUCH SOFTWARE LTD         | PUT                |        |
| M25722 10 5 | COMPUGEN LTD                   | ORD                |        |
| M29925 10 0 | ECTEL LTD                      | ORD                |        |
| M3760D 10 1 | * ELBIT SYS LTD                | ORD                |        |
| M3760D 90 1 | ELBIT SYS LTD                  | CALL               |        |
| M3760D 95 1 | ELBIT SYS LTD                  | PUT                |        |
| M37605 10 8 | ELBIT MEDICAL IMAGING LTD      | ORD                |        |
| M40168 10 2 | ELSCINT LTD NEW                | ORD                |        |
| M40184 10 9 | ELTEK LTD                      | ORD                |        |
| M41415 10 6 | POWERDSINE LTD                 | SHS                |        |
| M47095 10 0 | * FUNDTECH LTD                 | ORD                |        |
| M47095 90 0 | FUNDTECH LTD                   | CALL               |        |
| M47095 95 0 | FUNDTECH LTD                   | PUT                |        |
| M51474 11 8 | GILAT SATELLITE NETWORKS LTD   | SHS NEW            |        |
| M52020 10 0 | * GIVEN IMAGING                | ORD SHS            |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| M52020 90 0 | GIVEN IMAGING                  | CALL               |         |
| M52020 95 0 | GIVEN IMAGING                  | PUT                |         |
| M52523 10 3 | WILLI G FOOD INTL LTD          | ORD                |         |
| M5296L 13 5 | HEALTHCARE TECHNOLOGIES LTD    | COM                |         |
| M56595 10 7 | INTERNET GOLD-GOLDEN LINES L   | ORD                |         |
| M6184R 10 1 | JACADA LTD                     | ORD                |         |
| M6706C 10 3 | LANOPTICS LTD                  | ORD                |         |
| M6772H 10 1 | LIPMAN ELECTRONIC ENGINEERIN   | ORD                |         |
| M6786D 10 4 | MAGAL SECURITY SYS LTD         | ORD                |         |
| M69676 10 0 | MER TELEMAGEMENT SOLUTIONS     | ORD                |         |
| M69897 10 2 | * METALINK LTD                 | ORD                |         |
| M69897 90 2 | METALINK LTD                   | CALL               |         |
| M69897 95 2 | METALINK LTD                   | PUT                |         |
| M70240 10 2 | MIND C T I LTD                 | ORD                |         |
| M7061C 10 0 | * M SYS FLASH DISK PIONEERS LT | ORD                |         |
| M7061C 90 0 | M SYS FLASH DISK PIONEERS LT   | CALL               |         |
| M7061C 95 0 | M SYS FLASH DISK PIONEERS LT   | PUT                |         |
| M7516K 10 3 | NOVA MEASURING INSTRUMENTS L   | COM                |         |
| M75165 10 6 | NUR MACROPRINTERS LTD          | ORD                |         |
| M7524R 10 8 | OPTIBASE LTD                   | ORD                |         |
| M75253 10 0 | * ORBOTECH LTD                 | ORD                |         |
| M75253 90 0 | ORBOTECH LTD                   | CALL               |         |
| M75253 95 0 | ORBOTECH LTD                   | PUT                |         |
| M7531S 20 6 | ORCKIT COMMUNICATIONS LTD      | SHS NEW            |         |
| M81863 10 8 | RADA ELECTR INDS LTD           | SHS NEW            |         |
| M81865 10 3 | RADCOM LTD                     | ORD                |         |
| M81867 10 9 | RADVIEW SOFTWARE LTD           | ORD                | DELETED |
| M81869 10 5 | * RADVISION LTD                | ORD                |         |
| M81869 90 5 | RADVISION LTD                  | CALL               |         |
| M81869 95 5 | RADVISION LTD                  | PUT                |         |
| M81873 10 7 | * RADWARE LTD                  | ORD                |         |
| M81873 90 7 | RADWARE LTD                    | CALL               |         |
| M81873 95 7 | RADWARE LTD                    | PUT                |         |
| M8215N 10 9 | RIT TECHNOLOGIES LTD           | ORD                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| M8215W 10 9 | RETALIX LTD                    | ORD                |        |
| M8405Q 10 2 | * SHOPPING COM LTD             | SHS                | ADDED  |
| M8405Q 90 2 | SHOPPING COM LTD               | CALL               | ADDED  |
| M8405Q 95 2 | SHOPPING COM LTD               | PUT                | ADDED  |
| M84116 10 8 | SILICOM LTD                    | ORD                |        |
| M87245 10 2 | SYNERON MEDICAL LTD            | ORD SHS            |        |
| M8737E 10 8 | * TARO PHARMACEUTICAL INDS LTD | ORD                |        |
| M8737E 90 8 | TARO PHARMACEUTICAL INDS LTD   | CALL               |        |
| M8737E 95 8 | TARO PHARMACEUTICAL INDS LTD   | PUT                |        |
| M8740S 22 7 | TAT TECHNOLOGIES LTD           | ORD NEW            |        |
| M8743P 10 5 | * TECNOMATIX TECHNOLOGIES LTD  | ORD                |        |
| M8743P 90 5 | TECNOMATIX TECHNOLOGIES LTD    | CALL               |        |
| M8743P 95 5 | TECNOMATIX TECHNOLOGIES LTD    | PUT                |        |
| M87482 10 1 | TEFRON LTD                     | ORD                |        |
| M87896 10 2 | TOP IMAGE SYSTEMS LTD          | ORD                |        |
| M8791A 10 9 | ON TRACK INNOVATION LTD        | SHS                |        |
| M87915 10 0 | * TOWER SEMICONDUCTOR LTD      | ORD                |        |
| M87915 90 0 | TOWER SEMICONDUCTOR LTD        | CALL               |        |
| M87915 95 0 | TOWER SEMICONDUCTOR LTD        | PUT                |        |
| M87915 13 4 | TOWER SEMICONDUCTOR LTD        | *W EXP 10/31/200   |        |
| M88258 10 4 | TTI TEAM TELECOM INTL LTD      | ORD                |        |
| M97385 11 2 | * VERISITY LTD                 | ORD                |        |
| M97385 90 2 | VERISITY LTD                   | CALL               |        |
| M97385 95 2 | VERISITY LTD                   | PUT                |        |
| M97540 11 2 | VIRYANET LTD                   | SHS NEW            |        |
| M97601 10 4 | VOCALTEC COMMUNICATIONS LTD    | ORD                |        |
| N07045 10 2 | * ASM INTL N V                 | COM                |        |
| N07045 90 2 | ASM INTL N V                   | CALL               |        |
| N07045 95 2 | ASM INTL N V                   | PUT                |        |
| N07059 11 1 | * ASML HLDG NV                 | N Y SHS            |        |
| N07059 90 1 | ASML HLDG NV                   | CALL               |        |
| N07059 95 1 | ASML HLDG NV                   | PUT                |        |
| N20935 20 6 | * CNH GLOBAL N V               | SHS NEW            |        |
| N20935 90 6 | CNH GLOBAL N V                 | CALL               |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| N20935 95 6 | CNH GLOBAL N V                | PUT                |         |
| N22717 10 7 | * CORE LABORATORIES N V       | COM                |         |
| N22717 90 7 | CORE LABORATORIES N V         | CALL               |         |
| N22717 95 7 | CORE LABORATORIES N V         | PUT                |         |
| N43837 10 8 | ICTS INTERNATIONAL NV         | COM                |         |
| N5665B 10 5 | METRON TECHNOLOGY N V         | ORD                | DELETED |
| N64513 10 9 | NORTEM N V                    | SHS                | ADDED   |
| N6748L 10 2 | ORTHOFIX INTL N V             | COM                |         |
| N72482 10 7 | * QIAGEN N V                  | ORD                |         |
| N72482 90 7 | QIAGEN N V                    | CALL               |         |
| N72482 95 7 | QIAGEN N V                    | PUT                |         |
| N7716A 15 1 | SAPIENS INTL CORP N V         | SHS NEW            |         |
| N88795 10 4 | TRIPLE P N V                  | COM                |         |
| P16994 13 2 | BANCO LATINOAMERICANO DE EXP  | CL E               |         |
| P21277 10 1 | CARLISLE HLDGS LTD            | ORD                |         |
| P36209 10 7 | ELAMEX S A DE C V             | ORD                |         |
| P6065Y 10 7 | KERZNER INTERNATIONAL LTD     | SHS                |         |
| P8696W 10 4 | SINOVAC BIOTECH LTD           | SHS                | ADDED   |
| P8744Y 10 2 | * STEINER LEISURE LTD         | ORD                |         |
| P8744Y 90 2 | STEINER LEISURE LTD           | CALL               |         |
| P8744Y 95 2 | STEINER LEISURE LTD           | PUT                |         |
| Q7759R 10 0 | PROGEN INDS LTD               | ORD                |         |
| V3267N 10 7 | EXCEL MARITIME CARRIERS LTD   | COM                |         |
| V7780T 10 3 | * ROYAL CARIBBEAN CRUISES LTD | COM                |         |
| V7780T 90 3 | ROYAL CARIBBEAN CRUISES LTD   | CALL               |         |
| V7780T 95 3 | ROYAL CARIBBEAN CRUISES LTD   | PUT                |         |
| V8726M 10 3 | * STELMAR SHIPPING LTD        | COM                |         |
| V8726M 90 3 | STELMAR SHIPPING LTD          | CALL               |         |
| V8726M 95 3 | STELMAR SHIPPING LTD          | PUT                |         |
| Y02516 10 5 | * ASE TEST LTD                | ORD                |         |
| Y02516 90 5 | ASE TEST LTD                  | CALL               |         |
| Y02516 95 5 | ASE TEST LTD                  | PUT                |         |
| Y1775U 10 7 | * CREATIVE TECHNOLOGY LTD     | ORD                |         |
| Y1775U 90 7 | CREATIVE TECHNOLOGY LTD       | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| Y1775U 95 7 | CREATIVE TECHNOLOGY LTD        | PUT                |         |
| Y2573F 10 2 | * FLEXTRONICS INTL LTD         | ORD                |         |
| Y2573F 90 2 | FLEXTRONICS INTL LTD           | CALL               |         |
| Y2573F 95 2 | FLEXTRONICS INTL LTD           | PUT                |         |
| Y2692M 10 3 | * GENERAL MARITIME CORP        | SHS                |         |
| Y2692M 90 3 | GENERAL MARITIME CORP          | CALL               |         |
| Y2692M 95 3 | GENERAL MARITIME CORP          | PUT                |         |
| Y2711Y 10 4 | GIGAMEDIA LTD                  | ORD                |         |
| Y6476W 10 4 | * OMI CORP NEW                 | COM                |         |
| Y6476W 90 4 | OMI CORP NEW                   | CALL               |         |
| Y6476W 95 4 | OMI CORP NEW                   | PUT                |         |
| Y66183 10 7 | PACIFIC INTERNET LTD           | ORD                |         |
| Y8564W 10 3 | * TEEKAY SHIPPING MARSHALL ISL | COM                |         |
| Y8564W 90 3 | TEEKAY SHIPPING MARSHALL ISL   | CALL               |         |
| Y8564W 95 3 | TEEKAY SHIPPING MARSHALL ISL   | PUT                |         |
| Y8897Y 10 7 | * TOP TANKERS INC              | COM                |         |
| Y8897Y 90 7 | TOP TANKERS INC                | CALL               |         |
| Y8897Y 95 7 | TOP TANKERS INC                | PUT                |         |
| 000360 20 6 | AAON INC                       | COM PAR \$0.004    |         |
| 000361 10 5 | * AAR CORP                     | COM                |         |
| 000361 90 5 | AAR CORP                       | CALL               |         |
| 000361 95 5 | AAR CORP                       | PUT                |         |
| 000375 20 4 | ABB LTD                        | SPONSORED ADR      |         |
| 000400 10 1 | ABC BANCORP                    | COM                |         |
| 00079F BW 1 | ABN AMRO BK N V LONDON BRH     | DEBT 10.000% 9/2   | DELETED |
| 00079F BY 7 | ABN AMRO BK N V LONDON BRH     | DEBT 11.000% 10/0  | DELETED |
| 00079F BZ 4 | ABN AMRO BK N V LONDON BRH     | DEBT 11.000% 10/0  | DELETED |
| 00079F CA 8 | ABN AMRO BK N V LONDON BRH     | DEBT 11.000% 10/1  | DELETED |
| 00079F CB 6 | ABN AMRO BK N V LONDON BRH     | MTNF 10.000% 10/2  | DELETED |
| 00079F CC 4 | ABN AMRO BK N V LONDON BRH     | DEBT 12.000% 10/2  | DELETED |
| 00079F CF 7 | ABN AMRO BK N V LONDON BRH     | DEBT 10.000% 11/1  | DELETED |
| 00079F CG 5 | ABN AMRO BK N V LONDON BRH     | DEBT 9.250% 11/0   | DELETED |
| 00079F CJ 9 | ABN AMRO BK N V LONDON BRH     | DEBT 10.000% 11/2  | DELETED |
| 00079F CK 6 | ABN AMRO BK N V LONDON BRH     | DEBT 12.000% 12/1  |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 00079F CM 2 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 12/2  |        |
| 00079F CN 0 | ABN AMRO BK N V LONDON BRH | DEBT 10.250% 12/3  |        |
| 00079F CP 5 | ABN AMRO BK N V LONDON BRH | DEBT 10.250% 1/2   |        |
| 00079F CQ 3 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 1/2   |        |
| 00079F CR 1 | ABN AMRO BK N V LONDON BRH | DEBT 10.250% 2/0   |        |
| 00079F CS 9 | ABN AMRO BK N V LONDON BRH | DEBT 12.000% 2/0   |        |
| 00079F CT 7 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 1/2   |        |
| 00079F CU 4 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 2/1   |        |
| 00079F CV 2 | ABN AMRO BK N V LONDON BRH | DEBT 13.000% 2/1   |        |
| 00079F CW 0 | ABN AMRO BK N V LONDON BRH | DEBT 11.000% 3/0   |        |
| 00079F CX 8 | ABN AMRO BK N V LONDON BRH | DEBT 14.000% 3/0   |        |
| 00079F CZ 3 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 3/1   |        |
| 00079F DA 7 | ABN AMRO BK N V LONDON BRH | DEBT 11.000% 3/1   |        |
| 00079F DC 3 | ABN AMRO BK N V LONDON BRH | DEBT 14.500% 3/3   |        |
| 00079F DD 1 | ABN AMRO BK N V LONDON BRH | DEBT 10.250% 3/3   |        |
| 00079F DG 4 | ABN AMRO BK N V LONDON BRH | DEBT 11.500% 4/1   |        |
| 00079F DH 2 | ABN AMRO BK N V LONDON BRH | DEBT 9.125% 4/1    |        |
| 00079F DL 3 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 4/2    |        |
| 00079F DM 1 | ABN AMRO BK N V LONDON BRH | DEBT 12.000% 4/2   |        |
| 00079F DQ 2 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 5/1    |        |
| 00079F DR 0 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 5/1   |        |
| 00079F DS 8 | ABN AMRO BK N V LONDON BRH | DEBT 14.000% 5/1   |        |
| 00079F DV 1 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 5/2    |        |
| 00079F DW 9 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 5/2    |        |
| 00079F DX 7 | ABN AMRO BK N V LONDON BRH | DEBT 14.000% 5/2   |        |
| 00079F DY 5 | ABN AMRO BK N V LONDON BRH | DEBT 7.000% 6/0    |        |
| 00079F DZ 2 | ABN AMRO BK N V LONDON BRH | DEBT 14.250% 6/0   |        |
| 00079F EA 6 | ABN AMRO BK N V LONDON BRH | DEBT 10.500% 6/2   |        |
| 00079F EE 8 | ABN AMRO BK N V LONDON BRH | DEBT 8.000% 7/0    |        |
| 00079F EF 5 | ABN AMRO BK N V LONDON BRH | DEBT 11.000% 7/0   |        |
| 00079F EY 4 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 5/2    | ADDED  |
| 00079F EZ 1 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 5/2    |        |
| 00079F FD 9 | ABN AMRO BK N V LONDON BRH | DEBT 10.000% 6/0   | ADDED  |
| 00079F FE 7 | ABN AMRO BK N V LONDON BRH | DEBT 9.000% 6/0    | ADDED  |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 00079F FF 4 | ABN AMRO BK N V LONDON BRH    | DEBT 10.250% 9/1   | ADDED  |
| 00079F FG 2 | ABN AMRO BK N V LONDON BRH    | DEBT 12.250% 9/1   | ADDED  |
| 00079F FJ 6 | ABN AMRO BK N V LONDON BRH    | DEBT 9.000% 6/2    | ADDED  |
| 00079F FN 7 | ABN AMRO BK N V LONDON BRH    | DEBT 10.000% 9/2   | ADDED  |
| 00079F FS 6 | ABN AMRO BK N V LONDON BRH    | DEBT 10.500% 10/1  | ADDED  |
| 00079F FT 4 | ABN AMRO BK N V LONDON BRH    | DEBT 11.500% 10/1  | ADDED  |
| 00079F FV 9 | ABN AMRO BK N V LONDON BRH    | DEBT 15.000% 7/2   | ADDED  |
| 00079F FW 7 | ABN AMRO BK N V LONDON BRH    | DEBT 11.250% 7/2   | ADDED  |
| 00079F FY 3 | ABN AMRO BK N V LONDON BRH    | DEBT 10.250% 10/2  | ADDED  |
| 00079F FZ 0 | ABN AMRO BK N V LONDON BRH    | DEBT 9.000% 10/2   | ADDED  |
| 00086T 10 3 | * A C MOORE ARTS & CRAFTS INC | COM                |        |
| 00086T 90 3 | A C MOORE ARTS & CRAFTS INC   | CALL               |        |
| 00086T 95 3 | A C MOORE ARTS & CRAFTS INC   | PUT                |        |
| 00088U 10 8 | A D A M INC                   | COM                |        |
| 000881 20 1 | A CONSULTING TEAM INC         | COM NEW            |        |
| 000886 AB 7 | A D C TELECOMMUNICATIONS      | FRNT 6/1           |        |
| 000886 AD 3 | A D C TELECOMMUNICATIONS      | NOTE 1.000% 6/1    |        |
| 000886 10 1 | * A D C TELECOMMUNICATIONS    | COM                |        |
| 000886 90 1 | A D C TELECOMMUNICATIONS      | CALL               |        |
| 000886 95 1 | A D C TELECOMMUNICATIONS      | PUT                |        |
| 00089C 10 7 | * ADE CORP MASS               | COM                |        |
| 00089C 90 7 | ADE CORP MASS                 | CALL               |        |
| 00089C 95 7 | ADE CORP MASS                 | PUT                |        |
| 000912 10 5 | ACM INCOME FUND INC           | COM                |        |
| 000918 10 2 | ACM GOVT OPPORTUNITY FD INC   | COM                |        |
| 000919 10 0 | ACM MANAGED INCOME FD INC     | COM                |        |
| 000937 10 2 | * ABN AMRO HLDG NV            | SPONSORED ADR      |        |
| 000937 90 2 | ABN AMRO HLDG NV              | CALL               |        |
| 000937 95 2 | ABN AMRO HLDG NV              | PUT                |        |
| 000942 10 2 | ACM MUN SECS INCOME FD INC    | COM                |        |
| 000945 AC 9 | ADT OPERATIONS                | NOTE 7/0           |        |
| 000949 10 7 | ACM MANAGED DLR INCOME FD     | COM                |        |
| 000955 10 4 | ACT TELECONFERENCING INC      | COM                |        |
| 000957 10 0 | * ABM INDS INC                | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 000957 90 0 | ABM INDS INC                  | CALL               |        |
| 000957 95 0 | ABM INDS INC                  | PUT                |        |
| 001031 10 3 | AEP INDS INC                  | COM                |        |
| 00104H 10 7 | AEW REAL ESTATE INCOME FD     | COM                |        |
| 00104Q 10 7 | AFC ENTERPRISES INC           | COM                |        |
| 001055 10 2 | * AFLAC INC                   | COM                |        |
| 001055 90 2 | AFLAC INC                     | CALL               |        |
| 001055 95 2 | AFLAC INC                     | PUT                |        |
| 001084 AJ 1 | AGCO CORP                     | NOTE 1.750% 12/3   | ADDED  |
| 001084 10 2 | * AGCO CORP                   | COM                |        |
| 001084 90 2 | AGCO CORP                     | CALL               |        |
| 001084 95 2 | AGCO CORP                     | PUT                |        |
| 001204 10 6 | * AGL RES INC                 | COM                |        |
| 001204 90 6 | AGL RES INC                   | CALL               |        |
| 001204 95 6 | AGL RES INC                   | PUT                |        |
| 00130H AN 5 | AES CORP                      | SDCV 4.500% 8/1    |        |
| 00130H 10 5 | * AES CORP                    | COM                |        |
| 00130H 90 5 | AES CORP                      | CALL               |        |
| 00130H 95 5 | AES CORP                      | PUT                |        |
| 001303 10 6 | AHPC HOLDINGS INC             | COM                |        |
| 001423 10 2 | AIM TELS INC                  | COM                |        |
| 001547 10 8 | * AK STL HLDG CORP            | COM                |        |
| 001547 90 8 | AK STL HLDG CORP              | CALL               |        |
| 001547 95 8 | AK STL HLDG CORP              | PUT                |        |
| 00163T 10 9 | AMB PROPERTY CORP             | COM                |        |
| 001669 10 0 | * AMC ENTMT INC               | COM                |        |
| 001669 90 0 | AMC ENTMT INC                 | CALL               |        |
| 001669 95 0 | AMC ENTMT INC                 | PUT                |        |
| 00167K 40 1 | AMDL INC                      | COM PAR \$0.001    |        |
| 001735 10 9 | AMLI RESIDENTIAL PPTYS TR     | SH BEN INT         |        |
| 001744 10 1 | * AMN HEALTHCARE SERVICES INC | COM                |        |
| 001744 90 1 | AMN HEALTHCARE SERVICES INC   | CALL               |        |
| 001744 95 1 | AMN HEALTHCARE SERVICES INC   | PUT                |        |
| 001765 BA 3 | AMR CORP                      | NOTE 4.250% 9/2    |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 001765 BB 1 | AMR CORP                     | NOTE 4.500% 2/1    |         |
| 001765 10 6 | * AMR CORP                   | COM                |         |
| 001765 90 6 | AMR CORP                     | CALL               |         |
| 001765 95 6 | AMR CORP                     | PUT                |         |
| 00178W 10 5 | AMS HEALTH SCIENCES INC      | COM                |         |
| 00180C 10 5 | * AMX CORP NEW               | COM                |         |
| 00180C 90 5 | AMX CORP NEW                 | CALL               |         |
| 00180C 95 5 | AMX CORP NEW                 | PUT                |         |
| 00185E 10 6 | * APAC CUSTOMER SERVICES INC | COM                |         |
| 00185E 90 6 | APAC CUSTOMER SERVICES INC   | CALL               |         |
| 00185E 95 6 | APAC CUSTOMER SERVICES INC   | PUT                |         |
| 001853 10 0 | APA ENTERPRISES INC          | COM                |         |
| 001912 30 2 | ASA INTL LTD                 | COM PAR \$0.01     | DELETED |
| 001941 10 3 | * ATI TECHNOLOGIES INC       | COM                |         |
| 001941 90 3 | ATI TECHNOLOGIES INC         | CALL               |         |
| 001941 95 3 | ATI TECHNOLOGIES INC         | PUT                |         |
| 001957 50 5 | * AT&T CORP                  | COM NEW            |         |
| 001957 90 5 | AT&T CORP                    | CALL               |         |
| 001957 95 5 | AT&T CORP                    | PUT                |         |
| 001963 10 7 | A S V INC                    | COM                |         |
| 001984 10 3 | AMB FINL CORP                | COM                |         |
| 00202J 10 4 | AP PHARMA INC                | COM                |         |
| 00203R 10 5 | APT SATELLITE HOLDINGS LTD   | SPONSORED ADR      |         |
| 00205P 10 7 | ASB FINL CORP                | COM                |         |
| 002050 10 2 | * ASA LTD                    | COM                | DELETED |
| 002050 90 2 | ASA LTD                      | CALL               | DELETED |
| 002050 95 2 | ASA LTD                      | PUT                | DELETED |
| 00207D AE 2 | ASM INTL NV                  | NOTE 5.250% 5/1    |         |
| 00207R AC 5 | ATMI INC                     | NOTE 5.250% 11/1   |         |
| 00207R 10 1 | * ATMI INC                   | COM                |         |
| 00207R 90 1 | ATMI INC                     | CALL               |         |
| 00207R 95 1 | ATMI INC                     | PUT                |         |
| 00208B 10 5 | ASAT HLDGS LTD               | SPONSORED ADR      |         |
| 00208J 10 8 | ATP OIL & GAS CORP           | COM                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 00208W 10 9 | A S DAMPSKIBSSELSKABET TORM | SPONSORED ADR      |         |
| 002083 10 3 | ATS MED INC                 | COM                |         |
| 00209A 10 6 | * AT&T WIRELESS SVCS INC    | COM                | DELETED |
| 00209A 90 6 | AT&T WIRELESS SVCS INC      | CALL               | DELETED |
| 00209A 95 6 | AT&T WIRELESS SVCS INC      | PUT                | DELETED |
| 00209C 10 2 | ATC HEALTHCARE INC          | CL A               |         |
| 00209H 10 1 | ATA HOLDINGS CORP           | COM                | DELETED |
| 002255 10 7 | * AU OPTRONICS CORP         | SPONSORED ADR      |         |
| 002255 90 7 | AU OPTRONICS CORP           | CALL               |         |
| 002255 95 7 | AU OPTRONICS CORP           | PUT                |         |
| 002346 10 4 | * AVI BIOPHARMA INC         | COM                |         |
| 002346 90 4 | AVI BIOPHARMA INC           | CALL               |         |
| 002346 95 4 | AVI BIOPHARMA INC           | PUT                |         |
| 002444 10 7 | * AVX CORP NEW              | COM                |         |
| 002444 90 7 | AVX CORP NEW                | CALL               |         |
| 002444 95 7 | AVX CORP NEW                | PUT                |         |
| 002457 10 9 | AXM PHARMA INC              | COM                |         |
| 002458 10 7 | AXS-ONE INC                 | COM                |         |
| 00246W 10 3 | * AXT INC                   | COM                |         |
| 00246W 90 3 | AXT INC                     | CALL               |         |
| 00246W 95 3 | AXT INC                     | PUT                |         |
| 002474 10 4 | AZZ INC                     | COM                |         |
| 00252W 10 4 | * AAIPHARMA INC             | COM                |         |
| 00252W 90 4 | AAIPHARMA INC               | CALL               |         |
| 00252W 95 4 | AAIPHARMA INC               | PUT                |         |
| 00253G 10 8 | * AAMES INVT CORP MD        | COM                | ADDED   |
| 00253G 90 8 | AAMES INVT CORP MD          | CALL               | ADDED   |
| 00253G 95 8 | AAMES INVT CORP MD          | PUT                | ADDED   |
| 00253U 10 7 | AASTROM BIOSCIENCES INC     | COM                |         |
| 002535 20 1 | AARON RENTS INC             | COM                |         |
| 002535 30 0 | AARON RENTS INC             | CL A               |         |
| 002564 10 2 | ABATIX CORP                 | COM                |         |
| 002567 10 5 | * ABAXIS INC                | COM                |         |
| 002567 90 5 | ABAXIS INC                  | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 002567 95 5 | ABAXIS INC                   | PUT                |        |
| 002824 10 0 | * ABBOTT LABS                | COM                |        |
| 002824 90 0 | ABBOTT LABS                  | CALL               |        |
| 002824 95 0 | ABBOTT LABS                  | PUT                |        |
| 002893 10 5 | ABER DIAMOND CORP            | COM                |        |
| 002896 20 7 | * ABERCROMBIE & FITCH CO     | CL A               |        |
| 002896 90 7 | ABERCROMBIE & FITCH CO       | CALL               |        |
| 002896 95 7 | ABERCROMBIE & FITCH CO       | PUT                |        |
| 002920 70 0 | ABBAY NATL PLC               | ADR PRF B7.375     |        |
| 002920 80 9 | ABBAY NATL PLC               | GDR                |        |
| 003009 10 7 | ABERDEEN ASIA PACIFIC INCOM  | COM                |        |
| 003011 10 3 | ABERDEEN AUSTRALIA EQTY FD I | COM                |        |
| 003013 10 9 | ABERDEEN GLOBAL INCOME FD IN | COM                |        |
| 00339B AB 3 | ABGENIX INC                  | NOTE 3.500% 3/1    |        |
| 00339B 10 7 | * ABGENIX INC                | COM                |        |
| 00339B 90 7 | ABGENIX INC                  | CALL               |        |
| 00339B 95 7 | ABGENIX INC                  | PUT                |        |
| 003390 10 1 | ABIGAIL ADAMS NATL BANCORP I | COM                |        |
| 003654 10 0 | * ABIOMED INC                | COM                |        |
| 003654 90 0 | ABIOMED INC                  | CALL               |        |
| 003654 95 0 | ABIOMED INC                  | PUT                |        |
| 003709 10 2 | ABLE ENERGY                  | COM                |        |
| 00371F 20 6 | ABLEAUCTIONS COM INC         | COM NEW            |        |
| 00371N 40 7 | * ABLE LABORATORIES INC      | COM NEW            |        |
| 00371N 90 7 | ABLE LABORATORIES INC        | CALL               |        |
| 00371N 95 7 | ABLE LABORATORIES INC        | PUT                |        |
| 00371W 10 0 | ABLEST INC                   | COM                |        |
| 003788 10 6 | ABRAMS INDS INC              | COM                |        |
| 003830 10 6 | ABRAXAS PETE CORP            | COM                |        |
| 003881 20 8 | ACACIA RESH CORP             | COMBIMTRX COM      |        |
| 003881 30 7 | * ACACIA RESH CORP           | ACACIA TCH COM     |        |
| 003881 90 7 | ACACIA RESH CORP             | CALL               |        |
| 003881 95 7 | ACACIA RESH CORP             | PUT                |        |
| 003924 10 7 | * ABITIBI-CONSOLIDATED INC   | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 003924 90 7 | ABITIBI-CONSOLIDATED INC      | CALL               |         |
| 003924 95 7 | ABITIBI-CONSOLIDATED INC      | PUT                |         |
| 004225 10 8 | ACADIA PHARMACEUTICALS INC    | COM                |         |
| 004239 10 9 | ACADIA RLTY TR                | COM SH BEN INT     |         |
| 004286 10 0 | * ACAMBIS PLC                 | SPONSORED ADR      |         |
| 004286 90 0 | ACAMBIS PLC                   | CALL               |         |
| 004286 95 0 | ACAMBIS PLC                   | PUT                |         |
| 00430U 10 3 | * ACCELRY S INC               | COM                |         |
| 00430U 90 3 | ACCELRY S INC                 | CALL               |         |
| 00430U 95 3 | ACCELRY S INC                 | PUT                |         |
| 004304 20 0 | ACCEL R8 TECHNOLOGY CORP      | COM NEW            |         |
| 00431F 10 5 | ACCESS ANYTIME BANCORP        | COM                |         |
| 00431M 20 9 | ACCESS PHARMACEUTICALS INC    | COM NEW            |         |
| 004329 10 8 | ACCESS INTEGRATED TECHN LGS I | CL A               |         |
| 00433F 20 2 | ACCESSITY CORP                | COM NEW            |         |
| 004337 10 1 | ACCESS NATL CORP              | COM                |         |
| 00437P 10 7 | * ACCREDITED HOME LENDRS HLDG | COM                |         |
| 00437P 90 7 | ACCREDITED HOME LENDRS HLDG   | CALL               |         |
| 00437P 95 7 | ACCREDITED HOME LENDRS HLDG   | PUT                |         |
| 00437V 10 4 | * ACCREDO HEALTH INC          | COM                |         |
| 00437V 90 4 | ACCREDO HEALTH INC            | CALL               |         |
| 00437V 95 4 | ACCREDO HEALTH INC            | PUT                |         |
| 004403 10 1 | ACE CASH EXPRESS INC          | COM                |         |
| 004404 10 9 | ACE COMM CORP                 | COM                |         |
| 004446 10 0 | ACETO CORP                    | COM                |         |
| 00461P 10 6 | * ACLARA BIOSCIENCES INC      | COM                | DELETED |
| 00461P 90 6 | ACLARA BIOSCIENCES INC        | CALL               | DELETED |
| 00461P 95 6 | ACLARA BIOSCIENCES INC        | PUT                | DELETED |
| 004616 20 7 | ACMAT CORP                    | CL A               | DELETED |
| 004631 10 7 | ACME COMMUNICATION INC        | COM                |         |
| 004816 10 4 | ACME UTD CORP                 | COM                |         |
| 004920 10 4 | ACTION PRODS INTL INC         | COM                |         |
| 004930 20 2 | * ACTIVISION INC NEW          | COM NEW            |         |
| 004930 90 2 | ACTIVISION INC NEW            | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 004930 95 2 | ACTIVISION INC NEW           | PUT                |        |
| 004933 10 7 | * ACTION PERFORMANCE COS INC | COM                |        |
| 004933 90 7 | ACTION PERFORMANCE COS INC   | CALL               |        |
| 004933 95 7 | ACTION PERFORMANCE COS INC   | PUT                |        |
| 004934 10 5 | * ACTEL CORP                 | COM                |        |
| 004934 90 5 | ACTEL CORP                   | CALL               |        |
| 004934 95 5 | ACTEL CORP                   | PUT                |        |
| 00504W 10 0 | * ACTIVE POWER INC           | COM                |        |
| 00504W 90 0 | ACTIVE POWER INC             | CALL               |        |
| 00504W 95 0 | ACTIVE POWER INC             | PUT                |        |
| 00506J 10 7 | ACTIVCARD CORP               | COM                |        |
| 00508B 10 2 | * ACTUATE CORP               | COM                |        |
| 00508B 90 2 | ACTUATE CORP                 | CALL               |        |
| 00508B 95 2 | ACTUATE CORP                 | PUT                |        |
| 00508X AB 0 | ACTUANT CORP                 | SDCV 2.000%11/1    |        |
| 00508X 20 3 | ACTUANT CORP                 | CL A NEW           |        |
| 00508Y 10 2 | * ACUITY BRANDS INC          | COM                |        |
| 00508Y 90 2 | ACUITY BRANDS INC            | CALL               |        |
| 00508Y 95 2 | ACUITY BRANDS INC            | PUT                |        |
| 00511R 87 0 | ACUSPHERE INC                | COM                |        |
| 005125 AB 5 | ACXIOM CORP                  | NOTE 3.750% 2/1    |        |
| 005125 10 9 | * ACXIOM CORP                | COM                |        |
| 005125 90 9 | ACXIOM CORP                  | CALL               |        |
| 005125 95 9 | ACXIOM CORP                  | PUT                |        |
| 005208 10 3 | ADA ES INC                   | COM                | ADDED  |
| 006212 10 4 | ADAMS EXPRESS CO             | COM                |        |
| 006351 30 8 | ADAMS RES & ENERGY INC       | COM NEW            |        |
| 00651F AE 8 | ADAPTEC INC                  | NOTE 3.000% 3/0    |        |
| 00651F AG 3 | ADAPTEC INC                  | NOTE 0.750%12/2    |        |
| 00651F 10 8 | * ADAPTEC INC                | COM                |        |
| 00651F 90 8 | ADAPTEC INC                  | CALL               |        |
| 00651F 95 8 | ADAPTEC INC                  | PUT                |        |
| 006743 30 6 | ADVANTAGE TECHNOLOGIES GP I  | COM NEW            |        |
| 006754 10 5 | ADECCO SA                    | SPONSORED ADR      |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 00686R 10 1 | ADHEREX TECHNOLOGIES INC       | COM                | ADDED   |
| 00686U 10 4 | ADESA INC                      | COM                |         |
| 006864 10 2 | ADEZA BIOMEDICAL CORP          | COM                | ADDED   |
| 00709P 10 8 | ADMINISTRADORA FONDOS PENSIO   | SPONSORED ADR      |         |
| 007094 10 5 | * ADMINISTAFF INC              | COM                |         |
| 007094 90 5 | ADMINISTAFF INC                | CALL               |         |
| 007094 95 5 | ADMINISTAFF INC                | PUT                |         |
| 00724F 10 1 | * ADOBE SYS INC                | COM                |         |
| 00724F 90 1 | ADOBE SYS INC                  | CALL               |         |
| 00724F 95 1 | ADOBE SYS INC                  | PUT                |         |
| 00724X 10 2 | * ADOLOR CORP                  | COM                |         |
| 00724X 90 2 | ADOLOR CORP                    | CALL               |         |
| 00724X 95 2 | ADOLOR CORP                    | PUT                |         |
| 00737P 10 4 | ADSTAR INC                     | COM                |         |
| 00737P 11 2 | ADSTAR INC                     | *W EXP 12/16/200   |         |
| 00738A 10 6 | * ADTRAN INC                   | COM                |         |
| 00738A 90 6 | ADTRAN INC                     | CALL               |         |
| 00738A 95 6 | ADTRAN INC                     | PUT                |         |
| 007437 10 6 | ADVANCE FINL BANCORP           | COM                |         |
| 00751Y 10 6 | * ADVANCE AUTO PARTS INC       | COM                |         |
| 00751Y 90 6 | ADVANCE AUTO PARTS INC         | CALL               |         |
| 00751Y 95 6 | ADVANCE AUTO PARTS INC         | PUT                |         |
| 007525 10 8 | * ADVANCED DIGITAL INFORMATION | COM                |         |
| 007525 90 8 | ADVANCED DIGITAL INFORMATION   | CALL               |         |
| 007525 95 8 | ADVANCED DIGITAL INFORMATION   | PUT                |         |
| 00753P 10 3 | ADVANCED MAGNETICS INC         | COM                |         |
| 00753T 10 5 | ADVANCED MARKETING SVCS INC    | COM                |         |
| 00754A 10 5 | * ADVANCED FIBRE COMMUNICATION | COM                | DELETED |
| 00754A 90 5 | ADVANCED FIBRE COMMUNICATION   | CALL               | DELETED |
| 00754A 95 5 | ADVANCED FIBRE COMMUNICATION   | PUT                | DELETED |
| 00754E 10 7 | ADVANCED PHOTONIX INC          | CL A               |         |
| 00756M 40 4 | ADVANCED SEMICONDUCTOR ENGR    | SPONSORED ADR      |         |
| 00757T 10 1 | * ADVANCED NEUROMODULATION SYS | COM                |         |
| 00757T 90 1 | ADVANCED NEUROMODULATION SYS   | CALL               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 00757T 95 1 | ADVANCED NEUROMODULATION SYS  | PUT                |        |
| 007585 10 2 | * ADVO INC                    | COM                |        |
| 007585 90 2 | ADVO INC                      | CALL               |        |
| 007585 95 2 | ADVO INC                      | PUT                |        |
| 00760J 10 8 | AEHR TEST SYSTEMS             | COM                |        |
| 00761E 10 8 | ADVANCED POWER TECHNOLOGY IN  | COM                |        |
| 00762U 10 1 | ADVANTEST CORP                | SPONSORED ADR      |        |
| 00762W 10 7 | ADVISORY BRD CO               | COM                |        |
| 00763M AE 8 | ADVANCED MEDICAL OPTICS INC   | NOTE 3.500% 4/1    |        |
| 00763M AG 3 | ADVANCED MEDICAL OPTICS INC   | NOTE 2.500% 7/1    | ADDED  |
| 00763M 10 8 | * ADVANCED MEDICAL OPTICS INC | COM                |        |
| 00763M 90 8 | ADVANCED MEDICAL OPTICS INC   | CALL               |        |
| 00763M 95 8 | ADVANCED MEDICAL OPTICS INC   | PUT                |        |
| 00764C 10 9 | ADVENT CLAYMORE CV SECS & IN  | COM                |        |
| 00764L 10 9 | ADVANCIS PHARMACEUTICALS COR  | COM                |        |
| 00764X 10 3 | ADVENTRX PHARMACEUTICALS INC  | COM                |        |
| 007737 10 9 | AEROCENTURY CORP              | COM                |        |
| 007768 10 4 | * AEROFLEX INC                | COM                |        |
| 007768 90 4 | AEROFLEX INC                  | CALL               |        |
| 007768 95 4 | AEROFLEX INC                  | PUT                |        |
| 007779 30 9 | AEROGEN INC                   | COM NEW            |        |
| 007865 10 8 | * AEROPOSTALE                 | COM                |        |
| 007865 90 8 | AEROPOSTALE                   | CALL               |        |
| 007865 95 8 | AEROPOSTALE                   | PUT                |        |
| 007903 AE 7 | ADVANCED MICRO DEVICES INC    | DBCV 4.750% 2/0    |        |
| 007903 AF 4 | ADVANCED MICRO DEVICES INC    | NOTE 4.500% 12/0   |        |
| 007903 10 7 | * ADVANCED MICRO DEVICES INC  | COM                |        |
| 007903 90 7 | ADVANCED MICRO DEVICES INC    | CALL               |        |
| 007903 95 7 | ADVANCED MICRO DEVICES INC    | PUT                |        |
| 007924 10 3 | * AEGON N V                   | ORD AMER REG       |        |
| 007924 90 3 | AEGON N V                     | CALL               |        |
| 007924 95 3 | AEGON N V                     | PUT                |        |
| 007942 10 5 | * ADVANTA CORP                | CL A               |        |
| 007942 90 5 | ADVANTA CORP                  | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 007942 95 5 | ADVANTA CORP                   | PUT                |         |
| 007942 20 4 | * ADVANTA CORP                 | CL B               |         |
| 007942 90 4 | ADVANTA CORP                   | CALL               |         |
| 007942 95 4 | ADVANTA CORP                   | PUT                |         |
| 007947 10 4 | ADVANCED ENVIRON RECYCLING T   | CL A               |         |
| 007973 AA 8 | ADVANCED ENERGY INDS           | NOTE 5.250% 11/1   |         |
| 007973 AC 4 | ADVANCED ENERGY INDS           | NOTE 5.000% 9/0    |         |
| 007973 10 0 | * ADVANCED ENERGY INDS         | COM                |         |
| 007973 90 0 | ADVANCED ENERGY INDS           | CALL               |         |
| 007973 95 0 | ADVANCED ENERGY INDS           | PUT                |         |
| 007974 10 8 | * ADVENT SOFTWARE INC          | COM                |         |
| 007974 90 8 | ADVENT SOFTWARE INC            | CALL               |         |
| 007974 95 8 | ADVENT SOFTWARE INC            | PUT                |         |
| 007975 20 4 | * AETERNA ZENTARIS INC         | COM                |         |
| 007975 90 4 | AETERNA ZENTARIS INC           | CALL               |         |
| 007975 95 4 | AETERNA ZENTARIS INC           | PUT                |         |
| 008015 30 7 | AEROSONIC CORP DEL             | COM PAR \$0.40     |         |
| 00808N 20 2 | AES TR III                     | PFD CV 6.75%       |         |
| 00808V AA 3 | AETHER SYS INC                 | NOTE 6.000% 3/2    | DELETED |
| 00808V 10 5 | * AETHER SYS INC               | COM                |         |
| 00808V 90 5 | AETHER SYS INC                 | CALL               |         |
| 00808V 95 5 | AETHER SYS INC                 | PUT                |         |
| 00817R 10 3 | * AETRIUM INC                  | COM                |         |
| 00817R 90 3 | AETRIUM INC                    | CALL               |         |
| 00817R 95 3 | AETRIUM INC                    | PUT                |         |
| 00817Y 10 8 | * AETNA INC NEW                | COM                |         |
| 00817Y 90 8 | AETNA INC NEW                  | CALL               |         |
| 00817Y 95 8 | AETNA INC NEW                  | PUT                |         |
| 008190 10 0 | * AFFILIATED COMPUTER SERVICES | CL A               |         |
| 008190 90 0 | AFFILIATED COMPUTER SERVICES   | CALL               |         |
| 008190 95 0 | AFFILIATED COMPUTER SERVICES   | PUT                |         |
| 008252 AC 2 | AFFILIATED MANAGERS GROUP      | NOTE 5/0           |         |
| 008252 AE 8 | AFFILIATED MANAGERS GROUP      | DBC V 2/2          |         |
| 008252 10 8 | * AFFILIATED MANAGERS GROUP    | COM                |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 008252 90 8 | AFFILIATED MANAGERS GROUP      | CALL               |        |
| 008252 95 8 | AFFILIATED MANAGERS GROUP      | PUT                |        |
| 00826T AF 5 | AFFYMETRIX INC                 | NOTE 0.750% 12/1   |        |
| 00826T 10 8 | * AFFYMETRIX INC               | COM                |        |
| 00826T 90 8 | AFFYMETRIX INC                 | CALL               |        |
| 00826T 95 8 | AFFYMETRIX INC                 | PUT                |        |
| 008272 10 6 | AFFIRMATIVE INS HLDGS INC      | COM                |        |
| 008273 10 4 | * AFFORDABLE RESIDENTIAL CMTYS | COM                |        |
| 008273 90 4 | AFFORDABLE RESIDENTIAL CMTYS   | CALL               |        |
| 008273 95 4 | AFFORDABLE RESIDENTIAL CMTYS   | PUT                |        |
| 008318 10 7 | * AFTERMARKET TECHNOLOGY CORP  | COM                |        |
| 008318 90 7 | AFTERMARKET TECHNOLOGY CORP    | CALL               |        |
| 008318 95 7 | AFTERMARKET TECHNOLOGY CORP    | PUT                |        |
| 00845V AA 8 | AGERE SYS INC                  | NOTE 6.500% 12/1   |        |
| 00845V 10 0 | * AGERE SYS INC                | CL A               |        |
| 00845V 90 0 | AGERE SYS INC                  | CALL               |        |
| 00845V 95 0 | AGERE SYS INC                  | PUT                |        |
| 00845V 20 9 | * AGERE SYS INC                | CL B               |        |
| 00845V 90 9 | AGERE SYS INC                  | CALL               |        |
| 00845V 95 9 | AGERE SYS INC                  | PUT                |        |
| 00846U AB 7 | AGILENT TECHNOLOGIES INC       | DBCX 3.000% 12/0   |        |
| 00846U 10 1 | * AGILENT TECHNOLOGIES INC     | COM                |        |
| 00846U 90 1 | AGILENT TECHNOLOGIES INC       | CALL               |        |
| 00846U 95 1 | AGILENT TECHNOLOGIES INC       | PUT                |        |
| 00846X 10 5 | * AGILE SOFTWARE CORP DEL      | COM                |        |
| 00846X 90 5 | AGILE SOFTWARE CORP DEL        | CALL               |        |
| 00846X 95 5 | AGILE SOFTWARE CORP DEL        | PUT                |        |
| 00847J 10 5 | * AGILYSYS INC                 | COM                |        |
| 00847J 90 5 | AGILYSYS INC                   | CALL               |        |
| 00847J 95 5 | AGILYSYS INC                   | PUT                |        |
| 008474 AB 4 | AGNICO EAGLE MINES LTD         | SDCV 4.500% 2/1    |        |
| 008474 10 8 | * AGNICO EAGLE MINES LTD       | COM                |        |
| 008474 90 8 | AGNICO EAGLE MINES LTD         | CALL               |        |
| 008474 95 8 | AGNICO EAGLE MINES LTD         | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 008474 13 2 | AGNICO EAGLE MINES LTD       | *W EXP 11/07/200   |         |
| 008492 10 0 | AGREE REALTY CORP            | COM                |         |
| 00888R 10 7 | AIM SELECT REAL ESTATE INCM  | SHS                |         |
| 008916 10 8 | * AGRIUM INC                 | COM                |         |
| 008916 90 8 | AGRIUM INC                   | CALL               |         |
| 008916 95 8 | AGRIUM INC                   | PUT                |         |
| 009119 10 8 | AIR FRANCE KLM               | SPONSORED ADR      |         |
| 009119 11 6 | AIR FRANCE KLM               | *W EXP 11/05/200   |         |
| 009128 30 7 | * AIR METHODS CORP           | COM PAR \$.06      |         |
| 009128 90 7 | AIR METHODS CORP             | CALL               |         |
| 009128 95 7 | AIR METHODS CORP             | PUT                |         |
| 009158 10 6 | * AIR PRODS & CHEMS INC      | COM                |         |
| 009158 90 6 | AIR PRODS & CHEMS INC        | CALL               |         |
| 009158 95 6 | AIR PRODS & CHEMS INC        | PUT                |         |
| 009207 10 1 | AIR T INC                    | COM                |         |
| 009363 10 2 | * AIRGAS INC                 | COM                |         |
| 009363 90 2 | AIRGAS INC                   | CALL               |         |
| 009363 95 2 | AIRGAS INC                   | PUT                |         |
| 009367 30 1 | AIRGATE PCS INC              | COM NEW            |         |
| 00941P 10 6 | * AIRNET COMMUNICATIONS CORP | COM                | DELETED |
| 00941P 90 6 | AIRNET COMMUNICATIONS CORP   | CALL               | DELETED |
| 00941P 95 6 | AIRNET COMMUNICATIONS CORP   | PUT                | DELETED |
| 00941P 40 3 | AIRNET COMMUNICATIONS CORP   | COM NEW            | ADDED   |
| 009417 10 6 | AIRNET SYS INC               | COM                |         |
| 00949P AB 4 | AIRTRAN HLDGS INC            | NOTE 7.000% 7/0    |         |
| 00949P 10 8 | * AIRTRAN HLDGS INC          | COM                |         |
| 00949P 90 8 | AIRTRAN HLDGS INC            | CALL               |         |
| 00949P 95 8 | AIRTRAN HLDGS INC            | PUT                |         |
| 00950H 10 2 | * AIRSPAN NETWORKS INC       | COM                |         |
| 00950H 90 2 | AIRSPAN NETWORKS INC         | CALL               |         |
| 00950H 95 2 | AIRSPAN NETWORKS INC         | PUT                |         |
| 00971T AC 5 | AKAMAI TECHNOLOGIES INC      | NOTE 5.500% 7/0    |         |
| 00971T AE 1 | AKAMAI TECHNOLOGIES INC      | NOTE 1.000% 12/1   | ADDED   |
| 00971T 10 1 | * AKAMAI TECHNOLOGIES INC    | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 00971T 90 1 | AKAMAI TECHNOLOGIES INC      | CALL               |        |
| 00971T 95 1 | AKAMAI TECHNOLOGIES INC      | PUT                |        |
| 009728 10 6 | AKORN INC                    | COM                | ADDED  |
| 010196 10 3 | * AKSYS LTD                  | COM                |        |
| 010196 90 3 | AKSYS LTD                    | CALL               |        |
| 010196 95 3 | AKSYS LTD                    | PUT                |        |
| 010198 20 8 | AKTIEBOLAGETT ELECTROLUX     | SPONSORED ADR      |        |
| 010199 30 5 | * AKZO NOBEL NV              | SPONSORED ADR      |        |
| 010199 90 5 | AKZO NOBEL NV                | CALL               |        |
| 010199 95 5 | AKZO NOBEL NV                | PUT                |        |
| 010317 10 5 | ALABAMA NATL BANCORP DELA    | COM                |        |
| 011311 10 7 | ALAMO GROUP INC              | COM                |        |
| 011589 10 8 | * ALAMOSA HLDGS INC          | COM                |        |
| 011589 90 8 | ALAMOSA HLDGS INC            | CALL               |        |
| 011589 95 8 | ALAMOSA HLDGS INC            | PUT                |        |
| 011612 40 5 | ALANCO TECHNOLOGIES INC      | COM NO PAR NEW     |        |
| 011659 AG 4 | ALASKA AIR GROUP INC         | DBCV 3/2           |        |
| 011659 10 9 | * ALASKA AIR GROUP INC       | COM                |        |
| 011659 90 9 | ALASKA AIR GROUP INC         | CALL               |        |
| 011659 95 9 | ALASKA AIR GROUP INC         | PUT                |        |
| 01167P 10 1 | ALASKA COMMUNICATIONS SYS GR | COM                |        |
| 012348 10 8 | ALBANY INTL CORP             | CL A               |        |
| 012423 10 9 | * ALBANY MOLECULAR RESH INC  | COM                |        |
| 012423 90 9 | ALBANY MOLECULAR RESH INC    | CALL               |        |
| 012423 95 9 | ALBANY MOLECULAR RESH INC    | PUT                |        |
| 012653 10 1 | * ALBEMARLE CORP             | COM                |        |
| 012653 90 1 | ALBEMARLE CORP               | CALL               |        |
| 012653 95 1 | ALBEMARLE CORP               | PUT                |        |
| 012684 10 6 | ALBEMARLE FIRST BK VA        | COM                |        |
| 012684 11 4 | ALBEMARLE FIRST BK VA        | *W EXP 10/26/200   |        |
| 013068 10 1 | * ALBERTO CULVER CO          | COM                |        |
| 013068 90 1 | ALBERTO CULVER CO            | CALL               |        |
| 013068 95 1 | ALBERTO CULVER CO            | PUT                |        |
| 013104 10 4 | * ALBERTSONS INC             | COM                |        |

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>            | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-------------------------------|---------------------------|---------------|
| 013104 90 4     | ALBERTSONS INC                | CALL                      |               |
| 013104 95 4     | ALBERTSONS INC                | PUT                       |               |
| 013716 10 5     | * ALCAN INC                   | COM                       |               |
| 013716 90 5     | ALCAN INC                     | CALL                      |               |
| 013716 95 5     | ALCAN INC                     | PUT                       |               |
| 013817 10 1     | * ALCOA INC                   | COM                       |               |
| 013817 90 1     | ALCOA INC                     | CALL                      |               |
| 013817 95 1     | ALCOA INC                     | PUT                       |               |
| 013896 10 5     | ALCON LABS INC                | COM                       |               |
| 013904 30 5     | * ALCATEL                     | SPONSORED ADR             |               |
| 013904 90 5     | ALCATEL                       | CALL                      |               |
| 013904 95 5     | ALCATEL                       | PUT                       |               |
| 014383 10 3     | ALDERWOODS GROUP INC          | COM                       |               |
| 014383 11 1     | ALDERWOODS GROUP INC          | *W EXP 01/02/200          |               |
| 014384 20 0     | ALDILA INC                    | COM NEW                   |               |
| 014477 10 3     | ALERIS INTL INC               | COM                       | ADDED         |
| 014482 10 3     | * ALEXANDER & BALDWIN INC     | COM                       |               |
| 014482 90 3     | ALEXANDER & BALDWIN INC       | CALL                      |               |
| 014482 95 3     | ALEXANDER & BALDWIN INC       | PUT                       |               |
| 014752 10 9     | ALEXANDERS INC                | COM                       |               |
| 015271 10 9     | ALEXANDRIA REAL ESTATE EQ IN  | COM                       |               |
| 015351 AB 5     | ALEXION PHARMACEUTICALS INC   | NOTE 5.750% 3/1           |               |
| 015351 10 9     | * ALEXION PHARMACEUTICALS INC | COM                       |               |
| 015351 90 9     | ALEXION PHARMACEUTICALS INC   | CALL                      |               |
| 015351 95 9     | ALEXION PHARMACEUTICALS INC   | PUT                       |               |
| 015385 10 7     | ALFA CORP                     | COM                       |               |
| 015404 10 6     | ALFACELL CORP                 | COM                       |               |
| 016230 10 4     | ALICO INC                     | COM                       |               |
| 016255 10 1     | * ALIGN TECHNOLOGY INC        | COM                       |               |
| 016255 90 1     | ALIGN TECHNOLOGY INC          | CALL                      |               |
| 016255 95 1     | ALIGN TECHNOLOGY INC          | PUT                       |               |
| 01642T AB 4     | ALKERMES INC                  | NOTE 3.750% 2/1           |               |
| 01642T AE 8     | ALKERMES INC                  | NOTE 2.500% 9/0           |               |
| 01642T 10 8     | * ALKERMES INC                | COM                       |               |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 01642T 90 8 | ALKERMES INC                 | CALL               |         |
| 01642T 95 8 | ALKERMES INC                 | PUT                |         |
| 016557 40 7 | ALL AMERICAN SEMICONDUCTOR I | COM NEW            |         |
| 017175 10 0 | ALLEGHANY CORP DEL           | COM                |         |
| 017361 10 6 | * ALLEGHENY ENERGY INC       | COM                |         |
| 017361 90 6 | ALLEGHENY ENERGY INC         | CALL               |         |
| 017361 95 6 | ALLEGHENY ENERGY INC         | PUT                |         |
| 01741R 10 2 | * ALLEGHENY TECHNOLOGIES INC | COM                |         |
| 01741R 90 2 | ALLEGHENY TECHNOLOGIES INC   | CALL               |         |
| 01741R 95 2 | ALLEGHENY TECHNOLOGIES INC   | PUT                |         |
| 017753 10 4 | ALLEN ORGAN CO               | CL B               |         |
| 018490 AE 2 | ALLERGAN INC                 | NOTE 11/0          |         |
| 018490 10 2 | * ALLERGAN INC               | COM                |         |
| 018490 90 2 | ALLERGAN INC                 | CALL               |         |
| 018490 95 2 | ALLERGAN INC                 | PUT                |         |
| 01852M 10 8 | ALLIANCE ALL MARKET ADVANTAG | COM                |         |
| 018522 10 2 | * ALLETE INC                 | COM                | DELETED |
| 018522 90 2 | ALLETE INC                   | CALL               | DELETED |
| 018522 95 2 | ALLETE INC                   | PUT                | DELETED |
| 018522 30 0 | * ALLETE INC                 | COM NEW            |         |
| 018522 90 0 | ALLETE INC                   | CALL               |         |
| 018522 95 0 | ALLETE INC                   | PUT                |         |
| 01853E 20 4 | ALLIANCE ATLANTIS COMMUNICAT | CL B NON-VTG       |         |
| 018535 10 4 | ALLIANCE BANKSHARES CORP     | COM                |         |
| 018546 10 1 | ALLIANCE CALIF MUN INCOME FD | COM                |         |
| 01855A 10 1 | * ALLIANCE CAP MGMT HLDG L P | UNIT LTD PARTN     |         |
| 01855A 90 1 | ALLIANCE CAP MGMT HLDG L P   | CALL               |         |
| 01855A 95 1 | ALLIANCE CAP MGMT HLDG L P   | PUT                |         |
| 018581 10 8 | * ALLIANCE DATA SYSTEMS CORP | COM                |         |
| 018581 90 8 | ALLIANCE DATA SYSTEMS CORP   | CALL               |         |
| 018581 95 8 | ALLIANCE DATA SYSTEMS CORP   | PUT                |         |
| 01859P 60 9 | * ALLIANCE GAMING CORP       | COM NEW            |         |
| 01859P 90 9 | ALLIANCE GAMING CORP         | CALL               |         |
| 01859P 95 9 | ALLIANCE GAMING CORP         | PUT                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 018606 20 2 | ALLIANCE IMAGING INC          | COM NEW            |        |
| 01864U 10 6 | ALLIANCE NATL MUN INCOME FD   | COM                |        |
| 018680 10 8 | ALLIANCE FIBER OPTIC PRODS I  | COM                |        |
| 018714 10 5 | ALLIANCE NEW YORK MUN INC FD  | COM                |        |
| 01877H 10 0 | * ALLIANCE SEMICONDUCTOR CORP | COM                |        |
| 01877H 90 0 | ALLIANCE SEMICONDUCTOR CORP   | CALL               |        |
| 01877H 95 0 | ALLIANCE SEMICONDUCTOR CORP   | PUT                |        |
| 01877R 10 8 | * ALLIANCE RES PARTNER L P    | UT LTD PART        |        |
| 01877R 90 8 | ALLIANCE RES PARTNER L P      | CALL               |        |
| 01877R 95 8 | ALLIANCE RES PARTNER L P      | PUT                |        |
| 01879R 10 6 | ALLIANCE WORLD DLR GV FD II   | COM                |        |
| 018796 10 2 | ALLIANCE WORLD DLR GV FD INC  | COM                |        |
| 018802 10 8 | * ALLIANT ENERGY CORP         | COM                |        |
| 018802 90 8 | ALLIANT ENERGY CORP           | CALL               |        |
| 018802 95 8 | ALLIANT ENERGY CORP           | PUT                |        |
| 018804 AH 7 | ALLIANT TECHSYSTEMS INC       | NOTE 2.750% 2/1    |        |
| 018804 10 4 | * ALLIANT TECHSYSTEMS INC     | COM                |        |
| 018804 90 4 | ALLIANT TECHSYSTEMS INC       | CALL               |        |
| 018804 95 4 | ALLIANT TECHSYSTEMS INC       | PUT                |        |
| 018805 10 1 | ALLIANZ AKTIENGESELLSCHAFT    | SP ADR 1/10 SH     |        |
| 01903Q 10 8 | * ALLIED CAP CORP NEW         | COM                |        |
| 01903Q 90 8 | ALLIED CAP CORP NEW           | CALL               |        |
| 01903Q 95 8 | ALLIED CAP CORP NEW           | PUT                |        |
| 019118 10 8 | ALLIED DEFENSE GROUP INC      | COM                |        |
| 019121 20 1 | ALLIED DOMEQ PLC              | SPON ADR NEW       |        |
| 019205 10 3 | ALLIANCE FINANCIAL CORP NY    | COM                |        |
| 019222 10 8 | ALLIED HEALTHCARE PRODS INC   | COM                |        |
| 019223 10 6 | ALLIED HLDGS INC              | COM                |        |
| 019228 40 2 | * ALLIED IRISH BKS P L C      | SPON ADR ORD       |        |
| 019228 90 2 | ALLIED IRISH BKS P L C        | CALL               |        |
| 019228 95 2 | ALLIED IRISH BKS P L C        | PUT                |        |
| 01923A 10 9 | ALLIED HEALTHCARE INTL INC    | COM                |        |
| 019330 10 9 | ALLIED MOTION TECHNOLOGIES I  | COM                |        |
| 019589 AD 2 | ALLIED WASTE INDS INC         | SDCV 4.250% 4/1    |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 019589 30 8 | * ALLIED WASTE INDS INC        | COM PAR\$.01NEW    |        |
| 019589 90 8 | ALLIED WASTE INDS INC          | CALL               |        |
| 019589 95 8 | ALLIED WASTE INDS INC          | PUT                |        |
| 019589 60 5 | ALLIED WASTE INDS INC          | PFD SR C CONV      |        |
| 019645 50 6 | ALLIS CHALMERS CORP            | COM PAR \$.01NW    |        |
| 019754 10 0 | * ALLMERICA FINL CORP          | COM                |        |
| 019754 90 0 | ALLMERICA FINL CORP            | CALL               |        |
| 019754 95 0 | ALLMERICA FINL CORP            | PUT                |        |
| 019777 10 1 | * ALLOS THERAPEUTICS INC       | COM                |        |
| 019777 90 1 | ALLOS THERAPEUTICS INC         | CALL               |        |
| 019777 95 1 | ALLOS THERAPEUTICS INC         | PUT                |        |
| 019855 AB 1 | ALLOY INC                      | DBCVCV 5.375% 8/0  | ADDED  |
| 019855 10 5 | * ALLOY INC                    | COM                |        |
| 019855 90 5 | ALLOY INC                      | CALL               |        |
| 019855 95 5 | ALLOY INC                      | PUT                |        |
| 01988P AB 4 | ALLSCRIPTS HEALTHCARE SOLUTI   | DBCVCV 3.500% 7/1  | ADDED  |
| 01988P 10 8 | * ALLSCRIPTS HEALTHCARE SOLUTI | COM                |        |
| 01988P 90 8 | ALLSCRIPTS HEALTHCARE SOLUTI   | CALL               |        |
| 01988P 95 8 | ALLSCRIPTS HEALTHCARE SOLUTI   | PUT                |        |
| 019921 10 5 | ALLMERICA SECS TR              | SH BEN INT         |        |
| 020002 10 1 | * ALLSTATE CORP                | COM                |        |
| 020002 90 1 | ALLSTATE CORP                  | CALL               |        |
| 020002 95 1 | ALLSTATE CORP                  | PUT                |        |
| 020039 10 3 | * ALLTEL CORP                  | COM                |        |
| 020039 90 3 | ALLTEL CORP                    | CALL               |        |
| 020039 95 3 | ALLTEL CORP                    | PUT                |        |
| 020039 50 9 | ALLTEL CORP                    | PFD C CV \$2.06    |        |
| 020039 82 2 | ALLTEL CORP                    | CORP UNT 7.75%     |        |
| 020409 10 8 | ALMOST FAMILY INC              | COM                |        |
| 02043Q 10 7 | ALNYLAM PHARMACEUTICALS INC    | COM                |        |
| 020772 10 9 | ALPHA PRO TECH LTD             | COM                |        |
| 020781 10 0 | ALPHA TECHNOLOGIES GROUP INC   | COM                |        |
| 02081F 10 4 | ALPHASMART INC                 | COM                |        |
| 020813 AB 7 | ALPHARMA INC                   | NOTE 5.750% 4/0    |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 020813 AD 3 | ALPHARMA INC                | NOTE 3.000% 6/0    |        |
| 020813 10 1 | * ALPHARMA INC              | CL A               |        |
| 020813 90 1 | ALPHARMA INC                | CALL               |        |
| 020813 95 1 | ALPHARMA INC                | PUT                |        |
| 021373 10 5 | ALTAIR NANOTECHNOLOGIES INC | COM                |        |
| 02143N 10 3 | ALTANA AKTIENGESELLSCHAFT   | SPONSORED ADR      |        |
| 02144G 10 7 | ALTEON INC                  | COM                |        |
| 021441 10 0 | * ALTERA CORP               | COM                |        |
| 021441 90 0 | ALTERA CORP                 | CALL               |        |
| 021441 95 0 | ALTERA CORP                 | PUT                |        |
| 02148M 10 0 | * ALTIRIS INC               | COM                |        |
| 02148M 90 0 | ALTIRIS INC                 | CALL               |        |
| 02148M 95 0 | ALTIRIS INC                 | PUT                |        |
| 021489 10 9 | ALTIGEN COMMUNICATIONS INC  | COM                |        |
| 02151P 10 7 | ALTO PALERMO S A            | SPONSORED ADR      |        |
| 02209S 10 3 | * ALTRIA GROUP INC          | COM                |        |
| 02209S 90 3 | ALTRIA GROUP INC            | CALL               |        |
| 02209S 95 3 | ALTRIA GROUP INC            | PUT                |        |
| 022205 10 8 | ALUMINA LTD                 | SPONSORED ADR      |        |
| 022276 10 9 | * ALUMINUM CORP CHINA LTD   | SPON ADR H SHS     |        |
| 022276 90 9 | ALUMINUM CORP CHINA LTD     | CALL               |        |
| 022276 95 9 | ALUMINUM CORP CHINA LTD     | PUT                |        |
| 02261W AB 5 | ALZA CORP                   | SDCV 7/2           |        |
| 022615 AC 2 | ALZA CORP DEL               | NOTE 7/1           |        |
| 023111 10 7 | AMARIN CORP PLC             | SPONSORED ADR      |        |
| 023135 AE 6 | AMAZON COM INC              | NOTE 4.750% 2/0    |        |
| 023135 AF 3 | AMAZON COM INC              | NOTE 4.750% 2/0    |        |
| 023135 10 6 | * AMAZON COM INC            | COM                |        |
| 023135 90 6 | AMAZON COM INC              | CALL               |        |
| 023135 95 6 | AMAZON COM INC              | PUT                |        |
| 023139 10 8 | * AMBAC FINL GROUP INC      | COM                |        |
| 023139 90 8 | AMBAC FINL GROUP INC        | CALL               |        |
| 023139 95 8 | AMBAC FINL GROUP INC        | PUT                |        |
| 023177 10 8 | AMBASSADORS GROUP INC       | COM                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 023178 10 6 | AMBASSADORS INTL INC           | COM                |         |
| 02341Q 20 5 | AMCON DISTRG CO                | COM NEW            |         |
| 02341R 30 2 | AMCOR LTD                      | ADR NEW            |         |
| 02341R 40 1 | AMCOR LTD                      | PRIDES 7.25%       |         |
| 02341W 10 3 | * AMCOL INTL CORP              | COM                |         |
| 02341W 90 3 | AMCOL INTL CORP                | CALL               |         |
| 02341W 95 3 | AMCOL INTL CORP                | PUT                |         |
| 02342T AB 5 | AMDOCS LTD                     | NOTE 2.000% 6/0    |         |
| 02342T AD 1 | AMDOCS LTD                     | NOTE 0.500% 3/1    | ADDED   |
| 023436 10 8 | * AMEDISYS INC                 | COM                |         |
| 023436 90 8 | AMEDISYS INC                   | CALL               |         |
| 023436 95 8 | AMEDISYS INC                   | PUT                |         |
| 023477 20 1 | AMEN PPTYS INC                 | COM NEW            |         |
| 023551 10 4 | * AMERADA HESS CORP            | COM                |         |
| 023551 90 4 | AMERADA HESS CORP              | CALL               |         |
| 023551 95 4 | AMERADA HESS CORP              | PUT                |         |
| 023551 40 1 | AMERADA HESS CORP              | PFD CV ACES 7%     |         |
| 023586 10 0 | AMERCO                         | COM                |         |
| 023608 10 2 | * AMEREN CORP                  | COM                |         |
| 023608 90 2 | AMEREN CORP                    | CALL               |         |
| 023608 95 2 | AMEREN CORP                    | PUT                |         |
| 023608 20 1 | AMEREN CORP                    | EQTY UN 9.75%      |         |
| 023613 10 2 | AMERIANA BANCORP               | COM                |         |
| 02363X 10 4 | AMERICA FIRST APT INV INC      | COM                |         |
| 02364J AC 8 | AMERICA ONLINE INC DEL         | NOTE 12/0          | DELETED |
| 02364L 10 9 | AMERICA SVC GROUP INC          | COM                |         |
| 02364V 10 7 | AMERICA FIRST TAX EX IVS L P   | BEN UNIT CTF       |         |
| 02364W 10 5 | * AMERICA MOVIL S A DE C V     | SPON ADR L SHS     |         |
| 02364W 90 5 | AMERICA MOVIL S A DE C V       | CALL               |         |
| 02364W 95 5 | AMERICA MOVIL S A DE C V       | PUT                |         |
| 02364W 20 4 | AMERICA MOVIL S A DE C V       | SPON ADR A SHS     |         |
| 02365B 10 0 | * AMERICA ONLINE LATIN AMERICA | CL A               |         |
| 02365B 90 0 | AMERICA ONLINE LATIN AMERICA   | CALL               |         |
| 02365B 95 0 | AMERICA ONLINE LATIN AMERICA   | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 023657 20 8 | * AMERICA WEST HLDG CORP       | CL B               |         |
| 023657 90 8 | AMERICA WEST HLDG CORP         | CALL               |         |
| 023657 95 8 | AMERICA WEST HLDG CORP         | PUT                |         |
| 02368F 10 8 | AMERICAN ACCES TECHNOLOGIES    | COM                |         |
| 023912 10 8 | * AMCORE FINL INC              | COM                |         |
| 023912 90 8 | AMCORE FINL INC                | CALL               |         |
| 023912 95 8 | AMCORE FINL INC                | PUT                |         |
| 024061 AB 9 | AMERICAN AXLE & MFG HLDGS IN   | FRNT 2.000% 2/1    |         |
| 024061 10 3 | * AMERICAN AXLE & MFG HLDGS IN | COM                |         |
| 024061 90 3 | AMERICAN AXLE & MFG HLDGS IN   | CALL               |         |
| 024061 95 3 | AMERICAN AXLE & MFG HLDGS IN   | PUT                |         |
| 024343 10 5 | AMERICAN BANK INC PA           | COM                |         |
| 024591 10 9 | AMERICAN BILTRITE INC          | COM                |         |
| 024600 10 8 | AMER BIO MEDICA CORP           | COM                |         |
| 024600 11 6 | AMER BIO MEDICA CORP           | *W EXP 08/22/200   |         |
| 024750 10 1 | AMERICAN BLDG CTL INC          | COM                | DELETED |
| 02476B 10 6 | AMERICAN BUSINESS FINL SVCS    | COM                |         |
| 024835 10 0 | * AMERICAN CAMPUS CMNTYS INC   | COM                |         |
| 024835 90 0 | AMERICAN CAMPUS CMNTYS INC     | CALL               |         |
| 024835 95 0 | AMERICAN CAMPUS CMNTYS INC     | PUT                |         |
| 024937 10 4 | * AMERICAN CAPITAL STRATEGIES  | COM                |         |
| 024937 90 4 | AMERICAN CAPITAL STRATEGIES    | CALL               |         |
| 024937 95 4 | AMERICAN CAPITAL STRATEGIES    | PUT                |         |
| 025078 20 5 | AMERICAN CENTURY CORP          | COM                |         |
| 025105 10 7 | AMERICAN CHAIN & CABLE INC     | COM                |         |
| 025144 10 6 | AMERICAN CLAIMS EVALUATION I   | COM                |         |
| 02520N 10 6 | AMERICAN CMNTY PPTYS TR        | COM                |         |
| 02520W 10 6 | AMERICAN CMNTY BANCSHARES IN   | COM                |         |
| 02520W 11 4 | AMERICAN CMNTY BANCSHARES IN   | *W EXP 04/30/200   |         |
| 025353 10 3 | AMERICAN DENTAL PARTNERS       | COM                |         |
| 02553E 10 6 | * AMERICAN EAGLE OUTFITTERS NE | COM                |         |
| 02553E 90 6 | AMERICAN EAGLE OUTFITTERS NE   | CALL               |         |
| 02553E 95 6 | AMERICAN EAGLE OUTFITTERS NE   | PUT                |         |
| 025533 40 7 | AMERICAN ECOLOGY CORP          | COM NEW            |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 025537 10 1 | * AMERICAN ELEC PWR INC        | COM                |        |
| 025537 90 1 | AMERICAN ELEC PWR INC          | CALL               |        |
| 025537 95 1 | AMERICAN ELEC PWR INC          | PUT                |        |
| 025676 20 6 | * AMERICAN EQTY INVT LIFE HLD  | COM                |        |
| 025676 90 6 | AMERICAN EQTY INVT LIFE HLD    | CALL               |        |
| 025676 95 6 | AMERICAN EQTY INVT LIFE HLD    | PUT                |        |
| 025816 AS 8 | AMERICAN EXPRESS CO            | DBCV 1.850% 12/0   | ADDED  |
| 025816 10 9 | * AMERICAN EXPRESS CO          | COM                |        |
| 025816 90 9 | AMERICAN EXPRESS CO            | CALL               |        |
| 025816 95 9 | AMERICAN EXPRESS CO            | PUT                |        |
| 025932 AD 6 | AMERICAN FINL GROUP INC OHIO   | NOTE 1.486% 6/0    |        |
| 025932 10 4 | * AMERICAN FINL GROUP INC OHIO | COM                |        |
| 025932 90 4 | AMERICAN FINL GROUP INC OHIO   | CALL               |        |
| 025932 95 4 | AMERICAN FINL GROUP INC OHIO   | PUT                |        |
| 02607P 30 5 | AMERICAN FINL RLTY TR          | COM                |        |
| 026351 10 6 | AMERICAN GENERAL CORP          | COM                |        |
| 026375 AJ 4 | AMERICAN GREETINGS CORP        | NOTE 7.000% 7/1    |        |
| 026375 10 5 | * AMERICAN GREETINGS CORP      | CL A               |        |
| 026375 90 5 | AMERICAN GREETINGS CORP        | CALL               |        |
| 026375 95 5 | AMERICAN GREETINGS CORP        | PUT                |        |
| 02649V 10 4 | * AMERICAN HEALTHWAYS INC      | COM                |        |
| 02649V 90 4 | AMERICAN HEALTHWAYS INC        | CALL               |        |
| 02649V 95 4 | AMERICAN HEALTHWAYS INC        | PUT                |        |
| 02660R 10 7 | * AMERICAN HOME MTG INVT CORP  | COM                |        |
| 02660R 90 7 | AMERICAN HOME MTG INVT CORP    | CALL               |        |
| 02660R 95 7 | AMERICAN HOME MTG INVT CORP    | PUT                |        |
| 02672T 10 9 | AMERICAN INCOME FD INC         | COM                |        |
| 026760 40 5 | AMERICAN INDEPENDENCE CORP     | COM NEW            |        |
| 02686E 10 6 | AMERICAN INSD MTG-INVS L P 8   | DEPOSITARY UNIT    |        |
| 02686F 10 3 | AMERICAN INSD MTG INVS L P 8   | DEPOSITARY UNIT    | ADDED  |
| 026874 AN 7 | AMERICAN INTL GROUP INC        | NOTE 0.500% 5/1    |        |
| 026874 AP 2 | AMERICAN INTL GROUP INC        | DBCV 11/0          |        |
| 026874 10 7 | * AMERICAN INTL GROUP INC      | COM                |        |
| 026874 90 7 | AMERICAN INTL GROUP INC        | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 026874 95 7 | AMERICAN INTL GROUP INC        | PUT                |         |
| 027069 50 9 | AMERICAN ISRAELI PAPER MLS L   | ORD IS 10          |         |
| 027070 10 1 | * AMERICAN ITALIAN PASTA CO    | CL A               |         |
| 027070 90 1 | AMERICAN ITALIAN PASTA CO      | CALL               |         |
| 027070 95 1 | AMERICAN ITALIAN PASTA CO      | PUT                |         |
| 027118 10 8 | AMERICAN LD LEASE INC          | COM                |         |
| 027284 10 8 | AMERICAN LOCKER GROUP          | COM                |         |
| 02744M 10 8 | * AMERICAN MED SYS HLDGS INC   | COM                |         |
| 02744M 90 8 | AMERICAN MED SYS HLDGS INC     | CALL               |         |
| 02744M 95 8 | AMERICAN MED SYS HLDGS INC     | PUT                |         |
| 02744P 10 1 | AMERICAN MED SEC GROUP INC     | COM                | DELETED |
| 027568 10 4 | AMERICAN MTG ACCEP CO          | SH BEN INT         |         |
| 027649 10 2 | AMERICAN MUN INCOME PORTFOLI   | COM                |         |
| 027745 10 8 | AMERICAN NATL BANKSHARES INC   | COM                |         |
| 027904 10 1 | AMERICAN MED ALERT CORP        | COM                |         |
| 02837P 30 7 | AMERICAN PAC BK AUMSVILLE OR   | CL B               |         |
| 028591 10 5 | AMERICAN NATL INS CO           | COM                |         |
| 028740 10 8 | AMERICAN PAC CORP              | COM                |         |
| 02886P 10 9 | * AMERICAN PHARMACEUTICALS PTN | COM                |         |
| 02886P 90 9 | AMERICAN PHARMACEUTICALS PTN   | CALL               |         |
| 02886P 95 9 | AMERICAN PHARMACEUTICALS PTN   | PUT                |         |
| 028882 10 8 | AMERICAN PHYSICIANS SVC GROU   | COM                |         |
| 028884 10 4 | AMERICAN PHYSICIANS CAPITAL    | COM                |         |
| 028913 10 1 | AMERICAN RETIREMENT CORP       | COM                |         |
| 029066 10 7 | * AMERICAN PWR CONVERSION CORP | COM                |         |
| 029066 90 7 | AMERICAN PWR CONVERSION CORP   | CALL               |         |
| 029066 95 7 | AMERICAN PWR CONVERSION CORP   | PUT                |         |
| 029169 10 9 | AMERICAN REAL ESTATE PARTNR    | DEPOSITRY UNIT     |         |
| 029174 10 9 | AMERICAN RLTY INVS INC         | COM                |         |
| 029177 40 9 | AMERICAN RLTY TR INC           | COM PAR\$.01NEW    |         |
| 029326 10 5 | AMERICAN RIVER BANKSHARES      | COM                |         |
| 029429 10 7 | AMERICAN SCIENCE & ENGR INC    | COM                |         |
| 029446 20 0 | AMERICAN SEAFOODS CORP         | UNIT 99/99/9999    | DELETED |
| 029570 10 8 | AMERICAN SELECT PORTFOLIO IN   | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 029595 10 5 | AMERICAN SHARED HOSPITAL SVC   | COM                |         |
| 029683 10 9 | * AMERICAN SOFTWARE INC        | CL A               |         |
| 029683 90 9 | AMERICAN SOFTWARE INC          | CALL               |         |
| 029683 95 9 | AMERICAN SOFTWARE INC          | PUT                |         |
| 02970Q 20 3 | AMERICAN SPECTRUM REALTY INC   | COM NEW            |         |
| 029712 10 6 | * AMERICAN STD COS INC DEL     | COM                |         |
| 029712 90 6 | AMERICAN STD COS INC DEL       | CALL               |         |
| 029712 95 6 | AMERICAN STD COS INC DEL       | PUT                |         |
| 029899 10 1 | AMERICAN STS WTR CO            | COM                |         |
| 029912 AD 4 | AMERICAN TOWER CORP            | NOTE 2.250% 10/1   |         |
| 029912 AF 9 | AMERICAN TOWER CORP            | NOTE 5.000% 2/1    |         |
| 029912 AK 8 | AMERICAN TOWER CORP            | NOTE 3.250% 8/0    |         |
| 029912 AR 3 | AMERICAN TOWER CORP            | NOTE 3.000% 8/1    | ADDED   |
| 029912 20 1 | * AMERICAN TOWER CORP          | CL A               |         |
| 029912 90 1 | AMERICAN TOWER CORP            | CALL               |         |
| 029912 95 1 | AMERICAN TOWER CORP            | PUT                |         |
| 03009T 10 1 | AMERICAN STRATEGIC INCOME II   | COM                |         |
| 030098 10 7 | AMERICAN STRATEGIC INCM PTFL   | COM                |         |
| 030099 10 5 | AMERN STRATEGIC INCOME PTFL    | COM                |         |
| 030111 10 8 | * AMERICAN SUPERCONDUCTOR CORP | COM                |         |
| 030111 90 8 | AMERICAN SUPERCONDUCTOR CORP   | CALL               |         |
| 030111 95 8 | AMERICAN SUPERCONDUCTOR CORP   | PUT                |         |
| 030137 10 3 | AMERICAN TECHNICAL CERAMICS    | COM                |         |
| 030145 20 5 | AMERICAN TECHNOLOGY CORP       | COM NEW            |         |
| 03037B 10 6 | AMERICAN VANTAGE COS           | COM                |         |
| 030371 10 8 | AMERICAN VANGUARD CORP         | COM                |         |
| 030409 10 6 | AMERICAN WATER STAR INC        | COM                |         |
| 030411 10 2 | AMERICAN WTR WKS INC           | COM                | DELETED |
| 030506 10 9 | AMERICAN WOODMARK CORP         | COM                |         |
| 03058P 10 9 | AMERICANWEST BANCORPORATION    | COM                |         |
| 03060R AM 3 | AMERICREDIT CORP               | NOTE 1.750% 11/1   |         |
| 03060R 10 1 | * AMERICREDIT CORP             | COM                |         |
| 03060R 90 1 | AMERICREDIT CORP               | CALL               |         |
| 03060R 95 1 | AMERICREDIT CORP               | PUT                |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 03062T 10 5 | AMERICAS CAR MART INC      | COM                |        |
| 03070L 30 0 | AMERIGON INC               | COM                |        |
| 03070Q 10 1 | * AMERISTAR CASINOS INC    | COM                |        |
| 03070Q 90 1 | AMERISTAR CASINOS INC      | CALL               |        |
| 03070Q 95 1 | AMERISTAR CASINOS INC      | PUT                |        |
| 03071L 10 1 | AMERIVEST PPTYS INC DEL    | COM                |        |
| 03071P AD 4 | AMERISOURCE HEALTH CORP    | NOTE 5.000% 12/0   |        |
| 030710 10 7 | AMERON INTL INC            | COM                |        |
| 03072M AD 0 | AMERUS GROUP CO            | NOTE 2.000% 3/0    |        |
| 03072M 10 8 | * AMERUS GROUP CO          | COM                |        |
| 03072M 90 8 | AMERUS GROUP CO            | CALL               |        |
| 03072M 95 8 | AMERUS GROUP CO            | PUT                |        |
| 03073E 10 5 | * AMERISOURCEBERGEN CORP   | COM                |        |
| 03073E 90 5 | AMERISOURCEBERGEN CORP     | CALL               |        |
| 03073E 95 5 | AMERISOURCEBERGEN CORP     | PUT                |        |
| 03073H 10 8 | AMERITRANS CAP CORP        | COM                |        |
| 03073H 11 6 | AMERITRANS CAP CORP        | *W EXP 01/25/200   |        |
| 03073T 10 2 | * AMERIGROUP CORP          | COM                |        |
| 03073T 90 2 | AMERIGROUP CORP            | CALL               |        |
| 03073T 95 2 | AMERIGROUP CORP            | PUT                |        |
| 03074A 10 2 | AMERISERV FINL INC         | COM                |        |
| 03074K 10 0 | * AMERITRADE HLDG CORP NEW | COM                |        |
| 03074K 90 0 | AMERITRADE HLDG CORP NEW   | CALL               |        |
| 03074K 95 0 | AMERITRADE HLDG CORP NEW   | PUT                |        |
| 030975 10 6 | AMERIGAS PARTNERS L P      | UNIT L P INT       |        |
| 031001 10 0 | AMES NATL CORP             | COM                | ADDED  |
| 031100 10 0 | * AMETEK INC NEW           | COM                |        |
| 031100 90 0 | AMETEK INC NEW             | CALL               |        |
| 031100 95 0 | AMETEK INC NEW             | PUT                |        |
| 031162 AE 0 | AMGEN INC                  | NOTE 3/0           |        |
| 031162 10 0 | * AMGEN INC                | COM                |        |
| 031162 90 0 | AMGEN INC                  | CALL               |        |
| 031162 95 0 | AMGEN INC                  | PUT                |        |
| 031535 10 7 | AMISTAR CORP               | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 031538 10 1 | * AMIS HLDGS INC             | COM                |        |
| 031538 90 1 | AMIS HLDGS INC               | CALL               |        |
| 031538 95 1 | AMIS HLDGS INC               | PUT                |        |
| 031652 AG 5 | AMKOR TECHNOLOGY INC         | NOTE 5.000% 3/1    |        |
| 031652 AH 3 | AMKOR TECHNOLOGY INC         | NOTE 5.000% 3/1    |        |
| 031652 AN 0 | AMKOR TECHNOLOGY INC         | NOTE 5.750% 6/0    |        |
| 031652 10 0 | * AMKOR TECHNOLOGY INC       | COM                |        |
| 031652 90 0 | AMKOR TECHNOLOGY INC         | CALL               |        |
| 031652 95 0 | AMKOR TECHNOLOGY INC         | PUT                |        |
| 03169A 10 8 | AMNET MORTGAGE INC           | COM                |        |
| 032015 10 9 | * AMPAL AMERN ISRAEL CORP    | CL A               |        |
| 032015 90 9 | AMPAL AMERN ISRAEL CORP      | CALL               |        |
| 032015 95 9 | AMPAL AMERN ISRAEL CORP      | PUT                |        |
| 032015 30 7 | AMPAL AMERN ISRAEL CORP      | PFD CV 6.50%       |        |
| 032037 10 3 | AMPCO-PITTSBURGH CORP        | COM                |        |
| 032087 10 8 | AMPEX CORP                   | COM                |        |
| 032095 10 1 | * AMPHENOL CORP NEW          | CL A               |        |
| 032095 90 1 | AMPHENOL CORP NEW            | CALL               |        |
| 032095 95 1 | AMPHENOL CORP NEW            | PUT                |        |
| 032158 10 7 | AMREIT                       | CL A               |        |
| 032159 10 5 | AMREP CORP NEW               | COM                |        |
| 032165 10 2 | * AMSOUTH BANCORPORATION     | COM                |        |
| 032165 90 2 | AMSOUTH BANCORPORATION       | CALL               |        |
| 032165 95 2 | AMSOUTH BANCORPORATION       | PUT                |        |
| 032172 10 8 | AMSTAR CORP                  | COM                |        |
| 03232P 40 5 | * AMSURG CORP                | COM                |        |
| 03232P 90 5 | AMSURG CORP                  | CALL               |        |
| 03232P 95 5 | AMSURG CORP                  | PUT                |        |
| 032332 50 4 | AMTECH SYS INC               | COM PAR \$0.01N    |        |
| 032346 AB 4 | AMYLIN PHARMACEUTICALS INC   | NOTE 2.250% 6/3    |        |
| 032346 AD 0 | AMYLIN PHARMACEUTICALS INC   | NOTE 2.500% 4/1    |        |
| 032346 10 8 | * AMYLIN PHARMACEUTICALS INC | COM                |        |
| 032346 90 8 | AMYLIN PHARMACEUTICALS INC   | CALL               |        |
| 032346 95 8 | AMYLIN PHARMACEUTICALS INC   | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 03235E 10 0 | AMVESCAP PLC                 | SPONSORED ADR      |         |
| 032511 10 7 | * ANADARKO PETE CORP         | COM                |         |
| 032511 90 7 | ANADARKO PETE CORP           | CALL               |         |
| 032511 95 7 | ANADARKO PETE CORP           | PUT                |         |
| 032515 AB 4 | ANADIGICS INC                | NOTE 5.000% 11/1   |         |
| 032515 10 8 | * ANADIGICS INC              | COM                |         |
| 032515 90 8 | ANADIGICS INC                | CALL               |         |
| 032515 95 8 | ANADIGICS INC                | PUT                |         |
| 03252Q 40 8 | ANADYS PHARMACEUTICALS INC   | COM                |         |
| 032653 10 7 | ANALEX CORP                  | COM                |         |
| 032654 10 5 | * ANALOG DEVICES INC         | COM                |         |
| 032654 90 5 | ANALOG DEVICES INC           | CALL               |         |
| 032654 95 5 | ANALOG DEVICES INC           | PUT                |         |
| 032657 20 7 | ANALOGIC CORP                | COM PAR \$0.05     |         |
| 032681 10 8 | * ANALYSTS INTL CORP         | COM                |         |
| 032681 90 8 | ANALYSTS INTL CORP           | CALL               |         |
| 032681 95 8 | ANALYSTS INTL CORP           | PUT                |         |
| 032683 40 1 | ANALYTICAL SURVEYS INC       | COM PAR \$.0001    |         |
| 032744 10 4 | * ANAREN INC                 | COM                |         |
| 032744 90 4 | ANAREN INC                   | CALL               |         |
| 032744 95 4 | ANAREN INC                   | PUT                |         |
| 032839 10 2 | ANCHOR BANCORP WIS INC       | COM                |         |
| 03304B 30 0 | ANCHOR GLASS CONTAINER CP NE | COM NEW            |         |
| 034164 10 3 | ANDERSONS INC                | COM                |         |
| 034393 10 8 | * ANDREA ELECTRONICS CORP    | COM                |         |
| 034393 90 8 | ANDREA ELECTRONICS CORP      | CALL               |         |
| 034393 95 8 | ANDREA ELECTRONICS CORP      | PUT                |         |
| 034425 AB 4 | ANDREW CORP                  | NOTE 3.250% 8/1    |         |
| 034425 10 8 | * ANDREW CORP                | COM                |         |
| 034425 90 8 | ANDREW CORP                  | CALL               |         |
| 034425 95 8 | ANDREW CORP                  | PUT                |         |
| 034425 20 7 | ANDREW CORP                  | PFD A CV 7.75%     | DELETED |
| 034553 10 7 | * ANDRX CORP DEL             | ANDRX GROUP        |         |
| 034553 90 7 | ANDRX CORP DEL               | CALL               |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 034553 95 7 | ANDRX CORP DEL                 | PUT                |        |
| 03462H 40 4 | ANGEION CORP                   | COM                |        |
| 034663 10 4 | ANGELICA CORP                  | COM                |        |
| 03475V 10 1 | ANGIODYNAMICS INC              | COM                |        |
| 03485P 10 2 | ANGLO AMERN PLC                | ADR                |        |
| 034918 10 2 | * ANGIOTECH PHARMACEUTICALS IN | COM                |        |
| 034918 90 2 | ANGIOTECH PHARMACEUTICALS IN   | CALL               |        |
| 034918 95 2 | ANGIOTECH PHARMACEUTICALS IN   | PUT                |        |
| 035128 20 6 | * ANGLOGOLD ASHANTI LTD        | SPONSORED ADR      |        |
| 035128 90 6 | ANGLOGOLD ASHANTI LTD          | CALL               |        |
| 035128 95 6 | ANGLOGOLD ASHANTI LTD          | PUT                |        |
| 035229 10 3 | * ANHEUSER BUSCH COS INC       | COM                |        |
| 035229 90 3 | ANHEUSER BUSCH COS INC         | CALL               |        |
| 035229 95 3 | ANHEUSER BUSCH COS INC         | PUT                |        |
| 03525Y 10 5 | ANIMAS CORP DEL                | COM                |        |
| 035255 10 8 | * ANIKA THERAPEUTICS INC       | COM                |        |
| 035255 90 8 | ANIKA THERAPEUTICS INC         | CALL               |        |
| 035255 95 8 | ANIKA THERAPEUTICS INC         | PUT                |        |
| 035290 AC 9 | ANIXTER INTL INC               | NOTE               | 6/2    |
| 035290 AF 2 | ANIXTER INTL INC               | NOTE               | 7/0    |
| 035290 10 5 | * ANIXTER INTL INC             | COM                |        |
| 035290 90 5 | ANIXTER INTL INC               | CALL               |        |
| 035290 95 5 | ANIXTER INTL INC               | PUT                |        |
| 035710 40 9 | * ANNALY MTG MGMT INC          | COM                |        |
| 035710 90 9 | ANNALY MTG MGMT INC            | CALL               |        |
| 035710 95 9 | ANNALY MTG MGMT INC            | PUT                |        |
| 035848 10 0 | ANNAPOLIS BANCORP INC          | COM                |        |
| 036115 10 3 | * ANNTAYLOR STORES CORP        | COM                |        |
| 036115 90 3 | ANNTAYLOR STORES CORP          | CALL               |        |
| 036115 95 3 | ANNTAYLOR STORES CORP          | PUT                |        |
| 03633E 10 8 | ANOORAQ RES CORP               | COM                |        |
| 03634M 10 9 | ANSELL LTD                     | ADR                |        |
| 036384 10 5 | ANSOFT CORP                    | COM                |        |
| 03662Q 10 5 | * ANSYS INC                    | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 03662Q 90 5 | ANSYS INC                    | CALL               |         |
| 03662Q 95 5 | ANSYS INC                    | PUT                |         |
| 036642 10 6 | ANTARES PHARMA INC           | COM                | ADDED   |
| 03674B 10 4 | * ANTHEM INC                 | COM                | DELETED |
| 03674B 90 4 | ANTHEM INC                   | CALL               | DELETED |
| 03674B 95 4 | ANTHEM INC                   | PUT                | DELETED |
| 03674E 10 8 | * ANTEON INTL CORP           | COM                |         |
| 03674E 90 8 | ANTEON INTL CORP             | CALL               |         |
| 03674E 95 8 | ANTEON INTL CORP             | PUT                |         |
| 036916 10 4 | * ANSWERTHINK INC            | COM                |         |
| 036916 90 4 | ANSWERTHINK INC              | CALL               |         |
| 036916 95 4 | ANSWERTHINK INC              | PUT                |         |
| 037023 10 8 | * ANTHRACITE CAP INC         | COM                |         |
| 037023 90 8 | ANTHRACITE CAP INC           | CALL               |         |
| 037023 95 8 | ANTHRACITE CAP INC           | PUT                |         |
| 037032 10 9 | * ANTIGENICS INC DEL         | COM                |         |
| 037032 90 9 | ANTIGENICS INC DEL           | CALL               |         |
| 037032 95 9 | ANTIGENICS INC DEL           | PUT                |         |
| 037347 10 1 | * ANWORTH MORTGAGE ASSET CP  | COM                |         |
| 037347 90 1 | ANWORTH MORTGAGE ASSET CP    | CALL               |         |
| 037347 95 1 | ANWORTH MORTGAGE ASSET CP    | PUT                |         |
| 03737P 30 6 | AO TATNEFT                   | SPON ADR REG S     |         |
| 037389 AT 0 | AON CORP                     | DBCX 3.500%11/1    |         |
| 037389 10 3 | * AON CORP                   | COM                |         |
| 037389 90 3 | AON CORP                     | CALL               |         |
| 037389 95 3 | AON CORP                     | PUT                |         |
| 037411 10 5 | * APACHE CORP                | COM                |         |
| 037411 90 5 | APACHE CORP                  | CALL               |         |
| 037411 95 5 | APACHE CORP                  | PUT                |         |
| 03748R 10 1 | * APARTMENT INVT & MGMT CO   | CL A               |         |
| 03748R 90 1 | APARTMENT INVT & MGMT CO     | CALL               |         |
| 03748R 95 1 | APARTMENT INVT & MGMT CO     | PUT                |         |
| 037489 10 1 | APCO ARGENTINA INC CAYMAN IS | ORD                |         |
| 037580 10 7 | APEX MUN FD INC              | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 03759P 10 1 | * APHTON CORP                | COM                |         |
| 03759P 90 1 | APHTON CORP                  | CALL               |         |
| 03759P 95 1 | APHTON CORP                  | PUT                |         |
| 037598 10 9 | * APOGEE ENTERPRISES INC     | COM                |         |
| 037598 90 9 | APOGEE ENTERPRISES INC       | CALL               |         |
| 037598 95 9 | APOGEE ENTERPRISES INC       | PUT                |         |
| 03760A AK 7 | APOGENT TECHNOLOGIES INC     | DBCVC 12/1         |         |
| 03760A AL 5 | APOGENT TECHNOLOGIES INC     | DBCVC 2.250% 10/1  | DELETED |
| 03760F 10 0 | APOGEE TECHNOLOGY INC        | COM                |         |
| 037604 10 5 | * APOLLO GROUP INC           | CL A               |         |
| 037604 90 5 | APOLLO GROUP INC             | CALL               |         |
| 037604 95 5 | APOLLO GROUP INC             | PUT                |         |
| 03761E 10 2 | APOLLO GOLD CORP             | COM                |         |
| 03761U 10 6 | APOLLO INVT CORP             | COM                |         |
| 037833 10 0 | * APPLE COMPUTER INC         | COM                |         |
| 037833 90 0 | APPLE COMPUTER INC           | CALL               |         |
| 037833 95 0 | APPLE COMPUTER INC           | PUT                |         |
| 037899 10 1 | * APPLEBEES INTL INC         | COM                |         |
| 037899 90 1 | APPLEBEES INTL INC           | CALL               |         |
| 037899 95 1 | APPLEBEES INTL INC           | PUT                |         |
| 037916 10 3 | * APPLIED INNOVATION INC     | COM                |         |
| 037916 90 3 | APPLIED INNOVATION INC       | CALL               |         |
| 037916 95 3 | APPLIED INNOVATION INC       | PUT                |         |
| 037933 AB 4 | APRIA HEALTHCARE GROUP INC   | NOTE 3.375% 9/0    |         |
| 037933 10 8 | * APRIA HEALTHCARE GROUP INC | COM                |         |
| 037933 90 8 | APRIA HEALTHCARE GROUP INC   | CALL               |         |
| 037933 95 8 | APRIA HEALTHCARE GROUP INC   | PUT                |         |
| 038020 10 3 | * APPLERA CORP               | COM AP BIO GRP     |         |
| 038020 90 3 | APPLERA CORP                 | CALL               |         |
| 038020 95 3 | APPLERA CORP                 | PUT                |         |
| 038020 20 2 | * APPLERA CORP               | COM CE GEN GRP     |         |
| 038020 90 2 | APPLERA CORP                 | CALL               |         |
| 038020 95 2 | APPLERA CORP                 | PUT                |         |
| 03815A 10 6 | * APPLICA INC                | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 03815A 90 6 | APPLICA INC                    | CALL               |         |
| 03815A 95 6 | APPLICA INC                    | PUT                |         |
| 038188 30 6 | APPLIED DIGITAL SOLUTIONS      | COM NEW            |         |
| 038196 10 1 | * APPLIED EXTRUSION TECHNOLOGI | COM                | DELETED |
| 038196 90 1 | APPLIED EXTRUSION TECHNOLOGI   | CALL               | DELETED |
| 038196 95 1 | APPLIED EXTRUSION TECHNOLOGI   | PUT                | DELETED |
| 038197 10 9 | * APPLIED FILMS CORP           | COM                |         |
| 038197 90 9 | APPLIED FILMS CORP             | CALL               |         |
| 038197 95 9 | APPLIED FILMS CORP             | PUT                |         |
| 03820C 10 5 | * APPLIED INDL TECHNOLOGIES IN | COM                |         |
| 03820C 90 5 | APPLIED INDL TECHNOLOGIES IN   | CALL               |         |
| 03820C 95 5 | APPLIED INDL TECHNOLOGIES IN   | PUT                |         |
| 03820G 10 6 | APPLIED IMAGING CORP           | COM                |         |
| 03822W 10 9 | * APPLIED MICRO CIRCUITS CORP  | COM                |         |
| 03822W 90 9 | APPLIED MICRO CIRCUITS CORP    | CALL               |         |
| 03822W 95 9 | APPLIED MICRO CIRCUITS CORP    | PUT                |         |
| 038222 10 5 | * APPLIED MATLS INC            | COM                |         |
| 038222 90 5 | APPLIED MATLS INC              | CALL               |         |
| 038222 95 5 | APPLIED MATLS INC              | PUT                |         |
| 038237 10 3 | * APPLIED SIGNAL TECHNOLOGY IN | COM                |         |
| 038237 90 3 | APPLIED SIGNAL TECHNOLOGY IN   | CALL               |         |
| 038237 95 3 | APPLIED SIGNAL TECHNOLOGY IN   | PUT                |         |
| 038316 10 5 | * APPLIX INC                   | COM                |         |
| 038316 90 5 | APPLIX INC                     | CALL               |         |
| 038316 95 5 | APPLIX INC                     | PUT                |         |
| 038334 10 8 | APROPOS TECHNOLOGY INC         | COM                |         |
| 038336 10 3 | * APTARGROUP INC               | COM                |         |
| 038336 90 3 | APTARGROUP INC                 | CALL               |         |
| 038336 95 3 | APTARGROUP INC                 | PUT                |         |
| 03836W 10 3 | * AQUA AMERICA INC             | COM                |         |
| 03836W 90 3 | AQUA AMERICA INC               | CALL               |         |
| 03836W 95 3 | AQUA AMERICA INC               | PUT                |         |
| 03839G 10 5 | * AQUANTIVE INC                | COM                |         |
| 03839G 90 5 | AQUANTIVE INC                  | CALL               |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 03839G 95 5 | AQUANTIVE INC               | PUT                |         |
| 03840N 10 7 | AQUACELL TECHNOLOGIES INC   | COM                |         |
| 03840P AA 0 | AQUILA INC                  | SDCV 6.625% 7/0    |         |
| 03840P 10 2 | * AQUILA INC                | COM                |         |
| 03840P 90 2 | AQUILA INC                  | CALL               |         |
| 03840P 95 2 | AQUILA INC                  | PUT                |         |
| 03840P 40 9 | AQUILA INC                  | PIES 6.75%         | ADDED   |
| 038496 20 4 | ARACRUZ CELULOSE S A        | SPON ADR PFD B     |         |
| 038505 10 3 | * ARADIGM CORP              | COM                |         |
| 038505 90 3 | ARADIGM CORP                | CALL               |         |
| 038505 95 3 | ARADIGM CORP                | PUT                |         |
| 038521 10 0 | * ARAMARK CORP              | CL B               |         |
| 038521 90 0 | ARAMARK CORP                | CALL               |         |
| 038521 95 0 | ARAMARK CORP                | PUT                |         |
| 03875Q 10 8 | * ARBITRON INC              | COM                |         |
| 03875Q 90 8 | ARBITRON INC                | CALL               |         |
| 03875Q 95 8 | ARBITRON INC                | PUT                |         |
| 038923 10 8 | ARBOR RLTY TR INC           | COM                |         |
| 03923E 10 7 | ARCADIS N V                 | NY REGISTRY SH     |         |
| 03937R 10 2 | ARCH CHEMICALS INC          | COM                |         |
| 039380 10 0 | * ARCH COAL INC             | COM                |         |
| 039380 90 0 | ARCH COAL INC               | CALL               |         |
| 039380 95 0 | ARCH COAL INC               | PUT                |         |
| 039380 20 9 | ARCH COAL INC               | PFD CV 5% PERP     |         |
| 039392 70 9 | ARCH WIRELESS INC           | CL A               | DELETED |
| 039483 10 2 | * ARCHER DANIELS MIDLAND CO | COM                |         |
| 039483 90 2 | ARCHER DANIELS MIDLAND CO   | CALL               |         |
| 039483 95 2 | ARCHER DANIELS MIDLAND CO   | PUT                |         |
| 03957A 10 4 | * ARCHIPELAGO HLDG INC      | COM                |         |
| 03957A 90 4 | ARCHIPELAGO HLDG INC        | CALL               |         |
| 03957A 95 4 | ARCHIPELAGO HLDG INC        | PUT                |         |
| 039583 10 9 | * ARCHSTONE SMITH TR        | COM                |         |
| 039583 90 9 | ARCHSTONE SMITH TR          | CALL               |         |
| 039583 95 9 | ARCHSTONE SMITH TR          | PUT                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 039670 10 4 | * ARCTIC CAT INC            | COM                |         |
| 039670 90 4 | ARCTIC CAT INC              | CALL               |         |
| 039670 95 4 | ARCTIC CAT INC              | PUT                |         |
| 039762 10 9 | ARDEN GROUP INC             | CL A               |         |
| 039793 10 4 | ARDEN RLTY INC              | COM                |         |
| 040047 10 2 | * ARENA PHARMACEUTICALS INC | COM                |         |
| 040047 90 2 | ARENA PHARMACEUTICALS INC   | CALL               |         |
| 040047 95 2 | ARENA PHARMACEUTICALS INC   | PUT                |         |
| 040049 10 8 | ARENA RESOURCES INC         | COM                |         |
| 040049 11 6 | ARENA RESOURCES INC         | *W EXP 08/09/200   | ADDED   |
| 040049 30 6 | ARENA RESOURCES INC         | UNIT 99/99/9999    | DELETED |
| 04010L 10 3 | ARES CAP CORP               | COM                | ADDED   |
| 040149 10 6 | ARGON ST INC                | COM                | ADDED   |
| 040157 10 9 | ARGONAUT GROUP INC          | COM                |         |
| 040175 10 1 | ARGONAUT TECHNOLOGIES INC   | COM                |         |
| 040228 10 8 | * ARGOSY GAMING CO          | COM                |         |
| 040228 90 8 | ARGOSY GAMING CO            | CALL               |         |
| 040228 95 8 | ARGOSY GAMING CO            | PUT                |         |
| 04033A 10 0 | * ARIAD PHARMACEUTICALS INC | COM                |         |
| 04033A 90 0 | ARIAD PHARMACEUTICALS INC   | CALL               |         |
| 04033A 95 0 | ARIAD PHARMACEUTICALS INC   | PUT                |         |
| 04033V 20 3 | * ARIBA INC                 | COM NEW            |         |
| 04033V 90 3 | ARIBA INC                   | CALL               |         |
| 04033V 95 3 | ARIBA INC                   | PUT                |         |
| 040448 20 1 | ARISTOTLE CORP              | COM NEW            |         |
| 040515 10 8 | ARIZONA LD INCOME CORP      | CL A               |         |
| 040712 10 1 | ARK RESTAURANTS CORP        | COM                |         |
| 040790 10 7 | * ARKANSAS BEST CORP DEL    | COM                |         |
| 040790 90 7 | ARKANSAS BEST CORP DEL      | CALL               |         |
| 040790 95 7 | ARKANSAS BEST CORP DEL      | PUT                |         |
| 041560 20 2 | ARLINGTON HOSPITALITY INC   | COM NEW            |         |
| 042068 10 6 | * ARM HLDGS PLC             | SPONSORED ADR      |         |
| 042068 90 6 | ARM HLDGS PLC               | CALL               |         |
| 042068 95 6 | ARM HLDGS PLC               | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 042166 70 2 | ARMANINO FOODS DISTINCTION I | COM NO PAR 99      |        |
| 042260 AC 3 | ARMOR HOLDINGS INC           | NOTE 2.000% 11/0   | ADDED  |
| 042260 10 9 | * ARMOR HOLDINGS INC         | COM                |        |
| 042260 90 9 | ARMOR HOLDINGS INC           | CALL               |        |
| 042260 95 9 | ARMOR HOLDINGS INC           | PUT                |        |
| 042682 10 4 | * AROTECH CORP               | COM                |        |
| 042682 90 4 | AROTECH CORP                 | CALL               |        |
| 042682 95 4 | AROTECH CORP                 | PUT                |        |
| 04269E 10 7 | * ARQULE INC                 | COM                |        |
| 04269E 90 7 | ARQULE INC                   | CALL               |        |
| 04269E 95 7 | ARQULE INC                   | PUT                |        |
| 04269Q AB 6 | ARRIS GROUP INC              | NOTE 4.500% 3/1    |        |
| 04269Q 10 0 | * ARRIS GROUP INC            | COM                |        |
| 04269Q 90 0 | ARRIS GROUP INC              | CALL               |        |
| 04269Q 95 0 | ARRIS GROUP INC              | PUT                |        |
| 04269X 10 5 | * ARRAY BIOPHARMA INC        | COM                |        |
| 04269X 90 5 | ARRAY BIOPHARMA INC          | CALL               |        |
| 04269X 95 5 | ARRAY BIOPHARMA INC          | PUT                |        |
| 042698 30 8 | ARRHYTHMIA RESH TECHNOLOGY I | COM PAR \$0.01     |        |
| 042735 AY 6 | ARROW ELECTRS INC            | DBCW 2/2           |        |
| 042735 10 0 | * ARROW ELECTRS INC          | COM                |        |
| 042735 90 0 | ARROW ELECTRS INC            | CALL               |        |
| 042735 95 0 | ARROW ELECTRS INC            | PUT                |        |
| 042744 10 2 | ARROW FINL CORP              | COM                |        |
| 042764 10 0 | * ARROW INTL INC             | COM                |        |
| 042764 90 0 | ARROW INTL INC               | CALL               |        |
| 042764 95 0 | ARROW INTL INC               | PUT                |        |
| 042768 10 1 | ARROW MAGNOLIA INTL INC      | COM                |        |
| 042797 10 0 | ARROWHEAD RESH CORP          | COM                |        |
| 042797 11 8 | ARROWHEAD RESH CORP          | *W EXP 06/30/201   |        |
| 04289L 10 7 | * ART TECHNOLOGY GROUP INC   | COM                |        |
| 04289L 90 7 | ART TECHNOLOGY GROUP INC     | CALL               |        |
| 04289L 95 7 | ART TECHNOLOGY GROUP INC     | PUT                |        |
| 042923 10 2 | * ARTISAN COMPONENTS INC     | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 042923 90 2 | ARTISAN COMPONENTS INC        | CALL               |        |
| 042923 95 2 | ARTISAN COMPONENTS INC        | PUT                |        |
| 043113 20 8 | ARTESIAN RESOURCES CORP       | CL A               |        |
| 043127 AB 5 | ARTESYN TECHNOLOGIES INC      | NOTE 5.500% 8/1    |        |
| 043127 10 9 | * ARTESYN TECHNOLOGIES INC    | COM                |        |
| 043127 90 9 | ARTESYN TECHNOLOGIES INC      | CALL               |        |
| 043127 95 9 | ARTESYN TECHNOLOGIES INC      | PUT                |        |
| 043136 10 0 | * ARTHROCARE CORP             | COM                |        |
| 043136 90 0 | ARTHROCARE CORP               | CALL               |        |
| 043136 95 0 | ARTHROCARE CORP               | PUT                |        |
| 043168 10 3 | ARTS WAY MFG INC              | COM                |        |
| 043353 10 1 | * ARVINMERITOR INC            | COM                |        |
| 043353 90 1 | ARVINMERITOR INC              | CALL               |        |
| 043353 95 1 | ARVINMERITOR INC              | PUT                |        |
| 043436 10 4 | * ASBURY AUTOMOTIVE GROUP INC | COM                |        |
| 043436 90 4 | ASBURY AUTOMOTIVE GROUP INC   | CALL               |        |
| 043436 95 4 | ASBURY AUTOMOTIVE GROUP INC   | PUT                |        |
| 04362P 20 7 | * ASCENTIAL SOFTWARE CORP     | COM NEW            |        |
| 04362P 90 7 | ASCENTIAL SOFTWARE CORP       | CALL               |        |
| 04362P 95 7 | ASCENTIAL SOFTWARE CORP       | PUT                |        |
| 04363Q 20 4 | ASCONI CORP                   | COM NEW            |        |
| 044103 10 9 | ASHFORD HOSPITALITY TR INC    | COM SHS            |        |
| 044204 10 5 | * ASHLAND INC                 | COM                |        |
| 044204 90 5 | ASHLAND INC                   | CALL               |        |
| 044204 95 5 | ASHLAND INC                   | PUT                |        |
| 044901 10 6 | * ASIA PAC FD INC             | COM                |        |
| 044901 90 6 | ASIA PAC FD INC               | CALL               |        |
| 044901 95 6 | ASIA PAC FD INC               | PUT                |        |
| 04516H 10 1 | * ASHWORTH INC                | COM                |        |
| 04516H 90 1 | ASHWORTH INC                  | CALL               |        |
| 04516H 95 1 | ASHWORTH INC                  | PUT                |        |
| 04516T 10 5 | ASIA TIGERS FD INC            | COM                |        |
| 04516X 10 6 | ASIA SATELLITE TELECOMMUNCNT  | SPONSORED ADR      |        |
| 045174 AB 5 | ASK JEEVES INC                | NOTE 6/0           |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 045174 10 9 | * ASK JEEVES INC             | COM                |        |
| 045174 90 9 | ASK JEEVES INC               | CALL               |        |
| 045174 95 9 | ASK JEEVES INC               | PUT                |        |
| 04518A 10 4 | * ASIAINFO HLDGS INC         | COM                |        |
| 04518A 90 4 | ASIAINFO HLDGS INC           | CALL               |        |
| 04518A 95 4 | ASIAINFO HLDGS INC           | PUT                |        |
| 04523Q 10 2 | * ASPECT COMMUNICATIONS CORP | COM                |        |
| 04523Q 90 2 | ASPECT COMMUNICATIONS CORP   | CALL               |        |
| 04523Q 95 2 | ASPECT COMMUNICATIONS CORP   | PUT                |        |
| 045235 10 8 | ASPECT MED SYS INC           | COM                |        |
| 045327 AB 9 | ASPEN TECHNOLOGY INC         | SDCV 5.250% 6/1    |        |
| 045327 10 3 | * ASPEN TECHNOLOGY INC       | COM                |        |
| 045327 90 3 | ASPEN TECHNOLOGY INC         | CALL               |        |
| 045327 95 3 | ASPEN TECHNOLOGY INC         | PUT                |        |
| 04543P 10 0 | * ASSET ACCEP CAP CORP       | COM                |        |
| 04543P 90 0 | ASSET ACCEP CAP CORP         | CALL               |        |
| 04543P 95 0 | ASSET ACCEP CAP CORP         | PUT                |        |
| 045487 10 5 | * ASSOCIATED BANC CORP       | COM                |        |
| 045487 90 5 | ASSOCIATED BANC CORP         | CALL               |        |
| 045487 95 5 | ASSOCIATED BANC CORP         | PUT                |        |
| 045604 10 5 | ASSOCIATED ESTATES RLTY CORP | COM                |        |
| 04621X 10 8 | * ASSURANT INC               | COM                |        |
| 04621X 90 8 | ASSURANT INC                 | CALL               |        |
| 04621X 95 8 | ASSURANT INC                 | PUT                |        |
| 04622E 20 8 | ASTEAL INTL INC              | COM NEW            |        |
| 046220 10 9 | ASTA FDG INC                 | COM                |        |
| 046224 10 1 | * ASTEC INDS INC             | COM                |        |
| 046224 90 1 | ASTEC INDS INC               | CALL               |        |
| 046224 95 1 | ASTEC INDS INC               | PUT                |        |
| 046265 10 4 | * ASTORIA FINL CORP          | COM                |        |
| 046265 90 4 | ASTORIA FINL CORP            | CALL               |        |
| 046265 95 4 | ASTORIA FINL CORP            | PUT                |        |
| 046353 10 8 | * ASTRAZENECA PLC            | SPONSORED ADR      |        |
| 046353 90 8 | ASTRAZENECA PLC              | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 046353 95 8 | ASTRAZENECA PLC              | PUT                |         |
| 04638F 10 8 | ASTRO-MED INC NEW            | COM                |         |
| 046433 10 8 | ASTRONICS CORP               | COM                |         |
| 04648K 10 5 | * AT ROAD INC                | COM                |         |
| 04648K 90 5 | AT ROAD INC                  | CALL               |         |
| 04648K 95 5 | AT ROAD INC                  | PUT                |         |
| 04648X AB 3 | ASYST TECHNOLOGY CORP        | NOTE 5.750% 7/0    | DELETED |
| 04648X 10 7 | * ASYST TECHNOLOGY CORP      | COM                |         |
| 04648X 90 7 | ASYST TECHNOLOGY CORP        | CALL               |         |
| 04648X 95 7 | ASYST TECHNOLOGY CORP        | PUT                |         |
| 04651M 10 5 | ATARI INC                    | COM                |         |
| 04743P 10 8 | * ATHEROS COMMUNICATIONS INC | COM                |         |
| 04743P 90 8 | ATHEROS COMMUNICATIONS INC   | CALL               |         |
| 04743P 95 8 | ATHEROS COMMUNICATIONS INC   | PUT                |         |
| 047439 AB 0 | ATHEROGENICS INC             | NOTE 4.500% 9/0    | ADDED   |
| 047439 10 4 | * ATHEROGENICS INC           | COM                |         |
| 047439 90 4 | ATHEROGENICS INC             | CALL               |         |
| 047439 95 4 | ATHEROGENICS INC             | PUT                |         |
| 048209 10 0 | ATLANTIC AMERN CORP          | COM                |         |
| 048221 10 5 | ATLANTIC BANCGROUP INC       | COM                |         |
| 048396 AE 5 | ATLANTIC COAST AIRLINES HLDG | NOTE 6.000% 2/1    |         |
| 048425 10 2 | ATLANTIC COAST FED CORP      | COM                | ADDED   |
| 048668 10 7 | ATLANTIC LIBERTY FINL CORP   | COM                |         |
| 048798 10 2 | ATLANTIC RLTY TR             | SH BEN INT         |         |
| 049079 20 5 | ATLANTIC TELE NETWORK INC    | COM NEW            |         |
| 049156 10 2 | ATLANTIS PLASTICS INC        | COM                |         |
| 049167 10 9 | ATLAS AMER INC               | COM                |         |
| 049391 10 5 | ATLAS PAC LTD                | SPONSORED ADR      |         |
| 049392 10 3 | ATLAS PIPELINE PARTNERS LP   | UNIT L P INT       |         |
| 049513 AE 4 | ATMEL CORP                   | SDCV 5/2           |         |
| 049513 10 4 | * ATMEL CORP                 | COM                |         |
| 049513 90 4 | ATMEL CORP                   | CALL               |         |
| 049513 95 4 | ATMEL CORP                   | PUT                |         |
| 049560 10 5 | ATMOS ENERGY CORP            | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 04962L 10 1 | * ATRIX LABS INC               | COM                | DELETED |
| 04962L 90 1 | ATRIX LABS INC                 | CALL               | DELETED |
| 04962L 95 1 | ATRIX LABS INC                 | PUT                | DELETED |
| 049904 10 5 | ATRION CORP                    | COM                |         |
| 050095 10 8 | * ATWOOD OCEANICS INC          | COM                |         |
| 050095 90 8 | ATWOOD OCEANICS INC            | CALL               |         |
| 050095 95 8 | ATWOOD OCEANICS INC            | PUT                |         |
| 050473 10 7 | AUBURN NATL BANCORP            | COM                |         |
| 05069A 30 2 | * AUDIBLE INC                  | COM NEW            |         |
| 05069A 90 2 | AUDIBLE INC                    | CALL               |         |
| 05069A 95 2 | AUDIBLE INC                    | PUT                |         |
| 050757 10 3 | * AUDIOVOX CORP                | CL A               |         |
| 050757 90 3 | AUDIOVOX CORP                  | CALL               |         |
| 050757 95 3 | AUDIOVOX CORP                  | PUT                |         |
| 05106U 10 5 | * AUGUST TECHNOLOGY CORP       | COM                |         |
| 05106U 90 5 | AUGUST TECHNOLOGY CORP         | CALL               |         |
| 05106U 95 5 | AUGUST TECHNOLOGY CORP         | PUT                |         |
| 051503 10 0 | AULT INC                       | COM                |         |
| 05155P 10 6 | AURIZON MINES LTD              | COM                |         |
| 052528 30 4 | AUSTRALIA&NEW ZEALAND BKG GR   | SPONSORED ADR      |         |
| 052666 10 4 | * AUTHENTIDATE HLDG CORP       | COM                |         |
| 052666 90 4 | AUTHENTIDATE HLDG CORP         | CALL               |         |
| 052666 95 4 | AUTHENTIDATE HLDG CORP         | PUT                |         |
| 05275N 10 6 | * AUTOBYTEL INC                | COM                |         |
| 05275N 90 6 | AUTOBYTEL INC                  | CALL               |         |
| 05275N 95 6 | AUTOBYTEL INC                  | PUT                |         |
| 052769 10 6 | * AUTODESK INC                 | COM                |         |
| 052769 90 6 | AUTODESK INC                   | CALL               |         |
| 052769 95 6 | AUTODESK INC                   | PUT                |         |
| 052800 10 9 | * AUTOLIV INC                  | COM                |         |
| 052800 90 9 | AUTOLIV INC                    | CALL               |         |
| 052800 95 9 | AUTOLIV INC                    | PUT                |         |
| 053015 AC 7 | AUTOMATIC DATA PROCESSING IN   | NOTE               | 2/2     |
| 053015 10 3 | * AUTOMATIC DATA PROCESSING IN | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 053015 90 3 | AUTOMATIC DATA PROCESSING IN   | CALL               |        |
| 053015 95 3 | AUTOMATIC DATA PROCESSING IN   | PUT                |        |
| 05329Q 20 4 | AUTONOMY CORP PLC              | ADR NEW            |        |
| 05329W 10 2 | * AUTONATION INC               | COM                |        |
| 05329W 90 2 | AUTONATION INC                 | CALL               |        |
| 05329W 95 2 | AUTONATION INC                 | PUT                |        |
| 053332 10 2 | * AUTOZONE INC                 | COM                |        |
| 053332 90 2 | AUTOZONE INC                   | CALL               |        |
| 053332 95 2 | AUTOZONE INC                   | PUT                |        |
| 05334D 10 7 | AUXILIUM PHARMACEUTICALS INC   | COM                |        |
| 05343P 10 9 | AVALON HLDGS CORP              | CL A               |        |
| 053436 10 1 | AVALON CORRECTIONAL SVCS INC   | COM                |        |
| 05348P 10 4 | AVANIR PHARMACEUTICALS         | CL A               |        |
| 05348W 10 9 | * AVANEX CORP                  | COM                |        |
| 05348W 90 9 | AVANEX CORP                    | CALL               |        |
| 05348W 95 9 | AVANEX CORP                    | PUT                |        |
| 053484 10 1 | * AVALONBAY CMNTYS INC         | COM                |        |
| 053484 90 1 | AVALONBAY CMNTYS INC           | CALL               |        |
| 053484 95 1 | AVALONBAY CMNTYS INC           | PUT                |        |
| 053491 10 6 | * AVANT IMMUNOTHERAPEUTICS INC | COM                |        |
| 053491 90 6 | AVANT IMMUNOTHERAPEUTICS INC   | CALL               |        |
| 053491 95 6 | AVANT IMMUNOTHERAPEUTICS INC   | PUT                |        |
| 053494 AF 7 | AVATAR HLDGS INC               | NOTE 4.500% 4/0    | ADDED  |
| 053494 10 0 | AVATAR HLDGS INC               | COM                |        |
| 053499 AA 7 | AVAYA INC                      | NOTE 10/3          |        |
| 053499 10 9 | * AVAYA INC                    | COM                |        |
| 053499 90 9 | AVAYA INC                      | CALL               |        |
| 053499 95 9 | AVAYA INC                      | PUT                |        |
| 053561 10 6 | * AVENTIS                      | SPONSORED ADR      |        |
| 053561 90 6 | AVENTIS                        | CALL               |        |
| 053561 95 6 | AVENTIS                        | PUT                |        |
| 053611 10 9 | * AVERY DENNISON CORP          | COM                |        |
| 053611 90 9 | AVERY DENNISON CORP            | CALL               |        |
| 053611 95 9 | AVERY DENNISON CORP            | PUT                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 05366B 10 2 | * AVIALL INC NEW            | COM                |        |
| 05366B 90 2 | AVIALL INC NEW              | CALL               |        |
| 05366B 95 2 | AVIALL INC NEW              | PUT                |        |
| 05367L 80 2 | * AVICI SYS INC             | COM NEW            |        |
| 05367L 90 2 | AVICI SYS INC               | CALL               |        |
| 05367L 95 2 | AVICI SYS INC               | PUT                |        |
| 05367P 10 0 | * AVID TECHNOLOGY INC       | COM                |        |
| 05367P 90 0 | AVID TECHNOLOGY INC         | CALL               |        |
| 05367P 95 0 | AVID TECHNOLOGY INC         | PUT                |        |
| 053690 10 3 | * AVIGEN INC                | COM                |        |
| 053690 90 3 | AVIGEN INC                  | CALL               |        |
| 053690 95 3 | AVIGEN INC                  | PUT                |        |
| 05379B 10 7 | * AVISTA CORP               | COM                |        |
| 05379B 90 7 | AVISTA CORP                 | CALL               |        |
| 05379B 95 7 | AVISTA CORP                 | PUT                |        |
| 05379X 20 8 | AVISTAR COMMUNICATIONS CORP | COM NEW            |        |
| 053801 10 6 | AVITAR INC NEW              | COM                |        |
| 053807 AL 7 | AVNET INC                   | DBCX 2.000% 3/1    |        |
| 053807 10 3 | * AVNET INC                 | COM                |        |
| 053807 90 3 | AVNET INC                   | CALL               |        |
| 053807 95 3 | AVNET INC                   | PUT                |        |
| 053893 10 3 | * AVOCENT CORP              | COM                |        |
| 053893 90 3 | AVOCENT CORP                | CALL               |        |
| 053893 95 3 | AVOCENT CORP                | PUT                |        |
| 054303 10 2 | * AVON PRODS INC            | COM                |        |
| 054303 90 2 | AVON PRODS INC              | CALL               |        |
| 054303 95 2 | AVON PRODS INC              | PUT                |        |
| 05453N 10 0 | * AWARE INC MASS            | COM                |        |
| 05453N 90 0 | AWARE INC MASS              | CALL               |        |
| 05453N 95 0 | AWARE INC MASS              | PUT                |        |
| 054536 10 7 | * AXA                       | SPONSORED ADR      |        |
| 054536 90 7 | AXA                         | CALL               |        |
| 054536 95 7 | AXA                         | PUT                |        |
| 054540 AB 5 | AXCELIS TECHNOLOGIES INC    | NOTE 4.250% 1/1    |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 054540 10 9 | * AXCELIS TECHNOLOGIES INC | COM                |        |
| 054540 90 9 | AXCELIS TECHNOLOGIES INC   | CALL               |        |
| 054540 95 9 | AXCELIS TECHNOLOGIES INC   | PUT                |        |
| 05459T 10 1 | AXESSTEL INC               | COM                |        |
| 05461R 10 1 | * AXONYX INC               | COM                |        |
| 05461R 90 1 | AXONYX INC                 | CALL               |        |
| 05461R 95 1 | AXONYX INC                 | PUT                |        |
| 054615 10 9 | AXSYS TECHNOLOGIES INC     | COM                |        |
| 054802 10 3 | * AZTAR CORP               | COM                |        |
| 054802 90 3 | AZTAR CORP                 | CALL               |        |
| 054802 95 3 | AZTAR CORP                 | PUT                |        |
| 054923 AB 3 | AXCAN PHARMA INC           | NOTE 4.250% 4/1    |        |
| 054923 10 7 | * AXCAN PHARMA INC         | COM                |        |
| 054923 90 7 | AXCAN PHARMA INC           | CALL               |        |
| 054923 95 7 | AXCAN PHARMA INC           | PUT                |        |
| 054937 10 7 | * BB&T CORP                | COM                |        |
| 054937 90 7 | BB&T CORP                  | CALL               |        |
| 054937 95 7 | BB&T CORP                  | PUT                |        |
| 054948 10 4 | BCSB BANKCORP INC          | COM                |        |
| 054959 10 1 | AXEDA SYSTEMS INC          | COM                |        |
| 05508R 20 5 | B & G FOODS INC NEW        | UNIT 99/99/9999    | ADDED  |
| 055090 10 4 | B&H OCEAN CARRIERS LTD     | COM                |        |
| 055262 50 5 | B A S F A G                | SPONSORED ADR      |        |
| 05534B 10 9 | * BCE INC                  | COM                |        |
| 05534B 90 9 | BCE INC                    | CALL               |        |
| 05534B 95 9 | BCE INC                    | PUT                |        |
| 05538P 10 4 | * BEI TECHNOLOGIES INC     | COM                |        |
| 05538P 90 4 | BEI TECHNOLOGIES INC       | CALL               |        |
| 05538P 95 4 | BEI TECHNOLOGIES INC       | PUT                |        |
| 055384 20 0 | BFC FINL CORP              | CL A               |        |
| 055387 10 4 | BF ENTERPRISES INC         | COM                |        |
| 055434 20 3 | BG PLC                     | ADR FIN INST N     |        |
| 05545E 20 9 | BHP BILLITON PLC           | SPONSORED ADR      |        |
| 05547U 10 2 | BIW LTD                    | COM                |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 055472 AB 0 | BISYS GROUP INC           | NOTE 4.000% 3/1    |        |
| 055472 10 4 | * BISYS GROUP INC         | COM                |        |
| 055472 90 4 | BISYS GROUP INC           | CALL               |        |
| 055472 95 4 | BISYS GROUP INC           | PUT                |        |
| 05548G 10 2 | BKF CAP GROUP INC         | COM                |        |
| 05548J 10 6 | * BJS WHOLESALE CLUB INC  | COM                |        |
| 05548J 90 6 | BJS WHOLESALE CLUB INC    | CALL               |        |
| 05548J 95 6 | BJS WHOLESALE CLUB INC    | PUT                |        |
| 055482 AF 0 | BJ SVCS CO                | NOTE 0.500% 4/2    |        |
| 055482 10 3 | * BJ SVCS CO              | COM                |        |
| 055482 90 3 | BJ SVCS CO                | CALL               |        |
| 055482 95 3 | BJ SVCS CO                | PUT                |        |
| 05561Q 20 1 | BOK FINL CORP             | COM NEW            |        |
| 055617 60 9 | * BOC GROUP PLC           | SPONSORED ADR      |        |
| 055617 90 9 | BOC GROUP PLC             | CALL               |        |
| 055617 95 9 | BOC GROUP PLC             | PUT                |        |
| 055622 10 4 | * BP PLC                  | SPONSORED ADR      |        |
| 055622 90 4 | BP PLC                    | CALL               |        |
| 055622 95 4 | BP PLC                    | PUT                |        |
| 055630 10 7 | BP PRUDHOE BAY RTY TR     | UNIT BEN INT       |        |
| 05564E 10 6 | * BRE PROPERTIES INC      | CL A               |        |
| 05564E 90 6 | BRE PROPERTIES INC        | CALL               |        |
| 05564E 95 6 | BRE PROPERTIES INC        | PUT                |        |
| 05564T 10 3 | BNP RESIDENTIAL PPTYS INC | COM                |        |
| 05564W 10 6 | BOE FINL SVCS VA INC      | COM                |        |
| 055645 30 3 | BRT RLTY TR               | SH BEN INT NEW     |        |
| 05566T 10 1 | BNC BANCORP               | COM                |        |
| 05577E 10 1 | * BT GROUP PLC            | ADR                |        |
| 05577E 90 1 | BT GROUP PLC              | CALL               |        |
| 05577E 95 1 | BT GROUP PLC              | PUT                |        |
| 055921 10 0 | * BMC SOFTWARE INC        | COM                |        |
| 055921 90 0 | BMC SOFTWARE INC          | CALL               |        |
| 055921 95 0 | BMC SOFTWARE INC          | PUT                |        |
| 055936 10 8 | BNCCORP INC               | COM                |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 54

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>             | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------------------|---------------------------|---------------|
| 056032 10 5     | BTU INTL INC                   | COM                       |               |
| 056033 10 3     | * B2B INTERNET HOLDRS TR       | DEPOSTRY RCPT             |               |
| 056033 90 3     | B2B INTERNET HOLDRS TR         | CALL                      |               |
| 056033 95 3     | B2B INTERNET HOLDRS TR         | PUT                       |               |
| 056042 10 4     | BWC FINANCIAL CORP             | COM                       |               |
| 05635W 10 1     | BACK YD BURGERS INC            | COM                       |               |
| 056525 10 8     | BADGER METER INC               | COM                       |               |
| 056543 10 1     | BADGER PAPER MLS INC           | COM                       |               |
| 057097 10 7     | BAIRNCO CORP                   | COM                       |               |
| 057149 10 6     | BAKER MICHAEL CORP             | COM                       |               |
| 057224 10 7     | * BAKER HUGHES INC             | COM                       |               |
| 057224 90 7     | BAKER HUGHES INC               | CALL                      |               |
| 057224 95 7     | BAKER HUGHES INC               | PUT                       |               |
| 057465 10 6     | BAKERS FOOTWEAR GROUP INC      | COM                       |               |
| 057665 20 0     | BALCHEM CORP                   | COM                       |               |
| 057741 10 0     | * BALDOR ELEC CO               | COM                       |               |
| 057741 90 0     | BALDOR ELEC CO                 | CALL                      |               |
| 057741 95 0     | BALDOR ELEC CO                 | PUT                       |               |
| 057755 10 0     | BALDWIN & LYONS INC            | CL A                      |               |
| 057755 20 9     | BALDWIN & LYONS INC            | CL B                      |               |
| 058264 10 2     | BALDWIN TECHNOLOGY INC         | CL A                      |               |
| 058498 10 6     | * BALL CORP                    | COM                       |               |
| 058498 90 6     | BALL CORP                      | CALL                      |               |
| 058498 95 6     | BALL CORP                      | PUT                       |               |
| 058516 10 5     | BALLANTYNE OMAHA INC           | COM                       | ADDED         |
| 05858H 10 4     | * BALLARD PWR SYS INC          | COM                       |               |
| 05858H 90 4     | BALLARD PWR SYS INC            | CALL                      |               |
| 05858H 95 4     | BALLARD PWR SYS INC            | PUT                       |               |
| 05873K 10 8     | * BALLY TOTAL FITNESS HLDG COR | COM                       |               |
| 05873K 90 8     | BALLY TOTAL FITNESS HLDG COR   | CALL                      |               |
| 05873K 95 8     | BALLY TOTAL FITNESS HLDG COR   | PUT                       |               |
| 058925 10 8     | BANCO BILBAO VIZCAYA ARGENT    | SPONSORED ADR             |               |
| 059361 10 5     | BAM ENTMNT INC                 | COM                       | DELETED       |
| 05944B 10 3     | BANC CORP                      | COM                       |               |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 05945F 10 3 | BANCFIRST CORP                 | COM                |        |
| 05945K 10 2 | BANCINSURANCE CORP             | COM                |        |
| 05946K 10 1 | * BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR      |        |
| 05946K 90 1 | BANCO BILBAO VIZCAYA ARGENTA   | CALL               |        |
| 05946K 95 1 | BANCO BILBAO VIZCAYA ARGENTA   | PUT                |        |
| 059460 30 3 | BANCO BRADESCO S A             | SP ADR PFD NEW     |        |
| 059520 10 6 | BANCO DE CHILE                 | SPONSORED ADR      |        |
| 059602 20 1 | BANCO ITAU HLDG FINANCIERA S   | SP ADR 500 PFD     |        |
| 05964H 10 5 | * BANCO SANTANDER CENT HISPANO | ADR                |        |
| 05964H 90 5 | BANCO SANTANDER CENT HISPANO   | CALL               |        |
| 05964H 95 5 | BANCO SANTANDER CENT HISPANO   | PUT                |        |
| 05965X 10 9 | BANCO SANTANDER CHILE NEW      | SP ADR REP COM     |        |
| 05968L 10 2 | BANCOLOMBIA S A                | SPON ADR PREF      |        |
| 05969F 10 4 | BANCORP BK                     | COM                |        |
| 059690 10 7 | BANCORP RHODE ISLAND INC       | COM                |        |
| 059692 10 3 | * BANCORPSOUTH INC             | COM                |        |
| 059692 90 3 | BANCORPSOUTH INC               | CALL               |        |
| 059692 95 3 | BANCORPSOUTH INC               | PUT                |        |
| 059695 10 6 | BANCROFT CONV FD INC           | COM                |        |
| 05976U 10 2 | BANCSHARES FLA INC             | COM                |        |
| 05978R 10 7 | BANCTRUST FINANCIAL GP         | COM                |        |
| 059815 10 0 | * BANDAG INC                   | COM                |        |
| 059815 90 0 | BANDAG INC                     | CALL               |        |
| 059815 95 0 | BANDAG INC                     | PUT                |        |
| 059815 30 8 | * BANDAG INC                   | CL A               |        |
| 059815 90 8 | BANDAG INC                     | CALL               |        |
| 059815 95 8 | BANDAG INC                     | PUT                |        |
| 06050T GD 8 | BANK AMER CHRLT NC MTN         | MTNF 0.250% 4/3    |        |
| 060505 AT 1 | BANK OF AMERICA CORPORATION    | DEBT 3/0           |        |
| 060505 10 4 | * BANK OF AMERICA CORPORATION  | COM                |        |
| 060505 90 4 | BANK OF AMERICA CORPORATION    | CALL               |        |
| 060505 95 4 | BANK OF AMERICA CORPORATION    | PUT                |        |
| 062401 10 4 | BANK OF GRANITE CORP           | COM                |        |
| 062540 10 9 | * BANK HAWAII CORP             | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 062540 90 9 | BANK HAWAII CORP             | CALL               |         |
| 062540 95 9 | BANK HAWAII CORP             | PUT                |         |
| 063431 10 0 | BANK MARIN CORTE MADERA CA   | COM                |         |
| 063554 10 9 | BANK OF MCKENNEY VA          | CAP STK            |         |
| 063671 10 1 | * BANK MONTREAL QUE          | COM                |         |
| 063671 90 1 | BANK MONTREAL QUE            | CALL               |         |
| 063671 95 1 | BANK MONTREAL QUE            | PUT                |         |
| 063750 10 3 | BANK MUTUAL CORP NEW         | COM                |         |
| 063904 10 6 | BANK OF THE OZARKS INC       | COM                |         |
| 064057 10 2 | * BANK NEW YORK INC          | COM                |         |
| 064057 90 2 | BANK NEW YORK INC            | CALL               |         |
| 064057 95 2 | BANK NEW YORK INC            | PUT                |         |
| 064149 10 7 | * BANK NOVA SCOTIA HALIFAX   | COM                |         |
| 064149 90 7 | BANK NOVA SCOTIA HALIFAX     | CALL               |         |
| 064149 95 7 | BANK NOVA SCOTIA HALIFAX     | PUT                |         |
| 064180 10 2 | BANK OAKRIDGE NORTH CAROLINA | COM                |         |
| 06424J 10 3 | BANK COMM HLDGS              | COM                |         |
| 065066 10 2 | BANK SOUTH CAROLINA CORP     | COM                |         |
| 065416 11 7 | BANK UTD CORP LITIGATN CONT  | CTF RT CONTGT      | DELETED |
| 065824 10 4 | BANK OF WILMINGTON           | COM                |         |
| 065908 50 1 | * BANKATLANTIC BANCORP       | CL A               |         |
| 065908 90 1 | BANKATLANTIC BANCORP         | CALL               |         |
| 065908 95 1 | BANKATLANTIC BANCORP         | PUT                |         |
| 06646R 10 7 | * BANKNORTH GROUP INC NEW    | COM                |         |
| 06646R 90 7 | BANKNORTH GROUP INC NEW      | CALL               |         |
| 06646R 95 7 | BANKNORTH GROUP INC NEW      | PUT                |         |
| 06646V 10 8 | BANKRATE INC                 | COM                |         |
| 06652B AE 3 | BANKUNITED FINL CORP         | NOTE 3.125% 3/0    |         |
| 06652B 10 3 | * BANKUNITED FINL CORP       | CL A               |         |
| 06652B 90 3 | BANKUNITED FINL CORP         | CALL               |         |
| 06652B 95 3 | BANKUNITED FINL CORP         | PUT                |         |
| 06652V 10 9 | BANNER CORP                  | COM                |         |
| 066821 10 9 | * BANTA CORP                 | COM                |         |
| 066821 90 9 | BANTA CORP                   | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 066821 95 9 | BANTA CORP                   | PUT                |        |
| 066849 10 0 | BAR HBR BANKSHARES           | COM                |        |
| 067091 10 8 | BARBEQUES GALORE LTD         | SPONSORED ADR      |        |
| 06738E 20 4 | BARCLAYS PLC                 | ADR                |        |
| 067383 10 9 | * BARD C R INC               | COM                |        |
| 067383 90 9 | BARD C R INC                 | CALL               |        |
| 067383 95 9 | BARD C R INC                 | PUT                |        |
| 067774 10 9 | * BARNES & NOBLE INC         | COM                |        |
| 067774 90 9 | BARNES & NOBLE INC           | CALL               |        |
| 067774 95 9 | BARNES & NOBLE INC           | PUT                |        |
| 067806 10 9 | BARNES GROUP INC             | COM                |        |
| 067901 10 8 | * BARRICK GOLD CORP          | COM                |        |
| 067901 90 8 | BARRICK GOLD CORP            | CALL               |        |
| 067901 95 8 | BARRICK GOLD CORP            | PUT                |        |
| 068221 10 0 | BARNWELL INDS INC            | COM                |        |
| 068306 10 9 | * BARR PHARMACEUTICALS INC   | COM                |        |
| 068306 90 9 | BARR PHARMACEUTICALS INC     | CALL               |        |
| 068306 95 9 | BARR PHARMACEUTICALS INC     | PUT                |        |
| 06846N 10 4 | BARRETT BILL CORP            | COM                | ADDED  |
| 068463 10 8 | BARRETT BUSINESS SERVICES IN | COM                |        |
| 06850R 10 8 | BARRIER THERAPEUTICS INC     | COM                |        |
| 069149 10 2 | BARTELL MEDIA CORP           | COM                |        |
| 070203 10 4 | BASSETT FURNITURE INDS INC   | COM                |        |
| 071707 AK 9 | BAUSCH & LOMB INC            | FRNT 8/0           |        |
| 071707 10 3 | * BAUSCH & LOMB INC          | COM                |        |
| 071707 90 3 | BAUSCH & LOMB INC            | CALL               |        |
| 071707 95 3 | BAUSCH & LOMB INC            | PUT                |        |
| 071813 10 9 | * BAXTER INTL INC            | COM                |        |
| 071813 90 9 | BAXTER INTL INC              | CALL               |        |
| 071813 95 9 | BAXTER INTL INC              | PUT                |        |
| 071813 40 6 | BAXTER INTL INC              | CORP UNITS 7%      |        |
| 07262L 30 9 | BAY VIEW CAP CORP DEL        | COM NEW            |        |
| 072728 10 8 | BAYCORP HLDGS CORP           | COM                |        |
| 072730 30 2 | * BAYER A G                  | SPONSORED ADR      |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 072730 90 2 | BAYER A G                   | CALL               |        |
| 072730 95 2 | BAYER A G                   | PUT                |        |
| 07329M 10 0 | BBVA BANCO FRANCES S A      | SPONSORED ADR      |        |
| 073302 10 1 | * BE AEROSPACE INC          | COM                |        |
| 073302 90 1 | BE AEROSPACE INC            | CALL               |        |
| 073302 95 1 | BE AEROSPACE INC            | PUT                |        |
| 073320 10 3 | BE SEMICONDUCTOR INDS N V   | NY REGSTRY SHS     |        |
| 073325 AD 4 | BEA SYS INC                 | NOTE 4.000% 12/1   |        |
| 073325 10 2 | * BEA SYS INC               | COM                |        |
| 073325 90 2 | BEA SYS INC                 | CALL               |        |
| 073325 95 2 | BEA SYS INC                 | PUT                |        |
| 073677 10 6 | BEACON POWER CORP           | COM                |        |
| 073685 10 9 | * BEACON ROOFING SUPPLY INC | COM                | ADDED  |
| 073685 90 9 | BEACON ROOFING SUPPLY INC   | CALL               | ADDED  |
| 073685 95 9 | BEACON ROOFING SUPPLY INC   | PUT                | ADDED  |
| 073902 10 8 | * BEAR STEARNS COS INC      | COM                |        |
| 073902 90 8 | BEAR STEARNS COS INC        | CALL               |        |
| 073902 95 8 | BEAR STEARNS COS INC        | PUT                |        |
| 074002 10 6 | * BEARINGPOINT INC          | COM                |        |
| 074002 90 6 | BEARINGPOINT INC            | CALL               |        |
| 074002 95 6 | BEARINGPOINT INC            | PUT                |        |
| 074014 10 1 | BEASLEY BROADCAST GROUP INC | CL A               |        |
| 07556Q AL 9 | BEAZER HOMES USA INC        | NOTE 4.625% 6/1    | ADDED  |
| 07556Q 10 5 | * BEAZER HOMES USA INC      | COM                |        |
| 07556Q 90 5 | BEAZER HOMES USA INC        | CALL               |        |
| 07556Q 95 5 | BEAZER HOMES USA INC        | PUT                |        |
| 075571 10 9 | * BEBE STORES INC           | COM                |        |
| 075571 90 9 | BEBE STORES INC             | CALL               |        |
| 075571 95 9 | BEBE STORES INC             | PUT                |        |
| 075811 10 9 | * BECKMAN COULTER INC       | COM                |        |
| 075811 90 9 | BECKMAN COULTER INC         | CALL               |        |
| 075811 95 9 | BECKMAN COULTER INC         | PUT                |        |
| 075887 10 9 | * BECTON DICKINSON & CO     | COM                |        |
| 075887 90 9 | BECTON DICKINSON & CO       | CALL               |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 075887 95 9 | BECTON DICKINSON & CO     | PUT                |        |
| 075896 10 0 | * BED BATH & BEYOND INC   | COM                |        |
| 075896 90 0 | BED BATH & BEYOND INC     | CALL               |        |
| 075896 95 0 | BED BATH & BEYOND INC     | PUT                |        |
| 076446 30 1 | BEDFORD PPTY INVS INC     | COM PAR \$0.02     |        |
| 077347 20 1 | BEL FUSE INC              | CL A               |        |
| 077347 30 0 | BEL FUSE INC              | CL B               |        |
| 077454 10 6 | * BELDEN CDT INC          | COM                |        |
| 077454 90 6 | BELDEN CDT INC            | CALL               |        |
| 077454 95 6 | BELDEN CDT INC            | PUT                |        |
| 078107 10 9 | BELL INDS INC             | COM                |        |
| 078137 AB 2 | BELL MICROPRODUCTS INC    | NOTE 3.750% 3/0    | ADDED  |
| 078137 10 6 | * BELL MICROPRODUCTS INC  | COM                |        |
| 078137 90 6 | BELL MICROPRODUCTS INC    | CALL               |        |
| 078137 95 6 | BELL MICROPRODUCTS INC    | PUT                |        |
| 079860 10 2 | * BELLSOUTH CORP          | COM                |        |
| 079860 90 2 | BELLSOUTH CORP            | CALL               |        |
| 079860 95 2 | BELLSOUTH CORP            | PUT                |        |
| 080162 10 0 | BELMONT BANCORP           | COM                |        |
| 080555 10 5 | * BELO CORP               | COM SER A          |        |
| 080555 90 5 | BELO CORP                 | CALL               |        |
| 080555 95 5 | BELO CORP                 | PUT                |        |
| 08135F 10 7 | * BEMA GOLD CORP          | COM                |        |
| 08135F 90 7 | BEMA GOLD CORP            | CALL               |        |
| 08135F 95 7 | BEMA GOLD CORP            | PUT                |        |
| 081437 10 5 | * BEMIS INC               | COM                |        |
| 081437 90 5 | BEMIS INC                 | CALL               |        |
| 081437 95 5 | BEMIS INC                 | PUT                |        |
| 08160H 10 1 | * BENCHMARK ELECTRS INC   | COM                |        |
| 08160H 90 1 | BENCHMARK ELECTRS INC     | CALL               |        |
| 08160H 95 1 | BENCHMARK ELECTRS INC     | PUT                |        |
| 081795 40 3 | BENETTON GROUP SPA        | ADR NEW            |        |
| 081906 10 9 | BENNETT ENVIRONMENTAL INC | COM                |        |
| 082047 10 1 | BENIHANA INC              | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 082047 20 0 | BENIHANA INC                | CL A               |        |
| 082641 10 1 | BENTHOS INC                 | COM                |        |
| 082657 10 7 | BENTLEY PHARMACEUTICALS INC | COM                |        |
| 084423 10 2 | * BERKLEY W R CORP          | COM                |        |
| 084423 90 2 | BERKLEY W R CORP            | CALL               |        |
| 084423 95 2 | BERKLEY W R CORP            | PUT                |        |
| 084597 20 2 | BERKSHIRE BANCORP INC DEL   | COM NEW            |        |
| 084670 10 8 | BERKSHIRE HATHAWAY INC DEL  | CL A               |        |
| 084670 20 7 | BERKSHIRE HATHAWAY INC DEL  | CL B               |        |
| 084680 10 7 | BERKSHIRE HILLS BANCORP INC | COM                |        |
| 085789 10 5 | * BERRY PETE CO             | CL A               |        |
| 085789 90 5 | BERRY PETE CO               | CALL               |        |
| 085789 95 5 | BERRY PETE CO               | PUT                |        |
| 086516 AF 8 | BEST BUY INC                | SDCV 2.250% 1/1    |        |
| 086516 10 1 | * BEST BUY INC              | COM                |        |
| 086516 90 1 | BEST BUY INC                | CALL               |        |
| 086516 95 1 | BEST BUY INC                | PUT                |        |
| 086584 20 8 | BESTWAY INC                 | COM NEW            |        |
| 087851 AR 2 | BEVERLY ENTERPRISES INC     | NOTE 2.750% 11/0   |        |
| 087851 30 9 | * BEVERLY ENTERPRISES INC   | COM NEW            |        |
| 087851 90 9 | BEVERLY ENTERPRISES INC     | CALL               |        |
| 087851 95 9 | BEVERLY ENTERPRISES INC     | PUT                |        |
| 087866 10 9 | BEVERLY HILLS BANCORP DEL   | COM                |        |
| 088577 10 1 | BEXIL CORP                  | COM                |        |
| 088606 10 8 | * BHP BILLITON LTD          | SPONSORED ADR      |        |
| 088606 90 8 | BHP BILLITON LTD            | CALL               |        |
| 088606 95 8 | BHP BILLITON LTD            | PUT                |        |
| 089128 10 2 | BIG DOG HLDGS INC           | COM                |        |
| 08915P 10 1 | BIG 5 SPORTING GOODS CORP   | COM                |        |
| 089302 10 3 | * BIG LOTS INC              | COM                |        |
| 089302 90 3 | BIG LOTS INC                | CALL               |        |
| 089302 95 3 | BIG LOTS INC                | PUT                |        |
| 09031E 40 0 | BIMINI MTG MGMT INC         | CL A               | ADDED  |
| 090327 10 7 | * BINDVIEW DEV CORP         | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 090327 90 7 | BINDVIEW DEV CORP             | CALL               |        |
| 090327 95 7 | BINDVIEW DEV CORP             | PUT                |        |
| 09056N 10 3 | BIO IMAGING TECHNOLOGIES INC  | COM                |        |
| 09057G 60 2 | * BIO-REFERENCE LABS INC      | COM \$.01 NEW      |        |
| 09057G 90 2 | BIO-REFERENCE LABS INC        | CALL               |        |
| 09057G 95 2 | BIO-REFERENCE LABS INC        | PUT                |        |
| 090572 10 8 | BIO RAD LABS INC              | CL B               |        |
| 090572 20 7 | * BIO RAD LABS INC            | CL A               |        |
| 090572 90 7 | BIO RAD LABS INC              | CALL               |        |
| 090572 95 7 | BIO RAD LABS INC              | PUT                |        |
| 09058M 10 3 | BIOANALYTICAL SYS INC         | COM                |        |
| 09058V 10 3 | * BIOCRYST PHARMACEUTICALS    | COM                |        |
| 09058V 90 3 | BIOCRYST PHARMACEUTICALS      | CALL               |        |
| 09058V 95 3 | BIOCRYST PHARMACEUTICALS      | PUT                |        |
| 09059N 10 0 | * BIOENVISION INC             | COM                |        |
| 09059N 90 0 | BIOENVISION INC               | CALL               |        |
| 09059N 95 0 | BIOENVISION INC               | PUT                |        |
| 09059T 20 6 | BIOJECT MED TECH INC          | COM NEW            |        |
| 09060J 10 6 | BIODELIVERY SCIENCES INTL IN  | COM                |        |
| 09060J 11 4 | BIODELIVERY SCIENCES INTL IN  | *W EXP 06/25/200   |        |
| 09061G AB 7 | BIOMARIN PHARMACEUTICAL INC   | NOTE 3.500% 6/1    |        |
| 09061G 10 1 | * BIOMARIN PHARMACEUTICAL INC | COM                |        |
| 09061G 90 1 | BIOMARIN PHARMACEUTICAL INC   | CALL               |        |
| 09061G 95 1 | BIOMARIN PHARMACEUTICAL INC   | PUT                |        |
| 090613 10 0 | * BIOMET INC                  | COM                |        |
| 090613 90 0 | BIOMET INC                    | CALL               |        |
| 090613 95 0 | BIOMET INC                    | PUT                |        |
| 09062X 10 3 | * BIOGEN IDEC INC             | COM                |        |
| 09062X 90 3 | BIOGEN IDEC INC               | CALL               |        |
| 09062X 95 3 | BIOGEN IDEC INC               | PUT                |        |
| 09063H 10 7 | BIOMED REALTY TRUST INC       | COM                |        |
| 09065H 10 5 | * BIOPURE CORP                | CL A               |        |
| 09065H 90 5 | BIOPURE CORP                  | CALL               |        |
| 09065H 95 5 | BIOPURE CORP                  | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 09065V 20 3 | * BIOSANTE PHARMACEUTICALS INC | COM NEW            |        |
| 09065V 90 3 | BIOSANTE PHARMACEUTICALS INC   | CALL               |        |
| 09065V 95 3 | BIOSANTE PHARMACEUTICALS INC   | PUT                |        |
| 090657 10 7 | BIOPROGRESS PLC                | SPONSORED ADR      | ADDED  |
| 09066H 10 4 | BIOSOURCE INTL INC             | COM                |        |
| 09066L 10 5 | * BIOTIME INC                  | COM                |        |
| 09066L 90 5 | BIOTIME INC                    | CALL               |        |
| 09066L 95 5 | BIOTIME INC                    | PUT                |        |
| 09066L 14 7 | BIOTIME INC                    | *W EXP 01/14/200   |        |
| 09066V 10 3 | BIOSPHERE MEDICAL INC          | COM                |        |
| 09067D 20 1 | * BIOTECH HOLDERS TR           | DEPOSTRY RCPTS     |        |
| 09067D 90 1 | BIOTECH HOLDERS TR             | CALL               |        |
| 09067D 95 1 | BIOTECH HOLDERS TR             | PUT                |        |
| 09067J 10 9 | * BIOVAIL CORP                 | COM                |        |
| 09067J 90 9 | BIOVAIL CORP                   | CALL               |        |
| 09067J 95 9 | BIOVAIL CORP                   | PUT                |        |
| 090676 10 7 | * BIOVERIS CORP                | COM                |        |
| 090676 90 7 | BIOVERIS CORP                  | CALL               |        |
| 090676 95 7 | BIOVERIS CORP                  | PUT                |        |
| 090909 10 2 | BIO LOGIC SYS CORP             | COM                |        |
| 090911 10 8 | * BIOLASE TECHNOLOGY INC       | COM                |        |
| 090911 90 8 | BIOLASE TECHNOLOGY INC         | CALL               |        |
| 090911 95 8 | BIOLASE TECHNOLOGY INC         | PUT                |        |
| 090945 10 6 | * BIOSITE INC                  | COM                |        |
| 090945 90 6 | BIOSITE INC                    | CALL               |        |
| 090945 95 6 | BIOSITE INC                    | PUT                |        |
| 091283 20 0 | BIRNER DENTAL MGMT SERVICES    | COM NEW            |        |
| 09161R 10 6 | * BIOMIRA INC                  | COM                |        |
| 09161R 90 6 | BIOMIRA INC                    | CALL               |        |
| 09161R 95 6 | BIOMIRA INC                    | PUT                |        |
| 091736 10 8 | BITSTREAM INC                  | CL A               |        |
| 091797 10 0 | * BLACK & DECKER CORP          | COM                |        |
| 091797 90 0 | BLACK & DECKER CORP            | CALL               |        |
| 091797 95 0 | BLACK & DECKER CORP            | PUT                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 09180C 10 6 | BJS RESTAURANTS INC          | COM                |         |
| 091826 10 7 | * BLACK BOX CORP DEL         | COM                |         |
| 091826 90 7 | BLACK BOX CORP DEL           | CALL               |         |
| 091826 95 7 | BLACK BOX CORP DEL           | PUT                |         |
| 091935 50 2 | BLACKBOARD INC               | COM                |         |
| 091941 10 4 | BLACKROCK GLOBAL FLG INC TR  | COM                |         |
| 092113 10 9 | * BLACK HILLS CORP           | COM                |         |
| 092113 90 9 | BLACK HILLS CORP             | CALL               |         |
| 092113 95 9 | BLACK HILLS CORP             | PUT                |         |
| 09227Q 10 0 | BLACKBAUD INC                | COM                |         |
| 09247A 10 1 | BLACKROCK ADVANTAGE TERM TR  | COM                |         |
| 09247B 10 9 | BLACKROCK FLA INVT QUALITY M | COM                |         |
| 09247C 10 7 | BLACKROCK NJ INVT QUALITY MU | COM                |         |
| 09247D 10 5 | BLACKROCK INVT QUALITY MUN T | COM                |         |
| 09247E 10 3 | BLACKROCK NY INVT QUALITY MU | COM                |         |
| 09247F 10 0 | BLACKROCK INCOME TR INC      | COM                |         |
| 09247G 10 8 | BLACKROCK CA INSD MUN 2008 T | COM                |         |
| 09247H 10 6 | BLACKROCK FL INSD MUN 2008 T | COM                |         |
| 09247J 10 2 | BLACKROCK INVT QUALITY TERM  | COM                | DELETED |
| 09247K 10 9 | BLACKROCK INSD MUN 2008 TRM  | COM                |         |
| 09247L 10 7 | BLACKROCK NY INSD MUN 2008 T | COM                |         |
| 09247M 10 5 | BLACKROCK MUN TARGET TERM TR | COM                |         |
| 09247Q 10 6 | BLACKROCK BROAD INVT GRD 200 | COM                |         |
| 09247U 10 7 | BLACKROCK CALIF INVT QUALITY | COM                |         |
| 09247X 10 1 | BLACKROCK INC                | CL A               |         |
| 092474 10 5 | BLACKROCK INSD MUN TERM TR I | COM                |         |
| 092475 10 2 | BLACKROCK INCOME OPP TRUST I | COM                |         |
| 092479 10 4 | BLACKROCK INSD MUN INCOME TR | COM                |         |
| 09248C 10 6 | BLACKROCK MUNI 2018 TERM TR  | COM                |         |
| 09248E 10 2 | BLACKROCK CALIF MUN INCOME T | SH BEN INT         |         |
| 09248F 10 9 | BLACKROCK MUN INCOME TR      | SH BEN INT         |         |
| 09248H 10 5 | BLACKROCK FLA MUN INCOME TR  | SH BEN INT         |         |
| 09248J 10 1 | BLACKROCK N J MUN INCOME TR  | SH BEN INT         |         |
| 09248K 10 8 | BLACKROCK NY MUNI 2018 TERM  | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 09248L 10 6 | BLACKROCK N Y MUN INCOME TR  | SH BEN INT         |        |
| 09248N 10 2 | BLACKROCK HIGH YIELD TR      | SH BEN INT         |        |
| 09248R 10 3 | BLACKROCK PA STRATEGIC MUN T | COM                |        |
| 09248T 10 9 | BLACKROCK STRATEGIC MUN TR   | COM                |        |
| 09248I 10 0 | BLACKROCK VA MUNICIPAL BOND  | COM                |        |
| 092484 10 4 | BLACKROCK CA INS MUN INC TR  | COM                |        |
| 09249A 10 9 | BLACKROCK NJ MUNICIPAL BOND  | COM                |        |
| 09249C 10 5 | BLACKROCK CA MUNI 2018 TERM  | COM                |        |
| 09249E 10 1 | BLACKROCK CORE BD TR         | SHS BEN INT        |        |
| 09249G 10 6 | BLACKROCK STRTGC BOND TR     | COM                |        |
| 09249H 10 4 | BLACKROCK MUNICIPAL BOND TR  | COM                |        |
| 09249J 10 0 | BLACKROCK CA MUNICIPAL BOND  | COM                |        |
| 09249K 10 7 | BLACKROCK FL MUNICIPAL BOND  | COM                |        |
| 09249L 10 5 | BLACKROCK MD MUNICIPAL BOND  | COM                |        |
| 09249N 10 1 | BLACKROCK MUNI INCOME TR II  | COM                |        |
| 09249P 10 6 | BLACKROCK NY MUNICIPAL BOND  | COM                |        |
| 09249R 10 2 | BLACKROCK NY MUN INCOME TR I | COM                |        |
| 09249S 10 0 | BLACKROCK CA MUN INCOME TR I | COM                |        |
| 09249U 10 5 | BLACKROCK NY INS MUN INC TR  | COM                |        |
| 09249V 10 3 | BLACKROCK PFD OPPORTUNITY TR | COM SHS            |        |
| 09249W 10 1 | BLACKROCK LTD DURATION INC T | COM SHS            |        |
| 09249X 10 9 | BLACKROCK MUN 2020 TERM TR   | COM SHS            |        |
| 09249Y 10 7 | BLACKROCK STRAT DIVD ACHIEVE | COM                |        |
| 09250G 10 2 | BLACKROCK FL INS MUN INC TR  | COM                |        |
| 09250M 10 9 | BLACKROCK FLA MUN 2020 TERM  | COM SHS            |        |
| 09250N 10 7 | BLACKROCK DIVID ACHIEVRS TM  | COM                |        |
| 092828 10 2 | BLAIR CORP                   | COM                |        |
| 09348R 10 2 | BLDRS INDEX FDS TR           | ASIA 50 ADR        |        |
| 09348R 20 1 | BLDRS INDEX FDS TR           | DEV MK 100 ADR     |        |
| 09348R 30 0 | BLDRS INDEX FDS TR           | EMER MK 50 ADR     |        |
| 09348R 40 9 | BLDRS INDEX FDS TR           | EUR 100 ADR        |        |
| 093671 10 5 | * BLOCK H & R INC            | COM                |        |
| 093671 90 5 | BLOCK H & R INC              | CALL               |        |
| 093671 95 5 | BLOCK H & R INC              | PUT                |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS  |
|-------------|---------------------------|--------------------|---------|
| 093679 10 8 | * BLOCKBUSTER INC         | CL A               |         |
| 093679 90 8 | BLOCKBUSTER INC           | CALL               |         |
| 093679 95 8 | BLOCKBUSTER INC           | PUT                |         |
| 093679 20 7 | * BLOCKBUSTER INC         | CL B               | ADDED   |
| 093679 90 7 | BLOCKBUSTER INC           | CALL               | ADDED   |
| 093679 95 7 | BLOCKBUSTER INC           | PUT                | ADDED   |
| 093698 10 8 | BLONDER TONGUE LABS INC   | COM                |         |
| 095180 10 5 | BLOUNT INTL INC NEW       | COM                |         |
| 095333 10 0 | BLUE CHIP VALUE FD INC    | COM                |         |
| 09534T 50 8 | * BLUE COAT SYSTEMS INC   | COM NEW            |         |
| 09534T 90 8 | BLUE COAT SYSTEMS INC     | CALL               |         |
| 09534T 95 8 | BLUE COAT SYSTEMS INC     | PUT                |         |
| 095395 20 8 | BLUE DOLPHIN ENERGY CO    | COM NEW            |         |
| 095698 50 2 | BLUE MARTINI SOFTWARE INC | COM NEW            |         |
| 09578R 10 3 | BLUE NILE INC             | COM                |         |
| 09602P 10 7 | BLUE RIV BANCSHARES INC   | COM                |         |
| 096055 10 8 | BLUE SQUARE - ISRAEL LTD  | SPONSORED ADR      |         |
| 096227 10 3 | BLUEFLY INC               | COM                |         |
| 096231 AA 3 | BLUEGREEN CORP            | SDCV 8.250% 5/1    |         |
| 096231 10 5 | BLUEGREEN CORP            | COM                |         |
| 09624H 10 9 | BLUELINX HLDGS INC        | COM                | ADDED   |
| 09643P 10 8 | * BLYTH INC               | COM                |         |
| 09643P 90 8 | BLYTH INC                 | CALL               |         |
| 09643P 95 8 | BLYTH INC                 | PUT                |         |
| 096611 10 8 | BOARDWALK BANK NJ         | COM                |         |
| 096611 11 6 | BOARDWALK BANK NJ         | *W EXP 12/31/200   |         |
| 096761 10 1 | * BOB EVANS FARMS INC     | COM                |         |
| 096761 90 1 | BOB EVANS FARMS INC       | CALL               |         |
| 096761 95 1 | BOB EVANS FARMS INC       | PUT                |         |
| 09688T 10 6 | * BOCA RESORTS INC        | CL A               | DELETED |
| 09688T 90 6 | BOCA RESORTS INC          | CALL               | DELETED |
| 09688T 95 6 | BOCA RESORTS INC          | PUT                | DELETED |
| 097023 10 5 | * BOEING CO               | COM                |         |
| 097023 90 5 | BOEING CO                 | CALL               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 097023 95 5 | BOEING CO                     | PUT                |         |
| 097383 10 3 | * BOISE CASCADE CORP          | COM                | DELETED |
| 097383 90 3 | BOISE CASCADE CORP            | CALL               | DELETED |
| 097383 95 3 | BOISE CASCADE CORP            | PUT                | DELETED |
| 097698 10 4 | BOLT TECHNOLOGY CORP          | COM                |         |
| 09776J 10 1 | BON-TON STORES INC            | COM                |         |
| 097924 10 4 | * BOMBAY CO INC               | COM                |         |
| 097924 90 4 | BOMBAY CO INC                 | CALL               |         |
| 097924 95 4 | BOMBAY CO INC                 | PUT                |         |
| 098072 10 1 | BONE CARE INTL INC            | COM                |         |
| 098529 30 8 | BONSO ELECTRS INTL INC        | COM PAR \$0.003    |         |
| 09856E 10 5 | * BOOKHAM INC                 | COM                |         |
| 09856E 90 5 | BOOKHAM INC                   | CALL               |         |
| 09856E 95 5 | BOOKHAM INC                   | PUT                |         |
| 098570 10 4 | * BOOKS-A-MILLION INC         | COM                |         |
| 098570 90 4 | BOOKS-A-MILLION INC           | CALL               |         |
| 098570 95 4 | BOOKS-A-MILLION INC           | PUT                |         |
| 099469 50 4 | BOOTS & COOTS/INTL WELL CTRL  | COM NEW            |         |
| 099709 10 7 | * BORDERS GROUP INC           | COM                |         |
| 099709 90 7 | BORDERS GROUP INC             | CALL               |         |
| 099709 95 7 | BORDERS GROUP INC             | PUT                |         |
| 099724 10 6 | * BORG WARNER INC             | COM                |         |
| 099724 90 6 | BORG WARNER INC               | CALL               |         |
| 099724 95 6 | BORG WARNER INC               | PUT                |         |
| 099849 10 1 | * BORLAND SOFTWARE CORP       | COM                |         |
| 099849 90 1 | BORLAND SOFTWARE CORP         | CALL               |         |
| 099849 95 1 | BORLAND SOFTWARE CORP         | PUT                |         |
| 100534 10 6 | BOSTON ACOUSTICS INC          | COM                |         |
| 100557 10 7 | * BOSTON BEER INC             | CL A               |         |
| 100557 90 7 | BOSTON BEER INC               | CALL               |         |
| 100557 95 7 | BOSTON BEER INC               | PUT                |         |
| 100560 10 1 | BOSTON BIOMEDICA INC          | COM                | DELETED |
| 100582 10 5 | * BOSTON COMMUNICATIONS GROUP | COM                |         |
| 100582 90 5 | BOSTON COMMUNICATIONS GROUP   | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 100582 95 5 | BOSTON COMMUNICATIONS GROUP    | PUT                |        |
| 100843 40 8 | BOSTON LIFE SCIENCES INC       | COM NEW            |        |
| 101119 10 5 | * BOSTON PRIVATE FINL HLDGS IN | COM                |        |
| 101119 90 5 | BOSTON PRIVATE FINL HLDGS IN   | CALL               |        |
| 101119 95 5 | BOSTON PRIVATE FINL HLDGS IN   | PUT                |        |
| 101121 10 1 | * BOSTON PROPERTIES INC        | COM                |        |
| 101121 90 1 | BOSTON PROPERTIES INC          | CALL               |        |
| 101121 95 1 | BOSTON PROPERTIES INC          | PUT                |        |
| 101137 10 7 | * BOSTON SCIENTIFIC CORP       | COM                |        |
| 101137 90 7 | BOSTON SCIENTIFIC CORP         | CALL               |        |
| 101137 95 7 | BOSTON SCIENTIFIC CORP         | PUT                |        |
| 101178 10 1 | BOSTONFED BANCORP INC          | COM                |        |
| 101388 10 6 | * BOTTOMLINE TECH DEL INC      | COM                |        |
| 101388 90 6 | BOTTOMLINE TECH DEL INC        | CALL               |        |
| 101388 95 6 | BOTTOMLINE TECH DEL INC        | PUT                |        |
| 101507 10 1 | BOULDER GROWTH & INCOME FD I   | COM                |        |
| 101541 10 0 | BOULDER TOTAL RETURN FD INC    | COM                |        |
| 10211F 10 0 | BOVIE MEDICAL CORP             | COM                |        |
| 102183 10 0 | * BOWATER INC                  | COM                |        |
| 102183 90 0 | BOWATER INC                    | CALL               |        |
| 102183 95 0 | BOWATER INC                    | PUT                |        |
| 102565 10 8 | BOWL AMER INC                  | CL A               |        |
| 103043 AB 1 | BOWNE & CO INC                 | SDCV 5.000%10/0    |        |
| 103043 AC 9 | BOWNE & CO INC                 | SDCV 5.000%10/0    | ADDED  |
| 103043 10 5 | * BOWNE & CO INC               | COM                |        |
| 103043 90 5 | BOWNE & CO INC                 | CALL               |        |
| 103043 95 5 | BOWNE & CO INC                 | PUT                |        |
| 103304 10 1 | * BOYD GAMING CORP             | COM                |        |
| 103304 90 1 | BOYD GAMING CORP               | CALL               |        |
| 103304 95 1 | BOYD GAMING CORP               | PUT                |        |
| 103354 10 6 | * BOYDS COLLECTION LTD         | COM                |        |
| 103354 90 6 | BOYDS COLLECTION LTD           | CALL               |        |
| 103354 95 6 | BOYDS COLLECTION LTD           | PUT                |        |
| 103430 10 4 | BOYKIN LODGING CO              | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 104576 10 3 | * BRADLEY PHARMACEUTICALS INC  | COM                |         |
| 104576 90 3 | BRADLEY PHARMACEUTICALS INC    | CALL               |         |
| 104576 95 3 | BRADLEY PHARMACEUTICALS INC    | PUT                |         |
| 104674 10 6 | * BRADY CORP                   | CL A               |         |
| 104674 90 6 | BRADY CORP                     | CALL               |         |
| 104674 95 6 | BRADY CORP                     | PUT                |         |
| 105368 20 3 | BRANDYWINE RLTY TR             | SH BEN INT NEW     |         |
| 10549P 60 6 | * BRASCAN CORP                 | CL A LTD VT SH     |         |
| 10549P 90 6 | BRASCAN CORP                   | CALL               |         |
| 10549P 95 6 | BRASCAN CORP                   | PUT                |         |
| 105494 10 8 | BRANTLEY CAP CORP              | COM                |         |
| 10553M 10 1 | BRASIL TELECOM SA              | SPONS ADR PFD      |         |
| 105530 10 9 | BRASIL TELECOM PARTICIPACOES   | SPON ADR PFD       |         |
| 105532 10 5 | BRASKEM S A                    | SP ADR PFD A       |         |
| 105651 10 3 | BRAUN CONSULTING INC           | COM                | DELETED |
| 105759 10 4 | BRAZIL FD INC                  | COM                |         |
| 105884 10 0 | BRAZILIAN EQUITY FD INC        | COM                |         |
| 108030 10 7 | BRIDGE CAP HLDGS               | COM                | ADDED   |
| 108038 10 0 | BRIDGE BK NATL ASSOC           | COM                | DELETED |
| 10805U 10 9 | BRIDGE STR FINL INC            | COM                |         |
| 108763 10 3 | BRIDGFORD FOODS CORP           | COM                |         |
| 109043 10 9 | * BRIGGS & STRATTON CORP       | COM                |         |
| 109043 90 9 | BRIGGS & STRATTON CORP         | CALL               |         |
| 109043 95 9 | BRIGGS & STRATTON CORP         | PUT                |         |
| 109178 10 3 | BRIGHAM EXPLORATION CO         | COM                |         |
| 109195 10 7 | * BRIGHT HORIZON FAMILY SOLUTI | COM                |         |
| 109195 90 7 | BRIGHT HORIZON FAMILY SOLUTI   | CALL               |         |
| 109195 95 7 | BRIGHT HORIZON FAMILY SOLUTI   | PUT                |         |
| 109473 40 5 | * BRIGHTPOINT INC              | COM NEW            |         |
| 109473 90 5 | BRIGHTPOINT INC                | CALL               |         |
| 109473 95 5 | BRIGHTPOINT INC                | PUT                |         |
| 10949P 10 7 | BRILLIAN CORP                  | COM                |         |
| 10949Q 10 5 | BRILLIANCE CHINA AUTO HLDG L   | SPONSORED ADR      |         |
| 109641 AC 4 | BRINKER INTL INC               | DBCV 10/1          |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 109641 10 0 | * BRINKER INTL INC           | COM                |         |
| 109641 90 0 | BRINKER INTL INC             | CALL               |         |
| 109641 95 0 | BRINKER INTL INC             | PUT                |         |
| 109696 10 4 | * BRINKS CO                  | COM                |         |
| 109696 90 4 | BRINKS CO                    | CALL               |         |
| 109696 95 4 | BRINKS CO                    | PUT                |         |
| 110122 AN 8 | BRISTOL MYERS SQUIBB CO      | DBCVC 9/1          |         |
| 110122 10 8 | * BRISTOL MYERS SQUIBB CO    | COM                |         |
| 110122 90 8 | BRISTOL MYERS SQUIBB CO      | CALL               |         |
| 110122 95 8 | BRISTOL MYERS SQUIBB CO      | PUT                |         |
| 110122 20 7 | BRISTOL MYERS SQUIBB CO      | PFD CV \$2         |         |
| 11037M 10 5 | BRISTOL WEST HLDGS INC       | COM                |         |
| 110415 20 5 | BRITESMILE INC               | COM NEW            |         |
| 110419 20 7 | BRITISH AWYS PLC             | ADR FOR INTERM     |         |
| 110419 30 6 | * BRITISH AWYS PLC           | ADR 2ND INSTAL     |         |
| 110419 90 6 | BRITISH AWYS PLC             | CALL               |         |
| 110419 95 6 | BRITISH AWYS PLC             | PUT                |         |
| 110448 10 7 | * BRITISH AMERN TOB PLC      | SPONSORED ADR      |         |
| 110448 90 7 | BRITISH AMERN TOB PLC        | CALL               |         |
| 110448 95 7 | BRITISH AMERN TOB PLC        | PUT                |         |
| 110793 40 3 | BRITISH ENERGY PLC           | SPONS ADR NEW      | DELETED |
| 111013 10 8 | BRITISH SKY BROADCASTING GRO | SPONSORED ADR      |         |
| 111091 10 4 | BRITTON & KOONTZ CAP CORP    | COM                |         |
| 11130P 10 4 | * BROADBAND HOLDRS TR        | DEPOSITRY RCPT     |         |
| 11130P 90 4 | BROADBAND HOLDRS TR          | CALL               |         |
| 11130P 95 4 | BROADBAND HOLDRS TR          | PUT                |         |
| 111320 10 7 | * BROADCOM CORP              | CL A               |         |
| 111320 90 7 | BROADCOM CORP                | CALL               |         |
| 111320 95 7 | BROADCOM CORP                | PUT                |         |
| 111412 60 7 | * BROADVISION INC            | COM NEW            |         |
| 111412 90 7 | BROADVISION INC              | CALL               |         |
| 111412 95 7 | BROADVISION INC              | PUT                |         |
| 111444 10 5 | BROADWAY FINL CORP DEL       | COM                |         |
| 11161E 10 1 | BROADWING CORP               | COM                | ADDED   |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 111621 AB 4 | BROCADE COMMUNICATIONS SYS I   | NOTE 2.000% 1/0    |        |
| 111621 10 8 | * BROCADE COMMUNICATIONS SYS I | COM                |        |
| 111621 90 8 | BROCADE COMMUNICATIONS SYS I   | CALL               |        |
| 111621 95 8 | BROCADE COMMUNICATIONS SYS I   | PUT                |        |
| 112502 10 9 | BROOKE CORP                    | COM                |        |
| 112723 10 1 | BROOKFIELD HOMES CORP          | COM                |        |
| 112900 10 5 | BROOKFIELD PPTYS CORP          | COM                |        |
| 11373M 10 7 | * BROOKLINE BANCORP INC DEL    | COM                |        |
| 11373M 90 7 | BROOKLINE BANCORP INC DEL      | CALL               |        |
| 11373M 95 7 | BROOKLINE BANCORP INC DEL      | PUT                |        |
| 11434A AB 6 | BROOKS AUTOMATION INC          | NOTE 4.750% 6/0    |        |
| 114340 10 2 | * BROOKS AUTOMATION INC        | COM                |        |
| 114340 90 2 | BROOKS AUTOMATION INC          | CALL               |        |
| 114340 95 2 | BROOKS AUTOMATION INC          | PUT                |        |
| 114537 10 3 | * BROOKSTONE INC               | COM                |        |
| 114537 90 3 | BROOKSTONE INC                 | CALL               |        |
| 114537 95 3 | BROOKSTONE INC                 | PUT                |        |
| 114580 10 3 | * BROOKTROUT INC               | COM                |        |
| 114580 90 3 | BROOKTROUT INC                 | CALL               |        |
| 114580 95 3 | BROOKTROUT INC                 | PUT                |        |
| 115236 10 1 | * BROWN & BROWN INC            | COM                |        |
| 115236 90 1 | BROWN & BROWN INC              | CALL               |        |
| 115236 95 1 | BROWN & BROWN INC              | PUT                |        |
| 115637 10 0 | BROWN FORMAN CORP              | CL A               |        |
| 115637 20 9 | * BROWN FORMAN CORP            | CL B               |        |
| 115637 90 9 | BROWN FORMAN CORP              | CALL               |        |
| 115637 95 9 | BROWN FORMAN CORP              | PUT                |        |
| 115736 10 0 | * BROWN SHOE INC NEW           | COM                |        |
| 115736 90 0 | BROWN SHOE INC NEW             | CALL               |        |
| 115736 95 0 | BROWN SHOE INC NEW             | PUT                |        |
| 116794 10 8 | * BRUKER BIOSCIENCES CORP      | COM                |        |
| 116794 90 8 | BRUKER BIOSCIENCES CORP        | CALL               |        |
| 116794 95 8 | BRUKER BIOSCIENCES CORP        | PUT                |        |
| 117030 10 6 | BRUNSWICK BANCORP              | COM                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 117043 10 9 | * BRUNSWICK CORP             | COM                |        |
| 117043 90 9 | BRUNSWICK CORP               | CALL               |        |
| 117043 95 9 | BRUNSWICK CORP               | PUT                |        |
| 117421 10 7 | * BRUSH ENGINEERED MATLS INC | COM                |        |
| 117421 90 7 | BRUSH ENGINEERED MATLS INC   | CALL               |        |
| 117421 95 7 | BRUSH ENGINEERED MATLS INC   | PUT                |        |
| 117665 10 9 | BRYN MAWR BK CORP            | COM                |        |
| 11776U 10 2 | * BSQUARE CORP               | COM                |        |
| 11776U 90 2 | BSQUARE CORP                 | CALL               |        |
| 11776U 95 2 | BSQUARE CORP                 | PUT                |        |
| 117769 10 9 | * BUCA INC                   | COM                |        |
| 117769 90 9 | BUCA INC                     | CALL               |        |
| 117769 95 9 | BUCA INC                     | PUT                |        |
| 118230 10 1 | BUCKEYE PARTNERS L P         | UNIT LTD PARTN     |        |
| 118255 10 8 | * BUCKEYE TECHNOLOGIES INC   | COM                |        |
| 118255 90 8 | BUCKEYE TECHNOLOGIES INC     | CALL               |        |
| 118255 95 8 | BUCKEYE TECHNOLOGIES INC     | PUT                |        |
| 118440 10 6 | * BUCKLE INC                 | COM                |        |
| 118440 90 6 | BUCKLE INC                   | CALL               |        |
| 118440 95 6 | BUCKLE INC                   | PUT                |        |
| 118759 10 9 | BUCYRUS INTL INC NEW         | CL A               |        |
| 119848 10 9 | BUFFALO WILD WINGS INC       | COM                |        |
| 12007Q 10 0 | BUHRMANN N V                 | SPONSORED ADR      |        |
| 120076 10 4 | * BUILD A BEAR WORKSHOP      | COM                | ADDED  |
| 120076 90 4 | BUILD A BEAR WORKSHOP        | CALL               | ADDED  |
| 120076 95 4 | BUILD A BEAR WORKSHOP        | PUT                | ADDED  |
| 120113 10 5 | * BUILDING MATLS HLDG CORP   | COM                |        |
| 120113 90 5 | BUILDING MATLS HLDG CORP     | CALL               |        |
| 120113 95 5 | BUILDING MATLS HLDG CORP     | PUT                |        |
| 120568 AE 0 | BUNGE LTD FIN CORP           | NOTE 3.750%11/1    |        |
| 120738 30 7 | BUNZL PUB LTD CO             | SPONSORED ADR      |        |
| 121579 10 6 | * BURLINGTON COAT FACTORY    | COM                |        |
| 121579 90 6 | BURLINGTON COAT FACTORY      | CALL               |        |
| 121579 95 6 | BURLINGTON COAT FACTORY      | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 12189T 10 4 | * BURLINGTON NORTHN SANTA FE C | COM                |         |
| 12189T 90 4 | BURLINGTON NORTHN SANTA FE C   | CALL               |         |
| 12189T 95 4 | BURLINGTON NORTHN SANTA FE C   | PUT                |         |
| 122014 10 3 | * BURLINGTON RES INC           | COM                |         |
| 122014 90 3 | BURLINGTON RES INC             | CALL               |         |
| 122014 95 3 | BURLINGTON RES INC             | PUT                |         |
| 12328X 10 7 | * BUSINESS OBJECTS S A         | SPONSORED ADR      |         |
| 12328X 90 7 | BUSINESS OBJECTS S A           | CALL               |         |
| 12328X 95 7 | BUSINESS OBJECTS S A           | PUT                |         |
| 123649 10 5 | BUTLER INTL INC NEW            | COM                |         |
| 12466Q 10 4 | C & F FINL CORP                | COM                |         |
| 124661 10 9 | * C&D TECHNOLOGIES INC         | COM                |         |
| 124661 90 9 | C&D TECHNOLOGIES INC           | CALL               |         |
| 124661 95 9 | C&D TECHNOLOGIES INC           | PUT                |         |
| 124676 10 7 | CABG MED INC                   | COM                | ADDED   |
| 124765 10 8 | * CAE INC                      | COM                |         |
| 124765 90 8 | CAE INC                        | CALL               |         |
| 124765 95 8 | CAE INC                        | PUT                |         |
| 124785 10 6 | CB BANCSHARES INC HAWAII       | COM                | DELETED |
| 124830 10 0 | CBL & ASSOC PPTYS INC          | COM                |         |
| 124867 10 2 | CCA INDS INC                   | COM                |         |
| 12487Q 10 9 | * CCC INFORMATION SVCS GROUP I | COM                |         |
| 12487Q 90 9 | CCC INFORMATION SVCS GROUP I   | CALL               |         |
| 12487Q 95 9 | CCC INFORMATION SVCS GROUP I   | PUT                |         |
| 12487X 10 4 | CCF HLDG CO                    | COM                |         |
| 12489V AB 2 | CBRL GROUP INC                 | NOTE               | 4/0     |
| 12489V 10 6 | * CBRL GROUP INC               | COM                |         |
| 12489V 90 6 | CBRL GROUP INC                 | CALL               |         |
| 12489V 95 6 | CBRL GROUP INC                 | PUT                |         |
| 12497T 10 1 | CB RICHARD ELLIS GROUP INC     | CL A               |         |
| 125010 10 8 | * C COR INC                    | COM                |         |
| 125010 90 8 | C COR INC                      | CALL               |         |
| 125010 95 8 | C COR INC                      | PUT                |         |
| 125071 10 0 | C D I CORP                     | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 12512N 10 5 | * C D W CORP                 | COM                |        |
| 12512N 90 5 | C D W CORP                   | CALL               |        |
| 12512N 95 5 | C D W CORP                   | PUT                |        |
| 125137 10 9 | * CEC ENTMT INC              | COM                |        |
| 125137 90 9 | CEC ENTMT INC                | CALL               |        |
| 125137 95 9 | CEC ENTMT INC                | PUT                |        |
| 125141 10 1 | CECO ENVIRONMENTAL CORP      | COM                |        |
| 125151 10 0 | CE FRANKLIN LTD              | COM                |        |
| 125180 10 9 | CET SERVICES INC             | COM                |        |
| 12525D 10 2 | CFS BANCORP INC              | COM                |        |
| 125252 10 6 | CFC INTL INC                 | COM                |        |
| 12541C 20 3 | CHC HELICOPTER CORP          | CL A SUB VTG       |        |
| 12541M 10 2 | CH ENERGY GROUP INC          | COM                |        |
| 12541W 10 0 | * C H ROBINSON WORLDWIDE INC | COM                |        |
| 12541W 90 0 | C H ROBINSON WORLDWIDE INC   | CALL               |        |
| 12541W 95 0 | C H ROBINSON WORLDWIDE INC   | PUT                |        |
| 125509 10 9 | * CIGNA CORP                 | COM                |        |
| 125509 90 9 | CIGNA CORP                   | CALL               |        |
| 125509 95 9 | CIGNA CORP                   | PUT                |        |
| 12551D 10 9 | CIGNA HIGH INCOME SHS        | SH BEN INT         |        |
| 125527 10 1 | CIM HIGH YIELD SECS          | SH BEN INT         |        |
| 125581 10 8 | * CIT GROUP INC              | COM                |        |
| 125581 90 8 | CIT GROUP INC                | CALL               |        |
| 125581 95 8 | CIT GROUP INC                | PUT                |        |
| 12561E AG 0 | CKE RESTAURANTS INC          | NOTE 4.000%10/0    |        |
| 12561E 10 5 | * CKE RESTAURANTS INC        | COM                |        |
| 12561E 90 5 | CKE RESTAURANTS INC          | CALL               |        |
| 12561E 95 5 | CKE RESTAURANTS INC          | PUT                |        |
| 12561J 10 4 | CKF BANCORP INC              | COM                |        |
| 12561W 10 5 | * CLECO CORP NEW             | COM                |        |
| 12561W 90 5 | CLECO CORP NEW               | CALL               |        |
| 12561W 95 5 | CLECO CORP NEW               | PUT                |        |
| 125750 10 9 | * CMGI INC                   | COM                |        |
| 125750 90 9 | CMGI INC                     | CALL               |        |

| CUSIP NO    | ISSUER NAME            | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------|--------------------|--------|
| 125750 95 9 | CMGI INC               | PUT                |        |
| 125896 AW 0 | CMS ENERGY CORP        | NOTE 2.875% 12/0   | ADDED  |
| 125896 10 0 | * CMS ENERGY CORP      | COM                |        |
| 125896 90 0 | CMS ENERGY CORP        | CALL               |        |
| 125896 95 0 | CMS ENERGY CORP        | PUT                |        |
| 125902 10 6 | CPI CORP               | COM                |        |
| 125906 10 7 | CSS INDS INC           | COM                |        |
| 125919 30 8 | CPI AEROSTRUCTURES INC | COM NEW            |        |
| 125961 30 0 | CTI INDUSTRIES CORP    | COM NEW            |        |
| 125965 10 3 | * CSK AUTO CORP        | COM                |        |
| 125965 90 3 | CSK AUTO CORP          | CALL               |        |
| 125965 95 3 | CSK AUTO CORP          | PUT                |        |
| 1261EP 10 6 | CNE GROUP INC          | COM                |        |
| 126117 10 0 | * CNA FINL CORP        | COM                |        |
| 126117 90 0 | CNA FINL CORP          | CALL               |        |
| 126117 95 0 | CNA FINL CORP          | PUT                |        |
| 12612L 10 8 | CNA SURETY CORP        | COM                |        |
| 12612W 10 4 | * CNF INC              | COM                |        |
| 12612W 90 4 | CNF INC                | CALL               |        |
| 12612W 95 4 | CNF INC                | PUT                |        |
| 126128 10 7 | CNB FINL CORP PA       | COM                |        |
| 12613R AD 6 | CNET NETWORKS INC      | NOTE 0.750% 4/1    |        |
| 12613R 10 4 | * CNET NETWORKS INC    | COM                |        |
| 12613R 90 4 | CNET NETWORKS INC      | CALL               |        |
| 12613R 95 4 | CNET NETWORKS INC      | PUT                |        |
| 126132 10 9 | * CNOOC LTD            | SPONSORED ADR      |        |
| 126132 90 9 | CNOOC LTD              | CALL               |        |
| 126132 95 9 | CNOOC LTD              | PUT                |        |
| 126136 10 0 | * CNS INC              | COM                |        |
| 126136 90 0 | CNS INC                | CALL               |        |
| 126136 95 0 | CNS INC                | PUT                |        |
| 126145 10 1 | CPAC INC               | COM                |        |
| 126153 10 5 | CPFL ENERGIA S A       | SPONSORED ADR      | ADDED  |
| 12616K 10 6 | * CP HOLDERS           | DEP RCPTS CP       |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 75

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>           | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------------|---------------------------|---------------|
| 12616K 90 6     | CP HOLDERS                   | CALL                      |               |
| 12616K 95 6     | CP HOLDERS                   | PUT                       |               |
| 12626K 20 3     | CRH PLC                      | ADR                       |               |
| 126349 AB 5     | CSG SYS INTL INC             | NOTE 2.500% 6/1           | ADDED         |
| 126349 10 9     | * CSG SYS INTL INC           | COM                       |               |
| 126349 90 9     | CSG SYS INTL INC             | CALL                      |               |
| 126349 95 9     | CSG SYS INTL INC             | PUT                       |               |
| 126375 30 2     | CSK CORP                     | SPONSORED ADR             |               |
| 126389 10 5     | CSP INC                      | COM                       |               |
| 126408 GA 5     | CSX CORP                     | DBCV 10/3                 |               |
| 126408 10 3     | * CSX CORP                   | COM                       |               |
| 126408 90 3     | CSX CORP                     | CALL                      |               |
| 126408 95 3     | CSX CORP                     | PUT                       |               |
| 126426 40 2     | CT COMMUNICATIONS INC        | COM NEW                   |               |
| 126501 10 5     | * CTS CORP                   | COM                       |               |
| 126501 90 5     | CTS CORP                     | CALL                      |               |
| 126501 95 5     | CTS CORP                     | PUT                       |               |
| 126583 10 3     | * CUNO INC                   | COM                       |               |
| 126583 90 3     | CUNO INC                     | CALL                      |               |
| 126583 95 3     | CUNO INC                     | PUT                       |               |
| 12660F 10 2     | CVF TECHNOLOGIES CORP        | COM                       | DELETED       |
| 126600 10 5     | CVB FINL CORP                | COM                       |               |
| 126601 10 3     | CVD EQUIP CORP               | COM                       |               |
| 126650 10 0     | * CVS CORP                   | COM                       |               |
| 126650 90 0     | CVS CORP                     | CALL                      |               |
| 126650 95 0     | CVS CORP                     | PUT                       |               |
| 126667 AB 0     | CV THERAPEUTICS INC          | NOTE 4.750% 3/0           |               |
| 126667 AD 6     | CV THERAPEUTICS INC          | NOTE 2.000% 5/1           | ADDED         |
| 126667 10 4     | * CV THERAPEUTICS INC        | COM                       |               |
| 126667 90 4     | CV THERAPEUTICS INC          | CALL                      |               |
| 126667 95 4     | CV THERAPEUTICS INC          | PUT                       |               |
| 126797 20 8     | CABCO TR FOR J C PENNEY DEBS | CTF TR 7.625%             |               |
| 126804 30 1     | * CABELAS INC                | COM                       |               |
| 126804 90 1     | CABELAS INC                  | CALL                      |               |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 126804 95 1 | CABELAS INC                   | PUT                |        |
| 126830 20 7 | * CABLE & WIRELESS PUB LTD CO | SPONSORED ADR      |        |
| 126830 90 7 | CABLE & WIRELESS PUB LTD CO   | CALL               |        |
| 126830 95 7 | CABLE & WIRELESS PUB LTD CO   | PUT                |        |
| 12686C 10 9 | * CABLEVISION SYS CORP        | CL A NY CABLVS     |        |
| 12686C 90 9 | CABLEVISION SYS CORP          | CALL               |        |
| 12686C 95 9 | CABLEVISION SYS CORP          | PUT                |        |
| 126924 AB 5 | CABLE DESIGN TECHNOLOGIES CO  | SDCV 4.000% 7/1    |        |
| 127055 10 1 | * CABOT CORP                  | COM                |        |
| 127055 90 1 | CABOT CORP                    | CALL               |        |
| 127055 95 1 | CABOT CORP                    | PUT                |        |
| 12709P 10 3 | * CABOT MICROELECTRONICS CORP | COM                |        |
| 12709P 90 3 | CABOT MICROELECTRONICS CORP   | CALL               |        |
| 12709P 95 3 | CABOT MICROELECTRONICS CORP   | PUT                |        |
| 127097 10 3 | * CABOT OIL & GAS CORP        | COM                |        |
| 127097 90 3 | CABOT OIL & GAS CORP          | CALL               |        |
| 127097 95 3 | CABOT OIL & GAS CORP          | PUT                |        |
| 127150 30 8 | * CACHE INC                   | COM NEW            |        |
| 127150 90 8 | CACHE INC                     | CALL               |        |
| 127150 95 8 | CACHE INC                     | PUT                |        |
| 127190 30 4 | * CACI INTL INC               | CL A               |        |
| 127190 90 4 | CACI INTL INC                 | CALL               |        |
| 127190 95 4 | CACI INTL INC                 | PUT                |        |
| 127209 30 2 | CADBURY SCHWEPPEES PLC        | ADR                |        |
| 127387 AB 4 | CADENCE DESIGN SYSTEM INC     | NOTE 8/1           |        |
| 127387 10 8 | * CADENCE DESIGN SYSTEM INC   | COM                |        |
| 127387 90 8 | CADENCE DESIGN SYSTEM INC     | CALL               |        |
| 127387 95 8 | CADENCE DESIGN SYSTEM INC     | PUT                |        |
| 127587 10 3 | CADMUS COMMUNICATIONS CORP    | COM                |        |
| 127687 AB 7 | CAESARS ENTMT INC             | FRNT 4/1           | ADDED  |
| 127687 10 1 | * CAESARS ENTMT INC           | COM                |        |
| 127687 90 1 | CAESARS ENTMT INC             | CALL               |        |
| 127687 95 1 | CAESARS ENTMT INC             | PUT                |        |
| 127703 10 6 | CAGLES INC                    | CL A               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 127914 10 9 | * CAL DIVE INTL INC            | COM                |        |
| 127914 90 9 | CAL DIVE INTL INC              | CALL               |        |
| 127914 95 9 | CAL DIVE INTL INC              | PUT                |        |
| 128030 20 2 | * CAL MAINE FOODS INC          | COM NEW            |        |
| 128030 90 2 | CAL MAINE FOODS INC            | CALL               |        |
| 128030 95 2 | CAL MAINE FOODS INC            | PUT                |        |
| 12811P 10 8 | CALAMOS CONV & HIGH INCOME F   | COM SHS            |        |
| 12811R 10 4 | CALAMOS ASSET MGMT INC         | CL A               | ADDED  |
| 128117 10 8 | CALAMOS CONV OPP AND INC FD    | SH BEN INT         |        |
| 128125 10 1 | CALAMOS STRATEGIC TOTL RETN    | COM SH BEN INT     |        |
| 128126 10 9 | * CALAMP CORP                  | COM                |        |
| 128126 90 9 | CALAMP CORP                    | CALL               |        |
| 128126 95 9 | CALAMP CORP                    | PUT                |        |
| 128246 10 5 | CALAVO GROWERS INC             | COM                |        |
| 128685 20 3 | CALCASIEU REAL ESTATE & OIL    | COM NEW            |        |
| 129603 10 6 | * CALGON CARBON CORP           | COM                |        |
| 129603 90 6 | CALGON CARBON CORP             | CALL               |        |
| 129603 95 6 | CALGON CARBON CORP             | PUT                |        |
| 129915 20 3 | CALIFORNIA COASTAL CMNTYS IN   | COM NEW            |        |
| 130222 10 2 | CALIFORNIA FIRST NTNLC BANCOR  | COM                |        |
| 130439 10 2 | * CALIFORNIA MICRO DEVICES COR | COM                |        |
| 130439 90 2 | CALIFORNIA MICRO DEVICES COR   | CALL               |        |
| 130439 95 2 | CALIFORNIA MICRO DEVICES COR   | PUT                |        |
| 13054D 10 9 | * CALIFORNIA PIZZA KITCHEN INC | COM                |        |
| 13054D 90 9 | CALIFORNIA PIZZA KITCHEN INC   | CALL               |        |
| 13054D 95 9 | CALIFORNIA PIZZA KITCHEN INC   | PUT                |        |
| 130788 10 2 | * CALIFORNIA WTR SVC GROUP     | COM                |        |
| 130788 90 2 | CALIFORNIA WTR SVC GROUP       | CALL               |        |
| 130788 95 2 | CALIFORNIA WTR SVC GROUP       | PUT                |        |
| 130872 10 4 | CALIPER LIFE SCIENCES INC      | COM                |        |
| 131193 10 4 | * CALLAWAY GOLF CO             | COM                |        |
| 131193 90 4 | CALLAWAY GOLF CO               | CALL               |        |
| 131193 95 4 | CALLAWAY GOLF CO               | PUT                |        |
| 1312EM 10 4 | CALLISTO PHARMACEUTICALS NEW   | COM                | ADDED  |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 13123E 50 0 | CALLIDUS SOFTWARE INC         | COM                |        |
| 13123X 10 2 | CALLON PETE CO DEL            | COM                |        |
| 13123X 20 1 | CALLON PETE CO DEL            | PFD A CV EXCH      |        |
| 13126N 10 1 | CALLWAVE INC DEL              | COM                | ADDED  |
| 131347 BA 3 | CALPINE CORP                  | NOTE 4.000%12/2    |        |
| 131347 BJ 4 | CALPINE CORP                  | NOTE 4.750%11/1    | ADDED  |
| 131347 BM 7 | CALPINE CORP                  | NOTE 6.000% 9/3    | ADDED  |
| 131347 10 6 | * CALPINE CORP                | COM                |        |
| 131347 90 6 | CALPINE CORP                  | CALL               |        |
| 131347 95 6 | CALPINE CORP                  | PUT                |        |
| 131722 60 5 | CALYPTE BIOMEDICAL CORP       | COM NEW            |        |
| 131916 10 8 | CAM COMM SOLUTIONS INC        | COM                |        |
| 13201L 10 3 | CAMBIOR INC                   | COM                |        |
| 132011 10 7 | * CAMBREX CORP                | COM                |        |
| 132011 90 7 | CAMBREX CORP                  | CALL               |        |
| 132011 95 7 | CAMBREX CORP                  | PUT                |        |
| 132148 10 7 | CAMBRIDGE ANTIBODY TECH GP    | SPONSORED ADR      |        |
| 132618 10 9 | CAMCO FINL CORP               | COM                |        |
| 133034 10 8 | CAMDEN NATL CORP              | COM                |        |
| 133131 10 2 | CAMDEN PPTY TR                | SH BEN INT         |        |
| 13321L 10 8 | * CAMECO CORP                 | COM                |        |
| 13321L 90 8 | CAMECO CORP                   | CALL               |        |
| 13321L 95 8 | CAMECO CORP                   | PUT                |        |
| 134429 10 9 | * CAMPBELL SOUP CO            | COM                |        |
| 134429 90 9 | CAMPBELL SOUP CO              | CALL               |        |
| 134429 95 9 | CAMPBELL SOUP CO              | PUT                |        |
| 135231 10 8 | CANADA SOUTHN PETE LTD        | LTD VTG SH         |        |
| 136069 10 1 | * CDN IMPERIAL BK OF COMMERCE | COM                |        |
| 136069 90 1 | CDN IMPERIAL BK OF COMMERCE   | CALL               |        |
| 136069 95 1 | CDN IMPERIAL BK OF COMMERCE   | PUT                |        |
| 136375 10 2 | * CANADIAN NATL RY CO         | COM                |        |
| 136375 90 2 | CANADIAN NATL RY CO           | CALL               |        |
| 136375 95 2 | CANADIAN NATL RY CO           | PUT                |        |
| 136385 10 1 | * CANADIAN NAT RES LTD        | COM                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 136385 90 1 | CANADIAN NAT RES LTD         | CALL               |         |
| 136385 95 1 | CANADIAN NAT RES LTD         | PUT                |         |
| 13645T 10 0 | * CANADIAN PAC RY LTD        | COM                |         |
| 13645T 90 0 | CANADIAN PAC RY LTD          | CALL               |         |
| 13645T 95 0 | CANADIAN PAC RY LTD          | PUT                |         |
| 136644 10 1 | CANADIAN SUPERIOR ENERGY INC | COM                |         |
| 136907 10 2 | * CANDELA CORP               | COM                |         |
| 136907 90 2 | CANDELA CORP                 | CALL               |         |
| 136907 95 2 | CANDELA CORP                 | PUT                |         |
| 137225 10 8 | CANARGO ENERGY CORP          | COM                |         |
| 13738Y 10 7 | CANCERVAX CORP               | COM                |         |
| 137409 10 8 | CANDIES INC                  | COM                |         |
| 138006 30 9 | CANON INC                    | ADR                |         |
| 138098 10 8 | CANTEL MEDICAL CORP          | COM                |         |
| 138108 40 2 | CANTERBURY CONSULTING GRP IN | COM PAR \$.001     | DELETED |
| 13811E 10 1 | CANTERBURY PARK HOLDING CORP | COM                |         |
| 138869 30 0 | CANYON RESOURCES CORP        | COM NEW            |         |
| 138906 30 0 | CANWEST GLOBAL COMMUNICATION | SHS NON VTG        |         |
| 13910R 10 2 | CAP ROCK ENERGY CORP         | COM                |         |
| 139674 10 5 | CAPITAL CITY BK GROUP INC    | COM                |         |
| 13971R 30 6 | CAPITAL ALLIANCE INCM TR REI | COM NEW            |         |
| 13971Y 10 3 | CAPITAL & INCM STRTGS FD INC | COM                |         |
| 139733 AB 5 | CAPITAL AUTOMOTIVE REIT      | NOTE 6.000% 5/1    | ADDED   |
| 139733 10 9 | CAPITAL AUTOMOTIVE REIT      | COM SH BEN INT     |         |
| 139793 10 3 | CAPITAL BK CORP              | COM                |         |
| 140065 10 3 | CAPITAL CORP OF THE WEST     | COM                |         |
| 14007R 40 1 | CAPITAL CROSSING PFD CORP    | PFD EXCH SER D     |         |
| 140071 10 1 | CAPITAL CROSSING BK          | COM                |         |
| 140288 10 1 | CAPITAL LEASE FDG INC        | COM                |         |
| 14040H 10 5 | * CAPITAL ONE FINL CORP      | COM                |         |
| 14040H 90 5 | CAPITAL ONE FINL CORP        | CALL               |         |
| 14040H 95 5 | CAPITAL ONE FINL CORP        | PUT                |         |
| 14040H 20 4 | CAPITAL ONE FINL CORP        | DECS UPPR 6.25     |         |
| 140430 10 9 | CAPITAL PPTYS INC R I        | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 140475 10 4 | * CAPITAL SR LIVING CORP     | COM                |         |
| 140475 90 4 | CAPITAL SR LIVING CORP       | CALL               |         |
| 140475 95 4 | CAPITAL SR LIVING CORP       | PUT                |         |
| 140501 10 7 | CAPITAL SOUTHWEST CORP       | COM                |         |
| 14052H 50 6 | CAPITAL TRUST INC MD         | CL A NEW           |         |
| 14055X AB 8 | CAPITALSOURCE INC            | DBCV 1.250% 3/1    | ADDED   |
| 14055X AD 4 | CAPITALSOURCE INC            | DBCV 3.500% 7/1    | ADDED   |
| 14055X 10 2 | * CAPITALSOURCE INC          | COM                |         |
| 14055X 90 2 | CAPITALSOURCE INC            | CALL               |         |
| 14055X 95 2 | CAPITALSOURCE INC            | PUT                |         |
| 14056D 10 5 | CAPITOL BANCORP LTD          | COM                |         |
| 14057C 10 6 | CAPITOL FED FINL             | COM                |         |
| 14067D 10 2 | * CAPSTONE TURBINE CORP      | COM                |         |
| 14067D 90 2 | CAPSTONE TURBINE CORP        | CALL               |         |
| 14067D 95 2 | CAPSTONE TURBINE CORP        | PUT                |         |
| 14067E 20 9 | CAPSTEAD MTG CORP            | PFD A CV \$1.60    |         |
| 14067E 30 8 | CAPSTEAD MTG CORP            | PFD B CV \$1.26    |         |
| 14067E 50 6 | CAPSTEAD MTG CORP            | COM NO PAR         |         |
| 14071N 10 4 | * CAPTARIS INC               | COM                |         |
| 14071N 90 4 | CAPTARIS INC                 | CALL               |         |
| 14071N 95 4 | CAPTARIS INC                 | PUT                |         |
| 14073T 10 9 | CAPTIVA SOFTWARE CORP DEL    | COM                |         |
| 14075T 10 7 | CARACO PHARMACEUTICAL LABS L | COM                |         |
| 140781 10 5 | CARBO CERAMICS INC           | COM                |         |
| 140909 10 2 | * CARAUSTAR INDS INC         | COM                |         |
| 140909 90 2 | CARAUSTAR INDS INC           | CALL               |         |
| 140909 95 2 | CARAUSTAR INDS INC           | PUT                |         |
| 140918 AC 7 | CAPSTAR HOTEL CO             | NOTE 4.750% 10/1   | DELETED |
| 140919 10 1 | CAPITAL TITLE GROUP INC      | COM                |         |
| 141410 20 9 | * CARDIAC SCIENCE INC        | COM NEW            |         |
| 141410 90 9 | CARDIAC SCIENCE INC          | CALL               |         |
| 141410 95 9 | CARDIAC SCIENCE INC          | PUT                |         |
| 14147M 10 6 | CARDIMA INC                  | COM                |         |
| 14149F 10 9 | CARDINAL FINL CORP           | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 14149Y 10 8 | * CARDINAL HEALTH INC        | COM                |         |
| 14149Y 90 8 | CARDINAL HEALTH INC          | CALL               |         |
| 14149Y 95 8 | CARDINAL HEALTH INC          | PUT                |         |
| 141546 10 1 | CARDINAL STATE BANK DURHAM N | COM                |         |
| 14159U 20 2 | CARDIOME PHARMA CORP         | COM NEW            |         |
| 141597 10 4 | CARDIODYNAMICS INTL CORP     | COM                |         |
| 14160C 10 0 | CARDIOTECH INTL INC          | COM                |         |
| 141637 60 3 | CARE CONCEPTS I INC          | COM PAR .001NW     | DELETED |
| 141665 10 9 | * CAREER EDUCATION CORP      | COM                |         |
| 141665 90 9 | CAREER EDUCATION CORP        | CALL               |         |
| 141665 95 9 | CAREER EDUCATION CORP        | PUT                |         |
| 141705 10 3 | * CAREMARK RX INC            | COM                |         |
| 141705 90 3 | CAREMARK RX INC              | CALL               |         |
| 141705 95 3 | CAREMARK RX INC              | PUT                |         |
| 142339 10 0 | * CARLISLE COS INC           | COM                |         |
| 142339 90 0 | CARLISLE COS INC             | CALL               |         |
| 142339 95 0 | CARLISLE COS INC             | PUT                |         |
| 143130 10 2 | * CARMAX INC                 | COM                |         |
| 143130 90 2 | CARMAX INC                   | CALL               |         |
| 143130 95 2 | CARMAX INC                   | PUT                |         |
| 143269 10 8 | CARMEL CONTAINER SYS LTD     | ORD                | DELETED |
| 143436 40 0 | CARMIKE CINEMAS INC          | COM                |         |
| 14365C 10 3 | CARNIVAL PLC                 | ADR                |         |
| 143658 AN 2 | CARNIVAL CORP                | DBCV 2.000% 4/1    |         |
| 143658 AS 1 | CARNIVAL CORP                | NOTE 10/2          |         |
| 143658 AV 4 | CARNIVAL CORP                | DBCV 1.132% 4/2    |         |
| 143658 30 0 | * CARNIVAL CORP              | PAIRED CTF         |         |
| 143658 90 0 | CARNIVAL CORP                | CALL               |         |
| 143658 95 0 | CARNIVAL CORP                | PUT                |         |
| 143785 10 3 | CAROLINA BK HLDGS INC GREENS | COM                |         |
| 143905 10 7 | CARRIAGE SVCS INC            | COM                |         |
| 144285 10 3 | * CARPENTER TECHNOLOGY CORP  | COM                |         |
| 144285 90 3 | CARPENTER TECHNOLOGY CORP    | CALL               |         |
| 144285 95 3 | CARPENTER TECHNOLOGY CORP    | PUT                |         |

| CUSIP NO    | ISSUER NAME              | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------|--------------------|--------|
| 144418 10 0 | CARRAMERICA RLTY CORP    | COM                |        |
| 144433 10 9 | * CARREKER CORP          | COM                |        |
| 144433 90 9 | CARREKER CORP            | CALL               |        |
| 144433 95 9 | CARREKER CORP            | PUT                |        |
| 144460 10 2 | * CARRIER ACCESS CORP    | COM                |        |
| 144460 90 2 | CARRIER ACCESS CORP      | CALL               |        |
| 144460 95 2 | CARRIER ACCESS CORP      | PUT                |        |
| 144525 10 2 | * CARRINGTON LABS INC    | COM                |        |
| 144525 90 2 | CARRINGTON LABS INC      | CALL               |        |
| 144525 95 2 | CARRINGTON LABS INC      | PUT                |        |
| 144577 10 3 | CARRIZO OIL & CO INC     | COM                |        |
| 145282 10 9 | CARROLLTON BANCORP       | COM                |        |
| 146229 10 9 | CARTER INC               | COM                |        |
| 146875 10 9 | CARVER BANCORP INC       | COM                |        |
| 147154 10 8 | CASCADE BANCORP          | COM                |        |
| 147195 10 1 | * CASCADE CORP           | COM                |        |
| 147195 90 1 | CASCADE CORP             | CALL               |        |
| 147195 95 1 | CASCADE CORP             | PUT                |        |
| 147272 10 8 | CASCADE FINL CORP        | COM                |        |
| 147322 10 1 | CASCADE MICROTECH INC    | COM                | ADDED  |
| 147339 10 5 | CASCADE NAT GAS CORP     | COM                |        |
| 147448 10 4 | * CASELLA WASTE SYS INC  | CL A               |        |
| 147448 90 4 | CASELLA WASTE SYS INC    | CALL               |        |
| 147448 95 4 | CASELLA WASTE SYS INC    | PUT                |        |
| 147528 10 3 | * CASEYS GEN STORES INC  | COM                |        |
| 147528 90 3 | CASEYS GEN STORES INC    | CALL               |        |
| 147528 95 3 | CASEYS GEN STORES INC    | PUT                |        |
| 14754D 10 0 | * CASH AMER INTL INC     | COM                |        |
| 14754D 90 0 | CASH AMER INTL INC       | CALL               |        |
| 14754D 95 0 | CASH AMER INTL INC       | PUT                |        |
| 14756B 10 2 | CASH SYSTEMS INC         | COM                |        |
| 147905 10 3 | CASTELLE                 | COM                |        |
| 147910 10 3 | CASH TECHNOLOGIES INC    | COM                |        |
| 14808P 10 9 | CASS INFORMATION SYS INC | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 148411 10 1 | CASTLE A M & CO              | COM                |         |
| 148443 10 4 | CASTLE CONV FD INC           | COM                |         |
| 148449 30 9 | CASTLE ENERGY CORP           | COM PAR\$0.50N     |         |
| 148711 AB 0 | CASUAL MALE RETAIL GRP INC   | NOTE 5.000% 1/0    |         |
| 148711 10 4 | * CASUAL MALE RETAIL GRP INC | COM                |         |
| 148711 90 4 | CASUAL MALE RETAIL GRP INC   | CALL               |         |
| 148711 95 4 | CASUAL MALE RETAIL GRP INC   | PUT                |         |
| 148865 20 7 | CATALINA LTG INC             | COM NEW            |         |
| 148867 10 4 | * CATALINA MARKETING CORP    | COM                |         |
| 148867 90 4 | CATALINA MARKETING CORP      | CALL               |         |
| 148867 95 4 | CATALINA MARKETING CORP      | PUT                |         |
| 148881 10 5 | CATALYST SEMICONDUCTOR INC   | COM                |         |
| 148884 10 9 | CATALYTICA ENERGY SYS INC    | COM                |         |
| 149016 10 7 | CATAPULT COMMUNICATIONS CORP | COM                |         |
| 149113 10 2 | * CATELLUS DEV CORP NEW      | COM                |         |
| 149113 90 2 | CATELLUS DEV CORP NEW        | CALL               |         |
| 149113 95 2 | CATELLUS DEV CORP NEW        | PUT                |         |
| 149123 10 1 | * CATERPILLAR INC DEL        | COM                |         |
| 149123 90 1 | CATERPILLAR INC DEL          | CALL               |         |
| 149123 95 1 | CATERPILLAR INC DEL          | PUT                |         |
| 149150 10 4 | CATHAY GENERAL BANCORP       | COM                |         |
| 14916A 10 1 | CATHAY MERCHANT GROUP INC    | COM                | ADDED   |
| 149205 10 6 | * CATO CORP NEW              | CL A               |         |
| 149205 90 6 | CATO CORP NEW                | CALL               |         |
| 149205 95 6 | CATO CORP NEW                | PUT                |         |
| 149481 10 3 | CATUITY INC                  | COM                | DELETED |
| 149481 20 2 | CATUITY INC                  | COM NEW            | ADDED   |
| 149507 10 5 | * CAVALIER HOMES INC         | COM                |         |
| 149507 90 5 | CAVALIER HOMES INC           | CALL               |         |
| 149507 95 5 | CAVALIER HOMES INC           | PUT                |         |
| 149547 10 1 | CAVALRY BANCORP INC          | COM                |         |
| 149568 10 7 | CAVCO INDS INC DEL           | COM                |         |
| 14983Y 10 7 | CD&L INC                     | COM                |         |
| 150185 10 6 | CEDAR FAIR L P               | DEPOSITRY UNIT     |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 150602 20 9 | CEDAR SHOPPING CTRS INC     | COM NEW            |         |
| 150644 10 2 | CEDARA SOFTWARE CORP        | COM                |         |
| 150837 40 9 | CEL-SCI CORP                | COM NEW            |         |
| 150838 10 0 | CELADON GROUP INC           | COM                |         |
| 150921 10 4 | * CELL GENESYS INC          | COM                |         |
| 150921 90 4 | CELL GENESYS INC            | CALL               |         |
| 150921 95 4 | CELL GENESYS INC            | PUT                |         |
| 150925 20 4 | CELLSTAR CORP               | COM NEW            |         |
| 150926 10 3 | * CELERITEK INC             | COM                |         |
| 150926 90 3 | CELERITEK INC               | CALL               |         |
| 150926 95 3 | CELERITEK INC               | PUT                |         |
| 150934 AC 1 | CELL THERAPEUTICS INC       | NOTE 5.750% 6/1    |         |
| 150934 AD 9 | CELL THERAPEUTICS INC       | NOTE 5.750% 6/1    |         |
| 150934 AF 4 | CELL THERAPEUTICS INC       | NOTE 4.000% 7/0    |         |
| 150934 10 7 | * CELL THERAPEUTICS INC     | COM                |         |
| 150934 90 7 | CELL THERAPEUTICS INC       | CALL               |         |
| 150934 95 7 | CELL THERAPEUTICS INC       | PUT                |         |
| 15100A 10 4 | CELEBRATE EXPRESS INC       | COM                | ADDED   |
| 151009 10 7 | CELERON CORP                | COM                |         |
| 15101Q AA 6 | CELESTICA INC               | NOTE 8/0           |         |
| 15101Q 10 8 | * CELESTICA INC             | SUB VTG SHS        |         |
| 15101Q 90 8 | CELESTICA INC               | CALL               |         |
| 15101Q 95 8 | CELESTICA INC               | PUT                |         |
| 151020 AC 8 | CELGENE CORP                | NOTE 1.750% 6/0    |         |
| 151020 10 4 | * CELGENE CORP              | COM                |         |
| 151020 90 4 | CELGENE CORP                | CALL               |         |
| 151020 95 4 | CELGENE CORP                | PUT                |         |
| 15115L 10 3 | CELLEGY PHARMACEUTICALS INC | COM                |         |
| 15117N 10 7 | CELSION CORPORATION         | COM                |         |
| 151290 86 3 | CEMEX S A                   | ADR WT 122104      |         |
| 151290 88 9 | * CEMEX S A                 | SPON ADR 5 ORD     |         |
| 151290 90 9 | CEMEX S A                   | CALL               |         |
| 151290 95 9 | CEMEX S A                   | PUT                |         |
| 151313 AN 3 | CENDANT CORP                | DBCVC 3.875%11/2   | DELETED |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 151313 10 3 | * CENDANT CORP                 | COM                |        |
| 151313 90 3 | CENDANT CORP                   | CALL               |        |
| 151313 95 3 | CENDANT CORP                   | PUT                |        |
| 15133V 20 8 | * CENTENNIAL COMMUNCTNS CORP N | CL A NEW           |        |
| 15133V 90 8 | CENTENNIAL COMMUNCTNS CORP N   | CALL               |        |
| 15133V 95 8 | CENTENNIAL COMMUNCTNS CORP N   | PUT                |        |
| 15135B 10 1 | * CENTENE CORP DEL             | COM                |        |
| 15135B 90 1 | CENTENE CORP DEL               | CALL               |        |
| 15135B 95 1 | CENTENE CORP DEL               | PUT                |        |
| 151368 10 7 | CENTENNIAL SPECIALTY FOODS C   | COM                |        |
| 151408 10 1 | CENTER BANCORP INC             | COM                |        |
| 15146E 10 2 | CENTER FINL CORP CALIF         | COM                |        |
| 15189T AC 1 | CENTERPOINT ENERGY INC         | NOTE 3.750% 5/1    |        |
| 15189T AL 1 | CENTERPOINT ENERGY INC         | NOTE 2.875% 1/1    |        |
| 15189T 10 7 | * CENTERPOINT ENERGY INC       | COM                |        |
| 15189T 90 7 | CENTERPOINT ENERGY INC         | CALL               |        |
| 15189T 95 7 | CENTERPOINT ENERGY INC         | PUT                |        |
| 151895 10 9 | CENTERPOINT PPTYS TR           | COM                |        |
| 151895 30 7 | CENTERPOINT PPTYS TR           | PFD CV SER B       |        |
| 15200E 20 4 | CENTERPLATE INC                | UNIT 99/99/9999    | ADDED  |
| 15201P 10 9 | CENTERSTATE BKS FLA INC        | COM                |        |
| 152312 10 4 | * CENTEX CORP                  | COM                |        |
| 152312 90 4 | CENTEX CORP                    | CALL               |        |
| 152312 95 4 | CENTEX CORP                    | PUT                |        |
| 152319 10 9 | * CENTILLIUM COMMUNICATIONS IN | COM                |        |
| 152319 90 9 | CENTILLIUM COMMUNICATIONS IN   | CALL               |        |
| 152319 95 9 | CENTILLIUM COMMUNICATIONS IN   | PUT                |        |
| 15234X 10 3 | * CENTRA SOFTWARE INC          | COM                |        |
| 15234X 90 3 | CENTRA SOFTWARE INC            | CALL               |        |
| 15234X 95 3 | CENTRA SOFTWARE INC            | PUT                |        |
| 152418 10 9 | CENTRAL BANCORP INC MASS       | COM                |        |
| 153145 10 7 | CENTRAL COAST BANCORP          | COM                |        |
| 153435 10 2 | CENTRAL EUROPEAN DIST CORP     | COM                |        |
| 153436 10 0 | CENTRAL EUROPE AND RUSSIA FD   | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 15346Q 10 3 | CENTRAL FED CORP             | COM                |        |
| 153491 10 5 | CENTRAL FGHT LINES INC NEV   | COM                |        |
| 153501 10 1 | CENTRAL FD CDA LTD           | CL A               |        |
| 153527 10 6 | * CENTRAL GARDEN & PET CO    | COM                |        |
| 153527 90 6 | CENTRAL GARDEN & PET CO      | CALL               |        |
| 153527 95 6 | CENTRAL GARDEN & PET CO      | PUT                |        |
| 154760 10 2 | CENTRAL PAC FINL CORP        | COM                |        |
| 154785 10 9 | * CENTRAL PKG CORP           | COM                |        |
| 154785 90 9 | CENTRAL PKG CORP             | CALL               |        |
| 154785 95 9 | CENTRAL PKG CORP             | PUT                |        |
| 155123 10 2 | CENTRAL SECS CORP            | COM                |        |
| 155685 10 0 | CENTRAL VALLEY CMNTY BANCORP | COM                |        |
| 155771 10 8 | CENTRAL VT PUB SVC CORP      | COM                |        |
| 155792 10 4 | CENTRAL VA BANKSHARES INC    | COM                |        |
| 15641R 10 3 | CENTRUE FINL CORP            | COM                |        |
| 156431 10 8 | * CENTURY ALUM CO            | COM                |        |
| 156431 90 8 | CENTURY ALUM CO              | CALL               |        |
| 156431 95 8 | CENTURY ALUM CO              | PUT                |        |
| 156432 10 6 | CENTURY BANCORP INC          | CL A NON VTG       |        |
| 156490 10 4 | * CENTURY BUSINESS SVCS INC  | COM                |        |
| 156490 90 4 | CENTURY BUSINESS SVCS INC    | CALL               |        |
| 156490 95 4 | CENTURY BUSINESS SVCS INC    | PUT                |        |
| 156492 10 0 | CENTURY CASINOS INC          | COM                |        |
| 156671 10 9 | CENTURY RLTY TR              | SH BEN INT         |        |
| 15670R 10 7 | * CEPHEID                    | COM                |        |
| 15670R 90 7 | CEPHEID                      | CALL               |        |
| 15670R 95 7 | CEPHEID                      | PUT                |        |
| 15670S 10 5 | CENVEO INC                   | COM                |        |
| 15670X 10 4 | CENUCO INC                   | COM                |        |
| 156700 AH 9 | CENTURYTEL INC               | DBC 4.750% 8/0     |        |
| 156700 10 6 | * CENTURYTEL INC             | COM                |        |
| 156700 90 6 | CENTURYTEL INC               | CALL               |        |
| 156700 95 6 | CENTURYTEL INC               | PUT                |        |
| 156708 AE 9 | CEPHALON INC                 | NOTE 2.500% 12/1   |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 156708 AG 4 | CEPHALON INC                 | NOTE 6/1           |        |
| 156708 AJ 8 | CEPHALON INC                 | NOTE 6/1           |        |
| 156708 10 9 | * CEPHALON INC               | COM                |        |
| 156708 90 9 | CEPHALON INC                 | CALL               |        |
| 156708 95 9 | CEPHALON INC                 | PUT                |        |
| 156710 10 5 | * CERADYNE INC               | COM                |        |
| 156710 90 5 | CERADYNE INC                 | CALL               |        |
| 156710 95 5 | CERADYNE INC                 | PUT                |        |
| 156772 10 5 | CERES GROUP INC              | COM                |        |
| 156779 10 0 | * CERIDIAN CORP NEW          | COM                |        |
| 156779 90 0 | CERIDIAN CORP NEW            | CALL               |        |
| 156779 95 0 | CERIDIAN CORP NEW            | PUT                |        |
| 156782 10 4 | * CERNER CORP                | COM                |        |
| 156782 90 4 | CERNER CORP                  | CALL               |        |
| 156782 95 4 | CERNER CORP                  | PUT                |        |
| 156880 10 6 | * CERTEGY INC                | COM                |        |
| 156880 90 6 | CERTEGY INC                  | CALL               |        |
| 156880 95 6 | CERTEGY INC                  | PUT                |        |
| 157085 10 1 | * CERUS CORP                 | COM                |        |
| 157085 90 1 | CERUS CORP                   | CALL               |        |
| 157085 95 1 | CERUS CORP                   | PUT                |        |
| 157210 10 5 | CEVA INC                     | COM                |        |
| 157228 10 7 | CHAD THERAPEUTICS INC        | COM                |        |
| 157639 10 5 | CHALONE WINE GROUP LTD       | COM                |        |
| 158496 10 9 | * CHAMPION ENTERPRISES INC   | COM                |        |
| 158496 90 9 | CHAMPION ENTERPRISES INC     | CALL               |        |
| 158496 95 9 | CHAMPION ENTERPRISES INC     | PUT                |        |
| 158520 10 6 | CHAMPION INDS INC W VA       | COM                |        |
| 158787 10 1 | CHAMPS ENTMT INC DEL         | COM                |        |
| 159186 10 5 | CHANNELL COML CORP           | COM                |        |
| 159765 10 6 | CHARLES & COLVARD LTD        | COM                |        |
| 159852 AB 8 | CHARLES RIVER ASSOCIATES     | DBCV 2.875% 6/1    | ADDED  |
| 159852 10 2 | CHARLES RIVER ASSOCIATES     | COM                |        |
| 159863 AL 3 | CHARLES RIV LABORATORIES INC | DBCV 3.500% 2/0    |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 159864 10 7 | * CHARLES RIV LABS INTL INC    | COM                |         |
| 159864 90 7 | CHARLES RIV LABS INTL INC      | CALL               |         |
| 159864 95 7 | CHARLES RIV LABS INTL INC      | PUT                |         |
| 160908 10 9 | CHARTERMAC                     | SH BEN INT         |         |
| 161048 10 3 | * CHARLOTTE RUSSE HLDG INC     | COM                |         |
| 161048 90 3 | CHARLOTTE RUSSE HLDG INC       | CALL               |         |
| 161048 95 3 | CHARLOTTE RUSSE HLDG INC       | PUT                |         |
| 161133 AC 7 | CHARMING SHOPPES INC           | NOTE 4.750% 6/0    |         |
| 161133 10 3 | * CHARMING SHOPPES INC         | COM                |         |
| 161133 90 3 | CHARMING SHOPPES INC           | CALL               |         |
| 161133 95 3 | CHARMING SHOPPES INC           | PUT                |         |
| 16117M AB 3 | CHARTER COMMUNICATIONS INC D   | NOTE 5.750% 10/1   |         |
| 16117M AC 1 | CHARTER COMMUNICATIONS INC D   | NOTE 4.750% 6/0    |         |
| 16117M 10 7 | * CHARTER COMMUNICATIONS INC D | CL A               |         |
| 16117M 90 7 | CHARTER COMMUNICATIONS INC D   | CALL               |         |
| 16117M 95 7 | CHARTER COMMUNICATIONS INC D   | PUT                |         |
| 16122M 10 0 | CHARTER FINL CORP WEST PT GA   | COM                |         |
| 16133R 10 6 | * CHARTERED SEMICONDUCTOR MFG  | ADR                |         |
| 16133R 90 6 | CHARTERED SEMICONDUCTOR MFG    | CALL               |         |
| 16133R 95 6 | CHARTERED SEMICONDUCTOR MFG    | PUT                |         |
| 16139P 10 4 | CHARTWELL DIVD & INCOME FD I   | COM                |         |
| 16150R 10 4 | CHASE CORP                     | COM                |         |
| 162456 10 7 | * CHATTEM INC                  | COM                |         |
| 162456 90 7 | CHATTEM INC                    | CALL               |         |
| 162456 95 7 | CHATTEM INC                    | PUT                |         |
| 162809 30 5 | CHECKERS DRIVE-IN RESTAURANT   | COM NEW            |         |
| 162813 AA 7 | CHECKFREE CORP NEW             | NOTE 6.500% 12/0   | ADDED   |
| 162813 10 9 | * CHECKFREE CORP NEW           | COM                |         |
| 162813 90 9 | CHECKFREE CORP NEW             | CALL               |         |
| 162813 95 9 | CHECKFREE CORP NEW             | PUT                |         |
| 162825 AB 9 | CHECKPOINT SYS INC             | SDCV 5.250% 11/0   | DELETED |
| 162825 10 3 | * CHECKPOINT SYS INC           | COM                |         |
| 162825 90 3 | CHECKPOINT SYS INC             | CALL               |         |
| 162825 95 3 | CHECKPOINT SYS INC             | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 163072 10 1 | * CHEESECAKE FACTORY INC       | COM                |         |
| 163072 90 1 | CHEESECAKE FACTORY INC         | CALL               |         |
| 163072 95 1 | CHEESECAKE FACTORY INC         | PUT                |         |
| 163421 10 0 | CHELSEA PPTY GROUP INC         | COM                | DELETED |
| 16359R 10 3 | * CHEMED CORP NEW              | COM                |         |
| 16359R 90 3 | CHEMED CORP NEW                | CALL               |         |
| 16359R 95 3 | CHEMED CORP NEW                | PUT                |         |
| 163731 10 2 | CHEMICAL FINL CORP             | COM                |         |
| 16411R 20 8 | * CHENIERE ENERGY INC          | COM NEW            |         |
| 16411R 90 8 | CHENIERE ENERGY INC            | CALL               |         |
| 16411R 95 8 | CHENIERE ENERGY INC            | PUT                |         |
| 16444H 10 2 | CHEROKEE INC DEL NEW           | COM                |         |
| 164450 10 8 | CHEROKEE INTL CORP             | COM                |         |
| 165159 10 4 | * CHESAPEAKE CORP              | COM                |         |
| 165159 90 4 | CHESAPEAKE CORP                | CALL               |         |
| 165159 95 4 | CHESAPEAKE CORP                | PUT                |         |
| 165167 10 7 | * CHESAPEAKE ENERGY CORP       | COM                |         |
| 165167 90 7 | CHESAPEAKE ENERGY CORP         | CALL               |         |
| 165167 95 7 | CHESAPEAKE ENERGY CORP         | PUT                |         |
| 165167 50 3 | CHESAPEAKE ENERGY CORP         | PFD CONV 6.75%     | DELETED |
| 165167 70 1 | CHESAPEAKE ENERGY CORP         | PFD CONV 6%        |         |
| 165167 80 0 | CHESAPEAKE ENERGY CORP         | PFD CONV 5%        |         |
| 165303 10 8 | CHESAPEAKE UTILS CORP          | COM                |         |
| 166335 10 9 | CHESTER VALLEY BANCORP         | COM                |         |
| 166435 10 7 | CHESTERFIELD FINL CORP         | COM                | DELETED |
| 166764 10 0 | * CHEVRONTEXACO CORP           | COM                |         |
| 166764 90 0 | CHEVRONTEXACO CORP             | CALL               |         |
| 166764 95 0 | CHEVRONTEXACO CORP             | PUT                |         |
| 166774 10 9 | CHEVIOT FINL CORP              | COM                |         |
| 167250 10 9 | * CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH    |         |
| 167250 90 9 | CHICAGO BRIDGE & IRON CO N V   | CALL               |         |
| 167250 95 9 | CHICAGO BRIDGE & IRON CO N V   | PUT                |         |
| 167760 10 7 | * CHICAGO MERCANTILE HLDGS INC | CL A               |         |
| 167760 90 7 | CHICAGO MERCANTILE HLDGS INC   | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 167760 95 7 | CHICAGO MERCANTILE HLDGS INC   | PUT                |         |
| 168088 10 2 | CHICAGO RIVET & MACH CO        | COM                |         |
| 168615 10 2 | * CHICOS FAS INC               | COM                |         |
| 168615 90 2 | CHICOS FAS INC                 | CALL               |         |
| 168615 95 2 | CHICOS FAS INC                 | PUT                |         |
| 168834 10 9 | CHILE FD INC                   | COM                |         |
| 168905 10 7 | * CHILDRENS PL RETAIL STORES I | COM                |         |
| 168905 90 7 | CHILDRENS PL RETAIL STORES I   | CALL               |         |
| 168905 95 7 | CHILDRENS PL RETAIL STORES I   | PUT                |         |
| 16936R 10 5 | CHINA AUTOMOTIVE SYS INC       | COM                |         |
| 16937R 10 4 | CHINA EASTN AIRLS LTD          | SPON ADR CL H      |         |
| 169373 10 7 | * CHINA FD INC                 | COM                |         |
| 169373 90 7 | CHINA FD INC                   | CALL               |         |
| 169373 95 7 | CHINA FD INC                   | PUT                |         |
| 169379 10 4 | CHINA FIN ONLINE CO LTD        | SPONSORED ADR      | ADDED   |
| 16939P 10 6 | * CHINA LIFE INS CO LTD        | SPON ADR REP H     |         |
| 16939P 90 6 | CHINA LIFE INS CO LTD          | CALL               |         |
| 16939P 95 6 | CHINA LIFE INS CO LTD          | PUT                |         |
| 16940Q 10 1 | * CHINA NETCOM GROUP CORP HK L | SPONSORED ADR      | ADDED   |
| 16940Q 90 1 | CHINA NETCOM GROUP CORP HK L   | CALL               | ADDED   |
| 16940Q 95 1 | CHINA NETCOM GROUP CORP HK L   | PUT                | ADDED   |
| 169406 30 3 | CHINA RES DEV INC              | COM PAR \$0.001    | DELETED |
| 169409 10 9 | CHINA SOUTHN AIRLS LTD         | SPON ADR CL H      |         |
| 16941M AA 7 | CHINA MOBILE HONG KONG LTD     | NOTE 2.250%11/0    |         |
| 16941M 10 9 | * CHINA MOBILE HONG KONG LTD   | SPONSORED ADR      |         |
| 16941M 90 9 | CHINA MOBILE HONG KONG LTD     | CALL               |         |
| 16941M 95 9 | CHINA MOBILE HONG KONG LTD     | PUT                |         |
| 16941R 10 8 | * CHINA PETE & CHEM CORP       | SPON ADR H SHS     |         |
| 16941R 90 8 | CHINA PETE & CHEM CORP         | CALL               |         |
| 16941R 95 8 | CHINA PETE & CHEM CORP         | PUT                |         |
| 169426 10 3 | * CHINA TELECOM CORP LTD       | SPON ADR H SHS     |         |
| 169426 90 3 | CHINA TELECOM CORP LTD         | CALL               |         |
| 169426 95 3 | CHINA TELECOM CORP LTD         | PUT                |         |
| 16945R 10 4 | * CHINA UNICOM LTD             | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 16945R 90 4 | CHINA UNICOM LTD           | CALL               |        |
| 16945R 95 4 | CHINA UNICOM LTD           | PUT                |        |
| 169467 10 7 | CHINDEX INTERNATIONAL INC  | COM                |        |
| 169657 AD 5 | CHIPPAC INC                | NOTE 2.500% 6/0    |        |
| 169905 10 6 | * CHOICE HOTELS INTL INC   | COM                |        |
| 169905 90 6 | CHOICE HOTELS INTL INC     | CALL               |        |
| 169905 95 6 | CHOICE HOTELS INTL INC     | PUT                |        |
| 170032 10 6 | * CHIQUITA BRANDS INTL INC | COM                |        |
| 170032 90 6 | CHIQUITA BRANDS INTL INC   | CALL               |        |
| 170032 95 6 | CHIQUITA BRANDS INTL INC   | PUT                |        |
| 170032 11 4 | CHIQUITA BRANDS INTL INC   | *W EXP 03/19/200   |        |
| 170032 80 9 | * CHIQUITA BRANDS INTL INC | COM                |        |
| 170032 90 9 | CHIQUITA BRANDS INTL INC   | CALL               |        |
| 170032 95 9 | CHIQUITA BRANDS INTL INC   | PUT                |        |
| 170040 AE 9 | CHIRON CORP                | NOTE 6/1           |        |
| 170040 AG 4 | CHIRON CORP                | DBCV 1.625% 8/0    |        |
| 170040 10 9 | * CHIRON CORP              | COM                |        |
| 170040 90 9 | CHIRON CORP                | CALL               |        |
| 170040 95 9 | CHIRON CORP                | PUT                |        |
| 170228 10 0 | CHITTENDEN CORP            | COM                |        |
| 170388 10 2 | * CHOICEPOINT INC          | COM                |        |
| 170388 90 2 | CHOICEPOINT INC            | CALL               |        |
| 170388 95 2 | CHOICEPOINT INC            | PUT                |        |
| 170393 10 2 | * CHOLESTECH CORP          | COM                |        |
| 170393 90 2 | CHOLESTECH CORP            | CALL               |        |
| 170393 95 2 | CHOLESTECH CORP            | PUT                |        |
| 170404 10 7 | * CHORDIANT SOFTWARE INC   | COM                |        |
| 170404 90 7 | CHORDIANT SOFTWARE INC     | CALL               |        |
| 170404 95 7 | CHORDIANT SOFTWARE INC     | PUT                |        |
| 171046 10 5 | * CHRISTOPHER & BANKS CORP | COM                |        |
| 171046 90 5 | CHRISTOPHER & BANKS CORP   | CALL               |        |
| 171046 95 5 | CHRISTOPHER & BANKS CORP   | PUT                |        |
| 17111P 10 4 | CHROMAVISION MED SYS INC   | COM                |        |
| 171117 10 4 | CHROMCRAFT REVINGTON INC   | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 171164 10 6 | * CHRONIMED INC              | COM                |        |
| 171164 90 6 | CHRONIMED INC                | CALL               |        |
| 171164 95 6 | CHRONIMED INC                | PUT                |        |
| 171232 10 1 | * CHUBB CORP                 | COM                |        |
| 171232 90 1 | CHUBB CORP                   | CALL               |        |
| 171232 95 1 | CHUBB CORP                   | PUT                |        |
| 171232 30 9 | CHUBB CORP                   | CORP UNIT %        |        |
| 17133Q 20 5 | * CHUNGHWA TELECOM CO LTD    | SPONSORED ADR      |        |
| 17133Q 90 5 | CHUNGHWA TELECOM CO LTD      | CALL               |        |
| 17133Q 95 5 | CHUNGHWA TELECOM CO LTD      | PUT                |        |
| 171340 AC 6 | CHURCH & DWIGHT INC          | DBCV 5.250% 8/1    |        |
| 171340 10 2 | * CHURCH & DWIGHT INC        | COM                |        |
| 171340 90 2 | CHURCH & DWIGHT INC          | CALL               |        |
| 171340 95 2 | CHURCH & DWIGHT INC          | PUT                |        |
| 171484 10 8 | CHURCHILL DOWNS INC          | COM                |        |
| 17162W 20 6 | CIBA SPECIALTY CHEMICALS HLD | SPONSORED ADR      |        |
| 17163B AB 8 | CIBER INC                    | SDCV 2.875%12/1    |        |
| 17163B 10 2 | * CIBER INC                  | COM                |        |
| 17163B 90 2 | CIBER INC                    | CALL               |        |
| 17163B 95 2 | CIBER INC                    | PUT                |        |
| 171779 AA 9 | CIENA CORP                   | NOTE 3.750% 2/0    |        |
| 171779 10 1 | * CIENA CORP                 | COM                |        |
| 171779 90 1 | CIENA CORP                   | CALL               |        |
| 171779 95 1 | CIENA CORP                   | PUT                |        |
| 17179X 10 6 | CIGNA INVTS SECS INC         | COM                |        |
| 171798 10 1 | * CIMAREX ENERGY CO          | COM                |        |
| 171798 90 1 | CIMAREX ENERGY CO            | CALL               |        |
| 171798 95 1 | CIMAREX ENERGY CO            | PUT                |        |
| 171871 10 6 | * CINCINNATI BELL INC NEW    | COM                |        |
| 171871 90 6 | CINCINNATI BELL INC NEW      | CALL               |        |
| 171871 95 6 | CINCINNATI BELL INC NEW      | PUT                |        |
| 171871 40 3 | CINCINNATI BELL INC NEW      | PFD CV DEP1/20     |        |
| 172062 10 1 | * CINCINNATI FINL CORP       | COM                |        |
| 172062 90 1 | CINCINNATI FINL CORP         | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 172062 95 1 | CINCINNATI FINL CORP         | PUT                |        |
| 172474 10 8 | * CENERGY CORP               | COM                |        |
| 172474 90 8 | CENERGY CORP                 | CALL               |        |
| 172474 95 8 | CENERGY CORP                 | PUT                |        |
| 17252Y 10 4 | * CIPHERGEN BIOSYSTEMS INC   | COM                |        |
| 17252Y 90 4 | CIPHERGEN BIOSYSTEMS INC     | CALL               |        |
| 17252Y 95 4 | CIPHERGEN BIOSYSTEMS INC     | PUT                |        |
| 172529 10 9 | CIPRICO INC                  | COM                |        |
| 172570 10 3 | CIRCLE GROUP HLDGS INC       | COM                |        |
| 17273K 10 9 | CIRCOR INTL INC              | COM                |        |
| 172737 10 8 | * CIRCUIT CITY STORE INC     | COM                |        |
| 172737 90 8 | CIRCUIT CITY STORE INC       | CALL               |        |
| 172737 95 8 | CIRCUIT CITY STORE INC       | PUT                |        |
| 17275R 10 2 | * CISCO SYS INC              | COM                |        |
| 17275R 90 2 | CISCO SYS INC                | CALL               |        |
| 17275R 95 2 | CISCO SYS INC                | PUT                |        |
| 172755 10 0 | * CIRRUS LOGIC INC           | COM                |        |
| 172755 90 0 | CIRRUS LOGIC INC             | CALL               |        |
| 172755 95 0 | CIRRUS LOGIC INC             | PUT                |        |
| 17285T AB 2 | CITADEL BROADCASTING CORP    | NOTE 1.875% 2/1    |        |
| 17285T 10 6 | * CITADEL BROADCASTING CORP  | COM                |        |
| 17285T 90 6 | CITADEL BROADCASTING CORP    | CALL               |        |
| 17285T 95 6 | CITADEL BROADCASTING CORP    | PUT                |        |
| 17288Q 10 9 | CITADEL SEC SOFTWARE INC     | COM                |        |
| 172908 10 5 | * CINTAS CORP                | COM                |        |
| 172908 90 5 | CINTAS CORP                  | CALL               |        |
| 172908 95 5 | CINTAS CORP                  | PUT                |        |
| 172967 10 1 | * CITIGROUP INC              | COM                |        |
| 172967 90 1 | CITIGROUP INC                | CALL               |        |
| 172967 95 1 | CITIGROUP INC                | PUT                |        |
| 172967 12 7 | CITIGROUP INC                | *W EXP 99/99/999   |        |
| 17306J 20 2 | CITIBANK WEST FSB SAN FRAN C | CONT LITIG REC     |        |
| 17307C 10 7 | CITIGROUP INVTS LN FD INC    | COM                |        |
| 173073 AA 5 | CITIGROUP GLOBAL MKTS HLDG I | NOTE 3.000% 8/2    |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 174420 10 9 | CITIZENS BKG CORP MICH       | COM                |         |
| 17453B 10 1 | * CITIZENS COMMUNICATIONS CO | COM                |         |
| 17453B 90 1 | CITIZENS COMMUNICATIONS CO   | CALL               |         |
| 17453B 95 1 | CITIZENS COMMUNICATIONS CO   | PUT                |         |
| 17461R 10 6 | CITIZENS FIRST BANCORP INC D | COM                |         |
| 174613 10 9 | CITIZENS FINL CORP KY        | CL A               |         |
| 174623 10 8 | CITIZENS FIRST FINL CORP     | COM                |         |
| 174715 10 2 | CITIZENS HLDG CO MISS        | COM                |         |
| 174740 10 0 | CITIZENS INC                 | CL A               |         |
| 176682 10 2 | CITIZENS SOUTH BKG CP DEL    | COM                |         |
| 177351 20 2 | CITIZENS UTILS TR            | PFD EPPICS CV      |         |
| 177376 10 0 | * CITRIX SYS INC             | COM                |         |
| 177376 90 0 | CITRIX SYS INC               | CALL               |         |
| 177376 95 0 | CITRIX SYS INC               | PUT                |         |
| 17770A 10 9 | CITY BK LYNNWOOD WASH        | COM                |         |
| 177835 10 5 | CITY HLDG CO                 | COM                |         |
| 177900 10 7 | CITY INVESTING CO LIQ TR     | UNIT BEN INT       |         |
| 178566 10 5 | * CITY NATL CORP             | COM                |         |
| 178566 90 5 | CITY NATL CORP               | CALL               |         |
| 178566 95 5 | CITY NATL CORP               | PUT                |         |
| 178571 10 5 | CITY NETWORK INC             | COM                |         |
| 178677 20 9 | CITY TELECOM H K LTD         | SPONSORED ADR      |         |
| 179584 10 7 | * CLAIRES STORES INC         | COM                |         |
| 179584 90 7 | CLAIRES STORES INC           | CALL               |         |
| 179584 95 7 | CLAIRES STORES INC           | PUT                |         |
| 179895 10 7 | CLARCOR INC                  | COM                |         |
| 181457 10 2 | CLARK INC                    | COM                |         |
| 182707 10 9 | * CLARUS CORP                | COM                | DELETED |
| 182707 90 9 | CLARUS CORP                  | CALL               | DELETED |
| 182707 95 9 | CLARUS CORP                  | PUT                | DELETED |
| 18272M 10 4 | CLASSIC BANCSHARES INC       | COM                |         |
| 182873 10 9 | CLAUDE RES INC               | COM                |         |
| 184496 10 7 | * CLEAN HARBORS INC          | COM                |         |
| 184496 90 7 | CLEAN HARBORS INC            | CALL               |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 184496 95 7 | CLEAN HARBORS INC              | PUT                |        |
| 184502 10 2 | * CLEAR CHANNEL COMMUNICATIONS | COM                |        |
| 184502 90 2 | CLEAR CHANNEL COMMUNICATIONS   | CALL               |        |
| 184502 95 2 | CLEAR CHANNEL COMMUNICATIONS   | PUT                |        |
| 185896 10 7 | * CLEVELAND CLIFFS INC         | COM                |        |
| 185896 90 7 | CLEVELAND CLIFFS INC           | CALL               |        |
| 185896 95 7 | CLEVELAND CLIFFS INC           | PUT                |        |
| 18681D 20 8 | CLICK COMMERCE INC             | COM NEW            |        |
| 18712Q 10 3 | CLIFTON SVGS BANCORP INC       | COM                |        |
| 18725U 10 9 | CLINICAL DATA INC NEW          | COM                |        |
| 189054 10 9 | * CLOROX CO DEL                | COM                |        |
| 189054 90 9 | CLOROX CO DEL                  | CALL               |        |
| 189054 95 9 | CLOROX CO DEL                  | PUT                |        |
| 189093 10 7 | * CLOSURE MED CORP             | COM                |        |
| 189093 90 7 | CLOSURE MED CORP               | CALL               |        |
| 189093 95 7 | CLOSURE MED CORP               | PUT                |        |
| 18913Y 10 3 | CLOUGH GLOBAL ALLOCATION FUN   | COM SHS BEN IN     |        |
| 189754 10 4 | * COACH INC                    | COM                |        |
| 189754 90 4 | COACH INC                      | CALL               |        |
| 189754 95 4 | COACH INC                      | PUT                |        |
| 189873 10 2 | * COACHMEN INDS INC            | COM                |        |
| 189873 90 2 | COACHMEN INDS INC              | CALL               |        |
| 189873 95 2 | COACHMEN INDS INC              | PUT                |        |
| 189875 10 7 | COACTIVE MARKETING GROUP INC   | COM                |        |
| 190345 10 8 | COAST DISTR SYS                | COM                |        |
| 190354 10 0 | COAST FINL HLDGS INC           | COM                |        |
| 19046E 10 5 | COASTAL FINL CORP DEL          | COM                |        |
| 190897 10 8 | COBIZ INC                      | COM                |        |
| 191042 10 0 | COBRA ELECTRS CORP             | COM                |        |
| 191098 10 2 | COCA COLA BOTTLING CO CONS     | COM                |        |
| 1912EP 10 4 | COCA COLA HELLENIC BTTLG CO    | SPONSORED ADR      |        |
| 191216 10 0 | * COCA COLA CO                 | COM                |        |
| 191216 90 0 | COCA COLA CO                   | CALL               |        |
| 191216 95 0 | COCA COLA CO                   | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 191219 10 4 | * COCA COLA ENTERPRISES INC    | COM                |        |
| 191219 90 4 | COCA COLA ENTERPRISES INC      | CALL               |        |
| 191219 95 4 | COCA COLA ENTERPRISES INC      | PUT                |        |
| 191241 10 8 | * COCA-COLA FEMSA S A DE C V   | SPON ADR REP L     |        |
| 191241 90 8 | COCA-COLA FEMSA S A DE C V     | CALL               |        |
| 191241 95 8 | COCA-COLA FEMSA S A DE C V     | PUT                |        |
| 192025 10 4 | CODORUS VY BANCORP INC         | COM                |        |
| 192108 AQ 1 | COEUR D ALENE MINES CORP IDA   | NOTE 1.250% 1/1    |        |
| 192108 10 8 | * COEUR D ALENE MINES CORP IDA | COM                |        |
| 192108 90 8 | COEUR D ALENE MINES CORP IDA   | CALL               |        |
| 192108 95 8 | COEUR D ALENE MINES CORP IDA   | PUT                |        |
| 19239V 10 4 | COGENT COMM GROUP INC          | COM                |        |
| 19239Y 10 8 | * COGENT INC                   | COM                | ADDED  |
| 19239Y 90 8 | COGENT INC                     | CALL               | ADDED  |
| 19239Y 95 8 | COGENT INC                     | PUT                | ADDED  |
| 192422 10 3 | * COGNEX CORP                  | COM                |        |
| 192422 90 3 | COGNEX CORP                    | CALL               |        |
| 192422 95 3 | COGNEX CORP                    | PUT                |        |
| 192432 10 2 | COGNITRONICS CORP              | COM                |        |
| 19244C 10 9 | * COGNOS INC                   | COM                |        |
| 19244C 90 9 | COGNOS INC                     | CALL               |        |
| 19244C 95 9 | COGNOS INC                     | PUT                |        |
| 192446 10 2 | * COGNIZANT TECHNOLOGY SOLUTIO | CL A               |        |
| 192446 90 2 | COGNIZANT TECHNOLOGY SOLUTIO   | CALL               |        |
| 192446 95 2 | COGNIZANT TECHNOLOGY SOLUTIO   | PUT                |        |
| 19247A 10 0 | COHEN & STEERS INC             | COM                |        |
| 19247L 10 6 | COHEN & STEERS QUALITY RLTY    | COM                |        |
| 19247R 10 3 | COHEN & STEERS TOTAL RETURN    | COM                |        |
| 19247V 10 4 | COHEN & STEERS PREM INC RLTY   | COM                |        |
| 19247W 10 2 | COHEN & STEERS ADV INC RLTY    | COM                |        |
| 19247X 10 0 | COHEN & STEERS REIT & PFD IN   | COM                |        |
| 19247Y 10 8 | COHEN & STEERS REIT & UTIL I   | COM                |        |
| 192479 10 3 | * COHERENT INC                 | COM                |        |
| 192479 90 3 | COHERENT INC                   | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 192479 95 3 | COHERENT INC                   | PUT                |         |
| 19248A 10 9 | COHEN & STEERS SELECT UTIL F   | COM                |         |
| 192480 10 1 | COHESANT TECHNOLOGIES INC      | COM                |         |
| 192576 10 6 | * COHU INC                     | COM                |         |
| 192576 90 6 | COHU INC                       | CALL               |         |
| 192576 95 6 | COHU INC                       | PUT                |         |
| 19259P 30 0 | * COINSTAR INC                 | COM                |         |
| 19259P 90 0 | COINSTAR INC                   | CALL               |         |
| 19259P 95 0 | COINSTAR INC                   | PUT                |         |
| 193068 10 3 | * COLDWATER CREEK INC          | COM                |         |
| 193068 90 3 | COLDWATER CREEK INC            | CALL               |         |
| 193068 95 3 | COLDWATER CREEK INC            | PUT                |         |
| 193290 10 3 | * COLE NATIONAL CORP NEW       | CL A               | DELETED |
| 193290 90 3 | COLE NATIONAL CORP NEW         | CALL               | DELETED |
| 193290 95 3 | COLE NATIONAL CORP NEW         | PUT                | DELETED |
| 193294 10 5 | * COLE KENNETH PRODTNS INC     | CL A               |         |
| 193294 90 5 | COLE KENNETH PRODTNS INC       | CALL               |         |
| 193294 95 5 | COLE KENNETH PRODTNS INC       | PUT                |         |
| 193870 40 9 | COLES MYER LTD                 | SPON ADR NEW       |         |
| 194162 10 3 | * COLGATE PALMOLIVE CO         | COM                |         |
| 194162 90 3 | COLGATE PALMOLIVE CO           | CALL               |         |
| 194162 95 3 | COLGATE PALMOLIVE CO           | PUT                |         |
| 19419B 10 0 | * COLLAGENEX PHARMACEUTICALS I | COM                |         |
| 19419B 90 0 | COLLAGENEX PHARMACEUTICALS I   | CALL               |         |
| 19419B 95 0 | COLLAGENEX PHARMACEUTICALS I   | PUT                |         |
| 19421R 20 0 | COLLECTORS UNIVERSE INC        | COM NEW            |         |
| 19458M 10 8 | COLLEGIATE FDG SVCS INC        | COM                |         |
| 194589 20 6 | COLLEGIATE PACIFIC INC         | COM NEW            |         |
| 194830 20 4 | COLLINS & AIKMAN CORP NEW      | COM NEW            |         |
| 194858 10 6 | COLLINS INDS INC               | COM                |         |
| 195325 AT 2 | COLOMBIA REP                   | DEB 9.750% 4/2     |         |
| 195493 30 9 | * COLONIAL BANCGROUP INC       | COM                |         |
| 195493 90 9 | COLONIAL BANCGROUP INC         | CALL               |         |
| 195493 95 9 | COLONIAL BANCGROUP INC         | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 195598 10 7 | COLONIAL CALIF INSD MUN FD   | COM                |        |
| 195743 10 9 | COLONIAL HIGH INCOME MUN TR  | SH BEN INT         |        |
| 195761 10 1 | COLONIAL INSD MUN FD         | COM                |        |
| 195762 10 9 | COLONIAL INTERMARKET INCM TR | SH BEN INT         |        |
| 195763 10 7 | COLONIAL INTER HIGH INCOME F | SH BEN INT         |        |
| 195768 10 6 | COLONIAL INVT GRADE MUN TR   | SH BEN INT         |        |
| 195799 10 1 | COLONIAL MUN INCOME TR       | SH BEN INT         |        |
| 195836 10 1 | COLONIAL N Y INSD MUN FD     | COM                |        |
| 195872 10 6 | COLONIAL PPTYS TR            | COM SH BEN INT     |        |
| 19623P 10 1 | COLONY BANKCORP INC          | COM                |        |
| 19624P 10 0 | COLOR KINETICS INC           | COM                |        |
| 196877 10 4 | * COLT TELECOM GROUP PLC     | SPONSORED ADR      |        |
| 196877 90 4 | COLT TELECOM GROUP PLC       | CALL               |        |
| 196877 95 4 | COLT TELECOM GROUP PLC       | PUT                |        |
| 197227 10 1 | COLUMBIA BANCORP             | COM                |        |
| 197231 10 3 | COLUMBIA BANCORP ORE         | COM                |        |
| 197236 10 2 | COLUMBIA BKG SYS INC         | COM                |        |
| 197779 10 1 | * COLUMBIA LABS INC          | COM                |        |
| 197779 90 1 | COLUMBIA LABS INC            | CALL               |        |
| 197779 95 1 | COLUMBIA LABS INC            | PUT                |        |
| 198516 10 6 | * COLUMBIA SPORTSWEAR CO     | COM                |        |
| 198516 90 6 | COLUMBIA SPORTSWEAR CO       | CALL               |        |
| 198516 95 6 | COLUMBIA SPORTSWEAR CO       | PUT                |        |
| 199333 10 5 | COLUMBUS MCKINNON CORP N Y   | COM                |        |
| 199908 10 4 | COMFORT SYS USA INC          | COM                |        |
| 200080 10 9 | COMARCO INC                  | COM                |        |
| 20030N 10 1 | * COMCAST CORP NEW           | CL A               |        |
| 20030N 90 1 | COMCAST CORP NEW             | CALL               |        |
| 20030N 95 1 | COMCAST CORP NEW             | PUT                |        |
| 20030N 20 0 | * COMCAST CORP NEW           | CL A SPL           |        |
| 20030N 90 0 | COMCAST CORP NEW             | CALL               |        |
| 20030N 95 0 | COMCAST CORP NEW             | PUT                |        |
| 200300 BH 3 | COMCAST HOLDINGS CORP        | DBCV 12/1          |        |
| 200300 50 7 | COMCAST HOLDINGS CORP        | ZONES CV2% PCS     |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 200340 10 7 | * COMERICA INC                 | COM                |         |
| 200340 90 7 | COMERICA INC                   | CALL               |         |
| 200340 95 7 | COMERICA INC                   | PUT                |         |
| 20038K 10 9 | COMFORCE CORP                  | COM                |         |
| 200468 10 6 | COMM BANCORP INC               | COM                |         |
| 200519 10 6 | * COMMERCE BANCORP INC NJ      | COM                |         |
| 200519 90 6 | COMMERCE BANCORP INC NJ        | CALL               |         |
| 200519 95 6 | COMMERCE BANCORP INC NJ        | PUT                |         |
| 200525 10 3 | * COMMERCE BANCSHARES INC      | COM                |         |
| 200525 90 3 | COMMERCE BANCSHARES INC        | CALL               |         |
| 200525 95 3 | COMMERCE BANCSHARES INC        | PUT                |         |
| 20061Q 10 6 | COMMERCE ENERGY GROUP INC      | COM                |         |
| 200641 10 8 | COMMERCE GROUP INC MASS        | COM                |         |
| 200693 20 8 | * COMMERCE ONE INC DEL         | COM NEW            | DELETED |
| 200693 90 8 | COMMERCE ONE INC DEL           | CALL               | DELETED |
| 200693 95 8 | COMMERCE ONE INC DEL           | PUT                | DELETED |
| 201607 10 8 | COMMERCIAL BANKSHARES INC      | COM                |         |
| 201615 10 1 | COMMERCIAL CREDIT CO           | COM                |         |
| 20162L 10 5 | * COMMERCIAL CAP BANCORP INC   | COM                |         |
| 20162L 90 5 | COMMERCIAL CAP BANCORP INC     | CALL               |         |
| 20162L 95 5 | COMMERCIAL CAP BANCORP INC     | PUT                |         |
| 201647 10 4 | * COMMERCIAL FEDERAL CORPORATI | COM                |         |
| 201647 90 4 | COMMERCIAL FEDERAL CORPORATI   | CALL               |         |
| 201647 95 4 | COMMERCIAL FEDERAL CORPORATI   | PUT                |         |
| 201723 10 3 | * COMMERCIAL METALS CO         | COM                |         |
| 201723 90 3 | COMMERCIAL METALS CO           | CALL               |         |
| 201723 95 3 | COMMERCIAL METALS CO           | PUT                |         |
| 202217 10 5 | COMMERICAL NATL FINL CORP PA   | COM                |         |
| 202218 10 3 | COMMERCIAL NET LEASE RLTY IN   | COM                |         |
| 202608 10 5 | COMMERCIAL VEH GROUP INC       | COM                |         |
| 202734 30 7 | COMMONWEALTH BANKSHRS CP TRI   | PFD CONV SECS      |         |
| 202736 10 4 | COMMONWEALTH BANKSHARES INC    | COM                |         |
| 202739 10 8 | COMMONWEALTH BIOTECHNOLOGIES   | COM                |         |
| 203004 10 6 | * COMMONWEALTH INDS INC DEL    | COM                | DELETED |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 203004 90 6 | COMMONWEALTH INDS INC DEL      | CALL               | DELETED |
| 203004 95 6 | COMMONWEALTH INDS INC DEL      | PUT                | DELETED |
| 203349 AB 1 | COMMONWEALTH TEL ENTERPRISES   | NOTE 3.250% 7/1    |         |
| 203349 10 5 | * COMMONWEALTH TEL ENTERPRISES | COM                |         |
| 203349 90 5 | COMMONWEALTH TEL ENTERPRISES   | CALL               |         |
| 203349 95 5 | COMMONWEALTH TEL ENTERPRISES   | PUT                |         |
| 203372 AD 9 | COMMSCOPE INC                  | SDCV 1.000% 3/1    | ADDED   |
| 203372 10 7 | * COMMSCOPE INC                | COM                |         |
| 203372 90 7 | COMMSCOPE INC                  | CALL               |         |
| 203372 95 7 | COMMSCOPE INC                  | PUT                |         |
| 20342P 10 9 | COMMUNITY BANCORP INC FALLBR   | COM                |         |
| 20343F 10 0 | COMMUNITY BANCSHARES INC S C   | COM                |         |
| 20343T 10 0 | COMMUNITY BANCORP NEV          | COM                | ADDED   |
| 203566 10 4 | COMMUNITY BK NORTHN VA         | COM                |         |
| 203599 10 5 | COMMUNITY BK SHS IND INC       | COM                |         |
| 203607 10 6 | COMMUNITY BK SYS INC           | COM                |         |
| 203628 10 2 | COMMUNITY BKS INC MILLERSBUR   | COM                |         |
| 20363C 10 2 | COMMUNITY CAP CORP S C         | COM                |         |
| 20363J 10 7 | COMMUNITY CENTRAL BANK CORP    | COM                |         |
| 203634 10 0 | COMMUNITY CAPITAL BANCSHARES   | COM                |         |
| 20365L 10 0 | COMMUNITY FINL CORP VA         | COM                |         |
| 203668 AA 6 | COMMUNITY HEALTH SYS INC NEW   | NOTE 4.250% 10/1   |         |
| 203668 10 8 | * COMMUNITY HEALTH SYS INC NEW | COM                |         |
| 203668 90 8 | COMMUNITY HEALTH SYS INC NEW   | CALL               |         |
| 203668 95 8 | COMMUNITY HEALTH SYS INC NEW   | PUT                |         |
| 203719 10 9 | COMMUNITY INVS BANCORP INC     | COM                |         |
| 203900 10 5 | COMMUNICATIONS SYS INC         | COM                |         |
| 203902 10 1 | * COMMUNITY FIRST BANKSHARES I | COM                | DELETED |
| 203902 90 1 | COMMUNITY FIRST BANKSHARES I   | CALL               | DELETED |
| 203902 95 1 | COMMUNITY FIRST BANKSHARES I   | PUT                | DELETED |
| 204149 10 8 | COMMUNITY TR BANCORP INC       | COM                |         |
| 204157 10 1 | COMMUNITY WEST BANCSHARES      | COM                |         |
| 204386 10 6 | COMPAGNIE GENERALE DES GEOPH   | SPONSORED ADR      |         |
| 20440T 20 1 | COMPANHIA BRASILEIRA DE DIST   | SPON ADR PFD       |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 20440W 10 5 | * COMPANHIA SIDERURGICA NACION | SPONSORED ADR      |         |
| 20440W 90 5 | COMPANHIA SIDERURGICA NACION   | CALL               |         |
| 20440W 95 5 | COMPANHIA SIDERURGICA NACION   | PUT                |         |
| 204409 60 1 | COMPANHIA ENERGETICA DE MINA   | SP ADR N-V PFD     |         |
| 20441A 10 2 | COMPANHIA DE SANEAMENTO BASI   | SPONSORED ADR      |         |
| 20441B 40 7 | COMPANHIA PARANAENSE ENERG C   | SPON ADR PFD       |         |
| 20441W 10 4 | COMPANHIA DE BEBIDAS DAS AME   | SPONSORED ADR      |         |
| 20441W 20 3 | * COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD       |         |
| 20441W 90 3 | COMPANHIA DE BEBIDAS DAS AME   | CALL               |         |
| 20441W 95 3 | COMPANHIA DE BEBIDAS DAS AME   | PUT                |         |
| 204412 10 0 | COMPANHIA VALE DO RIO DOCE     | SPON ADR PFD       |         |
| 204412 20 9 | * COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR      |         |
| 204412 90 9 | COMPANHIA VALE DO RIO DOCE     | CALL               |         |
| 204412 95 9 | COMPANHIA VALE DO RIO DOCE     | PUT                |         |
| 204421 10 1 | * COMPANIA ANONIMA NACIONL TEL | SPON ADR D         |         |
| 204421 90 1 | COMPANIA ANONIMA NACIONL TEL   | CALL               |         |
| 204421 95 1 | COMPANIA ANONIMA NACIONL TEL   | PUT                |         |
| 204429 10 4 | COMPANIA CERVECERIAS UNIDAS    | SPONSORED ADR      |         |
| 204448 10 4 | COMPANIA DE MINAS BUENAVENTU   | SPONSORED ADR      |         |
| 204449 30 0 | * COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW       |         |
| 204449 90 0 | COMPANIA DE TELECOMUNICS CHI   | CALL               |         |
| 204449 95 0 | COMPANIA DE TELECOMUNICS CHI   | PUT                |         |
| 20449H 10 9 | * COMPASS BANCSHARES INC       | COM                |         |
| 20449H 90 9 | COMPASS BANCSHARES INC         | CALL               |         |
| 20449H 95 9 | COMPASS BANCSHARES INC         | PUT                |         |
| 20451N 10 1 | COMPASS MINERALS INTL INC      | COM                |         |
| 204512 10 7 | COMPETITIVE TECHNOLOGIES INC   | COM                |         |
| 204513 10 5 | COMPEX TECHNOLOGIES INC        | COM                |         |
| 20478N 10 0 | * COMPUCREDIT CORP             | COM                |         |
| 20478N 90 0 | COMPUCREDIT CORP               | CALL               |         |
| 20478N 95 0 | COMPUCREDIT CORP               | PUT                |         |
| 204780 10 0 | * COMPUCOM SYS INC             | COM                | DELETED |
| 204780 90 0 | COMPUCOM SYS INC               | CALL               | DELETED |
| 204780 95 0 | COMPUCOM SYS INC               | PUT                | DELETED |

| CUSIP NO      | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|---------------|------------------------------|--------------------|---------|
| 204795 AA 6   | COMPUDYNE CORP               | NOTE 6.250% 1/1    |         |
| 204795 30 6   | COMPUDYNE CORP               | COM PAR \$0.75     |         |
| 204853 10 5   | COMPUTER ACCESS TECHNOLOGY   | COM                | DELETED |
| 204912 AQ 2   | COMPUTER ASSOC INTL INC      | NOTE 1.625% 12/1   |         |
| 204912 AR 0   | COMPUTER ASSOC INTL INC      | NOTE 5.000% 3/1    |         |
| 204912 10 9 * | COMPUTER ASSOC INTL INC      | COM                |         |
| 204912 90 9   | COMPUTER ASSOC INTL INC      | CALL               |         |
| 204912 95 9   | COMPUTER ASSOC INTL INC      | PUT                |         |
| 204925 AC 5   | COMPUTER NETWORK TECHNOLOGY  | NOTE 3.000% 2/1    |         |
| 204925 10 1 * | COMPUTER NETWORK TECHNOLOGY  | COM                |         |
| 204925 90 1   | COMPUTER NETWORK TECHNOLOGY  | CALL               |         |
| 204925 95 1   | COMPUTER NETWORK TECHNOLOGY  | PUT                |         |
| 205306 10 3   | COMPUTER PROGRAMS & SYS INC  | COM                |         |
| 205363 10 4 * | COMPUTER SCIENCES CORP       | COM                |         |
| 205363 90 4   | COMPUTER SCIENCES CORP       | CALL               |         |
| 205363 95 4   | COMPUTER SCIENCES CORP       | PUT                |         |
| 205477 10 2 * | COMPUTER TASK GROUP INC      | COM                |         |
| 205477 90 2   | COMPUTER TASK GROUP INC      | CALL               |         |
| 205477 95 2   | COMPUTER TASK GROUP INC      | PUT                |         |
| 20563P 10 1   | COMPX INTERNATIONAL INC      | CL A               |         |
| 205638 10 9 * | COMPUWARE CORP               | COM                |         |
| 205638 90 9   | COMPUWARE CORP               | CALL               |         |
| 205638 95 9   | COMPUWARE CORP               | PUT                |         |
| 205684 10 3   | COMSTOCK HOMEBUILDING COS IN | CL A               | ADDED   |
| 205768 20 3 * | COMSTOCK RES INC             | COM NEW            |         |
| 205768 90 3   | COMSTOCK RES INC             | CALL               |         |
| 205768 95 3   | COMSTOCK RES INC             | PUT                |         |
| 20581E 10 4   | COMSYS IT PARTNERS INC       | COM                | ADDED   |
| 205826 AD 2   | COMTECH TELECOMMUNICATIONS C | NOTE 2.000% 2/0    | ADDED   |
| 205826 20 9 * | COMTECH TELECOMMUNICATIONS C | COM NEW            |         |
| 205826 90 9   | COMTECH TELECOMMUNICATIONS C | CALL               |         |
| 205826 95 9   | COMTECH TELECOMMUNICATIONS C | PUT                |         |
| 205862 AJ 4   | COMVERSE TECHNOLOGY INC      | DBC V 1.500% 12/0  |         |
| 205862 AL 9   | COMVERSE TECHNOLOGY INC      | DEBT 5/1           |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 205862 40 2 | * COMVERSE TECHNOLOGY INC      | COM PAR \$0.10     |        |
| 205862 90 2 | COMVERSE TECHNOLOGY INC        | CALL               |        |
| 205862 95 2 | COMVERSE TECHNOLOGY INC        | PUT                |        |
| 205887 10 2 | * CONAGRA FOODS INC            | COM                |        |
| 205887 90 2 | CONAGRA FOODS INC              | CALL               |        |
| 205887 95 2 | CONAGRA FOODS INC              | PUT                |        |
| 205908 10 6 | * COMPUTER HORIZONS CORP       | COM                |        |
| 205908 90 6 | COMPUTER HORIZONS CORP         | CALL               |        |
| 205908 95 6 | COMPUTER HORIZONS CORP         | PUT                |        |
| 206016 10 7 | * CONCEPTUS INC                | COM                |        |
| 206016 90 7 | CONCEPTUS INC                  | CALL               |        |
| 206016 95 7 | CONCEPTUS INC                  | PUT                |        |
| 206156 10 1 | * CONCORD CAMERA CORP          | COM                |        |
| 206156 90 1 | CONCORD CAMERA CORP            | CALL               |        |
| 206156 95 1 | CONCORD CAMERA CORP            | PUT                |        |
| 206186 10 8 | * CONCORD COMMUNICATIONS INC   | COM                |        |
| 206186 90 8 | CONCORD COMMUNICATIONS INC     | CALL               |        |
| 206186 95 8 | CONCORD COMMUNICATIONS INC     | PUT                |        |
| 20651H 20 1 | CONCORDE CAREER COLLEGES INC   | COM NEW            |        |
| 206708 10 9 | * CONCUR TECHNOLOGIES INC      | COM                |        |
| 206708 90 9 | CONCUR TECHNOLOGIES INC        | CALL               |        |
| 206708 95 9 | CONCUR TECHNOLOGIES INC        | PUT                |        |
| 206710 20 4 | * CONCURRENT COMPUTER CORP NEW | COM                |        |
| 206710 90 4 | CONCURRENT COMPUTER CORP NEW   | CALL               |        |
| 206710 95 4 | CONCURRENT COMPUTER CORP NEW   | PUT                |        |
| 206813 10 7 | CONE MLS CORP                  | COM                |        |
| 207142 AB 6 | CONEXANT SYSTEMS INC           | NOTE 4.250% 5/0    |        |
| 207142 AC 4 | CONEXANT SYSTEMS INC           | NOTE 4.250% 5/0    |        |
| 207142 AF 7 | CONEXANT SYSTEMS INC           | NOTE 4.000% 2/0    |        |
| 207142 10 0 | * CONEXANT SYSTEMS INC         | COM                |        |
| 207142 90 0 | CONEXANT SYSTEMS INC           | CALL               |        |
| 207142 95 0 | CONEXANT SYSTEMS INC           | PUT                |        |
| 207195 10 8 | CONGOLEUM CORP NEW             | CL A               |        |
| 207410 10 1 | * CONMED CORP                  | COM                |        |

| CUSIP NO      | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|---------------|-----------------------------|--------------------|--------|
| 207410 90 1   | CONMED CORP                 | CALL               |        |
| 207410 95 1   | CONMED CORP                 | PUT                |        |
| 207797 10 1   | CONNECTICUT WTR SVC INC     | COM                |        |
| 208192 AB 0   | CONNETICS CORP              | NOTE 2.250% 5/3    |        |
| 208192 10 4 * | CONNETICS CORP              | COM                |        |
| 208192 90 4   | CONNETICS CORP              | CALL               |        |
| 208192 95 4   | CONNETICS CORP              | PUT                |        |
| 208242 10 7   | CONNS INC                   | COM                |        |
| 20825C 10 4 * | CONOCOPHILLIPS              | COM                |        |
| 20825C 90 4   | CONOCOPHILLIPS              | CALL               |        |
| 20825C 95 4   | CONOCOPHILLIPS              | PUT                |        |
| 208254 80 5   | CONOLOG CORP                | COM PAR.01 NEW     |        |
| 208264 10 1   | CONOR MEDSYSTEMS INC        | COM                | ADDED  |
| 208305 10 2   | CONRAD INDS INC             | COM                |        |
| 208464 12 3   | CONSECO INC                 | *W EXP 09/10/200   |        |
| 208464 86 7   | CONSECO INC                 | PFD B CV 5.50%     |        |
| 208464 88 3 * | CONSECO INC                 | COM NEW            |        |
| 208464 90 3   | CONSECO INC                 | CALL               |        |
| 208464 95 3   | CONSECO INC                 | PUT                |        |
| 20854P 10 9 * | CONSOL ENERGY INC           | COM                |        |
| 20854P 90 9   | CONSOL ENERGY INC           | CALL               |        |
| 20854P 95 9   | CONSOL ENERGY INC           | PUT                |        |
| 209115 10 4 * | CONSOLIDATED EDISON INC     | COM                |        |
| 209115 90 4   | CONSOLIDATED EDISON INC     | CALL               |        |
| 209115 95 4   | CONSOLIDATED EDISON INC     | PUT                |        |
| 209341 10 6 * | CONSOLIDATED GRAPHICS INC   | COM                |        |
| 209341 90 6   | CONSOLIDATED GRAPHICS INC   | CALL               |        |
| 209341 95 6   | CONSOLIDATED GRAPHICS INC   | PUT                |        |
| 20950N 10 7   | CONSOLIDATED MERCANTILE INC | COM                |        |
| 210226 10 6   | CONSOLIDATED TOMOKA LD CO   | COM                |        |
| 21036P 10 8 * | CONSTELLATION BRANDS INC    | CL A               |        |
| 21036P 90 8   | CONSTELLATION BRANDS INC    | CALL               |        |
| 21036P 95 8   | CONSTELLATION BRANDS INC    | PUT                |        |
| 21036P 20 7 * | CONSTELLATION BRANDS INC    | CL B               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 21036P 90 7 | CONSTELLATION BRANDS INC       | CALL               |        |
| 21036P 95 7 | CONSTELLATION BRANDS INC       | PUT                |        |
| 21036P 30 6 | CONSTELLATION BRANDS INC       | PFD 1/40 A5.75     |        |
| 21036U 10 7 | * CONSTAR INTL INC NEW         | COM                |        |
| 21036U 90 7 | CONSTAR INTL INC NEW           | CALL               |        |
| 21036U 95 7 | CONSTAR INTL INC NEW           | PUT                |        |
| 210371 10 0 | * CONSTELLATION ENERGY GROUP I | COM                |        |
| 210371 90 0 | CONSTELLATION ENERGY GROUP I   | CALL               |        |
| 210371 95 0 | CONSTELLATION ENERGY GROUP I   | PUT                |        |
| 210446 30 8 | CONSULIER ENGR INC             | COM PAR \$0.01     |        |
| 210502 10 0 | * CONSUMER PORTFOLIO SVCS INC  | COM                |        |
| 210502 90 0 | CONSUMER PORTFOLIO SVCS INC    | CALL               |        |
| 210502 95 0 | CONSUMER PORTFOLIO SVCS INC    | PUT                |        |
| 21075N 20 4 | CONTANGO OIL & GAS COMPANY     | COM NEW            |        |
| 210795 PD 6 | CONTINENTAL AIRLS INC          | NOTE 4.500% 2/0    |        |
| 210795 PJ 3 | CONTINENTAL AIRLS INC          | NOTE 5.000% 6/1    |        |
| 210795 10 0 | CONTINENTAL AIRLS INC          | COM                |        |
| 210795 20 9 | CONTINENTAL AIRLS INC          | CL A               |        |
| 210795 30 8 | * CONTINENTAL AIRLS INC        | CL B               |        |
| 210795 90 8 | CONTINENTAL AIRLS INC          | CALL               |        |
| 210795 95 8 | CONTINENTAL AIRLS INC          | PUT                |        |
| 211615 30 7 | CONTINENTAL MATLS CORP         | COM PAR \$0.25     |        |
| 211919 10 5 | * CONVERA CORP                 | CL A               |        |
| 211919 90 5 | CONVERA CORP                   | CALL               |        |
| 211919 95 5 | CONVERA CORP                   | PUT                |        |
| 212172 10 0 | CONTINUCARE CORP               | COM                |        |
| 21238A 20 6 | CONTROLADORA COML MEX SA DE    | GDR                |        |
| 21248N 10 7 | CONVERIUM HLDG AG              | SPONSORED ADR      |        |
| 212485 10 6 | * CONVERGYS CORP               | COM                |        |
| 212485 90 6 | CONVERGYS CORP                 | CALL               |        |
| 212485 95 6 | CONVERGYS CORP                 | PUT                |        |
| 216640 AE 2 | COOPER CAMERON CORP            | DBCX 1.500% 5/1    |        |
| 216640 10 2 | * COOPER CAMERON CORP          | COM                |        |
| 216640 90 2 | COOPER CAMERON CORP            | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 216640 95 2 | COOPER CAMERON CORP          | PUT                |        |
| 216648 AG 0 | COOPER COS INC               | DBCX 2.625% 7/0    |        |
| 216648 40 2 | * COOPER COS INC             | COM NEW            |        |
| 216648 90 2 | COOPER COS INC               | CALL               |        |
| 216648 95 2 | COOPER COS INC               | PUT                |        |
| 216831 10 7 | * COOPER TIRE & RUBR CO      | COM                |        |
| 216831 90 7 | COOPER TIRE & RUBR CO        | CALL               |        |
| 216831 95 7 | COOPER TIRE & RUBR CO        | PUT                |        |
| 216844 10 0 | COOPERATIVE BANKSHARES INC   | COM                |        |
| 217016 10 4 | * COORS ADOLPH CO            | CL B               |        |
| 217016 90 4 | COORS ADOLPH CO              | CALL               |        |
| 217016 95 4 | COORS ADOLPH CO              | PUT                |        |
| 217202 10 0 | COPANO ENERGY L L C          | COM UNITS          | ADDED  |
| 217204 10 6 | * COPART INC                 | COM                |        |
| 217204 90 6 | COPART INC                   | CALL               |        |
| 217204 95 6 | COPART INC                   | PUT                |        |
| 217510 20 5 | COPPER MTN NETWORKS INC      | COM NEW            |        |
| 218139 20 2 | CORAUTUS GENETICS INC        | COM NEW            |        |
| 218352 10 2 | CORCEPT THERAPEUTICS INC     | COM                |        |
| 218683 10 0 | CORE MOLDING TECHNOLOGIES IN | COM                |        |
| 21872P 10 5 | * CORGENTECH INC             | COM                |        |
| 21872P 90 5 | CORGENTECH INC               | CALL               |        |
| 21872P 95 5 | CORGENTECH INC               | PUT                |        |
| 218725 10 9 | * CORILLIAN CORP             | COM                |        |
| 218725 90 9 | CORILLIAN CORP               | CALL               |        |
| 218725 95 9 | CORILLIAN CORP               | PUT                |        |
| 218868 10 7 | * CORINTHIAN COLLEGES INC    | COM                |        |
| 218868 90 7 | CORINTHIAN COLLEGES INC      | CALL               |        |
| 218868 95 7 | CORINTHIAN COLLEGES INC      | PUT                |        |
| 21887F AB 6 | CORIXA CORP                  | NOTE 4.250% 7/0    |        |
| 21887F AC 4 | CORIXA CORP                  | NOTE 4.250% 7/0    |        |
| 21887F 10 0 | * CORIXA CORP                | COM                |        |
| 21887F 90 0 | CORIXA CORP                  | CALL               |        |
| 21887F 95 0 | CORIXA CORP                  | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 218875 10 2 | CORIO INC                    | COM                |        |
| 218925 10 5 | CORNERSTONE BANCORP INC      | COM                |        |
| 219023 10 8 | * CORN PRODS INTL INC        | COM                |        |
| 219023 90 8 | CORN PRODS INTL INC          | CALL               |        |
| 219023 95 8 | CORN PRODS INTL INC          | PUT                |        |
| 219141 10 8 | CORNELL COMPANIES INC        | COM                |        |
| 21922V 10 2 | CORNERSTONE RLTY INCOME TR I | COM                |        |
| 21922V 20 1 | CORNERSTONE RLTY INCOME TR I | PFD CV SER A       |        |
| 21924B 10 4 | CORNERSTONE STRATEGIC VALUE  | COM                |        |
| 21924U 10 2 | CORNERSTONE TOTAL RTRN FD IN | COM                |        |
| 219350 AJ 4 | CORNING INC                  | DBCW 11/0          |        |
| 219350 AK 1 | CORNING INC                  | NOTE 3.500%11/0    |        |
| 219350 10 5 | * CORNING INC                | COM                |        |
| 219350 90 5 | CORNING INC                  | CALL               |        |
| 219350 95 5 | CORNING INC                  | PUT                |        |
| 21987A 20 9 | CORPBANCA                    | SP ADR REG S       | ADDED  |
| 21988R 10 2 | * CORPORATE EXECUTIVE BRD CO | COM                |        |
| 21988R 90 2 | CORPORATE EXECUTIVE BRD CO   | CALL               |        |
| 21988R 95 2 | CORPORATE EXECUTIVE BRD CO   | PUT                |        |
| 219914 10 8 | CORPORATE HIGH YIELD FD INC  | COM                |        |
| 219921 10 3 | * CORRECTIONAL SVCS CORP     | COM                |        |
| 219921 90 3 | CORRECTIONAL SVCS CORP       | CALL               |        |
| 219921 95 3 | CORRECTIONAL SVCS CORP       | PUT                |        |
| 219925 10 4 | CORPORATE HIGH YIELD FD III  | COM                |        |
| 219931 10 2 | CORPORATE HIGH YIELD FD V IN | COM                |        |
| 219932 10 0 | CORPORATE HIGH YIELD FD VI I | COM                |        |
| 22002T 10 8 | CORPORATE OFFICE PPTYS TR    | SH BEN INT         |        |
| 22025E 10 4 | CORRECTIONAL PPTYS TR        | COM                |        |
| 22025Y 40 7 | * CORRECTIONS CORP AMER NEW  | COM NEW            |        |
| 22025Y 90 7 | CORRECTIONS CORP AMER NEW    | CALL               |        |
| 22025Y 95 7 | CORRECTIONS CORP AMER NEW    | PUT                |        |
| 220317 10 1 | CORRPRO COS INC              | COM                |        |
| 22051J 30 8 | CORTECH INC                  | COM NEW            |        |
| 220524 30 0 | CORTEX PHARMACEUTICALS INC   | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 22087M 10 1 | CORUS GROUP PLC              | SPONSORED ADR      |         |
| 220873 10 3 | CORUS BANKSHARES INC         | COM                |         |
| 220874 10 1 | CORUS ENTERTAINMENT INC      | COM CL B NON VTG   |         |
| 221006 10 9 | CORVEL CORP                  | COM                |         |
| 221009 10 3 | * CORVIS CORP                | COM                | DELETED |
| 221009 90 3 | CORVIS CORP                  | CALL               | DELETED |
| 221009 95 3 | CORVIS CORP                  | PUT                | DELETED |
| 22122P 10 1 | * COSI INC                   | COM                |         |
| 22122P 90 1 | COSI INC                     | CALL               |         |
| 22122P 95 1 | COSI INC                     | PUT                |         |
| 221222 60 7 | COSINE COMMUNICATIONS INC    | COM NEW            |         |
| 221485 10 5 | * COST PLUS INC CALIF        | COM                |         |
| 221485 90 5 | COST PLUS INC CALIF          | CALL               |         |
| 221485 95 5 | COST PLUS INC CALIF          | PUT                |         |
| 221492 10 1 | COST-U-LESS INC              | COM                |         |
| 22160K 10 5 | * COSTCO WHSL CORP NEW       | COM                |         |
| 22160K 90 5 | COSTCO WHSL CORP NEW         | CALL               |         |
| 22160K 95 5 | COSTCO WHSL CORP NEW         | PUT                |         |
| 22160N 10 9 | * COSTAR GROUP INC           | COM                |         |
| 22160N 90 9 | COSTAR GROUP INC             | CALL               |         |
| 22160N 95 9 | COSTAR GROUP INC             | PUT                |         |
| 22160Q AC 6 | COSTCO COMPANIES INC         | NOTE 8/1           |         |
| 22163N 10 6 | * COTT CORP QUE              | COM                |         |
| 22163N 90 6 | COTT CORP QUE                | CALL               |         |
| 22163N 95 6 | COTT CORP QUE                | PUT                |         |
| 22163T 10 3 | COTHERIX INC                 | COM                | ADDED   |
| 221774 10 2 | COTTON STS LIFE INS CO       | COM                |         |
| 222372 AE 4 | COUNTRYWIDE FINANCIAL CORP   | NOTE 2/0           |         |
| 222372 AG 9 | COUNTRYWIDE FINANCIAL CORP   | NOTE 2/0           | ADDED   |
| 222372 10 4 | * COUNTRYWIDE FINANCIAL CORP | COM                |         |
| 222372 90 4 | COUNTRYWIDE FINANCIAL CORP   | CALL               |         |
| 222372 95 4 | COUNTRYWIDE FINANCIAL CORP   | PUT                |         |
| 222660 10 2 | COURIER CORP                 | COM                |         |
| 222795 10 6 | COUSINS PPTYS INC            | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 22281W 10 3 | * COVANSYS CORP              | COM                |         |
| 22281W 90 3 | COVANSYS CORP                | CALL               |         |
| 22281W 95 3 | COVANSYS CORP                | PUT                |         |
| 222815 10 2 | COVALENT GROUP INC           | COM                |         |
| 222816 10 0 | * COVANCE INC                | COM                |         |
| 222816 90 0 | COVANCE INC                  | CALL               |         |
| 222816 95 0 | COVANCE INC                  | PUT                |         |
| 22284P 10 5 | COVENANT TRANS INC           | CL A               |         |
| 222862 10 4 | * COVENTRY HEALTH CARE INC   | COM                |         |
| 222862 90 4 | COVENTRY HEALTH CARE INC     | CALL               |         |
| 222862 95 4 | COVENTRY HEALTH CARE INC     | PUT                |         |
| 223574 10 4 | COVISTA COMMUNICATIONS INC   | COM                |         |
| 223767 10 4 | COWLITZ BANCORP LONGVIEW WAS | COM                |         |
| 224043 10 9 | COX COMMUNICATION INC        | COM                |         |
| 224044 AX 5 | COX COMMUNICATIONS INC NEW   | SDEB 0.426% 4/1    |         |
| 224044 10 7 | * COX COMMUNICATIONS INC NEW | CL A               | DELETED |
| 224044 90 7 | COX COMMUNICATIONS INC NEW   | CALL               | DELETED |
| 224044 95 7 | COX COMMUNICATIONS INC NEW   | PUT                | DELETED |
| 224051 10 2 | * COX RADIO INC              | CL A               |         |
| 224051 90 2 | COX RADIO INC                | CALL               |         |
| 224051 95 2 | COX RADIO INC                | PUT                |         |
| 22409V AE 2 | CP SHIPS LTD                 | NOTE 4.000% 6/3    | ADDED   |
| 22409V 10 2 | * CP SHIPS LTD               | COM                |         |
| 22409V 90 2 | CP SHIPS LTD                 | CALL               |         |
| 22409V 95 2 | CP SHIPS LTD                 | PUT                |         |
| 22413E 10 4 | CRAFTMADE INTL INC           | COM                |         |
| 224399 10 5 | * CRANE CO                   | COM                |         |
| 224399 90 5 | CRANE CO                     | CALL               |         |
| 224399 95 5 | CRANE CO                     | PUT                |         |
| 224633 10 7 | CRAWFORD & CO                | CL B               |         |
| 224633 20 6 | CRAWFORD & CO                | CL A               |         |
| 224901 30 6 | CREATIVE COMPUTER APPLICATIO | COM NEW            |         |
| 224916 10 6 | CREDIT SUISSE ASSET MGMT INC | COM                |         |
| 225015 20 5 | CRAWFORD ENERGY INC          | COM NEW            |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 225223 10 6 | * CRAY INC                     | COM                |        |
| 225223 90 6 | CRAY INC                       | CALL               |        |
| 225223 95 6 | CRAY INC                       | PUT                |        |
| 225224 AA 2 | CRAY RESH INC                  | SDCV 6.125% 2/0    |        |
| 225302 AF 5 | CREDENCE SYS CORP              | NOTE 1.500% 5/1    |        |
| 225302 10 8 | * CREDENCE SYS CORP            | COM                |        |
| 225302 90 8 | CREDENCE SYS CORP              | CALL               |        |
| 225302 95 8 | CREDENCE SYS CORP              | PUT                |        |
| 225310 10 1 | * CREDIT ACCEP CORP MICH       | COM                |        |
| 225310 90 1 | CREDIT ACCEP CORP MICH         | CALL               |        |
| 225310 95 1 | CREDIT ACCEP CORP MICH         | PUT                |        |
| 2254C0 AM 9 | CS FIRST BOSTON NY BRH SR MT   | MTNF 1.000% 4/0    | ADDED  |
| 2254C0 CL 9 | CS FIRST BOSTON NY BRH SR MT   | MTNF 0.500% 3/2    |        |
| 225401 10 8 | * CREDIT SUISSE GROUP          | SPONSORED ADR      |        |
| 225401 90 8 | CREDIT SUISSE GROUP            | CALL               |        |
| 225401 95 8 | CREDIT SUISSE GROUP            | PUT                |        |
| 225439 20 7 | CREDO PETE CORP                | COM PAR \$0.10     |        |
| 22544F 10 3 | CREDIT SUISSE HIGH YLD BND F   | SH BEN INT         |        |
| 225447 10 1 | * CREE INC                     | COM                |        |
| 225447 90 1 | CREE INC                       | CALL               |        |
| 225447 95 1 | CREE INC                       | PUT                |        |
| 225606 10 2 | * CREO INC                     | COM                |        |
| 225606 90 2 | CREO INC                       | CALL               |        |
| 225606 95 2 | CREO INC                       | PUT                |        |
| 225646 10 8 | CRESCENT BKG CO                | COM                |        |
| 225744 10 1 | CRESCENT FINL CORP             | COM                |        |
| 225756 10 5 | * CRESCENT REAL ESTATE EQUITIE | COM                |        |
| 225756 90 5 | CRESCENT REAL ESTATE EQUITIE   | CALL               |        |
| 225756 95 5 | CRESCENT REAL ESTATE EQUITIE   | PUT                |        |
| 225756 20 4 | CRESCENT REAL ESTATE EQUITIE   | PFD CV A 6.75%     |        |
| 226406 10 6 | CRESUD S A C I F Y A           | SPONSORED ADR      |        |
| 226603 20 7 | CRIIMI MAE INC                 | PFD B CONV \$25    |        |
| 226603 50 4 | CRIIMI MAE INC                 | COM NEW            |        |
| 226714 10 3 | CRISTALERIAS DE CHILE S A      | SPONSORED ADR      |        |



| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 22674T 10 5 | CRITICAL THERAPEUTICS INC   | COM                |         |
| 22674V AB 6 | CRITICAL PATH INC           | NOTE 5.750% 4/0    |         |
| 22674V 50 6 | CRITICAL PATH INC           | COM NEW            |         |
| 226901 10 6 | CRITICARE SYS INC           | COM                |         |
| 227116 10 0 | * CROMPTON CORP             | COM                |         |
| 227116 90 0 | CROMPTON CORP               | CALL               |         |
| 227116 95 0 | CROMPTON CORP               | PUT                |         |
| 227478 10 4 | CROSS A T CO                | CL A               |         |
| 227483 10 4 | * CROSS CTRY HEALTHCARE INC | COM                |         |
| 227483 90 4 | CROSS CTRY HEALTHCARE INC   | CALL               |         |
| 227483 95 4 | CROSS CTRY HEALTHCARE INC   | PUT                |         |
| 22757R 10 9 | CROSS TIMBERS RTY TR        | TR UNIT            |         |
| 22765D 10 0 | * CROSSROADS SYS INC        | COM                |         |
| 22765D 90 0 | CROSSROADS SYS INC          | CALL               |         |
| 22765D 95 0 | CROSSROADS SYS INC          | PUT                |         |
| 22765U 10 2 | CROSSTEX ENERGY L P         | COM                |         |
| 22765Y 10 4 | CROSSTEX ENERGY INC         | COM                |         |
| 228190 10 4 | CROWN ANDERSEN INC          | COM                | DELETED |
| 228227 10 4 | * CROWN CASTLE INTL CORP    | COM                |         |
| 228227 90 4 | CROWN CASTLE INTL CORP      | CALL               |         |
| 228227 95 4 | CROWN CASTLE INTL CORP      | PUT                |         |
| 228368 10 6 | * CROWN HOLDINGS INC        | COM                |         |
| 228368 90 6 | CROWN HOLDINGS INC          | CALL               |         |
| 228368 95 6 | CROWN HOLDINGS INC          | PUT                |         |
| 228411 10 4 | CROWN MEDIA HLDGS INC       | CL A               |         |
| 22876P 10 9 | CRT PROPERTIES INC          | COM                |         |
| 228769 10 5 | * CRUCELL N V               | SPONSORED ADR      |         |
| 228769 90 5 | CRUCELL N V                 | CALL               |         |
| 228769 95 5 | CRUCELL N V                 | PUT                |         |
| 228903 10 0 | * CRYOLIFE INC              | COM                |         |
| 228903 90 0 | CRYOLIFE INC                | CALL               |         |
| 228903 95 0 | CRYOLIFE INC                | PUT                |         |
| 228906 10 3 | * CRYPTOLOGIC INC           | COM                |         |
| 228906 90 3 | CRYPTOLOGIC INC             | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 228906 95 3 | CRYPTOLOGIC INC              | PUT                |        |
| 22942F 10 1 | CRYSTALLEX INTL CORP         | COM                |        |
| 22943D 10 5 | * CTI MOLECULAR IMAGING INC  | COM                |        |
| 22943D 90 5 | CTI MOLECULAR IMAGING INC    | CALL               |        |
| 22943D 95 5 | CTI MOLECULAR IMAGING INC    | PUT                |        |
| 22943F 10 0 | CTRIP COM INTL LTD           | ADR                |        |
| 229669 10 6 | * CUBIC CORP                 | COM                |        |
| 229669 90 6 | CUBIC CORP                   | CALL               |        |
| 229669 95 6 | CUBIC CORP                   | PUT                |        |
| 229678 AB 3 | CUBIST PHARMACEUTICALS INC   | NOTE 5.500% 11/0   |        |
| 229678 10 7 | * CUBIST PHARMACEUTICALS INC | COM                |        |
| 229678 90 7 | CUBIST PHARMACEUTICALS INC   | CALL               |        |
| 229678 95 7 | CUBIST PHARMACEUTICALS INC   | PUT                |        |
| 229899 10 9 | * CULLEN FROST BANKERS INC   | COM                |        |
| 229899 90 9 | CULLEN FROST BANKERS INC     | CALL               |        |
| 229899 95 9 | CULLEN FROST BANKERS INC     | PUT                |        |
| 230215 10 5 | * CULP INC                   | COM                |        |
| 230215 90 5 | CULP INC                     | CALL               |        |
| 230215 95 5 | CULP INC                     | PUT                |        |
| 23077R 10 0 | CUMBERLAND RES LTD           | COM                |        |
| 231021 10 6 | * CUMMINS INC                | COM                |        |
| 231021 90 6 | CUMMINS INC                  | CALL               |        |
| 231021 95 6 | CUMMINS INC                  | PUT                |        |
| 231082 10 8 | * CUMULUS MEDIA INC          | CL A               |        |
| 231082 90 8 | CUMULUS MEDIA INC            | CALL               |        |
| 231082 95 8 | CUMULUS MEDIA INC            | PUT                |        |
| 23126R AC 5 | CURAGEN CORP                 | SDCV 6.000% 2/0    |        |
| 23126R AE 1 | CURAGEN CORP                 | NOTE 4.000% 2/1    | ADDED  |
| 23126R 10 1 | * CURAGEN CORP               | COM                |        |
| 23126R 90 1 | CURAGEN CORP                 | CALL               |        |
| 23126R 95 1 | CURAGEN CORP                 | PUT                |        |
| 23126W 10 0 | * CURATIVE HEALTH SRVCS INC  | COM                |        |
| 23126W 90 0 | CURATIVE HEALTH SRVCS INC    | CALL               |        |
| 23126W 95 0 | CURATIVE HEALTH SRVCS INC    | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 231269 10 1 | * CURIS INC                  | COM                |         |
| 231269 90 1 | CURIS INC                    | CALL               |         |
| 231269 95 1 | CURIS INC                    | PUT                |         |
| 231292 10 3 | CURON MED INC                | COM                |         |
| 231561 10 1 | CURTISS WRIGHT CORP          | COM                |         |
| 231561 40 8 | CURTISS WRIGHT CORP          | CL B               |         |
| 231910 10 0 | CYBERGUARD CORP              | COM                |         |
| 232109 10 8 | CUTERA INC                   | COM                |         |
| 232217 10 9 | * CUTTER & BUCK INC          | COM                |         |
| 232217 90 9 | CUTTER & BUCK INC            | CALL               |         |
| 232217 95 9 | CUTTER & BUCK INC            | PUT                |         |
| 232437 20 2 | CYANOTECH CORP               | COM NEW            |         |
| 23251J 10 6 | * CYBERSOURCE CORP           | COM                |         |
| 23251J 90 6 | CYBERSOURCE CORP             | CALL               |         |
| 23251J 95 6 | CYBERSOURCE CORP             | PUT                |         |
| 23251P 10 2 | * CYBERONICS INC             | COM                |         |
| 23251P 90 2 | CYBERONICS INC               | CALL               |         |
| 23251P 95 2 | CYBERONICS INC               | PUT                |         |
| 232517 10 2 | CYBEROPTICS CORP             | COM                |         |
| 23252E 10 6 | CYBEX INTL INC               | COM                |         |
| 232572 AE 7 | CYMER INC                    | NOTE 3.500% 2/1    |         |
| 232572 10 7 | * CYMER INC                  | COM                |         |
| 232572 90 7 | CYMER INC                    | CALL               |         |
| 232572 95 7 | CYMER INC                    | PUT                |         |
| 232674 50 7 | * CYPRESS BIOSCIENCES INC    | COM PAR \$.02      |         |
| 232674 90 7 | CYPRESS BIOSCIENCES INC      | CALL               |         |
| 232674 95 7 | CYPRESS BIOSCIENCES INC      | PUT                |         |
| 232806 AF 6 | CYPRESS SEMICONDUCTOR CORP   | NOTE 3.750% 7/0    | DELETED |
| 232806 AH 2 | CYPRESS SEMICONDUCTOR CORP   | NOTE 1.250% 6/1    |         |
| 232806 10 9 | * CYPRESS SEMICONDUCTOR CORP | COM                |         |
| 232806 90 9 | CYPRESS SEMICONDUCTOR CORP   | CALL               |         |
| 232806 95 9 | CYPRESS SEMICONDUCTOR CORP   | PUT                |         |
| 23282W 10 0 | CYTOKINETICS INC             | COM                |         |
| 232820 10 0 | * CYTEC INDS INC             | COM                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 232820 90 0 | CYTEC INDS INC              | CALL               |        |
| 232820 95 0 | CYTEC INDS INC              | PUT                |        |
| 232824 30 0 | CYTOGEN CORP                | COM NEW            |        |
| 232828 30 1 | CYTRX CORP                  | COM NEW            |        |
| 232860 10 6 | D & E COMMUNICATIONS INC    | COM                |        |
| 232861 10 4 | * D & K HEALTHCARE RES INC  | COM                |        |
| 232861 90 4 | D & K HEALTHCARE RES INC    | CALL               |        |
| 232861 95 4 | D & K HEALTHCARE RES INC    | PUT                |        |
| 232946 AB 9 | CYTYC CORP                  | NOTE 2.250% 3/1    |        |
| 232946 10 3 | * CYTYC CORP                | COM                |        |
| 232946 90 3 | CYTYC CORP                  | CALL               |        |
| 232946 95 3 | CYTYC CORP                  | PUT                |        |
| 232984 10 4 | CYCLE CTRY ACCESSORIES CORP | COM                |        |
| 233065 20 0 | DCAP GROUP INC              | COM                | ADDED  |
| 233162 30 4 | DDI CORP                    | COM PAR \$ .001    |        |
| 23321E 10 3 | * DHB INDS INC              | COM                |        |
| 23321E 90 3 | DHB INDS INC                | CALL               |        |
| 23321E 95 3 | DHB INDS INC                | PUT                |        |
| 23323G 10 6 | DGSE COMPANIES INC          | COM                |        |
| 23325G 10 4 | * DJ ORTHOPEDICS INC        | COM                |        |
| 23325G 90 4 | DJ ORTHOPEDICS INC          | CALL               |        |
| 23325G 95 4 | DJ ORTHOPEDICS INC          | PUT                |        |
| 23325P 10 4 | DNP SELECT INCOME FD        | COM                |        |
| 233269 10 9 | DPAC TECHNOLOGIES CORP      | COM                |        |
| 233293 10 9 | * DPL INC                   | COM                |        |
| 233293 90 9 | DPL INC                     | CALL               |        |
| 233293 95 9 | DPL INC                     | PUT                |        |
| 233296 10 2 | DRC RES CORP                | COM                | ADDED  |
| 23330X 10 0 | * DRS TECHNOLOGIES INC      | COM                |        |
| 23330X 90 0 | DRS TECHNOLOGIES INC        | CALL               |        |
| 23330X 95 0 | DRS TECHNOLOGIES INC        | PUT                |        |
| 23331A 10 9 | * D R HORTON INC            | COM                |        |
| 23331A 90 9 | D R HORTON INC              | CALL               |        |
| 23331A 95 9 | D R HORTON INC              | PUT                |        |

| CUSIP NO    | ISSUER NAME              | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------|--------------------|--------|
| 23332B 10 6 | * DSP GROUP INC          | COM                |        |
| 23332B 90 6 | DSP GROUP INC            | CALL               |        |
| 23332B 95 6 | DSP GROUP INC            | PUT                |        |
| 233326 AB 3 | DST SYS INC DEL          | DBCV 4.125% 8/1    |        |
| 233326 AD 9 | DST SYS INC DEL          | DBCV 3.625% 8/1    |        |
| 233326 10 7 | * DST SYS INC DEL        | COM                |        |
| 233326 90 7 | DST SYS INC DEL          | CALL               |        |
| 233326 95 7 | DST SYS INC DEL          | PUT                |        |
| 233331 10 7 | * DTE ENERGY CO          | COM                |        |
| 233331 90 7 | DTE ENERGY CO            | CALL               |        |
| 233331 95 7 | DTE ENERGY CO            | PUT                |        |
| 23334J 10 7 | DTF TAX-FREE INCOME INC  | COM                |        |
| 233377 40 7 | DXP ENTERPRISES INC NEW  | COM NEW            |        |
| 23342J 20 6 | * DADE BEHRING HLDGS INC | COM                |        |
| 23342J 90 6 | DADE BEHRING HLDGS INC   | CALL               |        |
| 23342J 95 6 | DADE BEHRING HLDGS INC   | PUT                |        |
| 233729 10 2 | DAG MEDIA INC            | COM                |        |
| 233798 30 5 | DAI EI INC               | SPONS ADR NEW      |        |
| 233912 10 4 | DAILY JOURNAL CORP       | COM                |        |
| 234264 10 9 | * DAKTRONICS INC         | COM                |        |
| 234264 90 9 | DAKTRONICS INC           | CALL               |        |
| 234264 95 9 | DAKTRONICS INC           | PUT                |        |
| 235811 10 6 | * DANA CORP              | COM                |        |
| 235811 90 6 | DANA CORP                | CALL               |        |
| 235811 95 6 | DANA CORP                | PUT                |        |
| 235851 10 2 | * DANAHER CORP DEL       | COM                |        |
| 235851 90 2 | DANAHER CORP DEL         | CALL               |        |
| 235851 95 2 | DANAHER CORP DEL         | PUT                |        |
| 236274 10 6 | DANIELSON HLDG CORP      | COM                |        |
| 236277 10 9 | DANKA BUSINESS SYS PLC   | SPONSORED ADR      |        |
| 237194 10 5 | * DARDEN RESTAURANTS INC | COM                |        |
| 237194 90 5 | DARDEN RESTAURANTS INC   | CALL               |        |
| 237194 95 5 | DARDEN RESTAURANTS INC   | PUT                |        |
| 237266 10 1 | DARLING INTL INC         | COM                |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 237545 10 8 | DASSAULT SYS S A           | SPONSORED ADR      |        |
| 237690 10 2 | * DATA I O CORP            | COM                |        |
| 237690 90 2 | DATA I O CORP              | CALL               |        |
| 237690 95 2 | DATA I O CORP              | PUT                |        |
| 237887 10 4 | DATA SYS & SOFTWARE INC    | COM                |        |
| 237917 20 8 | DATAWATCH CORP             | COM NEW            |        |
| 237926 10 0 | DATAMIRROR CORP            | COM                |        |
| 237934 10 4 | DATALINK CORP              | COM                |        |
| 238108 20 3 | DATARAM CORP               | COM PAR \$1        |        |
| 238113 10 4 | * DATASCOPE CORP           | COM                |        |
| 238113 90 4 | DATASCOPE CORP             | CALL               |        |
| 238113 95 4 | DATASCOPE CORP             | PUT                |        |
| 238124 10 1 | * DATASTREAM SYS INC       | COM                |        |
| 238124 90 1 | DATASTREAM SYS INC         | CALL               |        |
| 238124 95 1 | DATASTREAM SYS INC         | PUT                |        |
| 238134 10 0 | DATATRAK INTL INC          | COM                |        |
| 23833N 10 4 | * DAVE & BUSTERS INC       | COM                |        |
| 23833N 90 4 | DAVE & BUSTERS INC         | CALL               |        |
| 23833N 95 4 | DAVE & BUSTERS INC         | PUT                |        |
| 23918K 10 8 | * DAVITA INC               | COM                |        |
| 23918K 90 8 | DAVITA INC                 | CALL               |        |
| 23918K 95 8 | DAVITA INC                 | PUT                |        |
| 239359 10 2 | DAWSON GEOPHYSICAL CO      | COM                |        |
| 239467 10 3 | DAXOR CORP                 | COM                |        |
| 23962Q 10 0 | DAYSTAR TECHNOLOGIES INC   | COM                |        |
| 23962Q 11 8 | DAYSTAR TECHNOLOGIES INC   | *W EXP 03/22/200   |        |
| 23962Q 12 6 | DAYSTAR TECHNOLOGIES INC   | *W EXP 03/22/200   |        |
| 242370 10 4 | * DEAN FOODS CO NEW        | COM                |        |
| 242370 90 4 | DEAN FOODS CO NEW          | CALL               |        |
| 242370 95 4 | DEAN FOODS CO NEW          | PUT                |        |
| 24242R 10 8 | DEARBORN BANCORP INC       | COM                |        |
| 242728 10 3 | DEB SHOPS INC              | COM                |        |
| 24276Q 10 9 | DEBT STRATEGIES FD INC NEW | COM                |        |
| 243537 10 7 | * DECKERS OUTDOOR CORP     | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 243537 90 7 | DECKERS OUTDOOR CORP         | CALL               |        |
| 243537 95 7 | DECKERS OUTDOOR CORP         | PUT                |        |
| 243586 AB 0 | DECODE GENETICS INC          | NOTE 3.500% 4/1    | ADDED  |
| 243586 10 4 | * DECODE GENETICS INC        | COM                |        |
| 243586 90 4 | DECODE GENETICS INC          | CALL               |        |
| 243586 95 4 | DECODE GENETICS INC          | PUT                |        |
| 24359C 10 0 | DECOMA INTERNATIONAL INC     | CL A SUB VTG       |        |
| 243631 20 7 | DECORATOR INDS INC           | COM PAR \$0.20     |        |
| 243636 10 7 | DECORIZE INC                 | COM                |        |
| 24366R 20 7 | DECS TR IX                   | DECS EXCH LABR     |        |
| 243666 10 4 | DECTRON INTERNATIONALE INC   | COM                |        |
| 244199 10 5 | * DEERE & CO                 | COM                |        |
| 244199 90 5 | DEERE & CO                   | CALL               |        |
| 244199 95 5 | DEERE & CO                   | PUT                |        |
| 245091 10 3 | DEL LABS INC                 | COM                |        |
| 24522P 10 3 | * DEL MONTE FOODS CO         | COM                |        |
| 24522P 90 3 | DEL MONTE FOODS CO           | CALL               |        |
| 24522P 95 3 | DEL MONTE FOODS CO           | PUT                |        |
| 245334 10 7 | DE RIGO S P A                | SPONSORED ADR      |        |
| 245915 10 3 | DELAWARE INVTS DIV & INCOME  | COM                |        |
| 245916 10 1 | DELAWARE INV GLBL DIV & INC  | COM                |        |
| 24610T 10 8 | DELAWARE INV FL INS MUN INC  | SH BEN INT         |        |
| 24610U 10 5 | DELAWARE INV MN MUN INCM FD  | COM                |        |
| 24610V 10 3 | DELAWARE INV MN MUN INC FD I | COM                |        |
| 24610W 10 1 | DELAWARE INV MN MUN INC FD I | COM                |        |
| 246100 10 1 | DELAWAR INVTS AZ MUN INCOME  | COM                |        |
| 246101 10 9 | DELAWARE INV CO INS MUN INC  | COM                |        |
| 24661P 10 4 | DELCATH SYS INC              | COM                |        |
| 24661P 11 2 | DELCATH SYS INC              | *W EXP 10/18/200   |        |
| 24702R 10 1 | * DELL INC                   | COM                |        |
| 24702R 90 1 | DELL INC                     | CALL               |        |
| 24702R 95 1 | DELL INC                     | PUT                |        |
| 24712X 10 6 | DELPHAX TECHNOLOGIES INC     | COM                |        |
| 247126 10 5 | * DELPHI CORP                | COM                |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 247126 90 5 | DELPHI CORP               | CALL               |        |
| 247126 95 5 | DELPHI CORP               | PUT                |        |
| 247131 10 5 | * DELPHI FINL GROUP INC   | CL A               |        |
| 247131 90 5 | DELPHI FINL GROUP INC     | CALL               |        |
| 247131 95 5 | DELPHI FINL GROUP INC     | PUT                |        |
| 247357 10 6 | * DELTA & PINE LD CO      | COM                |        |
| 247357 90 6 | DELTA & PINE LD CO        | CALL               |        |
| 247357 95 6 | DELTA & PINE LD CO        | PUT                |        |
| 247361 YP 7 | DELTA AIR LINES INC DEL   | NOTE 8.000% 6/0    |        |
| 247361 10 8 | * DELTA AIR LINES INC DEL | COM                |        |
| 247361 90 8 | DELTA AIR LINES INC DEL   | CALL               |        |
| 247361 95 8 | DELTA AIR LINES INC DEL   | PUT                |        |
| 247368 10 3 | DELTA APPAREL INC         | COM                |        |
| 247532 10 4 | DELTA CORP AMER           | COM                |        |
| 247637 10 1 | DELTA GALIL INDS LTD      | SPONSORED ADR      |        |
| 247748 10 6 | DELTA NAT GAS INC         | COM                |        |
| 24783N 10 2 | DELTATHREE INC            | COM                |        |
| 247850 10 0 | * DELTIC TIMBER CORP      | COM                |        |
| 247850 90 0 | DELTIC TIMBER CORP        | CALL               |        |
| 247850 95 0 | DELTIC TIMBER CORP        | PUT                |        |
| 247904 10 5 | DELTA WOODSIDE INDS INC   | COM                |        |
| 247907 20 7 | * DELTA PETE CORP         | COM NEW            |        |
| 247907 90 7 | DELTA PETE CORP           | CALL               |        |
| 247907 95 7 | DELTA PETE CORP           | PUT                |        |
| 247916 20 8 | * DENBURY RES INC         | COM NEW            |        |
| 247916 90 8 | DENBURY RES INC           | CALL               |        |
| 247916 95 8 | DENBURY RES INC           | PUT                |        |
| 247918 10 5 | DELTA FINANCIAL CORP      | COM                |        |
| 248019 10 1 | * DELUXE CORP             | COM                |        |
| 248019 90 1 | DELUXE CORP               | CALL               |        |
| 248019 95 1 | DELUXE CORP               | PUT                |        |
| 24823Q 10 7 | * DENDREON CORP           | COM                |        |
| 24823Q 90 7 | DENDREON CORP             | CALL               |        |
| 24823Q 95 7 | DENDREON CORP             | PUT                |        |



| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 248239 10 5 | * DENDRITE INTL INC           | COM                |         |
| 248239 90 5 | DENDRITE INTL INC             | CALL               |         |
| 248239 95 5 | DENDRITE INTL INC             | PUT                |         |
| 249030 10 7 | * DENTSPLY INTL INC NEW       | COM                |         |
| 249030 90 7 | DENTSPLY INTL INC NEW         | CALL               |         |
| 249030 95 7 | DENTSPLY INTL INC NEW         | PUT                |         |
| 249509 10 0 | * DEPARTMENT 56 INC           | COM                |         |
| 249509 90 0 | DEPARTMENT 56 INC             | CALL               |         |
| 249509 95 0 | DEPARTMENT 56 INC             | PUT                |         |
| 249906 10 8 | * DESCARTES SYS GROUP INC     | COM                |         |
| 249906 90 8 | DESCARTES SYS GROUP INC       | CALL               |         |
| 249906 95 8 | DESCARTES SYS GROUP INC       | PUT                |         |
| 249908 10 4 | DEPOMED INC                   | COM                |         |
| 25030W 10 0 | DESARROLLADORA HOMEX S A DE   | SPONSORED ADR      |         |
| 250309 10 1 | DESC S A DE C V               | SPON ADR B         | DELETED |
| 25037Y 10 9 | DESERT CMNTY BK VICTORVILLE   | COM                |         |
| 25043V 10 7 | DESERT SUN MNG CORP           | COM                |         |
| 250557 10 5 | DESIGN WITHIN REACH INC       | COM                |         |
| 250639 10 1 | DESWELL INDS INC              | COM                |         |
| 251526 BD 0 | DEUTSCHE BK AG N Y BRH        | NOTE 11/1          | ADDED   |
| 25153E BG 5 | DEUTSCHE BK FINL INC MTNS BE  | MTNF 1.000% 1/1    | ADDED   |
| 251566 10 5 | * DEUTSCHE TELEKOM AG         | SPONSORED ADR      |         |
| 251566 90 5 | DEUTSCHE TELEKOM AG           | CALL               |         |
| 251566 95 5 | DEUTSCHE TELEKOM AG           | PUT                |         |
| 251588 10 9 | DEVCON INTL CORP              | COM                |         |
| 251591 10 3 | * DEVELOPERS DIVERSIFIED RLTY | COM                |         |
| 251591 90 3 | DEVELOPERS DIVERSIFIED RLTY   | CALL               |         |
| 251591 95 3 | DEVELOPERS DIVERSIFIED RLTY   | PUT                |         |
| 25179M AA 1 | DEVON ENERGY CORP NEW         | DEB 4.900% 8/1     |         |
| 25179M AB 9 | DEVON ENERGY CORP NEW         | DEB 4.950% 8/1     |         |
| 25179M AD 5 | DEVON ENERGY CORP NEW         | DBCVC 6/2          |         |
| 25179M 10 3 | * DEVON ENERGY CORP NEW       | COM                |         |
| 25179M 90 3 | DEVON ENERGY CORP NEW         | CALL               |         |
| 25179M 95 3 | DEVON ENERGY CORP NEW         | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 251893 10 3 | * DEVRY INC DEL                | COM                |        |
| 251893 90 3 | DEVRY INC DEL                  | CALL               |        |
| 251893 95 3 | DEVRY INC DEL                  | PUT                |        |
| 25212E 10 0 | * DEX MEDIA INC                | COM                |        |
| 25212E 90 0 | DEX MEDIA INC                  | CALL               |        |
| 25212E 95 0 | DEX MEDIA INC                  | PUT                |        |
| 25243Q 20 5 | * DIAGEO P L C                 | SPON ADR NEW       |        |
| 25243Q 90 5 | DIAGEO P L C                   | CALL               |        |
| 25243Q 95 5 | DIAGEO P L C                   | PUT                |        |
| 252450 10 1 | * DIAGNOSTIC PRODS CORP        | COM                |        |
| 252450 90 1 | DIAGNOSTIC PRODS CORP          | CALL               |        |
| 252450 95 1 | DIAGNOSTIC PRODS CORP          | PUT                |        |
| 25250P 10 8 | DIALOG SEMICONDUCTOR PLC       | SPONSORED ADR      |        |
| 252529 10 2 | DIALYSIS CORP AMER             | COM                |        |
| 25264R 20 7 | DIAMOND HILL INVESTMENT GROU   | COM NEW            |        |
| 25271C AC 6 | DIAMOND OFFSHORE DRILLING IN   | DBCV 6/0           |        |
| 25271C AE 2 | DIAMOND OFFSHORE DRILLING IN   | DBCV 1.500% 4/1    |        |
| 25271C 10 2 | * DIAMOND OFFSHORE DRILLING IN | COM                |        |
| 25271C 90 2 | DIAMOND OFFSHORE DRILLING IN   | CALL               |        |
| 25271C 95 2 | DIAMOND OFFSHORE DRILLING IN   | PUT                |        |
| 25278P 10 6 | * DIAMONDCLUSTER INTL INC      | COM                |        |
| 25278P 90 6 | DIAMONDCLUSTER INTL INC        | CALL               |        |
| 25278P 95 6 | DIAMONDCLUSTER INTL INC        | PUT                |        |
| 252787 10 6 | * DIAMONDS TR                  | UNIT SER 1         |        |
| 252787 90 6 | DIAMONDS TR                    | CALL               |        |
| 252787 95 6 | DIAMONDS TR                    | PUT                |        |
| 252838 10 7 | DIASYS CORP                    | COM                |        |
| 253134 10 0 | DICKIE WALKER MARINE INC       | COM                |        |
| 253393 AB 8 | DICKS SPORTING GOODS INC       | NOTE 1.606% 2/1    |        |
| 253393 10 2 | * DICKS SPORTING GOODS INC     | COM                |        |
| 253393 90 2 | DICKS SPORTING GOODS INC       | CALL               |        |
| 253393 95 2 | DICKS SPORTING GOODS INC       | PUT                |        |
| 253651 10 3 | * DIEBOLD INC                  | COM                |        |
| 253651 90 3 | DIEBOLD INC                    | CALL               |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 121

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>         | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|----------------------------|---------------------------|---------------|
| 253651 95 3     | DIEBOLD INC                | PUT                       |               |
| 253675 20 1     | DIEDRICH COFFEE INC        | COM NEW                   |               |
| 253752 10 9     | * DIGENE CORP              | COM                       |               |
| 253752 90 9     | DIGENE CORP                | CALL                      |               |
| 253752 95 9     | DIGENE CORP                | PUT                       |               |
| 253798 10 2     | * DIGI INTL INC            | COM                       |               |
| 253798 90 2     | DIGI INTL INC              | CALL                      |               |
| 253798 95 2     | DIGI INTL INC              | PUT                       |               |
| 253807 10 1     | * DIGIMARC CORP            | COM                       |               |
| 253807 90 1     | DIGIMARC CORP              | CALL                      |               |
| 253807 95 1     | DIGIMARC CORP              | PUT                       |               |
| 253827 10 9     | DIGIRAD CORP               | COM                       |               |
| 253830 10 3     | DIGITAL ANGEL CORP         | COM                       |               |
| 25385G 10 6     | DIGITAL IMPACT INC DEL     | COM                       |               |
| 25385P 10 6     | * DIGITAL INSIGHT CORP     | COM                       |               |
| 25385P 90 6     | DIGITAL INSIGHT CORP       | CALL                      |               |
| 25385P 95 6     | DIGITAL INSIGHT CORP       | PUT                       |               |
| 253855 10 0     | * DIGITAL LIGHTWAVE INC    | COM                       |               |
| 253855 90 0     | DIGITAL LIGHTWAVE INC      | CALL                      |               |
| 253855 95 0     | DIGITAL LIGHTWAVE INC      | PUT                       |               |
| 253862 10 6     | DIGITAL PWR CORP           | COM                       |               |
| 253868 10 3     | DIGITAL RLTY TR INC        | COM                       | ADDED         |
| 253869 10 1     | DIGITAL RECORDERS INC      | COM                       |               |
| 25387R 40 7     | DIGITAL VIDEO SYS INC      | COM NEW                   |               |
| 25388B AB 0     | DIGITAL RIV INC            | NOTE 1.250% 1/0           | ADDED         |
| 25388B 10 4     | * DIGITAL RIV INC          | COM                       |               |
| 25388B 90 4     | DIGITAL RIV INC            | CALL                      |               |
| 25388B 95 4     | DIGITAL RIV INC            | PUT                       |               |
| 25388K 10 4     | * DIGITAS INC              | COM                       |               |
| 25388K 90 4     | DIGITAS INC                | CALL                      |               |
| 25388K 95 4     | DIGITAS INC                | PUT                       |               |
| 25389B 10 3     | DIGITALNET HLDGS INC       | COM                       | DELETED       |
| 25389G 10 2     | DIGITAL THEATER SYS INC    | COM                       |               |
| 253921 10 0     | DIGITAL GENERATION SYS INC | COM                       |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 253922 10 8 | DIME CMNTY BANCSHARES          | COM                |        |
| 254067 10 1 | * DILLARDS INC                 | CL A               |        |
| 254067 90 1 | DILLARDS INC                   | CALL               |        |
| 254067 95 1 | DILLARDS INC                   | PUT                |        |
| 25429Q 11 0 | DIME BANCORP INC NEW           | *W EXP 99/99/999   |        |
| 254394 10 9 | * DIMON INC                    | COM                |        |
| 254394 90 9 | DIMON INC                      | CALL               |        |
| 254394 95 9 | DIMON INC                      | PUT                |        |
| 25454R 20 7 | DIOMED HOLDINGS INC            | COM NEW            |        |
| 254543 10 1 | * DIODES INC                   | COM                |        |
| 254543 90 1 | DIODES INC                     | CALL               |        |
| 254543 95 1 | DIODES INC                     | PUT                |        |
| 254546 10 4 | * DIONEX CORP                  | COM                |        |
| 254546 90 4 | DIONEX CORP                    | CALL               |        |
| 254546 95 4 | DIONEX CORP                    | PUT                |        |
| 25456W 20 4 | DIRECT GEN CORP                | COM                |        |
| 25459L 10 6 | * DIRECTV GROUP INC            | COM                |        |
| 25459L 90 6 | DIRECTV GROUP INC              | CALL               |        |
| 25459L 95 6 | DIRECTV GROUP INC              | PUT                |        |
| 254668 10 6 | * DISCOVERY LABORATORIES INC N | COM                |        |
| 254668 90 6 | DISCOVERY LABORATORIES INC N   | CALL               |        |
| 254668 95 6 | DISCOVERY LABORATORIES INC N   | PUT                |        |
| 254675 10 1 | DISCOVERY PARTNERS INTL INC    | COM                |        |
| 254687 AU 0 | DISNEY WALT CO                 | NOTE 2.125% 4/1    |        |
| 254687 10 6 | * DISNEY WALT CO               | COM DISNEY         |        |
| 254687 90 6 | DISNEY WALT CO                 | CALL               |        |
| 254687 95 6 | DISNEY WALT CO                 | PUT                |        |
| 25475V 10 4 | DISTRIBUTED ENERGY SYS CORP    | COM                |        |
| 254753 10 6 | DISTRIBUCION Y SERVICIO D&S    | SPONSORED ADR      |        |
| 25500M 10 3 | * DITECH COMMUNICATIONS CORP   | COM                |        |
| 25500M 90 3 | DITECH COMMUNICATIONS CORP     | CALL               |        |
| 25500M 95 3 | DITECH COMMUNICATIONS CORP     | PUT                |        |
| 255064 10 7 | * DIVERSA CORP                 | COM                |        |
| 255064 90 7 | DIVERSA CORP                   | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 255064 95 7 | DIVERSA CORP                   | PUT                |         |
| 255153 10 8 | DIVERSIFIED CORPORATE RES IN   | COM                | DELETED |
| 25533P 10 7 | DIVERSIFIED SEC SOLUTIONS IN   | COM                |         |
| 255519 AA 8 | DIXIE GROUP INC                | SDCV 7.000% 5/1    |         |
| 255519 10 0 | DIXIE GROUP INC                | CL A               |         |
| 255860 10 8 | DIXON TICONDEROGA CO           | COM                |         |
| 255911 10 9 | * DOCUCORP INTL INC            | COM                |         |
| 255911 90 9 | DOCUCORP INTL INC              | CALL               |         |
| 255911 95 9 | DOCUCORP INTL INC              | PUT                |         |
| 256069 10 5 | * DOBSON COMMUNICATIONS CORP   | CL A               |         |
| 256069 90 5 | DOBSON COMMUNICATIONS CORP     | CALL               |         |
| 256069 95 5 | DOBSON COMMUNICATIONS CORP     | PUT                |         |
| 256135 20 3 | * DR REDDYS LABS LTD           | ADR                |         |
| 256135 90 3 | DR REDDYS LABS LTD             | CALL               |         |
| 256135 95 3 | DR REDDYS LABS LTD             | PUT                |         |
| 25614R 10 5 | DOCUMENT SCIENCES CORP         | COM                |         |
| 25614T 10 1 | DOCUMENT SEC SYS INC           | COM                |         |
| 256669 10 2 | * DOLLAR GEN CORP              | COM                |         |
| 256669 90 2 | DOLLAR GEN CORP                | CALL               |         |
| 256669 95 2 | DOLLAR GEN CORP                | PUT                |         |
| 256743 10 5 | * DOLLAR THRIFTY AUTOMOTIVE GP | COM                |         |
| 256743 90 5 | DOLLAR THRIFTY AUTOMOTIVE GP   | CALL               |         |
| 256743 95 5 | DOLLAR THRIFTY AUTOMOTIVE GP   | PUT                |         |
| 256747 10 6 | * DOLLAR TREE STORES INC       | COM                |         |
| 256747 90 6 | DOLLAR TREE STORES INC         | CALL               |         |
| 256747 95 6 | DOLLAR TREE STORES INC         | PUT                |         |
| 257386 10 2 | DOMINION HOMES INC             | COM                |         |
| 25746Q 10 8 | DOMINION RES BLACK WARRIOR T   | UNITS BEN INT      |         |
| 25746U AP 4 | DOMINION RES INC VA NEW        | NOTE 2.125%12/1    |         |
| 25746U 10 9 | * DOMINION RES INC VA NEW      | COM                |         |
| 25746U 90 9 | DOMINION RES INC VA NEW        | CALL               |         |
| 25746U 95 9 | DOMINION RES INC VA NEW        | PUT                |         |
| 25754A 20 1 | * DOMINOS PIZZA INC            | COM                |         |
| 25754A 90 1 | DOMINOS PIZZA INC              | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 25754A 95 1 | DOMINOS PIZZA INC            | PUT                |        |
| 257561 10 0 | * DOMTAR INC                 | COM                |        |
| 257561 90 0 | DOMTAR INC                   | CALL               |        |
| 257561 95 0 | DOMTAR INC                   | PUT                |        |
| 257651 10 9 | * DONALDSON INC              | COM                |        |
| 257651 90 9 | DONALDSON INC                | CALL               |        |
| 257651 95 9 | DONALDSON INC                | PUT                |        |
| 257660 10 0 | DONALDSON LUFKIN & JENRETTE  | COM                |        |
| 257701 20 1 | DONEGAL GROUP INC            | CL A               |        |
| 257701 30 0 | DONEGAL GROUP INC            | CL B               |        |
| 257867 10 1 | * DONNELLEY R R & SONS CO    | COM                |        |
| 257867 90 1 | DONNELLEY R R & SONS CO      | CALL               |        |
| 257867 95 1 | DONNELLEY R R & SONS CO      | PUT                |        |
| 258094 10 1 | DOR BIOPHARMA INC            | COM                |        |
| 25811P 10 0 | * DORAL FINL CORP            | COM                |        |
| 25811P 90 0 | DORAL FINL CORP              | CALL               |        |
| 25811P 95 0 | DORAL FINL CORP              | PUT                |        |
| 25820R 10 5 | DORCHESTER MINERALS LP       | COM UNIT           |        |
| 25822C 20 5 | DOREL INDS INC               | CL B SUB VTG       |        |
| 25848T 10 9 | * DOT HILL SYS CORP          | COM                |        |
| 25848T 90 9 | DOT HILL SYS CORP            | CALL               |        |
| 25848T 95 9 | DOT HILL SYS CORP            | PUT                |        |
| 258570 20 9 | DOUBLE EAGLE PETE CO         | COM PAR \$0.10     |        |
| 258609 AE 6 | DOUBLECLICK INC              | NOTE 7/1           |        |
| 258609 30 4 | * DOUBLECLICK INC            | COM                |        |
| 258609 90 4 | DOUBLECLICK INC              | CALL               |        |
| 258609 95 4 | DOUBLECLICK INC              | PUT                |        |
| 259858 10 8 | DOV PHARMACEUTICAL INC       | COM                |        |
| 260003 10 8 | * DOVER CORP                 | COM                |        |
| 260003 90 8 | DOVER CORP                   | CALL               |        |
| 260003 95 8 | DOVER CORP                   | PUT                |        |
| 260095 10 4 | DOVER DOWNS GAMING & ENTMT I | COM                |        |
| 260174 10 7 | * DOVER MOTORSPORTS INC      | COM                |        |
| 260174 90 7 | DOVER MOTORSPORTS INC        | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 260174 95 7 | DOVER MOTORSPORTS INC          | PUT                |         |
| 260543 10 3 | * DOW CHEM CO                  | COM                |         |
| 260543 90 3 | DOW CHEM CO                    | CALL               |         |
| 260543 95 3 | DOW CHEM CO                    | PUT                |         |
| 260561 10 5 | * DOW JONES & CO INC           | COM                |         |
| 260561 90 5 | DOW JONES & CO INC             | CALL               |         |
| 260561 95 5 | DOW JONES & CO INC             | PUT                |         |
| 261018 10 5 | DOWNEY FINL CORP               | COM                |         |
| 26150J 10 1 | DRAXIS HEALTH INC              | COM                |         |
| 26152H 10 3 | DRDGOLD LTD                    | SPONSORED ADR      | ADDED   |
| 26153C 10 3 | * DREAMWORKS ANIMATION SKG INC | CL A               | ADDED   |
| 26153C 90 3 | DREAMWORKS ANIMATION SKG INC   | CALL               | ADDED   |
| 26153C 95 3 | DREAMWORKS ANIMATION SKG INC   | PUT                | ADDED   |
| 26153R 10 0 | DREMAN/CLAYMORE DIVID & INC    | COM                |         |
| 261570 10 5 | * DRESS BARN INC               | COM                |         |
| 261570 90 5 | DRESS BARN INC                 | CALL               |         |
| 261570 95 5 | DRESS BARN INC                 | PUT                |         |
| 26168L 20 5 | DREW INDS INC                  | COM NEW            |         |
| 261876 10 6 | * DREXLER TECHNOLOGY CORP      | COM                | DELETED |
| 261876 90 6 | DREXLER TECHNOLOGY CORP        | CALL               | DELETED |
| 261876 95 6 | DREXLER TECHNOLOGY CORP        | PUT                | DELETED |
| 261877 10 4 | * DREYERS GRAND ICE CREAM HL I | COM A CALL PUT     |         |
| 261877 90 4 | DREYERS GRAND ICE CREAM HL I   | CALL               |         |
| 261877 95 4 | DREYERS GRAND ICE CREAM HL I   | PUT                |         |
| 261881 10 6 | DREYFUS CALIF MUN INCOME INC   | COM                |         |
| 261932 10 7 | DREYFUS STRATEGIC MUNS INC     | COM                |         |
| 26200S 10 1 | DREYFUS HIGH YIELD STRATEGIE   | SH BEN INT         |         |
| 26201R 10 2 | DREYFUS MUN INCOME INC         | COM                |         |
| 26201T 10 8 | DREYFUS N Y MUN INCOME INC     | COM                |         |
| 26202F 10 7 | DREYFUS STRATEGIC MUN BD FD    | COM                |         |
| 262037 10 4 | DRIL-QUIP INC                  | COM                |         |
| 262240 10 4 | DRUGMAX INC                    | COM                |         |
| 262241 10 2 | * DRUGSTORE COM INC            | COM                |         |
| 262241 90 2 | DRUGSTORE COM INC              | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 262241 95 2 | DRUGSTORE COM INC              | PUT                |        |
| 262432 10 7 | DRYCLEAN USA INC               | COM                |        |
| 26250M 10 3 | DTA HOLDING AKTIENGESELLSCHA   | SPONSORED ADR      |        |
| 262506 10 8 | * DSL NET INC                  | COM                |        |
| 262506 90 8 | DSL NET INC                    | CALL               |        |
| 262506 95 8 | DSL NET INC                    | PUT                |        |
| 263534 10 9 | * DU PONT E I DE NEMOURS & CO  | COM                |        |
| 263534 90 9 | DU PONT E I DE NEMOURS & CO    | CALL               |        |
| 263534 95 9 | DU PONT E I DE NEMOURS & CO    | PUT                |        |
| 264066 10 1 | DUCATI MTR HLDGS SPA           | SPONSORED ADR      |        |
| 264142 10 0 | DUCKWALL-ALCO STORES INC NEW   | COM                |        |
| 264147 10 9 | DUCOMMUN INC DEL               | COM                |        |
| 26432K 10 8 | DUFF & PHELPS UTIL CORP BD T   | COM                |        |
| 264399 EJ 1 | DUKE ENERGY CORP               | NOTE 1.750% 5/1    |        |
| 264399 10 6 | * DUKE ENERGY CORP             | COM                |        |
| 264399 90 6 | DUKE ENERGY CORP               | CALL               |        |
| 264399 95 6 | DUKE ENERGY CORP               | PUT                |        |
| 264411 50 5 | * DUKE REALTY CORP             | COM NEW            |        |
| 264411 90 5 | DUKE REALTY CORP               | CALL               |        |
| 264411 95 5 | DUKE REALTY CORP               | PUT                |        |
| 26483E 10 0 | * DUN & BRADSTREET CORP DEL NE | COM                |        |
| 26483E 90 0 | DUN & BRADSTREET CORP DEL NE   | CALL               |        |
| 26483E 95 0 | DUN & BRADSTREET CORP DEL NE   | PUT                |        |
| 265720 20 1 | DUNLOP HLDGS LTD               | ADR                |        |
| 265903 10 4 | * DURA AUTOMOTIVE SYSTEMS CORP | CL A               |        |
| 265903 90 4 | DURA AUTOMOTIVE SYSTEMS CORP   | CALL               |        |
| 265903 95 4 | DURA AUTOMOTIVE SYSTEMS CORP   | PUT                |        |
| 26613X AE 1 | DUPONT PHOTOMASKS INC          | NOTE 1.250% 5/1    |        |
| 26613X 10 1 | * DUPONT PHOTOMASKS INC        | COM                |        |
| 26613X 90 1 | DUPONT PHOTOMASKS INC          | CALL               |        |
| 26613X 95 1 | DUPONT PHOTOMASKS INC          | PUT                |        |
| 266233 10 5 | * DUQUESNE LT HLDGS INC        | COM                |        |
| 266233 90 5 | DUQUESNE LT HLDGS INC          | CALL               |        |
| 266233 95 5 | DUQUESNE LT HLDGS INC          | PUT                |        |



| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS  |
|-------------|----------------------------|--------------------|---------|
| 26632M 20 1 | DURA AUTOMOTIVE SYS CAP TR | PFD TR CONV        |         |
| 26658Q 10 2 | DURATEK INC                | COM                |         |
| 266597 30 1 | DURBAN ROODEPOORT DEEP LTD | SPONSORED ADR      | DELETED |
| 266605 AB 0 | DURECT CORP                | NOTE 6.250% 6/1    | DELETED |
| 266605 10 4 | DURECT CORP                | COM                |         |
| 266898 10 5 | * DUSA PHARMACEUTICALS INC | COM                |         |
| 266898 90 5 | DUSA PHARMACEUTICALS INC   | CALL               |         |
| 266898 95 5 | DUSA PHARMACEUTICALS INC   | PUT                |         |
| 266905 20 7 | DURASWITCH INDUSTRIES INC  | COM NEW            |         |
| 26704P 10 8 | DUTCHFORK BANCSHARES INC   | COM                | DELETED |
| 26746E 10 3 | * DYAX CORP                | COM                |         |
| 26746E 90 3 | DYAX CORP                  | CALL               |         |
| 26746E 95 3 | DYAX CORP                  | PUT                |         |
| 267475 10 1 | * DYCOM INDS INC           | COM                |         |
| 267475 90 1 | DYCOM INDS INC             | CALL               |         |
| 267475 95 1 | DYCOM INDS INC             | PUT                |         |
| 26784F 10 3 | DYNAMEX INC                | COM                |         |
| 267888 10 5 | DYNAMIC MATLS CORP         | COM                |         |
| 267906 10 5 | DYNAMIC OIL & GAS INC      | COM                |         |
| 268057 10 6 | DYNAMICS RESH CORP         | COM                |         |
| 268157 10 4 | DYNATRONICS CORP           | COM                |         |
| 268158 10 2 | DYNAVAX TECHNOLOGIES CORP  | COM                |         |
| 26816Q AB 7 | DYNEGY INC NEW             | SDCV 4.750% 8/1    | ADDED   |
| 26816Q 10 1 | * DYNEGY INC NEW           | CL A               |         |
| 26816Q 90 1 | DYNEGY INC NEW             | CALL               |         |
| 26816Q 95 1 | DYNEGY INC NEW             | PUT                |         |
| 26817Q 50 6 | DYNEX CAP INC              | COM NEW            |         |
| 268180 10 6 | DYNTEK INC                 | COM                |         |
| 268180 11 4 | DYNTEK INC                 | *W EXP 12/11/200   |         |
| 268253 10 1 | ECB BANCORP INC            | COM                |         |
| 268258 10 0 | * ECI TELECOM LTD          | ORD                |         |
| 268258 90 0 | ECI TELECOM LTD            | CALL               |         |
| 268258 95 0 | ECI TELECOM LTD            | PUT                |         |
| 26830K 20 5 | E COM VENTURES INC         | COM NEW            |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 128

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>           | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------------|---------------------------|---------------|
| 268311 10 7     | EDAP TMS S A                 | SPONSORED ADR             |               |
| 268353 10 9     | EDP ENERGIAS DE PORTUGAL S A | SPONSORED ADR             |               |
| 268423 10 0     | EFC BANCORP INC              | COM                       |               |
| 26843B 10 1     | EFJ INC                      | COM                       |               |
| 268484 AB 8     | EGL INC                      | NOTE 5.000%12/1           |               |
| 268484 10 2     | * EGL INC                    | COM                       |               |
| 268484 90 2     | EGL INC                      | CALL                      |               |
| 268484 95 2     | EGL INC                      | PUT                       |               |
| 26861P 10 7     | * E-LOAN INC                 | COM                       |               |
| 26861P 90 7     | E-LOAN INC                   | CALL                      |               |
| 26861P 95 7     | E-LOAN INC                   | PUT                       |               |
| 26861V 10 4     | EMAK WORLDWIDE INC           | COM                       |               |
| 268613 20 5     | ELXSI CORP                   | COM NEW                   | DELETED       |
| 268648 AG 7     | E M C CORP MASS              | NOTE 4.500% 4/0           |               |
| 268648 10 2     | * E M C CORP MASS            | COM                       |               |
| 268648 90 2     | E M C CORP MASS              | CALL                      |               |
| 268648 95 2     | E M C CORP MASS              | PUT                       |               |
| 268664 10 9     | EMC INS GROUP INC            | COM                       |               |
| 26873N 10 8     | * EMS TECHNOLOGIES INC       | COM                       |               |
| 26873N 90 8     | EMS TECHNOLOGIES INC         | CALL                      |               |
| 26873N 95 8     | EMS TECHNOLOGIES INC         | PUT                       |               |
| 26874Q 10 0     | * ENSCO INTL INC             | COM                       |               |
| 26874Q 90 0     | ENSCO INTL INC               | CALL                      |               |
| 26874Q 95 0     | ENSCO INTL INC               | PUT                       |               |
| 26874R 10 8     | ENI S P A                    | SPONSORED ADR             |               |
| 26875P 10 1     | * EOG RES INC                | COM                       |               |
| 26875P 90 1     | EOG RES INC                  | CALL                      |               |
| 26875P 95 1     | EOG RES INC                  | PUT                       |               |
| 268763 10 9     | EON COMMUNICATIONS CORP      | COM                       |               |
| 268766 BR 2     | EOP OPER LTD PARTNERSHIP     | NOTE 7.250%11/1           | DELETED       |
| 268780 10 3     | E ON AG                      | SPONSORED ADR             |               |
| 26881P 10 3     | EP MEDSYSTEMS INC            | COM                       |               |
| 26881Q AB 7     | EPIX PHARMACEUTICALS INC     | NOTE 3.000% 6/1           | ADDED         |
| 26881Q 10 1     | * EPIX PHARMACEUTICALS INC   | COM                       |               |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 26881Q 0 1  | EPIX PHARMACEUTICALS INC     | CALL               |         |
| 26881Q 95 1 | EPIX PHARMACEUTICALS INC     | PUT                |         |
| 26881V 10 0 | * E PIPHANY INC              | COM                |         |
| 26881V 90 0 | E PIPHANY INC                | CALL               |         |
| 26881V 95 0 | E PIPHANY INC                | PUT                |         |
| 26882D 10 9 | * EPIQ SYS INC               | COM                |         |
| 26882D 90 9 | EPIQ SYS INC                 | CALL               |         |
| 26882D 95 9 | EPIQ SYS INC                 | PUT                |         |
| 26884F 10 2 | ESB FINL CORP                | COM                |         |
| 268948 10 6 | EAGLE BANCORP INC MD         | COM                |         |
| 269151 10 6 | * ESS TECHNOLOGY INC         | COM                |         |
| 269151 90 6 | ESS TECHNOLOGY INC           | CALL               |         |
| 269151 95 6 | ESS TECHNOLOGY INC           | PUT                |         |
| 269246 AB 0 | E TRADE FINANCIAL CORP       | NOTE 6.000% 2/0    |         |
| 269246 10 4 | * E TRADE FINANCIAL CORP     | COM                |         |
| 269246 90 4 | E TRADE FINANCIAL CORP       | CALL               |         |
| 269246 95 4 | E TRADE FINANCIAL CORP       | PUT                |         |
| 26926P 10 0 | EVC CAREER COLLEGES INC      | COM                |         |
| 269282 10 9 | EXX INC                      | CL A               |         |
| 269282 20 8 | EXX INC                      | CL B               |         |
| 269305 40 5 | E Z EM INC                   | COM NEW            |         |
| 269437 10 9 | EAGLE BROADBAND INC          | COM                |         |
| 26959T 10 2 | EAGLE HOSPITALITY PPTY TR IN | COM                | ADDED   |
| 26969P 10 8 | * EAGLE MATERIALS INC        | COM                |         |
| 26969P 90 8 | EAGLE MATERIALS INC          | CALL               |         |
| 26969P 95 8 | EAGLE MATERIALS INC          | PUT                |         |
| 26969P 20 7 | * EAGLE MATERIALS INC        | CL B               |         |
| 26969P 90 7 | EAGLE MATERIALS INC          | CALL               |         |
| 26969P 95 7 | EAGLE MATERIALS INC          | PUT                |         |
| 269894 10 1 | EAGLE SUPPLY GROUP INC       | COM                | DELETED |
| 270321 10 2 | * EARTHLINK INC              | COM                |         |
| 270321 90 2 | EARTHLINK INC                | CALL               |         |
| 270321 95 2 | EARTHLINK INC                | PUT                |         |
| 274287 10 1 | EAST PENN FINL CORP          | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 27579R 10 4 | * EAST WEST BANCORP INC      | COM                |        |
| 27579R 90 4 | EAST WEST BANCORP INC        | CALL               |        |
| 27579R 95 4 | EAST WEST BANCORP INC        | PUT                |        |
| 276217 10 6 | EASTERN AMERN NAT GAS TR     | SPERS RCT UNIT     |        |
| 276317 10 4 | EASTERN CO                   | COM                |        |
| 277196 10 1 | EASTERN VA BANKSHARES INC    | COM                |        |
| 277276 10 1 | EASTGROUP PPTY INC           | COM                |        |
| 277432 10 0 | * EASTMAN CHEM CO            | COM                |        |
| 277432 90 0 | EASTMAN CHEM CO              | CALL               |        |
| 277432 95 0 | EASTMAN CHEM CO              | PUT                |        |
| 277461 BE 8 | EASTMAN KODAK CO             | NOTE 3.375%10/1    |        |
| 277461 10 9 | * EASTMAN KODAK CO           | COM                |        |
| 277461 90 9 | EASTMAN KODAK CO             | CALL               |        |
| 277461 95 9 | EASTMAN KODAK CO             | PUT                |        |
| 27784T 20 0 | EASYLINK SVCS CORP           | CL A NEW           |        |
| 278058 10 2 | * EATON CORP                 | COM                |        |
| 278058 90 2 | EATON CORP                   | CALL               |        |
| 278058 95 2 | EATON CORP                   | PUT                |        |
| 27826B 10 0 | EATON VANCE FL MUNI INCOME T | SH BEN INT         |        |
| 27826D 10 6 | EATON VANCE MI MUNI INCOME T | SH BEN INT         |        |
| 27826E 10 4 | EATON VANCE MA MUNI INCOME T | SH BEN INT         |        |
| 27826F 10 1 | EATON VANCE CA MUNI INCOME T | SH BEN INT         |        |
| 27826G 10 9 | EATON VANCE OH MUNI INCOME T | SH BEN INT         |        |
| 27826S 10 3 | EATON VANCE SR INCOME TR     | SH BEN INT         |        |
| 27826T 10 1 | EATON VANCE PA MUNI INCOME T | SH BEN INT         |        |
| 27826U 10 8 | EATON VANCE MUNI INCOME TRUS | SH BEN INT         |        |
| 27826V 10 6 | EATON VANCE NJ MUNI INCOME T | SH BEN INT         |        |
| 27826W 10 4 | EATON VANCE NY MUNI INCOME T | SH BEN INT         |        |
| 278265 10 3 | * EATON VANCE CORP           | COM NON VTG        |        |
| 278265 90 3 | EATON VANCE CORP             | CALL               |        |
| 278265 95 3 | EATON VANCE CORP             | PUT                |        |
| 27827K 10 9 | EATON VANCE INS MUN BD FD II | COM                |        |
| 27827X 10 1 | EATON VANCE INS MUN BD FD    | COM                |        |
| 27827Y 10 9 | EATON VANCE INS NY MUN BD FD | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 278274 10 5 | EATON VANCE ENHANCED EQ INC   | COM                | ADDED  |
| 278279 10 4 | EATON VANCE FLTING RATE INC   | COM                |        |
| 27828A 10 0 | EATON VANCE INS CA MUN BD FD  | COM                |        |
| 27828C 10 6 | EATON VANCE INS CA MN BD FD   | COM                |        |
| 27828E 10 2 | EATON VANCE INS FL MUN BD FD  | COM                |        |
| 27828G 10 7 | EATON VANCE TAX ADVT DIV INC  | COM                |        |
| 27828H 10 5 | EATON VANCE LTD DUR INCOME F  | COM                |        |
| 27828K 10 8 | EATON VANCE INS MA MUN BD FD  | COM                |        |
| 27828L 10 6 | EATON VANCE INS OH MUN BD FD  | COM                |        |
| 27828M 10 4 | EATON VANCE INS MI MUN BD FD  | COM                |        |
| 27828Q 10 5 | EATON VANCE SR FLTNG RTE TR   | COM                |        |
| 27828R 10 3 | EATON VANCE INS NJ MUN BD FD  | COM                |        |
| 27828S 10 1 | EATON VANCE TX ADV GLBL DIV   | COM                |        |
| 27828T 10 9 | EATON VANCE INS NY MN BD FD   | COM                |        |
| 27828U 10 6 | EATON VANCE TX ADV GLB DIV O  | COM                |        |
| 27828W 10 2 | EATON VANCE INS PA MUN BD FD  | COM                |        |
| 278642 10 3 | * EBAY INC                    | COM                |        |
| 278642 90 3 | EBAY INC                      | CALL               |        |
| 278642 95 3 | EBAY INC                      | PUT                |        |
| 278715 20 6 | EBIX INC                      | COM NEW            |        |
| 278725 10 6 | EBOOKERS PLC                  | SPONSORED ADR      |        |
| 27874N 10 5 | * ECHELON CORP                | COM                |        |
| 27874N 90 5 | ECHELON CORP                  | CALL               |        |
| 27874N 95 5 | ECHELON CORP                  | PUT                |        |
| 278762 AG 4 | ECHOSTAR COMMUNICATIONS NEW   | NOTE 5.750% 5/1    |        |
| 278762 10 9 | * ECHOSTAR COMMUNICATIONS NEW | CL A               |        |
| 278762 90 9 | ECHOSTAR COMMUNICATIONS NEW   | CALL               |        |
| 278762 95 9 | ECHOSTAR COMMUNICATIONS NEW   | PUT                |        |
| 278856 10 9 | * ECLIPSYS CORP               | COM                |        |
| 278856 90 9 | ECLIPSYS CORP                 | CALL               |        |
| 278856 95 9 | ECLIPSYS CORP                 | PUT                |        |
| 278865 10 0 | * ECOLAB INC                  | COM                |        |
| 278865 90 0 | ECOLAB INC                    | CALL               |        |
| 278865 95 0 | ECOLAB INC                    | PUT                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 27887E 10 0 | * ECOLLEGE COM              | COM                |        |
| 27887E 90 0 | ECOLLEGE COM                | CALL               |        |
| 27887E 95 0 | ECOLLEGE COM                | PUT                |        |
| 278878 10 3 | ECOLOGY & ENVIRONMENT INC   | CL A               |        |
| 27922W 10 7 | ECOST COM INC               | COM                |        |
| 279434 10 4 | EDELBROCK CORP              | COM                |        |
| 279445 10 0 | * EDEN BIOSCIENCE CORP      | COM                |        |
| 279445 90 0 | EDEN BIOSCIENCE CORP        | CALL               |        |
| 279445 95 0 | EDEN BIOSCIENCE CORP        | PUT                |        |
| 279765 10 1 | EDGAR ONLINE INC            | COM                |        |
| 279765 13 5 | EDGAR ONLINE INC            | *W EXP 05/25/200   |        |
| 279862 10 6 | * EDGE PETE CORP DEL        | COM                |        |
| 279862 90 6 | EDGE PETE CORP DEL          | CALL               |        |
| 279862 95 6 | EDGE PETE CORP DEL          | PUT                |        |
| 280358 10 2 | * EDGEWATER TECHNOLOGY INC  | COM                |        |
| 280358 90 2 | EDGEWATER TECHNOLOGY INC    | CALL               |        |
| 280358 95 2 | EDGEWATER TECHNOLOGY INC    | PUT                |        |
| 280597 10 5 | EDIETS COM INC              | COM                |        |
| 281020 10 7 | * EDISON INTL               | COM                |        |
| 281020 90 7 | EDISON INTL                 | CALL               |        |
| 281020 95 7 | EDISON INTL                 | PUT                |        |
| 281347 AD 6 | EDO CORP                    | NOTE 5.250% 4/1    |        |
| 281347 10 4 | * EDO CORP                  | COM                |        |
| 281347 90 4 | EDO CORP                    | CALL               |        |
| 281347 95 4 | EDO CORP                    | PUT                |        |
| 28138P 10 0 | * EDUCATE INC               | COM                | ADDED  |
| 28138P 90 0 | EDUCATE INC                 | CALL               | ADDED  |
| 28138P 95 0 | EDUCATE INC                 | PUT                | ADDED  |
| 28139T 10 1 | * EDUCATION MGMT CORP       | COM                |        |
| 28139T 90 1 | EDUCATION MGMT CORP         | CALL               |        |
| 28139T 95 1 | EDUCATION MGMT CORP         | PUT                |        |
| 28140A 10 9 | EDUCATION LENDING GROUP INC | COM                |        |
| 281479 10 5 | EDUCATIONAL DEV CORP        | COM                |        |
| 28176E AB 4 | EDWARDS LIFESCIENCES CORP   | DBCX 3.875% 5/1    |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 28176E 10 8 | * EDWARDS LIFESCIENCES CORP  | COM                |        |
| 28176E 90 8 | EDWARDS LIFESCIENCES CORP    | CALL               |        |
| 28176E 95 8 | EDWARDS LIFESCIENCES CORP    | PUT                |        |
| 281760 10 8 | * EDWARDS AG INC             | COM                |        |
| 281760 90 8 | EDWARDS AG INC               | CALL               |        |
| 281760 95 8 | EDWARDS AG INC               | PUT                |        |
| 28224R 10 1 | * EFUNDS CORP                | COM                |        |
| 28224R 90 1 | EFUNDS CORP                  | CALL               |        |
| 28224R 95 1 | EFUNDS CORP                  | PUT                |        |
| 28225R 10 0 | EGANAGOLDPFEIL HLDGS LTD CAY | ADR NEW            |        |
| 282485 10 1 | EIDOS PLC                    | SPONSORED ADR      |        |
| 282520 10 5 | 1838 BD-DEB TRADING FD       | COM                |        |
| 282914 10 0 | 8X8 INC NEW                  | COM                |        |
| 28336L AC 3 | EL PASO CORP                 | DBCV 2/2           |        |
| 28336L 10 9 | * EL PASO CORP               | COM                |        |
| 28336L 90 9 | EL PASO CORP                 | CALL               |        |
| 28336L 95 9 | EL PASO CORP                 | PUT                |        |
| 283677 85 4 | * EL PASO ELEC CO            | COM NEW            |        |
| 283677 90 4 | EL PASO ELEC CO              | CALL               |        |
| 283677 95 4 | EL PASO ELEC CO              | PUT                |        |
| 283678 20 9 | EL PASO ENERGY CAP TR I      | PFD CV TR SECS     |        |
| 284131 20 8 | * ELAN PLC                   | ADR                |        |
| 284131 90 8 | ELAN PLC                     | CALL               |        |
| 284131 95 8 | ELAN PLC                     | PUT                |        |
| 28473M 10 0 | ELECSYS CORP                 | COM                |        |
| 284868 10 6 | ELECTRIC CITY CORP           | COM                |        |
| 284902 10 3 | ELDORADO GOLD CORP NEW       | COM                |        |
| 285218 10 3 | ELECTRO RENT CORP            | COM                |        |
| 285229 AC 4 | ELECTRO SCIENTIFIC INDS      | NOTE 4.250%12/2    |        |
| 285229 10 0 | * ELECTRO SCIENTIFIC INDS    | COM                |        |
| 285229 90 0 | ELECTRO SCIENTIFIC INDS      | CALL               |        |
| 285229 95 0 | ELECTRO SCIENTIFIC INDS      | PUT                |        |
| 285233 10 2 | ELECTRO-SENSORS INC          | COM                |        |
| 285324 10 9 | * ELECTROGLAS INC            | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 285324 90 9 | ELECTROGLAS INC                | CALL               |        |
| 285324 95 9 | ELECTROGLAS INC                | PUT                |        |
| 285512 10 9 | * ELECTRONIC ARTS INC          | COM                |        |
| 285512 90 9 | ELECTRONIC ARTS INC            | CALL               |        |
| 285512 95 9 | ELECTRONIC ARTS INC            | PUT                |        |
| 285562 50 0 | ELECTRONIC CLEARING HOUSE IN   | COM PAR.01 NEW     |        |
| 285661 AB 0 | ELECTRONIC DATA SYS NEW        | NOTE 10/1          |        |
| 285661 AF 1 | ELECTRONIC DATA SYS NEW        | NOTE 3.875% 7/1    |        |
| 285661 10 4 | * ELECTRONIC DATA SYS NEW      | COM                |        |
| 285661 90 4 | ELECTRONIC DATA SYS NEW        | CALL               |        |
| 285661 95 4 | ELECTRONIC DATA SYS NEW        | PUT                |        |
| 286045 10 9 | * ELECTRONICS BOUTIQUE HLDGS C | COM                |        |
| 286045 90 9 | ELECTRONICS BOUTIQUE HLDGS C   | CALL               |        |
| 286045 95 9 | ELECTRONICS BOUTIQUE HLDGS C   | PUT                |        |
| 286082 AA 0 | ELECTRONICS FOR IMAGING INC    | DBCVC 1.500% 6/0   |        |
| 286082 10 2 | * ELECTRONICS FOR IMAGING INC  | COM                |        |
| 286082 90 2 | ELECTRONICS FOR IMAGING INC    | CALL               |        |
| 286082 95 2 | ELECTRONICS FOR IMAGING INC    | PUT                |        |
| 286155 10 6 | ELECTROSPACE CORP              | COM                |        |
| 28659T 20 0 | ELITE PHARMACEUTICALS INC      | CL A NEW           |        |
| 286590 20 3 | ELINEAR INC                    | COM NEW            |        |
| 28660G 10 6 | * ELIZABETH ARDEN INC          | COM                |        |
| 28660G 90 6 | ELIZABETH ARDEN INC            | CALL               |        |
| 28660G 95 6 | ELIZABETH ARDEN INC            | PUT                |        |
| 287456 10 7 | * ELKCORP                      | COM                |        |
| 287456 90 7 | ELKCORP                        | CALL               |        |
| 287456 95 7 | ELKCORP                        | PUT                |        |
| 288853 10 4 | ELLIS PERRY INTL INC           | COM                |        |
| 289074 10 6 | ELLSWORTH CONV GROWTH & INCO   | COM                |        |
| 289393 10 0 | ELMERS RESTAURANT INC          | COM                |        |
| 289660 10 2 | ELMIRA SVGS BK FSB N Y         | COM                |        |
| 290138 20 5 | ELONG INC                      | SPONSORED ADR      | ADDED  |
| 290151 30 7 | ELOYALTY CORP                  | COM NEW            |        |
| 290160 10 0 | ELRON ELECTR INDS LTD          | ORD                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 29076N 10 7 | EMAGIN CORP                    | COM                |        |
| 290787 10 0 | * EMBARCADERO TECHNOLOGIES INC | COM                |        |
| 290787 90 0 | EMBARCADERO TECHNOLOGIES INC   | CALL               |        |
| 290787 95 0 | EMBARCADERO TECHNOLOGIES INC   | PUT                |        |
| 29081M 10 2 | * EMBRAER-EMPRESA BRASILEIRA D | SP ADR PFD SHS     |        |
| 29081M 90 2 | EMBRAER-EMPRESA BRASILEIRA D   | CALL               |        |
| 29081M 95 2 | EMBRAER-EMPRESA BRASILEIRA D   | PUT                |        |
| 29081N 20 9 | EMBRATEL PARTICIPACOES S A     | SP ADR PFD NEW     |        |
| 29081P 10 5 | EMBOTELLADORA ANDINA S A       | SPONSORED ADR      |        |
| 29081P 20 4 | EMBOTELLADORA ANDINA S A       | SPON ADR A         |        |
| 29081P 30 3 | EMBOTELLADORA ANDINA S A       | SPON ADR B         |        |
| 290817 10 5 | EMBREX INC                     | COM                |        |
| 29084Q 10 0 | * EMCOR GROUP INC              | COM                |        |
| 29084Q 90 0 | EMCOR GROUP INC                | CALL               |        |
| 29084Q 95 0 | EMCOR GROUP INC                | PUT                |        |
| 290846 AB 0 | EMCORE CORP                    | NOTE 5.000% 5/1    |        |
| 290846 10 4 | * EMCORE CORP                  | COM                |        |
| 290846 90 4 | EMCORE CORP                    | CALL               |        |
| 290846 95 4 | EMCORE CORP                    | PUT                |        |
| 29088W 10 3 | * EMERGE INTERACTIVE INC       | CL A               |        |
| 29088W 90 3 | EMERGE INTERACTIVE INC         | CALL               |        |
| 29088W 95 3 | EMERGE INTERACTIVE INC         | PUT                |        |
| 290890 10 2 | EMERGING MKTS TELECOMNC FD N   | COM                |        |
| 291005 10 6 | EMERITUS CORP                  | COM                |        |
| 291011 10 4 | * EMERSON ELEC CO              | COM                |        |
| 291011 90 4 | EMERSON ELEC CO                | CALL               |        |
| 291011 95 4 | EMERSON ELEC CO                | PUT                |        |
| 291087 20 3 | EMERSON RADIO CORP             | COM NEW            |        |
| 291345 10 6 | * EMISPHERE TECHNOLOGIES INC   | COM                |        |
| 291345 90 6 | EMISPHERE TECHNOLOGIES INC     | CALL               |        |
| 291345 95 6 | EMISPHERE TECHNOLOGIES INC     | PUT                |        |
| 291525 10 3 | * EMMIS COMMUNICATIONS CORP    | CL A               |        |
| 291525 90 3 | EMMIS COMMUNICATIONS CORP      | CALL               |        |
| 291525 95 3 | EMMIS COMMUNICATIONS CORP      | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 291525 20 2 | EMMIS COMMUNICATIONS CORP      | PFD CV SER A       |        |
| 291641 10 8 | EMPIRE DIST ELEC CO            | COM                |        |
| 291658 10 2 | EMPIRE FINL HLDG CO            | COM                |        |
| 292052 10 7 | EMPIRE RESORTS INC             | COM                |        |
| 29206E 10 0 | EMPIRE RES INC DEL             | COM                |        |
| 29244T 10 1 | EMPRESA NACIONAL DE ELCTRCID   | SPONSORED ADR      |        |
| 292448 10 7 | EMPRESAS ICA SOCIEDAD CONTRL   | SPONSORED ADR      |        |
| 29247F 10 8 | EN POINTE TECHNOLOGIES INC     | COM                |        |
| 292475 AB 6 | EMULEX CORP                    | NOTE 1.750% 2/0    |        |
| 292475 AD 2 | EMULEX CORP                    | NOTE 0.250% 12/1   |        |
| 292475 20 9 | * EMULEX CORP                  | COM NEW            |        |
| 292475 90 9 | EMULEX CORP                    | CALL               |        |
| 292475 95 9 | EMULEX CORP                    | PUT                |        |
| 29250N 10 5 | * ENBRIDGE INC                 | COM                |        |
| 29250N 90 5 | ENBRIDGE INC                   | CALL               |        |
| 29250N 95 5 | ENBRIDGE INC                   | PUT                |        |
| 29250R 10 6 | ENBRIDGE ENERGY PARTNERS L P   | COM                |        |
| 29250X 10 3 | ENBRIDGE ENERGY MANAGEMENT L   | SHS UNITS LLI      |        |
| 292505 10 4 | * ENCANA CORP                  | COM                |        |
| 292505 90 4 | ENCANA CORP                    | CALL               |        |
| 292505 95 4 | ENCANA CORP                    | PUT                |        |
| 29254Q 10 4 | ENCISION INC                   | COM                |        |
| 29255W 10 0 | ENCORE ACQUISITION CO          | COM                |        |
| 292554 10 2 | ENCORE CAP GROUP INC           | COM                |        |
| 29256E 10 9 | ENCORE MED CORP                | COM                |        |
| 29256X 10 7 | * ENCYSIVE PHARMACEUTICALS INC | COM                |        |
| 29256X 90 7 | ENCYSIVE PHARMACEUTICALS INC   | CALL               |        |
| 29256X 95 7 | ENCYSIVE PHARMACEUTICALS INC   | PUT                |        |
| 292562 10 5 | * ENCORE WIRE CORP             | COM                |        |
| 292562 90 5 | ENCORE WIRE CORP               | CALL               |        |
| 292562 95 5 | ENCORE WIRE CORP               | PUT                |        |
| 29258N 10 7 | * ENDESA S A                   | SPONSORED ADR      |        |
| 29258N 90 7 | ENDESA S A                     | CALL               |        |
| 29258N 95 7 | ENDESA S A                     | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 29259G 10 1 | ENDEAVOUR INTL CORP            | COM                |        |
| 29264A 20 6 | ENDWAVE CORP                   | COM NEW            |        |
| 29264F 20 5 | * ENDO PHARMACEUTICALS HLDGS I | COM                |        |
| 29264F 90 5 | ENDO PHARMACEUTICALS HLDGS I   | CALL               |        |
| 29264F 95 5 | ENDO PHARMACEUTICALS HLDGS I   | PUT                |        |
| 29265N 10 8 | * ENERGEN CORP                 | COM                |        |
| 29265N 90 8 | ENERGEN CORP                   | CALL               |        |
| 29265N 95 8 | ENERGEN CORP                   | PUT                |        |
| 29265W 10 8 | ENEL SOCIETA PER AZIONI        | ADR                |        |
| 292659 10 9 | * ENERGY CONVERSION DEVICES IN | COM                |        |
| 292659 90 9 | ENERGY CONVERSION DEVICES IN   | CALL               |        |
| 292659 95 9 | ENERGY CONVERSION DEVICES IN   | PUT                |        |
| 29266M 10 9 | * ENERGY EAST CORP             | COM                |        |
| 29266M 90 9 | ENERGY EAST CORP               | CALL               |        |
| 29266M 95 9 | ENERGY EAST CORP               | PUT                |        |
| 29266R 10 8 | * ENERGIZER HLDGS INC          | COM                |        |
| 29266R 90 8 | ENERGIZER HLDGS INC            | CALL               |        |
| 29266R 95 8 | ENERGIZER HLDGS INC            | PUT                |        |
| 29266S 10 6 | ENDOLOGIX INC                  | COM                |        |
| 292697 10 9 | ENERGY INCOME & GROWTH FD      | COM                |        |
| 29270U 10 5 | ENERGY PARTNERS LTD            | COM                |        |
| 29273R 10 9 | ENERGY TRANSFER PRTRNS L P     | UNIT LTD PARTN     |        |
| 29274A 10 5 | ENERGY WEST INC                | COM                |        |
| 29274D 60 4 | * ENERPLUS RES FD              | UNIT TR G NEW      |        |
| 29274D 90 4 | ENERPLUS RES FD                | CALL               |        |
| 29274D 95 4 | ENERPLUS RES FD                | PUT                |        |
| 29274F 10 4 | * ENERSIS S A                  | SPONSORED ADR      |        |
| 29274F 90 4 | ENERSIS S A                    | CALL               |        |
| 29274F 95 4 | ENERSIS S A                    | PUT                |        |
| 29275G 10 1 | ENERNORTH INDS INC             | COM                |        |
| 29275Y 10 2 | ENERSYS                        | COM                |        |
| 292845 10 4 | * ENGELHARD CORP               | COM                |        |
| 292845 90 4 | ENGELHARD CORP                 | CALL               |        |
| 292845 95 4 | ENGELHARD CORP                 | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 292851 10 2 | ENGEX INC                      | COM                |        |
| 292866 10 0 | * ENGINEERED SUPPORT SYS INC   | COM                |        |
| 292866 90 0 | ENGINEERED SUPPORT SYS INC     | CALL               |        |
| 292866 95 0 | ENGINEERED SUPPORT SYS INC     | PUT                |        |
| 292962 10 7 | ENDOCARDIAL SOLUTIONS INC      | COM                |        |
| 292970 10 0 | ENERGYSOUTH INC                | COM                |        |
| 292973 10 4 | * ENESCO GROUP INC             | COM                |        |
| 292973 90 4 | ENESCO GROUP INC               | CALL               |        |
| 292973 95 4 | ENESCO GROUP INC               | PUT                |        |
| 293306 10 6 | ENGLOBAL CORP                  | COM                |        |
| 293389 10 2 | ENNIS INC                      | COM                |        |
| 293491 10 6 | ENODIS PLC                     | SPONSORED ADR      |        |
| 29355X 10 7 | ENPRO INDS INC                 | COM                |        |
| 29355Y 10 5 | ENPATH MEDICAL INC             | COM                |        |
| 29358R 10 7 | ENSTAR GROUP INC GA            | COM                |        |
| 29362U 10 4 | * ENTEGRIS INC                 | COM                |        |
| 29362U 90 4 | ENTEGRIS INC                   | CALL               |        |
| 29362U 95 4 | ENTEGRIS INC                   | PUT                |        |
| 293637 10 4 | * ENTERASYS NETWORKS INC       | COM                |        |
| 293637 90 4 | ENTERASYS NETWORKS INC         | CALL               |        |
| 293637 95 4 | ENTERASYS NETWORKS INC         | PUT                |        |
| 293639 10 0 | * ENTERCOM COMMUNICATIONS CORP | CL A               |        |
| 293639 90 0 | ENTERCOM COMMUNICATIONS CORP   | CALL               |        |
| 293639 95 0 | ENTERCOM COMMUNICATIONS CORP   | PUT                |        |
| 29364G 10 3 | * ENTERGY CORP NEW             | COM                |        |
| 29364G 90 3 | ENTERGY CORP NEW               | CALL               |        |
| 29364G 95 3 | ENTERGY CORP NEW               | PUT                |        |
| 293792 10 7 | * ENTERPRISE PRODS PARTNERS L  | COM                |        |
| 293792 90 7 | ENTERPRISE PRODS PARTNERS L    | CALL               |        |
| 293792 95 7 | ENTERPRISE PRODS PARTNERS L    | PUT                |        |
| 29380T 10 5 | ENTERTAINMENT PPTYS TR         | COM SH BEN INT     |        |
| 29381P 10 2 | * ENTERRA ENERGY TR            | TR UNIT            |        |
| 29381P 90 2 | ENTERRA ENERGY TR              | CALL               |        |
| 29381P 95 2 | ENTERRA ENERGY TR              | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 29382F 10 3 | * ENTREMED INC                 | COM                |         |
| 29382F 90 3 | ENTREMED INC                   | CALL               |         |
| 29382F 95 3 | ENTREMED INC                   | PUT                |         |
| 29382R 10 7 | * ENTRAVISION COMMUNICATIONS C | CL A               |         |
| 29382R 90 7 | ENTRAVISION COMMUNICATIONS C   | CALL               |         |
| 29382R 95 7 | ENTRAVISION COMMUNICATIONS C   | PUT                |         |
| 293848 10 7 | * ENTRUST INC                  | COM                |         |
| 293848 90 7 | ENTRUST INC                    | CALL               |         |
| 293848 95 7 | ENTRUST INC                    | PUT                |         |
| 293850 10 3 | ENTRX CORP                     | COM                |         |
| 293904 AB 4 | ENZON PHARMACEUTICALS INC      | NOTE 4.500% 7/0    |         |
| 293904 10 8 | * ENZON PHARMACEUTICALS INC    | COM                |         |
| 293904 90 8 | ENZON PHARMACEUTICALS INC      | CALL               |         |
| 293904 95 8 | ENZON PHARMACEUTICALS INC      | PUT                |         |
| 293986 10 5 | ENVOY COMMUNICATIONS GROUP I   | COM                |         |
| 294092 10 1 | ENVIRONMENTAL TECTONICS CORP   | COM                |         |
| 29410P 10 7 | EPCOS AG                       | ADR                |         |
| 294100 10 2 | * ENZO BIOCHEM INC             | COM                |         |
| 294100 90 2 | ENZO BIOCHEM INC               | CALL               |         |
| 294100 95 2 | ENZO BIOCHEM INC               | PUT                |         |
| 29412E 10 0 | * EON LABS INC                 | COM                |         |
| 29412E 90 0 | EON LABS INC                   | CALL               |         |
| 29412E 95 0 | EON LABS INC                   | PUT                |         |
| 29425Y 10 1 | EPIMMUNE INC                   | COM                |         |
| 294250 10 5 | EPIC BANCORP                   | COM                |         |
| 29426L 10 8 | * EPICOR SOFTWARE CORP         | COM                |         |
| 29426L 90 8 | EPICOR SOFTWARE CORP           | CALL               |         |
| 29426L 95 8 | EPICOR SOFTWARE CORP           | PUT                |         |
| 294268 10 7 | EPLUS INC                      | COM                |         |
| 294273 10 7 | EPOCH BIOSCIENCES INC          | COM                |         |
| 294409 10 7 | * EQUANT N V                   | NY REG SHS         |         |
| 294409 90 7 | EQUANT N V                     | CALL               |         |
| 294409 95 7 | EQUANT N V                     | PUT                |         |
| 29442R 10 5 | EQUIDYNE CORP                  | COM                | DELETED |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 294429 10 5 | * EQUIFAX INC                  | COM                |        |
| 294429 90 5 | EQUIFAX INC                    | CALL               |        |
| 294429 95 5 | EQUIFAX INC                    | PUT                |        |
| 29444U AE 6 | EQUINIX INC                    | DBCX 2.500% 2/1    |        |
| 29444U 50 2 | EQUINIX INC                    | COM NEW            |        |
| 294549 10 0 | * EQUITABLE RES INC            | COM                |        |
| 294549 90 0 | EQUITABLE RES INC              | CALL               |        |
| 294549 95 0 | EQUITABLE RES INC              | PUT                |        |
| 294592 30 8 | EQUITEX INC                    | COM PAR \$0.02     |        |
| 294700 70 3 | EQUITY INCOME FD               | UT 1 EX SR-ATT     |        |
| 294703 10 3 | * EQUITY INNS INC              | COM                |        |
| 294703 90 3 | EQUITY INNS INC                | CALL               |        |
| 294703 95 3 | EQUITY INNS INC                | PUT                |        |
| 29472R 10 8 | EQUITY LIFESTYLE PPTYS INC     | COM                | ADDED  |
| 294741 10 3 | * EQUITY OFFICE PROPERTIES TRU | COM                |        |
| 294741 90 3 | EQUITY OFFICE PROPERTIES TRU   | CALL               |        |
| 294741 95 3 | EQUITY OFFICE PROPERTIES TRU   | PUT                |        |
| 294741 50 9 | EQUITY OFFICE PROPERTIES TRU   | PFD CV B 5.25%     |        |
| 294752 10 0 | EQUITY ONE                     | COM                |        |
| 29476L 10 7 | * EQUITY RESIDENTIAL           | SH BEN INT         |        |
| 29476L 90 7 | EQUITY RESIDENTIAL             | CALL               |        |
| 29476L 95 7 | EQUITY RESIDENTIAL             | PUT                |        |
| 29476L 84 2 | EQUITY RESIDENTIAL             | PFD CV H \$1.75    |        |
| 29476L 88 3 | EQUITY RESIDENTIAL             | PFD CONV E 7%      |        |
| 294766 10 0 | EQUUS II INC                   | COM                |        |
| 29481V 10 8 | * ERESEARCHTECHNOLOGY INC      | COM                |        |
| 29481V 90 8 | ERESEARCHTECHNOLOGY INC        | CALL               |        |
| 29481V 95 8 | ERESEARCHTECHNOLOGY INC        | PUT                |        |
| 294821 60 8 | * ERICSSON L M TEL CO          | ADR B SEK 10       |        |
| 294821 90 8 | ERICSSON L M TEL CO            | CALL               |        |
| 294821 95 8 | ERICSSON L M TEL CO            | PUT                |        |
| 29530P 10 2 | ERIE INDY CO                   | CL A               |        |
| 296056 10 4 | ESCALADE INC                   | COM                |        |
| 296074 30 5 | ESCALON MED CORP               | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 296315 10 4 | * ESCO TECHNOLOGIES INC        | COM                |         |
| 296315 90 4 | ESCO TECHNOLOGIES INC          | CALL               |         |
| 296315 95 4 | ESCO TECHNOLOGIES INC          | PUT                |         |
| 296643 10 9 | * ESPEED INC                   | CL A               |         |
| 296643 90 9 | ESPEED INC                     | CALL               |         |
| 296643 95 9 | ESPEED INC                     | PUT                |         |
| 29665F 20 0 | * ESPIRITO SANTO FINL GROUP SA | SPONSORED ADR      |         |
| 29665F 90 0 | ESPIRITO SANTO FINL GROUP SA   | CALL               |         |
| 29665F 95 0 | ESPIRITO SANTO FINL GROUP SA   | PUT                |         |
| 296650 10 4 | ESPEY MFG & ELECTRS CORP       | COM                |         |
| 296744 10 5 | ESSEX CORP                     | COM                |         |
| 297178 10 5 | ESSEX PPTY TR INC              | COM                |         |
| 297425 10 0 | * ESTERLINE TECHNOLOGIES CORP  | COM                |         |
| 297425 90 0 | ESTERLINE TECHNOLOGIES CORP    | CALL               |         |
| 297425 95 0 | ESTERLINE TECHNOLOGIES CORP    | PUT                |         |
| 29759W 10 1 | ETABLISSEMENTS DELHAIZE FRER   | SPONSORED ADR      |         |
| 297602 10 4 | * ETHAN ALLEN INTERIORS INC    | COM                |         |
| 297602 90 4 | ETHAN ALLEN INTERIORS INC      | CALL               |         |
| 297602 95 4 | ETHAN ALLEN INTERIORS INC      | PUT                |         |
| 298716 10 1 | EUROBANCSHARES INC             | COM                |         |
| 298736 10 9 | * EURONET WORLDWIDE INC        | COM                |         |
| 298736 90 9 | EURONET WORLDWIDE INC          | CALL               |         |
| 298736 95 9 | EURONET WORLDWIDE INC          | PUT                |         |
| 29874M 10 3 | EUROPE FD INC                  | COM                |         |
| 29875G 10 5 | * EUROPE 2001 HOLDRS TR        | DEPOSITRY RCPT     |         |
| 29875G 90 5 | EUROPE 2001 HOLDRS TR          | CALL               |         |
| 29875G 95 5 | EUROPE 2001 HOLDRS TR          | PUT                |         |
| 29879R 20 6 | EUROTRUST A/S                  | SPONS ADR NEW      |         |
| 298801 40 8 | EUROWEB INTL CORP              | COM NEW            |         |
| 299096 AA 5 | EVANS & SUTHERLAND COMPUTER    | SDCV 6.000% 3/0    | DELETED |
| 299096 10 7 | * EVANS & SUTHERLAND COMPUTER  | COM                |         |
| 299096 90 7 | EVANS & SUTHERLAND COMPUTER    | CALL               |         |
| 299096 95 7 | EVANS & SUTHERLAND COMPUTER    | PUT                |         |
| 29911Q 20 8 | EVANS BANCORP INC              | COM NEW            |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 299900 AB 6 | EVERGREEN RES INC              | NOTE 4.750%12/1    |         |
| 299900 30 8 | * EVERGREEN RES INC            | COM NO PAR         | DELETED |
| 299900 90 8 | EVERGREEN RES INC              | CALL               | DELETED |
| 299900 95 8 | EVERGREEN RES INC              | PUT                | DELETED |
| 30023Y 10 5 | EVERGREEN INCOME ADVANTAGE F   | COM SHS            |         |
| 30024Y 10 4 | EVERGREEN MANAGED INCOME FD    | COM SHS            |         |
| 30033R 10 8 | EVERGREEN SOLAR INC            | COM                |         |
| 30034Q 10 9 | EVERGREEN UTLS & HIGH INCM F   | COM                |         |
| 300355 10 4 | EVERLAST WORLDWIDE INC         | COM                |         |
| 300412 10 3 | EVERTRUST FINL GROUP INC       | COM                | DELETED |
| 30049R 10 0 | EVOLVING SYS INC               | COM                |         |
| 30063P 10 5 | * EXACT SCIENCES CORP          | COM                |         |
| 30063P 90 5 | EXACT SCIENCES CORP            | CALL               |         |
| 30063P 95 5 | EXACT SCIENCES CORP            | PUT                |         |
| 30064E 10 9 | EXACTECH INC                   | COM                |         |
| 300645 10 8 | * EXAR CORP                    | COM                |         |
| 300645 90 8 | EXAR CORP                      | CALL               |         |
| 300645 95 8 | EXAR CORP                      | PUT                |         |
| 30067T 10 3 | * EXCEL TECHNOLOGY INC         | COM                |         |
| 30067T 90 3 | EXCEL TECHNOLOGY INC           | CALL               |         |
| 30067T 95 3 | EXCEL TECHNOLOGY INC           | PUT                |         |
| 300684 10 7 | EXCELLIGENCE LEARNING CORP     | COM                |         |
| 301309 10 0 | EXCHANGE NATL BANCSHARES INC   | COM                |         |
| 30161N 10 1 | * EXELON CORP                  | COM                |         |
| 30161N 90 1 | EXELON CORP                    | CALL               |         |
| 30161N 95 1 | EXELON CORP                    | PUT                |         |
| 30161Q 10 4 | * EXELIXIS INC                 | COM                |         |
| 30161Q 90 4 | EXELIXIS INC                   | CALL               |         |
| 30161Q 95 4 | EXELIXIS INC                   | PUT                |         |
| 301610 10 1 | EXEGENICS INC                  | COM                | DELETED |
| 301973 10 3 | EXTENDED SYSTEMS INC           | COM                |         |
| 302043 10 4 | * EXFO ELECTRO OPTICAL ENGR IN | SUB VTG SHS        |         |
| 302043 90 4 | EXFO ELECTRO OPTICAL ENGR IN   | CALL               |         |
| 302043 95 4 | EXFO ELECTRO OPTICAL ENGR IN   | PUT                |         |



| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 302051 12 3 | EXIDE TECHNOLOGIES            | *W EXP 99/99/999   |         |
| 302051 20 6 | EXIDE TECHNOLOGIES            | COM NEW            |         |
| 302130 10 9 | * EXPEDITORS INTL WASH INC    | COM                |         |
| 302130 90 9 | EXPEDITORS INTL WASH INC      | CALL               |         |
| 302130 95 9 | EXPEDITORS INTL WASH INC      | PUT                |         |
| 302133 20 2 | EXPLORATION CO                | COM NEW            |         |
| 30214U 10 2 | EXPONENT INC                  | COM                |         |
| 30218U AB 4 | EXPRESSJET HOLDINGS INC       | NOTE 4.250% 8/0    |         |
| 30218U 10 8 | * EXPRESSJET HOLDINGS INC     | CL A               |         |
| 30218U 90 8 | EXPRESSJET HOLDINGS INC       | CALL               |         |
| 30218U 95 8 | EXPRESSJET HOLDINGS INC       | PUT                |         |
| 302182 10 0 | * EXPRESS SCRIPTS INC         | COM                |         |
| 302182 90 0 | EXPRESS SCRIPTS INC           | CALL               |         |
| 302182 95 0 | EXPRESS SCRIPTS INC           | PUT                |         |
| 30224T 87 1 | EXTENDICARE INC CDA           | SUB VTG SH         |         |
| 30225T 10 2 | EXTRA SPACE STORAGE INC       | COM                |         |
| 30226D AB 2 | EXTREME NETWORKS INC          | NOTE 3.500% 12/0   |         |
| 30226D 10 6 | * EXTREME NETWORKS INC        | COM                |         |
| 30226D 90 6 | EXTREME NETWORKS INC          | CALL               |         |
| 30226D 95 6 | EXTREME NETWORKS INC          | PUT                |         |
| 302284 AB 0 | EXULT INC DEL                 | NOTE 2.500% 10/0   | ADDED   |
| 302284 10 4 | * EXULT INC DEL               | COM                | DELETED |
| 302284 90 4 | EXULT INC DEL                 | CALL               | DELETED |
| 302284 95 4 | EXULT INC DEL                 | PUT                | DELETED |
| 302297 10 6 | * EYETECH PHARMACEUTICALS INC | COM                |         |
| 302297 90 6 | EYETECH PHARMACEUTICALS INC   | CALL               |         |
| 302297 95 6 | EYETECH PHARMACEUTICALS INC   | PUT                |         |
| 302301 10 6 | EZCORP INC                    | CL A NON VTG       |         |
| 30231G 10 2 | * EXXON MOBIL CORP            | COM                |         |
| 30231G 90 2 | EXXON MOBIL CORP              | CALL               |         |
| 30231G 95 2 | EXXON MOBIL CORP              | PUT                |         |
| 30239F 10 6 | FBL FINL GROUP INC            | CL A               |         |
| 30241L AB 5 | FEI CO                        | NOTE 5.500% 8/1    |         |
| 30241L AD 1 | FEI CO                        | NOTE 6/1           |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 144

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>          | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-----------------------------|---------------------------|---------------|
| 30241L 10 9     | * FEI CO                    | COM                       |               |
| 30241L 90 9     | FEI CO                      | CALL                      |               |
| 30241L 95 9     | FEI CO                      | PUT                       |               |
| 30242L 10 8     | FFW CORP                    | COM                       |               |
| 30242W 10 4     | FFLC BANCORP INC            | COM                       |               |
| 30243C 10 7     | FFD FINL CORP               | COM                       |               |
| 302445 AB 7     | FLIR SYS INC                | NOTE 3.000% 6/0           |               |
| 302445 10 1     | * FLIR SYS INC              | COM                       |               |
| 302445 90 1     | FLIR SYS INC                | CALL                      |               |
| 302445 95 1     | FLIR SYS INC                | PUT                       |               |
| 30249U 10 1     | * FMC TECHNOLOGIES INC      | COM                       |               |
| 30249U 90 1     | FMC TECHNOLOGIES INC        | CALL                      |               |
| 30249U 95 1     | FMC TECHNOLOGIES INC        | PUT                       |               |
| 302491 30 3     | * F M C CORP                | COM NEW                   |               |
| 302491 90 3     | F M C CORP                  | CALL                      |               |
| 302491 95 3     | F M C CORP                  | PUT                       |               |
| 302509 10 4     | FMS FINL CORP               | COM                       |               |
| 302519 10 3     | F N B CORP N C              | COM                       |               |
| 302520 10 1     | FNB CORP PA                 | COM                       |               |
| 302526 10 8     | FNB FINANCIAL SERVICES CORP | COM                       |               |
| 30253R 10 1     | FNX MNG CO INC              | COM                       |               |
| 302563 10 1     | FPIC INS GROUP INC          | COM                       |               |
| 302571 10 4     | * FPL GROUP INC             | COM                       |               |
| 302571 90 4     | FPL GROUP INC               | CALL                      |               |
| 302571 95 4     | FPL GROUP INC               | PUT                       |               |
| 30262K 10 5     | FSF FINL CORP               | COM                       | DELETED       |
| 302633 10 2     | * FSI INTL INC              | COM                       |               |
| 302633 90 2     | FSI INTL INC                | CALL                      |               |
| 302633 95 2     | FSI INTL INC                | PUT                       |               |
| 302695 10 1     | * FX ENERGY INC             | COM                       |               |
| 302695 90 1     | FX ENERGY INC               | CALL                      |               |
| 302695 95 1     | FX ENERGY INC               | PUT                       |               |
| 302747 10 0     | FAB INDS INC                | COM                       |               |
| 302930 10 2     | F N B CORP VA               | COM                       |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 302941 10 9 | * FTI CONSULTING INC           | COM                |         |
| 302941 90 9 | FTI CONSULTING INC             | CALL               |         |
| 302941 95 9 | FTI CONSULTING INC             | PUT                |         |
| 303051 10 6 | FACTORY CARD OUTLET & PARTY    | COM                |         |
| 303075 10 5 | * FACTSET RESH SYS INC         | COM                |         |
| 303075 90 5 | FACTSET RESH SYS INC           | CALL               |         |
| 303075 95 5 | FACTSET RESH SYS INC           | PUT                |         |
| 303250 AB 0 | FAIR ISAAC CORP                | NOTE 1.500% 8/1    |         |
| 303250 10 4 | * FAIR ISAAC CORP              | COM                |         |
| 303250 90 4 | FAIR ISAAC CORP                | CALL               |         |
| 303250 95 4 | FAIR ISAAC CORP                | PUT                |         |
| 303698 10 4 | * FAIRCHILD CORP               | CL A               |         |
| 303698 90 4 | FAIRCHILD CORP                 | CALL               |         |
| 303698 95 4 | FAIRCHILD CORP                 | PUT                |         |
| 303726 10 3 | * FAIRCHILD SEMICONDUCTOR INTL | COM                |         |
| 303726 90 3 | FAIRCHILD SEMICONDUCTOR INTL   | CALL               |         |
| 303726 95 3 | FAIRCHILD SEMICONDUCTOR INTL   | PUT                |         |
| 303727 AJ 0 | FAIRCHILD SEMICONDUCTOR CORP   | NOTE 5.000% 11/0   |         |
| 303901 AL 6 | FAIRFAX FINL HLDGS LTD         | DBCV 5.000% 7/1    |         |
| 303901 10 2 | * FAIRFAX FINL HLDGS LTD       | SUB VTG            |         |
| 303901 90 2 | FAIRFAX FINL HLDGS LTD         | CALL               |         |
| 303901 95 2 | FAIRFAX FINL HLDGS LTD         | PUT                |         |
| 305204 AB 5 | FAIRMONT HOTELS RESORTS INC    | NOTE 3.750% 12/0   |         |
| 305204 10 9 | * FAIRMONT HOTELS RESORTS INC  | COM                |         |
| 305204 90 9 | FAIRMONT HOTELS RESORTS INC    | CALL               |         |
| 305204 95 9 | FAIRMONT HOTELS RESORTS INC    | PUT                |         |
| 306032 10 3 | FALCON FINL INVT TR            | COM                |         |
| 306075 10 2 | FALCON PRODS INC               | COM                | DELETED |
| 306137 10 0 | * FALCONSTOR SOFTWARE INC      | COM                |         |
| 306137 90 0 | FALCONSTOR SOFTWARE INC        | CALL               |         |
| 306137 95 0 | FALCONSTOR SOFTWARE INC        | PUT                |         |
| 307000 10 9 | * FAMILY DLR STORES INC        | COM                |         |
| 307000 90 9 | FAMILY DLR STORES INC          | CALL               |         |
| 307000 95 9 | FAMILY DLR STORES INC          | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 307068 10 6 | FAMOUS DAVES AMER INC          | COM                |        |
| 30744P 10 2 | FARGO ELECTRONICS INC          | COM                |        |
| 307675 10 8 | FARMER BROS CO                 | COM                |        |
| 309562 10 6 | FARMERS CAP BK CORP            | COM                |        |
| 311565 30 3 | FARMSTEAD TEL GROUP INC        | COM NEW            |        |
| 311642 10 2 | * FARO TECHNOLOGIES INC        | COM                |        |
| 311642 90 2 | FARO TECHNOLOGIES INC          | CALL               |        |
| 311642 95 2 | FARO TECHNOLOGIES INC          | PUT                |        |
| 311900 10 4 | * FASTENAL CO                  | COM                |        |
| 311900 90 4 | FASTENAL CO                    | CALL               |        |
| 311900 95 4 | FASTENAL CO                    | PUT                |        |
| 312059 10 8 | FAUQUIER BANKSHARES INC VA     | COM                |        |
| 313054 10 8 | FEATHERLITE INC                | COM                |        |
| 313135 50 1 | FEDDERS CORP                   | COM NEW            |        |
| 313148 10 8 | FEDERAL AGRIC MTG CORP         | CL A               |        |
| 313148 30 6 | * FEDERAL AGRIC MTG CORP       | CL C               |        |
| 313148 90 6 | FEDERAL AGRIC MTG CORP         | CALL               |        |
| 313148 95 6 | FEDERAL AGRIC MTG CORP         | PUT                |        |
| 313400 30 1 | * FEDERAL HOME LN MTG CORP     | COM                |        |
| 313400 90 1 | FEDERAL HOME LN MTG CORP       | CALL               |        |
| 313400 95 1 | FEDERAL HOME LN MTG CORP       | PUT                |        |
| 313586 10 9 | * FEDERAL NATL MTG ASSN        | COM                |        |
| 313586 90 9 | FEDERAL NATL MTG ASSN          | CALL               |        |
| 313586 95 9 | FEDERAL NATL MTG ASSN          | PUT                |        |
| 313747 20 6 | FEDERAL REALTY INVT TR         | SH BEN INT NEW     |        |
| 313819 10 4 | FEDERAL SCREW WKS              | COM                |        |
| 313855 10 8 | * FEDERAL SIGNAL CORP          | COM                |        |
| 313855 90 8 | FEDERAL SIGNAL CORP            | CALL               |        |
| 313855 95 8 | FEDERAL SIGNAL CORP            | PUT                |        |
| 314012 10 5 | FEDERAL TR CORP                | COM                |        |
| 31410H 10 1 | * FEDERATED DEPT STORES INC DE | COM                |        |
| 31410H 90 1 | FEDERATED DEPT STORES INC DE   | CALL               |        |
| 31410H 95 1 | FEDERATED DEPT STORES INC DE   | PUT                |        |
| 314211 10 3 | * FEDERATED INVS INC PA        | CL B               |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 314211 90 3 | FEDERATED INVS INC PA       | CALL               |        |
| 314211 95 3 | FEDERATED INVS INC PA       | PUT                |        |
| 31423M 10 5 | FEDERATED PREM INTR MUN INC | COM                |        |
| 31423P 10 8 | FEDERATED PREM MUN INC FD   | COM                |        |
| 31428X 10 6 | * FEDEX CORP                | COM                |        |
| 31428X 90 6 | FEDEX CORP                  | CALL               |        |
| 31428X 95 6 | FEDEX CORP                  | PUT                |        |
| 31430F 10 1 | * FELCOR LODGING TR INC     | COM                |        |
| 31430F 90 1 | FELCOR LODGING TR INC       | CALL               |        |
| 31430F 95 1 | FELCOR LODGING TR INC       | PUT                |        |
| 31430F 20 0 | FELCOR LODGING TR INC       | PFD CV A \$1.95    |        |
| 315293 10 0 | FERRELLGAS PARTNERS L.P.    | UNIT LTD PART      |        |
| 315405 10 0 | * FERRO CORP                | COM                |        |
| 315405 90 0 | FERRO CORP                  | CALL               |        |
| 315405 95 0 | FERRO CORP                  | PUT                |        |
| 315616 10 2 | * F5 NETWORKS INC           | COM                |        |
| 315616 90 2 | F5 NETWORKS INC             | CALL               |        |
| 315616 95 2 | F5 NETWORKS INC             | PUT                |        |
| 315621 86 2 | FIAT S P A                  | SP ADR SVG NEW     |        |
| 315621 87 0 | FIAT S P A                  | SP ADR PREFNEW     |        |
| 315621 88 8 | FIAT S P A                  | SP ADR ORD NEW     |        |
| 315653 30 3 | FIBERNET TELECOM GRP INC    | COM NEW            |        |
| 315662 10 6 | FIBERSTARS INC              | COM                |        |
| 315831 10 7 | FIDELITY BANCORP INC        | COM                |        |
| 315912 80 8 | * FIDELITY COMWLTH TR       | NDQ CP IDX TRK     |        |
| 315912 90 8 | FIDELITY COMWLTH TR         | CALL               |        |
| 315912 95 8 | FIDELITY COMWLTH TR         | PUT                |        |
| 315921 10 6 | FIDELITY FED BANCORP        | COM                |        |
| 31604Q 10 7 | FIDELITY BANKSHARES INC NEW | COM                |        |
| 316326 10 7 | * FIDELITY NATL FINL INC    | COM                |        |
| 316326 90 7 | FIDELITY NATL FINL INC      | CALL               |        |
| 316326 95 7 | FIDELITY NATL FINL INC      | PUT                |        |
| 316394 10 5 | FIDELITY SOUTHN CORP NEW    | COM                |        |
| 316773 10 0 | * FIFTH THIRD BANCORP       | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 316773 90 0 | FIFTH THIRD BANCORP         | CALL               |        |
| 316773 95 0 | FIFTH THIRD BANCORP         | PUT                |        |
| 316827 10 4 | 51JOB INC                   | SP ADR REP COM     | ADDED  |
| 316869 10 6 | * FILENET CORP              | COM                |        |
| 316869 90 6 | FILENET CORP                | CALL               |        |
| 316869 95 6 | FILENET CORP                | PUT                |        |
| 317492 AF 3 | FINANCIAL FED CORP          | DBCVC 2.000% 4/1   | ADDED  |
| 317492 10 6 | FINANCIAL FED CORP          | COM                |        |
| 317585 40 4 | FINANCIAL INSTNS INC        | COM                |        |
| 317794 10 5 | * FINDWHAT COM              | COM                |        |
| 317794 90 5 | FINDWHAT COM                | CALL               |        |
| 317794 95 5 | FINDWHAT COM                | PUT                |        |
| 31787A AC 5 | FINISAR                     | NOTE 5.250% 10/1   |        |
| 31787A AF 8 | FINISAR                     | NOTE 2.500% 10/1   |        |
| 31787A 10 1 | * FINISAR                   | COM                |        |
| 31787A 90 1 | FINISAR                     | CALL               |        |
| 31787A 95 1 | FINISAR                     | PUT                |        |
| 317884 20 3 | FINLAY ENTERPRISES INC      | COM NEW            |        |
| 317923 10 0 | * FINISH LINE INC           | CL A               |        |
| 317923 90 0 | FINISH LINE INC             | CALL               |        |
| 317923 95 0 | FINISH LINE INC             | PUT                |        |
| 31845F 10 0 | FIRST ADVANTAGE CORP        | CL A               |        |
| 318457 10 8 | FIRST ACCEPTANCE CORP       | COM                |        |
| 318465 10 1 | FIRST ALBANY COS INC        | COM                |        |
| 31849P 10 4 | FIRST AMERN MINN MUN INC FD | COM                |        |
| 318522 30 7 | * FIRST AMERN CORP CALIF    | COM                |        |
| 318522 90 7 | FIRST AMERN CORP CALIF      | CALL               |        |
| 318522 95 7 | FIRST AMERN CORP CALIF      | PUT                |        |
| 31865W 10 8 | FIRST AVIATION SVCS INC     | COM                |        |
| 31867T 10 3 | FIRST BANCORP IND INC NEW   | COM                |        |
| 318672 10 2 | FIRST BANCORP P R           | COM                |        |
| 31868F 10 2 | FIRST BANCTRUST CORP        | COM                |        |
| 318687 10 0 | FIRST BANCSHARES INC MO     | COM                |        |
| 318910 10 6 | FIRST BANCORP N C           | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 319383 10 5 | FIRST BUSEY CORP             | COM                |         |
| 31942D 10 7 | FIRST CASH FINL SVCS INC     | COM                |         |
| 31942S 10 4 | FIRST CAPITAL INC            | COM                |         |
| 319439 10 5 | FIRST CHARTER CORP           | COM                |         |
| 319459 20 2 | FIRST CTZNS BANC CORP        | COM NO PAR         |         |
| 31946M 10 3 | FIRST CTZNS BANCSHARES INC N | CL A               |         |
| 319610 10 1 | FIRST CITY BK NEW BRITIAN CO | COM                | DELETED |
| 319829 10 7 | FIRST COMWLTH FINL CORP PA   | COM                |         |
| 31983A 10 3 | FIRST CMNTY BANCSHARES INC N | COM                |         |
| 31983B 10 1 | FIRST CMNTY BANCORP CALIF    | COM                |         |
| 319835 10 4 | FIRST CMNTY CORP S C         | COM                |         |
| 31985E 20 2 | FIRST CMNTY BK CORP AMER     | COM                |         |
| 31986N 10 2 | 1ST CONSTITUTION BANCORP     | COM                |         |
| 31986R 10 3 | * FIRST CONSULTING GROUP INC | COM                |         |
| 31986R 90 3 | FIRST CONSULTING GROUP INC   | CALL               |         |
| 31986R 95 3 | FIRST CONSULTING GROUP INC   | PUT                |         |
| 319960 10 0 | FIRST FED CAP CORP           | COM                | DELETED |
| 319963 10 4 | * FIRST DATA CORP            | COM                |         |
| 319963 90 4 | FIRST DATA CORP              | CALL               |         |
| 319963 95 4 | FIRST DATA CORP              | PUT                |         |
| 319966 10 7 | FIRST FED BANCORP INC OHIO   | COM                |         |
| 32006W 10 6 | FIRST DEFIANCE FINL CORP     | COM                |         |
| 32020F 10 5 | FIRST FED BANCSHARES ARK INC | COM                |         |
| 32020R 10 9 | FIRST FINL BANKSHARES        | COM                |         |
| 32020V 10 0 | FIRST FED BANKSHARES INC DEL | COM                |         |
| 320209 10 9 | FIRST FINL BANCORP OH        | COM                |         |
| 32021B 10 3 | FIRST FED BANCSHARES INC DEL | COM                |         |
| 32021R 10 8 | FIRST FED FINL SVCS INC      | COM                |         |
| 320218 10 0 | FIRST FINL CORP IND          | COM                |         |
| 32022D 10 8 | FIRST FINL SVC CORP          | COM                |         |
| 320228 10 9 | FIRST FINL FD INC            | COM                |         |
| 320239 10 6 | FIRST FINL HLDGS INC         | COM                |         |
| 320272 10 7 | FIRST FRANKLIN CORP          | COM                |         |
| 32051K AB 2 | FIRST HORIZON PHARMACEUTICAL | NOTE 1.750% 3/0    | ADDED   |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 32051K 10 6 | * FIRST HORIZON PHARMACEUTICAL | COM                |         |
| 32051K 90 6 | FIRST HORIZON PHARMACEUTICAL   | CALL               |         |
| 32051K 95 6 | FIRST HORIZON PHARMACEUTICAL   | PUT                |         |
| 320517 10 5 | * FIRST HORIZON NATL CORP      | COM                |         |
| 320517 90 5 | FIRST HORIZON NATL CORP        | CALL               |         |
| 320517 95 5 | FIRST HORIZON NATL CORP        | PUT                |         |
| 32053S 10 7 | 1ST INDEPENDENCE FINL GRP IN   | COM                |         |
| 32054K 10 3 | FIRST INDUSTRIAL REALTY TRUS   | COM                |         |
| 32054R 10 8 | FIRST IND CORP                 | COM                |         |
| 32058A 10 1 | FIRST INVS FINL SVCS GROUP I   | COM                | DELETED |
| 32063L 10 0 | FIRST ISRAEL FD INC            | COM                |         |
| 320655 10 3 | FIRST KEYSTONE FINL INC        | COM                |         |
| 320734 10 6 | FIRST LONG IS CORP             | COM                |         |
| 320744 10 5 | FIRST M & F CORP               | COM                |         |
| 320771 10 8 | * FIRST MARBLEHEAD CORP        | COM                |         |
| 320771 90 8 | FIRST MARBLEHEAD CORP          | CALL               |         |
| 320771 95 8 | FIRST MARBLEHEAD CORP          | PUT                |         |
| 320795 10 7 | FIRST MARINER BANCORP          | COM                |         |
| 320817 10 9 | FIRST MERCHANTS CORP           | COM                |         |
| 320867 10 4 | FIRST MIDWEST BANCORP DEL      | COM                |         |
| 320878 10 1 | FIRST MIDWEST FINL INC         | COM                |         |
| 320960 10 7 | * FIRST HEALTH GROUP CORP      | COM                |         |
| 320960 90 7 | FIRST HEALTH GROUP CORP        | CALL               |         |
| 320960 95 7 | FIRST HEALTH GROUP CORP        | PUT                |         |
| 32110J 10 8 | FIRST NATIONAL BANCSHS FL IN   | COM                |         |
| 321100 10 9 | FIRST NATL BANKSHRS FL INC N   | COM                |         |
| 32190E 10 2 | FIRST MUTUAL BANCSHARES INC    | COM                |         |
| 335716 10 6 | FIRST NATL LINCOLN CORP ME     | COM                |         |
| 335813 10 1 | FIRST NATIONWIDE FINL CORP     | COM                |         |
| 33582N 10 6 | FIRST NILES FINL INC           | COM                |         |
| 33582V 10 8 | FIRST NIAGARA FINL GP INC      | COM                |         |
| 335847 20 8 | FIRST OAK BROOK BANCSHARES I   | COM                |         |
| 33589V 10 1 | FIRST PACTRUST BANCORP INC     | COM                |         |
| 33610F 10 9 | FIRST POTOMAC RLTY TR          | COM                |         |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 33610T 10 9 | FIRST PL FINL CORP           | COM                |         |
| 33615C 10 1 | FIRST REGL BANCORP           | COM                |         |
| 336158 10 0 | FIRST REP BK SAN FRANCISCO   | COM                |         |
| 33645S 10 0 | 1ST ST BANCORP INC           | COM                |         |
| 336453 10 5 | FIRST ST BANCORPORATION      | COM                |         |
| 33646W 10 0 | FIRST SOUTH BANCORP INC VA   | COM                |         |
| 336901 10 3 | 1ST SOURCE CORP              | COM                |         |
| 33708M 20 6 | FIRST ST FINL CORP FLA       | COM                | ADDED   |
| 337318 10 9 | FIRST TR FIDCRY ASST MNGT CO | COM                |         |
| 337319 10 7 | FIRST TR ABERDEEN GLBL OPP F | COM SHS            | ADDED   |
| 33733Q 10 7 | FIRST TR FOUR CRNRS SR FLT R | COM SHS            |         |
| 33733U 10 8 | FIRST TR/FOUR CRNRS SR FLOAT | COM                |         |
| 33735A 10 0 | FIRST TR VALUE LINE DIV FD   | COM SHS            |         |
| 33735D 10 4 | FIRST TR VALUE LINE 100 FD   | COM SHS            |         |
| 33735H 10 5 | FIRST TR VAL LINE & IBBTSN E | COM                |         |
| 337400 10 5 | FIRST UN REAL EST EQ&MTG INV | SH BEN INT         |         |
| 337400 30 3 | FIRST UN REAL EST EQ&MTG INV | PFD CONV SER A     |         |
| 33741H 10 7 | FIRST UTD CORP               | COM                |         |
| 33748R 10 8 | FIRST WASH FINL CORP         | COM                |         |
| 337493 10 0 | FIRST W VA BANCORP INC       | COM                |         |
| 33761G 10 4 | FIRSTBANK CORP MICH          | COM                |         |
| 33761N 10 9 | FIRSTSERVICE CORP            | SUB VTG SH         |         |
| 33761Q 10 2 | FIRSTFED BANCORP INC         | COM                |         |
| 33761X 10 7 | FIRSTCITY FINL CORP          | COM                |         |
| 337610 10 9 | * FIRST YRS INC              | COM                | DELETED |
| 337610 90 9 | FIRST YRS INC                | CALL               | DELETED |
| 337610 95 9 | FIRST YRS INC                | PUT                | DELETED |
| 33762N 20 7 | FIRSTWAVE TECHNOLOGIES INC   | COM NEW            |         |
| 33762X 10 6 | FIRSTBANK NW CORP            | COM                |         |
| 337738 10 8 | * FISERV INC                 | COM                |         |
| 337738 90 8 | FISERV INC                   | CALL               |         |
| 337738 95 8 | FISERV INC                   | PUT                |         |
| 337756 20 9 | FISHER COMMUNICATIONS INC    | COM                |         |
| 337907 10 9 | FIRSTFED FINL CORP           | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 337915 10 2 | * FIRSTMERIT CORP            | COM                |         |
| 337915 90 2 | FIRSTMERIT CORP              | CALL               |         |
| 337915 95 2 | FIRSTMERIT CORP              | PUT                |         |
| 337930 10 1 | * FLAGSTAR BANCORP INC       | COM                |         |
| 337930 90 1 | FLAGSTAR BANCORP INC         | CALL               |         |
| 337930 95 1 | FLAGSTAR BANCORP INC         | PUT                |         |
| 337932 10 7 | * FIRSTENERGY CORP           | COM                |         |
| 337932 90 7 | FIRSTENERGY CORP             | CALL               |         |
| 337932 95 7 | FIRSTENERGY CORP             | PUT                |         |
| 338032 AW 5 | FISHER SCIENTIFIC INTL INC   | NOTE 2.500% 10/0   |         |
| 338032 AX 3 | FISHER SCIENTIFIC INTL INC   | NOTE 3.250% 3/0    |         |
| 338032 20 4 | * FISHER SCIENTIFIC INTL INC | COM NEW            |         |
| 338032 90 4 | FISHER SCIENTIFIC INTL INC   | CALL               |         |
| 338032 95 4 | FISHER SCIENTIFIC INTL INC   | PUT                |         |
| 33832D 10 6 | FIVE STAR QUALITY CARE INC   | COM                |         |
| 33832H 10 7 | FLAG FINL CORP               | COM                |         |
| 338478 10 0 | FLAHERTY & CRMN/CLYMR PFD SE | COM SHS            |         |
| 338479 10 8 | FLAHERTY & CRMRN CLYMRE T R  | COM                |         |
| 33848E 10 6 | FLAHERTY & CRUMRINE PFD INC  | COM                |         |
| 338480 10 6 | FLAHERTY & CRUMRINE PFD INC  | COM                |         |
| 338488 10 9 | * FLAMEL TECHNOLOGIES SA     | SPONSORED ADR      |         |
| 338488 90 9 | FLAMEL TECHNOLOGIES SA       | CALL               |         |
| 338488 95 9 | FLAMEL TECHNOLOGIES SA       | PUT                |         |
| 338490 10 5 | FLAMEMASTER CORP             | COM                | DELETED |
| 338490 20 4 | FLAMEMASTER CORP             | COM NEW            | ADDED   |
| 338494 10 7 | FLANDERS CORP                | COM                |         |
| 338517 10 5 | FLANIGANS ENTERPRISES INC    | COM                |         |
| 339099 10 3 | * FLEETWOOD ENTERPRISES INC  | COM                |         |
| 339099 90 3 | FLEETWOOD ENTERPRISES INC    | CALL               |         |
| 339099 95 3 | FLEETWOOD ENTERPRISES INC    | PUT                |         |
| 33938E AL 1 | FLEXTRONICS INTL LTD         | NOTE 1.000% 8/0    | ADDED   |
| 33938T 10 4 | FLEXIBLE SOLUTIONS INTL INC  | COM                |         |
| 339382 10 3 | FLEXSTEEL INDS INC           | COM                |         |
| 33942T 11 6 | FLIGHT SAFETY TECH INC NEV   | *W EXP 01/29/200   |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 33942T 20 7 | FLIGHT SAFETY TECH INC NEV     | COM NEW            |         |
| 339735 10 2 | FLOATING RATE INCM STRT FD I   | COM                |         |
| 339736 10 0 | FLOATING RATE INCM STRTS FD    | COM SHS            |         |
| 340632 10 8 | FLORIDA EAST COAST INDS        | COM                |         |
| 341135 10 1 | FLORIDA PUB UTILS CO           | COM                |         |
| 341140 10 1 | * FLORIDA ROCK INDS INC        | COM                |         |
| 341140 90 1 | FLORIDA ROCK INDS INC          | CALL               |         |
| 341140 95 1 | FLORIDA ROCK INDS INC          | PUT                |         |
| 343412 AA 0 | FLUOR CORP NEW                 | NOTE 1.500% 2/1    |         |
| 343412 10 2 | * FLUOR CORP NEW               | COM                |         |
| 343412 90 2 | FLUOR CORP NEW                 | CALL               |         |
| 343412 95 2 | FLUOR CORP NEW                 | PUT                |         |
| 343468 10 4 | FLOW INTL CORP                 | COM                |         |
| 343498 10 1 | * FLOWERS FOODS INC            | COM                |         |
| 343498 90 1 | FLOWERS FOODS INC              | CALL               |         |
| 343498 95 1 | FLOWERS FOODS INC              | PUT                |         |
| 34354P 10 5 | * FLOWSERVE CORP               | COM                |         |
| 34354P 90 5 | FLOWSERVE CORP                 | CALL               |         |
| 34354P 95 5 | FLOWSERVE CORP                 | PUT                |         |
| 343873 10 5 | FLUSHING FINL CORP             | COM                |         |
| 34407T 10 4 | * FLYI INC                     | COM                |         |
| 34407T 90 4 | FLYI INC                       | CALL               |         |
| 34407T 95 4 | FLYI INC                       | PUT                |         |
| 344123 10 4 | * FOAMEX INTL INC              | COM                |         |
| 344123 90 4 | FOAMEX INTL INC                | CALL               |         |
| 344123 95 4 | FOAMEX INTL INC                | PUT                |         |
| 344159 10 8 | FOCUS ENHANCEMENTS INC         | COM                |         |
| 34416Q 10 9 | FOG CUTTER CAP GROUP INC       | COM                | DELETED |
| 344419 10 6 | * FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS     |         |
| 344419 90 6 | FOMENTO ECONOMICO MEXICANO S   | CALL               |         |
| 344419 95 6 | FOMENTO ECONOMICO MEXICANO S   | PUT                |         |
| 344437 10 8 | FONAR CORP                     | COM                |         |
| 344798 10 3 | FOOD TECHNOLOGY SERVICE INC    | COM                |         |
| 344820 10 5 | FOODARAMA SUPERMARKETS INC     | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 344849 10 4 | * FOOT LOCKER INC            | COM                |        |
| 344849 90 4 | FOOT LOCKER INC              | CALL               |        |
| 344849 95 4 | FOOT LOCKER INC              | PUT                |        |
| 344905 10 4 | FOOTHILL INDPT BANCORP       | COM                |        |
| 344907 10 0 | * FORBES MEDI-TECH INC       | COM                |        |
| 344907 90 0 | FORBES MEDI-TECH INC         | CALL               |        |
| 344907 95 0 | FORBES MEDI-TECH INC         | PUT                |        |
| 345370 10 0 | FORD MTR CO DEL              | COM                |        |
| 345370 86 0 | * FORD MTR CO DEL            | COM PAR \$0.01     |        |
| 345370 90 0 | FORD MTR CO DEL              | CALL               |        |
| 345370 95 0 | FORD MTR CO DEL              | PUT                |        |
| 345395 20 6 | FORD MTR CO CAP TR II        | PFD TR CV6.5%      |        |
| 345425 10 2 | * FORDING CDN COAL TR        | TR UNIT            |        |
| 345425 90 2 | FORDING CDN COAL TR          | CALL               |        |
| 345425 95 2 | FORDING CDN COAL TR          | PUT                |        |
| 345550 10 7 | FOREST CITY ENTERPRISES INC  | CL A               |        |
| 345550 30 5 | FOREST CITY ENTERPRISES INC  | CL B CONV          |        |
| 345838 10 6 | * FOREST LABS INC            | COM                |        |
| 345838 90 6 | FOREST LABS INC              | CALL               |        |
| 345838 95 6 | FOREST LABS INC              | PUT                |        |
| 346091 70 5 | * FOREST OIL CORP            | COM PAR \$0.01     |        |
| 346091 90 5 | FOREST OIL CORP              | CALL               |        |
| 346091 95 5 | FOREST OIL CORP              | PUT                |        |
| 34629U 10 3 | FORGENT NETWORKS INC         | COM                |        |
| 346375 10 8 | * FORMFACTOR INC             | COM                |        |
| 346375 90 8 | FORMFACTOR INC               | CALL               |        |
| 346375 95 8 | FORMFACTOR INC               | PUT                |        |
| 346414 10 5 | FORMULA SYS 1985 LTD         | SPONSORED ADR      |        |
| 346563 10 9 | * FORRESTER RESH INC         | COM                |        |
| 346563 90 9 | FORRESTER RESH INC           | CALL               |        |
| 346563 95 9 | FORRESTER RESH INC           | PUT                |        |
| 347200 10 7 | FORT DEARBORN INCOME SECS IN | COM                |        |
| 349631 10 1 | * FORTUNE BRANDS INC         | COM                |        |
| 349631 90 1 | FORTUNE BRANDS INC           | CALL               |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 349631 95 1 | FORTUNE BRANDS INC          | PUT                |         |
| 349631 20 0 | FORTUNE BRANDS INC          | PFD CV \$2.67      |         |
| 349739 10 2 | 40 / 86 STRATEGIC INCOME FD | SH BEN INT         |         |
| 349853 10 1 | * FORWARD AIR CORP          | COM                |         |
| 349853 90 1 | FORWARD AIR CORP            | CALL               |         |
| 349853 95 1 | FORWARD AIR CORP            | PUT                |         |
| 349862 30 0 | FORWARD INDS INC N Y        | COM NEW            |         |
| 349882 10 0 | * FOSSIL INC                | COM                |         |
| 349882 90 0 | FOSSIL INC                  | CALL               |         |
| 349882 95 0 | FOSSIL INC                  | PUT                |         |
| 350060 10 9 | FOSTER L B CO               | COM                |         |
| 35039W 10 0 | FOUNDATION COAL HLDGS INC   | COM                | ADDED   |
| 35063R 10 0 | * FOUNDRY NETWORKS INC      | COM                |         |
| 35063R 90 0 | FOUNDRY NETWORKS INC        | CALL               |         |
| 35063R 95 0 | FOUNDRY NETWORKS INC        | PUT                |         |
| 350755 30 2 | FOUNTAIN POWERBOAT IND      | COM NEW            |         |
| 350865 10 1 | * 4 KIDS ENTMT INC          | COM                |         |
| 350865 90 1 | 4 KIDS ENTMT INC            | CALL               |         |
| 350865 95 1 | 4 KIDS ENTMT INC            | PUT                |         |
| 35100E AD 6 | FOUR SEASONS HOTEL INC      | NOTE 9/2           | DELETED |
| 35100E AE 4 | FOUR SEASONS HOTEL INC      | NOTE 1.875% 7/3    |         |
| 35100E 10 4 | * FOUR SEASONS HOTEL INC    | LTD VTG SH         |         |
| 35100E 90 4 | FOUR SEASONS HOTEL INC      | CALL               |         |
| 35100E 95 4 | FOUR SEASONS HOTEL INC      | PUT                |         |
| 35138T 10 7 | * FOX ENTMT GROUP INC       | CL A               |         |
| 35138T 90 7 | FOX ENTMT GROUP INC         | CALL               |         |
| 35138T 95 7 | FOX ENTMT GROUP INC         | PUT                |         |
| 351645 10 6 | FOXBY CORP                  | COM                |         |
| 35166A 10 3 | FOXHOLLOW TECHNOLOGIES INC  | COM                | ADDED   |
| 35177Q 10 5 | * FRANCE TELECOM            | SPONSORED ADR      |         |
| 35177Q 90 5 | FRANCE TELECOM              | CALL               |         |
| 35177Q 95 5 | FRANCE TELECOM              | PUT                |         |
| 352128 20 1 | FRANKFORT FIRST BANCORP INC | COM NEW            |         |
| 352451 10 8 | FRANKLIN BK CORP DEL        | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 35252P 10 5 | FRANKLIN CAP CORP              | COM                |        |
| 353469 10 9 | * FRANKLIN COVEY CO            | COM                |        |
| 353469 90 9 | FRANKLIN COVEY CO              | CALL               |        |
| 353469 95 9 | FRANKLIN COVEY CO              | PUT                |        |
| 353514 10 2 | FRANKLIN ELEC INC              | COM                |        |
| 353515 10 9 | FRANKLIN ELECTR PUBLISHERS I   | COM                |        |
| 354021 10 7 | FRANKLIN MULTI-INCOME FD       | SH BEN INT         |        |
| 354613 AC 5 | FRANKLIN RES INC               | NOTE 5/1           |        |
| 354613 10 1 | * FRANKLIN RES INC             | COM                |        |
| 354613 90 1 | FRANKLIN RES INC               | CALL               |        |
| 354613 95 1 | FRANKLIN RES INC               | PUT                |        |
| 35472T 10 1 | FRANKLIN TEMPLETON LTD DUR I   | COM                |        |
| 355145 10 3 | FRANKLIN UNVL TR               | SH BEN INT         |        |
| 356108 10 0 | * FREDS INC                    | CL A               |        |
| 356108 90 0 | FREDS INC                      | CALL               |        |
| 356108 95 0 | FREDS INC                      | PUT                |        |
| 35671D AK 1 | FREEMONT-MCMORAN COPPER & GO   | NOTE 7.000% 2/1    |        |
| 35671D 10 5 | FREEMONT-MCMORAN COPPER & GO   | CL A               |        |
| 35671D 85 7 | * FREEMONT-MCMORAN COPPER & GO | CL B               |        |
| 35671D 90 7 | FREEMONT-MCMORAN COPPER & GO   | CALL               |        |
| 35671D 95 7 | FREEMONT-MCMORAN COPPER & GO   | PUT                |        |
| 35687M 10 7 | * FREESCALE SEMICONDUCTOR INC  | COM CL A           |        |
| 35687M 90 7 | FREESCALE SEMICONDUCTOR INC    | CALL               |        |
| 35687M 95 7 | FREESCALE SEMICONDUCTOR INC    | PUT                |        |
| 35687M 20 6 | * FREESCALE SEMICONDUCTOR INC  | CL B               | ADDED  |
| 35687M 90 6 | FREESCALE SEMICONDUCTOR INC    | CALL               | ADDED  |
| 35687M 95 6 | FREESCALE SEMICONDUCTOR INC    | PUT                | ADDED  |
| 357288 AF 6 | FREMONT GEN CORP               | NOTE 10/1          |        |
| 357288 10 9 | * FREMONT GEN CORP             | COM                |        |
| 357288 90 9 | FREMONT GEN CORP               | CALL               |        |
| 357288 95 9 | FREMONT GEN CORP               | PUT                |        |
| 358010 10 6 | FREQUENCY ELECTRS INC          | COM                |        |
| 358029 10 6 | * FRESENIUS MED CARE AG        | SPONSORED ADR      |        |
| 358029 90 6 | FRESENIUS MED CARE AG          | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 358029 95 6 | FRESENIUS MED CARE AG          | PUT                |        |
| 358029 20 5 | FRESENIUS MED CARE AG          | SPON ADR PREF      |        |
| 35803U 10 8 | FRESH BRANDS INC               | COM                |        |
| 358434 10 8 | * FRIEDMAN BILLINGS RAMSEY GRO | CL A               |        |
| 358434 90 8 | FRIEDMAN BILLINGS RAMSEY GRO   | CALL               |        |
| 358434 95 8 | FRIEDMAN BILLINGS RAMSEY GRO   | PUT                |        |
| 358435 10 5 | FRIEDMAN INDS INC              | COM                |        |
| 358497 10 5 | FRIENDLY ICE CREAM CORP NEW    | COM                |        |
| 358748 10 1 | FRISCHS RESTAURANTS INC        | COM                |        |
| 359065 10 9 | * FRONTIER AIRLINES INC NEW    | COM                |        |
| 359065 90 9 | FRONTIER AIRLINES INC NEW      | CALL               |        |
| 359065 95 9 | FRONTIER AIRLINES INC NEW      | PUT                |        |
| 35907K 10 5 | FRONTIER FINL CORP WASH        | COM                |        |
| 35914P 10 5 | * FRONTIER OIL CORP            | COM                |        |
| 35914P 90 5 | FRONTIER OIL CORP              | CALL               |        |
| 35914P 95 5 | FRONTIER OIL CORP              | PUT                |        |
| 359360 10 4 | FROZEN FOOD EXPRESS INDS INC   | COM                |        |
| 35952H 10 6 | * FUELCELL ENERGY INC          | COM                |        |
| 35952H 90 6 | FUELCELL ENERGY INC            | CALL               |        |
| 35952H 95 6 | FUELCELL ENERGY INC            | PUT                |        |
| 359523 10 7 | FUEL-TECH N V                  | COM                |        |
| 359586 30 2 | FUJI PHOTO FILM LTD            | ADR                |        |
| 359694 10 6 | * FULLER H B CO                | COM                |        |
| 359694 90 6 | FULLER H B CO                  | CALL               |        |
| 359694 95 6 | FULLER H B CO                  | PUT                |        |
| 360271 10 0 | FULTON FINL CORP PA            | COM                |        |
| 360912 10 9 | FUTUREMEDIA PLC                | SPONSORED ADR      |        |
| 360921 10 0 | * FURNITURE BRANDS INTL INC    | COM                |        |
| 360921 90 0 | FURNITURE BRANDS INTL INC      | CALL               |        |
| 360921 95 0 | FURNITURE BRANDS INTL INC      | PUT                |        |
| 361268 10 5 | G & K SVCS INC                 | CL A               |        |
| 361448 AC 7 | GATX CORP                      | NOTE 7.500% 2/0    |        |
| 361448 AE 3 | GATX CORP                      | NOTE 5.000% 8/1    | ADDED  |
| 361448 10 3 | * GATX CORP                    | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 361448 90 3 | GATX CORP                    | CALL               |        |
| 361448 95 3 | GATX CORP                    | PUT                |        |
| 361448 20 2 | GATX CORP                    | PFD CONV \$2.50    |        |
| 361462 10 4 | G B & T BANCSHARES INC       | COM                |        |
| 36159R 10 3 | GEO GROUP INC                | COM                |        |
| 361692 10 6 | GFSB BANCORP INC             | COM                |        |
| 36188G 10 2 | GMH CMNTYS TR                | COM                | ADDED  |
| 36225V 10 4 | * GP STRATEGIES CORP         | COM                |        |
| 36225V 90 4 | GP STRATEGIES CORP           | CALL               |        |
| 36225V 95 4 | GP STRATEGIES CORP           | PUT                |        |
| 36227K 10 6 | GSE SYS INC                  | COM                |        |
| 362274 10 2 | GS FINL CORP                 | COM                |        |
| 36229U 10 2 | * GSI LUMONICS INC           | COM                |        |
| 36229U 90 2 | GSI LUMONICS INC             | CALL               |        |
| 36229U 95 2 | GSI LUMONICS INC             | PUT                |        |
| 36237H 10 1 | G-III APPAREL GROUP LTD      | COM                |        |
| 36238G 10 2 | * GSI COMMERCE INC           | COM                |        |
| 36238G 90 2 | GSI COMMERCE INC             | CALL               |        |
| 36238G 95 2 | GSI COMMERCE INC             | PUT                |        |
| 36238K 10 3 | GTSI CORP                    | COM                |        |
| 36238T 10 4 | * GTC BIOTHERAPEUTICS INC    | COM                |        |
| 36238T 90 4 | GTC BIOTHERAPEUTICS INC      | CALL               |        |
| 36238T 95 4 | GTC BIOTHERAPEUTICS INC      | PUT                |        |
| 36239Q 10 9 | GABELLI GLOBAL MULTIMEDIA TR | COM                |        |
| 36239Y 10 2 | GABELLI ASSET MGMT INC       | CL A               |        |
| 362397 10 1 | GABELLI EQUITY TR INC        | COM                |        |
| 36240A 10 1 | GABELLI UTIL TR              | COM                |        |
| 36240B 10 9 | GABELLI CONV & INCOME SECS F | CONV SECS FD       |        |
| 362418 10 5 | GABLES RESIDENTIAL TR        | SH BEN INT         |        |
| 36242H 10 4 | GABELLI DIVD & INCOME TR     | COM                |        |
| 36242L 10 5 | GABELLI GLOBL UTIL & INCOME  | COM SH BEN INT     |        |
| 36268Q 10 3 | GAIAM INC                    | CL A               |        |
| 36317Q 10 4 | GALAXY NUTRITIONAL FOODS INC | COM                |        |
| 363576 10 9 | * GALLAGHER ARTHUR J & CO    | COM                |        |



| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 363576 90 9 | GALLAGHER ARTHUR J & CO    | CALL               |        |
| 363576 95 9 | GALLAGHER ARTHUR J & CO    | PUT                |        |
| 363595 10 9 | * GALLAHER GROUP PLC       | SPONSORED ADR      |        |
| 363595 90 9 | GALLAHER GROUP PLC         | CALL               |        |
| 363595 95 9 | GALLAHER GROUP PLC         | PUT                |        |
| 363812 10 8 | GALLERY OF HISTORY INC     | COM                |        |
| 36466D 10 2 | GAMETECH INTERNATIONAL INC | COM                |        |
| 36466R 10 1 | * GAMESTOP CORP            | CL A               |        |
| 36466R 90 1 | GAMESTOP CORP              | CALL               |        |
| 36466R 95 1 | GAMESTOP CORP              | PUT                |        |
| 36466R 20 0 | * GAMESTOP CORP            | COM CL B           | ADDED  |
| 36466R 90 0 | GAMESTOP CORP              | CALL               | ADDED  |
| 36466R 95 0 | GAMESTOP CORP              | PUT                | ADDED  |
| 36467A 10 7 | GAMING PARTNERS INTL CORP  | COM                |        |
| 36471P 10 8 | GANDER MOUNTAIN CO         | COM                |        |
| 364730 10 1 | * GANNETT INC              | COM                |        |
| 364730 90 1 | GANNETT INC                | CALL               |        |
| 364730 95 1 | GANNETT INC                | PUT                |        |
| 364760 AJ 7 | GAP INC DEL                | NOTE 5.750% 3/1    |        |
| 364760 10 8 | * GAP INC DEL              | COM                |        |
| 364760 90 8 | GAP INC DEL                | CALL               |        |
| 364760 95 8 | GAP INC DEL                | PUT                |        |
| 364915 10 8 | GAMMON LAKE RES INC        | COM                |        |
| 365558 10 5 | GARDNER DENVER INC         | COM                |        |
| 366651 10 7 | * GARTNER INC              | COM                |        |
| 366651 90 7 | GARTNER INC                | CALL               |        |
| 366651 95 7 | GARTNER INC                | PUT                |        |
| 366651 20 6 | * GARTNER INC              | CL B               |        |
| 366651 90 6 | GARTNER INC                | CALL               |        |
| 366651 95 6 | GARTNER INC                | PUT                |        |
| 367220 10 0 | GASCO ENERGY INC           | COM                | ADDED  |
| 367626 10 8 | * GATEWAY INC              | COM                |        |
| 367626 90 8 | GATEWAY INC                | CALL               |        |
| 367626 95 8 | GATEWAY INC                | PUT                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 367905 10 6 | * GAYLORD ENTMT CO NEW        | COM                |        |
| 367905 90 6 | GAYLORD ENTMT CO NEW          | CALL               |        |
| 367905 95 6 | GAYLORD ENTMT CO NEW          | PUT                |        |
| 368140 10 9 | GATEWAY FINL HLDGS INC        | COM                |        |
| 368289 10 4 | * GEAC COMPUTER LTD           | COM                |        |
| 368289 90 4 | GEAC COMPUTER LTD             | CALL               |        |
| 368289 95 4 | GEAC COMPUTER LTD             | PUT                |        |
| 368483 10 3 | GEHL CO                       | COM                |        |
| 36866T 10 3 | * GEN-PROBE INC NEW           | COM                |        |
| 36866T 90 3 | GEN-PROBE INC NEW             | CALL               |        |
| 36866T 95 3 | GEN-PROBE INC NEW             | PUT                |        |
| 36866W 10 6 | * GEMSTAR-TV GUIDE INTL INC   | COM                |        |
| 36866W 90 6 | GEMSTAR-TV GUIDE INTL INC     | CALL               |        |
| 36866W 95 6 | GEMSTAR-TV GUIDE INTL INC     | PUT                |        |
| 36866Y 10 2 | GEMPLUS INTL S A              | ADR                |        |
| 36867G 10 0 | GENAERA CORP                  | COM                |        |
| 36867W 10 5 | * GENAISSANCE PHARMACEUTICALS | COM                |        |
| 36867W 90 5 | GENAISSANCE PHARMACEUTICALS   | CALL               |        |
| 36867W 95 5 | GENAISSANCE PHARMACEUTICALS   | PUT                |        |
| 368682 AE 0 | GENCORP INC                   | NOTE 5.750% 4/1    |        |
| 368682 AJ 9 | GENCORP INC                   | NOTE 4.000% 1/1    |        |
| 368682 10 0 | * GENCORP INC                 | COM                |        |
| 368682 90 0 | GENCORP INC                   | CALL               |        |
| 368682 95 0 | GENCORP INC                   | PUT                |        |
| 368689 10 5 | * GENE LOGIC INC              | COM                |        |
| 368689 90 5 | GENE LOGIC INC                | CALL               |        |
| 368689 95 5 | GENE LOGIC INC                | PUT                |        |
| 368706 10 7 | * GENELABS TECHNOLOGIES INC   | COM                |        |
| 368706 90 7 | GENELABS TECHNOLOGIES INC     | CALL               |        |
| 368706 95 7 | GENELABS TECHNOLOGIES INC     | PUT                |        |
| 368709 10 1 | * GENENCOR INTL INC           | COM                |        |
| 368709 90 1 | GENENCOR INTL INC             | CALL               |        |
| 368709 95 1 | GENENCOR INTL INC             | PUT                |        |
| 368710 40 6 | * GENENTECH INC               | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 368710 90 6 | GENENTECH INC                | CALL               |        |
| 368710 95 6 | GENENTECH INC                | PUT                |        |
| 368802 10 4 | GENERAL AMERN INVS INC       | COM                |        |
| 369147 10 3 | GENERAL BEARING CORP         | COM                |        |
| 369154 10 9 | GENERAL BINDING CORP         | COM                |        |
| 369300 10 8 | * GENERAL CABLE CORP DEL NEW | COM                |        |
| 369300 90 8 | GENERAL CABLE CORP DEL NEW   | CALL               |        |
| 369300 95 8 | GENERAL CABLE CORP DEL NEW   | PUT                |        |
| 369385 10 9 | * GENERAL COMMUNICATION INC  | CL A               |        |
| 369385 90 9 | GENERAL COMMUNICATION INC    | CALL               |        |
| 369385 95 9 | GENERAL COMMUNICATION INC    | PUT                |        |
| 369550 10 8 | * GENERAL DYNAMICS CORP      | COM                |        |
| 369550 90 8 | GENERAL DYNAMICS CORP        | CALL               |        |
| 369550 95 8 | GENERAL DYNAMICS CORP        | PUT                |        |
| 369604 10 3 | * GENERAL ELEC CO            | COM                |        |
| 369604 90 3 | GENERAL ELEC CO              | CALL               |        |
| 369604 95 3 | GENERAL ELEC CO              | PUT                |        |
| 369730 10 6 | GENERAL EMPLOYMENT ENTERPRIS | COM                |        |
| 370021 10 7 | * GENERAL GROWTH PPTYS INC   | COM                |        |
| 370021 90 7 | GENERAL GROWTH PPTYS INC     | CALL               |        |
| 370021 95 7 | GENERAL GROWTH PPTYS INC     | PUT                |        |
| 370334 AU 8 | GENERAL MLS INC              | DBCV 10/2          |        |
| 370334 10 4 | * GENERAL MLS INC            | COM                |        |
| 370334 90 4 | GENERAL MLS INC              | CALL               |        |
| 370334 95 4 | GENERAL MLS INC              | PUT                |        |
| 370442 10 5 | * GENERAL MTRS CORP          | COM                |        |
| 370442 90 5 | GENERAL MTRS CORP            | CALL               |        |
| 370442 95 5 | GENERAL MTRS CORP            | PUT                |        |
| 370442 71 7 | GENERAL MTRS CORP            | DEB SR CV C 33     |        |
| 370442 73 3 | GENERAL MTRS CORP            | DEB SR CONV B      |        |
| 370442 74 1 | GENERAL MTRS CORP            | DEB SR CONV A      |        |
| 371485 10 3 | GENEREX BIOTECHNOLOGY CP DEL | COM                |        |
| 371532 AN 2 | GENESCO INC                  | SDCV 4.125% 6/1    |        |
| 371532 10 2 | * GENESCO INC                | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 371532 90 2 | GENESCO INC                   | CALL               |        |
| 371532 95 2 | GENESCO INC                   | PUT                |        |
| 371559 10 5 | GENESEE & WYO INC             | CL A               |        |
| 371828 10 4 | GENESIS BIOVENTURES INC       | COM                |        |
| 37184C 10 3 | * GENESIS MICROCHIP INC DEL   | COM                |        |
| 37184C 90 3 | GENESIS MICROCHIP INC DEL     | CALL               |        |
| 37184C 95 3 | GENESIS MICROCHIP INC DEL     | PUT                |        |
| 37184D 10 1 | GENESIS HEALTHCARE CORP       | COM                |        |
| 37185M 10 0 | GENESYS S A                   | SP ADR REP 1/2     |        |
| 371901 10 9 | * GENTEX CORP                 | COM                |        |
| 371901 90 9 | GENTEX CORP                   | CALL               |        |
| 371901 95 9 | GENTEX CORP                   | PUT                |        |
| 371916 30 5 | GENETRONICS BIOMEDICAL CORP   | COM NEW            |        |
| 371927 10 4 | GENESIS ENERGY L P            | UNIT LTD PARTN     |        |
| 37229P 50 7 | * GENITOPE CORP               | COM                |        |
| 37229P 90 7 | GENITOPE CORP                 | CALL               |        |
| 37229P 95 7 | GENITOPE CORP                 | PUT                |        |
| 372302 10 9 | GENLYTE GROUP INC             | COM                |        |
| 37245M 20 7 | * GENTA INC                   | COM NEW            |        |
| 37245M 90 7 | GENTA INC                     | CALL               |        |
| 37245M 95 7 | GENTA INC                     | PUT                |        |
| 37245X 20 3 | GENTEK INC                    | COM NEW            | ADDED  |
| 37246C 10 9 | GENVEC INC                    | COM                |        |
| 372460 10 5 | * GENUINE PARTS CO            | COM                |        |
| 372460 90 5 | GENUINE PARTS CO              | CALL               |        |
| 372460 95 5 | GENUINE PARTS CO              | PUT                |        |
| 372461 10 3 | * GENUS INC                   | COM                |        |
| 372461 90 3 | GENUS INC                     | CALL               |        |
| 372461 95 3 | GENUS INC                     | PUT                |        |
| 37247A 10 2 | * GENTIVA HEALTH SERVICES INC | COM                |        |
| 37247A 90 2 | GENTIVA HEALTH SERVICES INC   | CALL               |        |
| 37247A 95 2 | GENTIVA HEALTH SERVICES INC   | PUT                |        |
| 37247D 10 6 | * GENWORTH FINL INC           | COM CL A           |        |
| 37247D 90 6 | GENWORTH FINL INC             | CALL               |        |

| CUSIP NO    | ISSUER NAME             | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------|--------------------|--------|
| 37247D 95 6 | GENWORTH FINL INC       | PUT                |        |
| 372476 10 1 | GEORESOURCES INC        | COM                |        |
| 37249T 10 9 | GEOGLOBAL RESOURCES INC | COM                |        |
| 37250A 10 6 | GEOPHARMA INC           | COM                |        |
| 372917 AN 4 | GENZYME CORP            | NOTE 1.250%12/0    |        |
| 372917 10 4 | * GENZYME CORP          | COM GENL DIV       |        |
| 372917 90 4 | GENZYME CORP            | CALL               |        |
| 372917 95 4 | GENZYME CORP            | PUT                |        |
| 373200 20 3 | * GEORGIA GULF CORP     | COM PAR \$0.01     |        |
| 373200 90 3 | GEORGIA GULF CORP       | CALL               |        |
| 373200 95 3 | GEORGIA GULF CORP       | PUT                |        |
| 373298 10 8 | * GEORGIA PAC CORP      | COM                |        |
| 373298 90 8 | GEORGIA PAC CORP        | CALL               |        |
| 373298 95 8 | GEORGIA PAC CORP        | PUT                |        |
| 37373P 10 5 | GERDAU AMERISTEEL CORP  | COM                | ADDED  |
| 373730 10 0 | * GERBER SCIENTIFIC INC | COM                |        |
| 373730 90 0 | GERBER SCIENTIFIC INC   | CALL               |        |
| 373730 95 0 | GERBER SCIENTIFIC INC   | PUT                |        |
| 373737 10 5 | GERDAU S A              | SPONSORED ADR      |        |
| 373865 10 4 | GERMAN AMERN BANCORP    | COM                |        |
| 374143 10 5 | GERMANY FD INC          | COM                |        |
| 374163 10 3 | * GERON CORP            | COM                |        |
| 374163 90 3 | GERON CORP              | CALL               |        |
| 374163 95 3 | GERON CORP              | PUT                |        |
| 374276 AG 8 | GETTY IMAGES INC        | SDCV 0.500% 6/0    |        |
| 374276 10 3 | * GETTY IMAGES INC      | COM                |        |
| 374276 90 3 | GETTY IMAGES INC        | CALL               |        |
| 374276 95 3 | GETTY IMAGES INC        | PUT                |        |
| 374297 10 9 | GETTY RLTY CORP NEW     | COM                |        |
| 374393 10 6 | * GEVITY HR INC         | COM                |        |
| 374393 90 6 | GEVITY HR INC           | CALL               |        |
| 374393 95 6 | GEVITY HR INC           | PUT                |        |
| 374398 20 4 | GEXA CORP               | COM NEW            |        |
| 374508 10 9 | GIANT INDS INC          | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 374689 10 7 | * GIBRALTAR INDS INC        | COM                | ADDED   |
| 374689 90 7 | GIBRALTAR INDS INC          | CALL               | ADDED   |
| 374689 95 7 | GIBRALTAR INDS INC          | PUT                | ADDED   |
| 37476F 10 3 | * GIBRALTAR STL CORP        | COM                | DELETED |
| 37476F 90 3 | GIBRALTAR STL CORP          | CALL               | DELETED |
| 37476F 95 3 | GIBRALTAR STL CORP          | PUT                | DELETED |
| 375175 10 6 | GIGA TRONICS INC            | COM                |         |
| 375558 AD 5 | GILEAD SCIENCES INC         | NOTE 2.000%12/1    | DELETED |
| 375558 10 3 | * GILEAD SCIENCES INC       | COM                |         |
| 375558 90 3 | GILEAD SCIENCES INC         | CALL               |         |
| 375558 95 3 | GILEAD SCIENCES INC         | PUT                |         |
| 375766 10 2 | * GILLETTE CO               | COM                |         |
| 375766 90 2 | GILLETTE CO                 | CALL               |         |
| 375766 95 2 | GILLETTE CO                 | PUT                |         |
| 375916 10 3 | GILDAN ACTIVEWEAR INC       | SUB VTG SHS A      |         |
| 37637Q 10 5 | * GLACIER BANCORP INC NEW   | COM                |         |
| 37637Q 90 5 | GLACIER BANCORP INC NEW     | CALL               |         |
| 37637Q 95 5 | GLACIER BANCORP INC NEW     | PUT                |         |
| 376395 10 9 | GLACIER WATER SVCS INC      | COM                |         |
| 376535 10 0 | GLADSTONE CAPITAL CORP      | COM                |         |
| 376536 10 8 | GLADSTONE COML CORP         | COM                |         |
| 376775 10 2 | * GLAMIS GOLD LTD           | COM                |         |
| 376775 90 2 | GLAMIS GOLD LTD             | CALL               |         |
| 376775 95 2 | GLAMIS GOLD LTD             | PUT                |         |
| 377316 10 4 | * GLATFELTER                | COM                |         |
| 377316 90 4 | GLATFELTER                  | CALL               |         |
| 377316 95 4 | GLATFELTER                  | PUT                |         |
| 37733W 10 5 | * GLAXOSMITHKLINE PLC       | SPONSORED ADR      |         |
| 37733W 90 5 | GLAXOSMITHKLINE PLC         | CALL               |         |
| 37733W 95 5 | GLAXOSMITHKLINE PLC         | PUT                |         |
| 377407 10 1 | GLEN BURNIE BANCORP         | COM                |         |
| 377899 10 9 | * GLENAYRE TECHNOLOGIES INC | COM                |         |
| 377899 90 9 | GLENAYRE TECHNOLOGIES INC   | CALL               |         |
| 377899 95 9 | GLENAYRE TECHNOLOGIES INC   | PUT                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 37803P 10 5 | GLENBOROUGH RLTY TR INC       | COM                |         |
| 37803P 20 4 | GLENBOROUGH RLTY TR INC       | PFD CV SER A%      |         |
| 378901 10 2 | GLOBAL PRIVATIZATION FUND IN  | COM                |         |
| 379302 10 2 | GLIMCHER RLTY TR              | SH BEN INT         |         |
| 37933G 10 8 | GLOBAL HIGH INCOME DLR FD IN  | COM                |         |
| 379336 10 0 | * GLOBAL INDS LTD             | COM                |         |
| 379336 90 0 | GLOBAL INDS LTD               | CALL               |         |
| 379336 95 0 | GLOBAL INDS LTD               | PUT                |         |
| 37934A 10 0 | * GLOBAL IMAGING SYSTEMS      | COM                |         |
| 37934A 90 0 | GLOBAL IMAGING SYSTEMS        | CALL               |         |
| 37934A 95 0 | GLOBAL IMAGING SYSTEMS        | PUT                |         |
| 37934Y 10 8 | GLOBAL INCOME FD INC          | COM                |         |
| 379352 AN 7 | GLOBAL MARINE INC             | DBCV 6/2           |         |
| 37936S 10 9 | GLOBAL PMT TECHNOLOGIES INC   | COM                |         |
| 37940U 10 8 | GLOBAL E POINT INC            | COM                |         |
| 37940X 10 2 | * GLOBAL PMTS INC             | COM                |         |
| 37940X 90 2 | GLOBAL PMTS INC               | CALL               |         |
| 37940X 95 2 | GLOBAL PMTS INC               | PUT                |         |
| 37941P 10 8 | * GLOBAL POWER EQUIPMENT INC  | COM                |         |
| 37941P 90 8 | GLOBAL POWER EQUIPMENT INC    | CALL               |         |
| 37941P 95 8 | GLOBAL POWER EQUIPMENT INC    | PUT                |         |
| 37944Q 10 3 | GLOBAL SIGNAL INC             | COM                |         |
| 37956X 10 3 | GLOBECOMM SYSTEMS INC         | COM                |         |
| 379571 AB 8 | GLOBESPAN INC                 | NOTE 5.250% 5/1    |         |
| 379887 10 2 | GLOWPOINT INC                 | COM                |         |
| 37989P 10 1 | GLYCOGENESYS INC              | COM                |         |
| 379907 10 8 | GOLD BANC CORP INC            | COM                |         |
| 38011M 10 8 | GMX RES INC                   | COM                |         |
| 38011M 11 6 | GMX RES INC                   | *W EXP 02/12/200   |         |
| 38020R 20 5 | GOAMERICA INC                 | COM NEW            | DELETED |
| 38020R 30 4 | GOAMERICA INC                 | COM PAR \$0.01     | ADDED   |
| 38045R 10 7 | * GOL LINHAS AEREAS INTLG S A | SP ADR REP PFD     |         |
| 38045R 90 7 | GOL LINHAS AEREAS INTLG S A   | CALL               |         |
| 38045R 95 7 | GOL LINHAS AEREAS INTLG S A   | PUT                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 38059T 10 6 | * GOLD FIELDS LTD NEW       | SPONSORED ADR      |         |
| 38059T 90 6 | GOLD FIELDS LTD NEW         | CALL               |         |
| 38059T 95 6 | GOLD FIELDS LTD NEW         | PUT                |         |
| 380614 10 7 | GOLD KIST INC               | COM                | ADDED   |
| 38068N 10 8 | GOLD RESV INC               | CL A               |         |
| 380894 10 5 | GOLDEN CYCLE GOLD CORP      | COM                | ADDED   |
| 380956 40 9 | * GOLDCORP INC NEW          | COM                |         |
| 380956 90 9 | GOLDCORP INC NEW            | CALL               |         |
| 380956 95 9 | GOLDCORP INC NEW            | PUT                |         |
| 381010 10 7 | GOLDEN ENTERPRISES INC      | COM                |         |
| 38119T 10 4 | * GOLDEN STAR RES LTD CDA   | COM                |         |
| 38119T 90 4 | GOLDEN STAR RES LTD CDA     | CALL               |         |
| 38119T 95 4 | GOLDEN STAR RES LTD CDA     | PUT                |         |
| 38122G 10 7 | * GOLDEN TELECOM INC        | COM                |         |
| 38122G 90 7 | GOLDEN TELECOM INC          | CALL               |         |
| 38122G 95 7 | GOLDEN TELECOM INC          | PUT                |         |
| 381317 10 6 | * GOLDEN WEST FINL CORP DEL | COM                |         |
| 381317 90 6 | GOLDEN WEST FINL CORP DEL   | CALL               |         |
| 381317 95 6 | GOLDEN WEST FINL CORP DEL   | PUT                |         |
| 381370 10 5 | GOLDFIELD CORP              | COM                |         |
| 38141G AH 7 | GOLDMAN SACHS GROUP INC     | NOTE 0.250% 12/0   | DELETED |
| 38141G AJ 3 | GOLDMAN SACHS GROUP INC     | NOTE 0.500% 1/1    |         |
| 38141G AM 6 | GOLDMAN SACHS GROUP INC     | NOTE 0.250% 3/2    |         |
| 38141G AS 3 | GOLDMAN SACHS GROUP INC     | NOTE 0.500% 10/2   |         |
| 38141G AT 1 | GOLDMAN SACHS GROUP INC     | NOTE 0.750% 11/0   |         |
| 38141G AX 2 | GOLDMAN SACHS GROUP INC     | NOTE 0.250% 1/1    | DELETED |
| 38141G AY 0 | GOLDMAN SACHS GROUP INC     | NOTE 0.250% 1/1    |         |
| 38141G BA 1 | GOLDMAN SACHS GROUP INC     | NOTE 0.250% 1/2    |         |
| 38141G BC 7 | GOLDMAN SACHS GROUP INC     | NOTE 5/1           |         |
| 38141G BH 6 | GOLDMAN SACHS GROUP INC     | MTNF 3.500% 9/0    |         |
| 38141G BJ 2 | GOLDMAN SACHS GROUP INC     | NOTE 3.000% 10/0   |         |
| 38141G BK 9 | GOLDMAN SACHS GROUP INC     | NOTE 2.000% 10/0   |         |
| 38141G BV 5 | GOLDMAN SACHS GROUP INC     | NOTE 3.500% 1/1    | DELETED |
| 38141G BY 9 | GOLDMAN SACHS GROUP INC     | NOTE 1.000% 2/0    |         |



| CUSIP NO      | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|---------------|------------------------------|--------------------|---------|
| 38141G BZ 6   | GOLDMAN SACHS GROUP INC      | NOTE 2.000% 2/1    |         |
| 38141G CC 6   | GOLDMAN SACHS GROUP INC      | MTNF 2.500% 4/1    |         |
| 38141G CH 5   | GOLDMAN SACHS GROUP INC      | NOTE 8/2           | DELETED |
| 38141G CL 6   | GOLDMAN SACHS GROUP INC      | NOTE 1.000%10/3    | DELETED |
| 38141G 10 4 * | GOLDMAN SACHS GROUP INC      | COM                |         |
| 38141G 90 4   | GOLDMAN SACHS GROUP INC      | CALL               |         |
| 38141G 95 4   | GOLDMAN SACHS GROUP INC      | PUT                |         |
| 38143U AR 2   | GOLDMAN SACHS GROUP INC      | MTNV 1.000% 9/0    |         |
| 38168B 10 3   | GOLF TR AMER INC             | COM                |         |
| 382140 88 7   | GOOD TIMES RESTAURANTS INC   | COM PAR \$0.001    |         |
| 382388 10 6 * | GOODRICH CORP                | COM                |         |
| 382388 90 6   | GOODRICH CORP                | CALL               |         |
| 382388 95 6   | GOODRICH CORP                | PUT                |         |
| 382410 20 7   | GOODRICH PETE CORP           | PFD CONV SER A     |         |
| 382410 40 5   | GOODRICH PETE CORP           | COM NEW            |         |
| 382550 10 1 * | GOODYEAR TIRE & RUBR CO      | COM                |         |
| 382550 90 1   | GOODYEAR TIRE & RUBR CO      | CALL               |         |
| 382550 95 1   | GOODYEAR TIRE & RUBR CO      | PUT                |         |
| 382588 10 1 * | GOODYS FAMILY CLOTHING INC   | COM                |         |
| 382588 90 1   | GOODYS FAMILY CLOTHING INC   | CALL               |         |
| 382588 95 1   | GOODYS FAMILY CLOTHING INC   | PUT                |         |
| 38259P 50 8 * | GOOGLE INC                   | CL A               |         |
| 38259P 90 8   | GOOGLE INC                   | CALL               |         |
| 38259P 95 8   | GOOGLE INC                   | PUT                |         |
| 382859 10 6 * | GOREMOTE INTERNET COMMUNICAT | COM                |         |
| 382859 90 6   | GOREMOTE INTERNET COMMUNICAT | CALL               |         |
| 382859 95 6   | GOREMOTE INTERNET COMMUNICAT | PUT                |         |
| 383082 10 4   | GORMAN RUPP CO               | COM                |         |
| 383485 10 9   | GOTTSCHALKS INC              | COM                |         |
| 383584 10 9   | GOUVERNEUR BANCORP           | COM                |         |
| 38374W 10 7 * | GOVERNMENT PPTYS TR INC      | COM                |         |
| 38374W 90 7   | GOVERNMENT PPTYS TR INC      | CALL               |         |
| 38374W 95 7   | GOVERNMENT PPTYS TR INC      | PUT                |         |
| 38386P 10 8   | GPC BIOTECH AG               | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 38388F 10 8 | * GRACE W R & CO DEL NEW       | COM                |        |
| 38388F 90 8 | GRACE W R & CO DEL NEW         | CALL               |        |
| 38388F 95 8 | GRACE W R & CO DEL NEW         | PUT                |        |
| 384109 10 4 | * GRACO INC                    | COM                |        |
| 384109 90 4 | GRACO INC                      | CALL               |        |
| 384109 95 4 | GRACO INC                      | PUT                |        |
| 384313 AB 8 | GRAFTECH INTL LTD              | DBCV 1.625% 1/1    |        |
| 384313 10 2 | * GRAFTECH INTL LTD            | COM                |        |
| 384313 90 2 | GRAFTECH INTL LTD              | CALL               |        |
| 384313 95 2 | GRAFTECH INTL LTD              | PUT                |        |
| 384556 10 6 | GRAHAM CORP                    | COM                |        |
| 384802 10 4 | * GRAINGER W W INC             | COM                |        |
| 384802 90 4 | GRAINGER W W INC               | CALL               |        |
| 384802 95 4 | GRAINGER W W INC               | PUT                |        |
| 384871 10 9 | GRAMERCY CAP CORP              | COM                |        |
| 386490 10 6 | GRAND TOYS INTL LTD HONG KON   | SPONSORED ADR      |        |
| 38724Q 10 7 | GRANITE CITY FOOD & BREWERY    | COM                |        |
| 38724Q 11 5 | GRANITE CITY FOOD & BREWERY    | *W EXP 06/06/200   |        |
| 38724Q 20 6 | GRANITE CITY FOOD & BREWERY    | UNIT 06/02/2005    |        |
| 387328 10 7 | * GRANITE CONSTR INC           | COM                |        |
| 387328 90 7 | GRANITE CONSTR INC             | CALL               |        |
| 387328 95 7 | GRANITE CONSTR INC             | PUT                |        |
| 38821G 10 1 | * GRANT PRIDECO INC            | COM                |        |
| 38821G 90 1 | GRANT PRIDECO INC              | CALL               |        |
| 38821G 95 1 | GRANT PRIDECO INC              | PUT                |        |
| 388688 10 3 | GRAPHIC PACKAGING CORP DEL     | COM                |        |
| 389375 10 6 | GRAY TELEVISION INC            | COM                |        |
| 389375 20 5 | GRAY TELEVISION INC            | CL A               |        |
| 38982K 10 7 | GREAT AMERN BANCORP INC        | COM                |        |
| 389915 10 9 | GREAT AMERN FINL RES INC       | COM                |        |
| 390064 10 3 | * GREAT ATLANTIC & PAC TEA INC | COM                |        |
| 390064 90 3 | GREAT ATLANTIC & PAC TEA INC   | CALL               |        |
| 390064 95 3 | GREAT ATLANTIC & PAC TEA INC   | PUT                |        |
| 390124 10 5 | GREAT BASIN GOLD LTD           | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 390568 10 3 | * GREAT LAKES CHEM CORP      | COM                |         |
| 390568 90 3 | GREAT LAKES CHEM CORP        | CALL               |         |
| 390568 95 3 | GREAT LAKES CHEM CORP        | PUT                |         |
| 390905 10 7 | GREAT SOUTHN BANCORP INC     | COM                |         |
| 391064 10 2 | GREAT NORTHN IRON ORE PPTYS  | CTFS BEN INT       |         |
| 39115R 10 0 | GREAT PEE DEE BANCORP INC    | COM                |         |
| 391164 10 0 | * GREAT PLAINS ENERGY INC    | COM                |         |
| 391164 90 0 | GREAT PLAINS ENERGY INC      | CALL               |         |
| 391164 95 0 | GREAT PLAINS ENERGY INC      | PUT                |         |
| 391523 10 7 | GREAT WOLF RESORTS INC       | COM                | ADDED   |
| 391601 10 1 | GREATER ATLANTIC FINANCIAL   | COM                |         |
| 391648 AJ 1 | GREATER BAY BANCORP          | NOTE 4/2           |         |
| 391648 AP 7 | GREATER BAY BANCORP          | NOTE 3/2           | ADDED   |
| 391648 10 2 | * GREATER BAY BANCORP        | COM                |         |
| 391648 90 2 | GREATER BAY BANCORP          | CALL               |         |
| 391648 95 2 | GREATER BAY BANCORP          | PUT                |         |
| 39167B 10 2 | GREATER CHINA FD INC         | COM                |         |
| 39167M 10 8 | GREATER COMMUNITY BANCORP    | COM                |         |
| 391688 10 8 | GREATER DEL VY HLDGS         | COM                |         |
| 393122 10 6 | GREEN MTN COFFEE ROASTERS IN | COM                |         |
| 393154 10 9 | GREEN MOUNTAIN PWR CORP      | COM                |         |
| 393648 40 7 | GREENBRIAR CORP              | COM NEW            |         |
| 393657 10 1 | GREENBRIER COS INC           | COM                |         |
| 394357 10 7 | GREENE COUNTY BANCORP INC    | COM                |         |
| 394361 20 8 | GREENE CNTY BANCSHARES INC   | COM NEW            |         |
| 395150 10 5 | GREENFIELD ONLINE INC        | COM                |         |
| 395259 10 4 | GREENHILL & CO INC           | COM                |         |
| 395379 30 8 | GREENMAN TECHNOLOGIES INC    | COM NEW            |         |
| 395384 10 0 | * GREENPOINT FINL CORP       | COM                | DELETED |
| 395384 90 0 | GREENPOINT FINL CORP         | CALL               | DELETED |
| 395384 95 0 | GREENPOINT FINL CORP         | PUT                | DELETED |
| 39607Y 10 0 | GREENVILLE FIRST BANCSHARES  | COM                | ADDED   |
| 397624 10 7 | GREIF INC                    | CL A               |         |
| 397624 20 6 | GREIF INC                    | CL B               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 39787M AB 4 | GREY GLOBAL GROUP INC          | SDCV 5.000% 10/1   | ADDED   |
| 39787M 10 8 | GREY GLOBAL GROUP INC          | COM                |         |
| 397888 AD 0 | GREY WOLF INC                  | NOTE 3.750% 5/0    |         |
| 397888 10 8 | * GREY WOLF INC                | COM                |         |
| 397888 90 8 | GREY WOLF INC                  | CALL               |         |
| 397888 95 8 | GREY WOLF INC                  | PUT                |         |
| 398048 AD 0 | GREYHOUND LINES INC            | SDCV 8.500% 3/3    |         |
| 398231 10 0 | GRIFFIN LD & NURSERIES INC     | CL A               |         |
| 398433 AB 8 | GRIFFON CORP                   | NOTE 4.000% 7/1    |         |
| 398433 AC 6 | GRIFFON CORP                   | NOTE 4.000% 7/1    |         |
| 398433 10 2 | * GRIFFON CORP                 | COM                |         |
| 398433 90 2 | GRIFFON CORP                   | CALL               |         |
| 398433 95 2 | GRIFFON CORP                   | PUT                |         |
| 398502 20 3 | GRILL CONCEPTS INC             | COM NEW            |         |
| 398635 10 2 | GRISTEDES FOODS INC            | COM                | DELETED |
| 398905 10 9 | * GROUP 1 AUTOMOTIVE INC       | COM                |         |
| 398905 90 9 | GROUP 1 AUTOMOTIVE INC         | CALL               |         |
| 398905 95 9 | GROUP 1 AUTOMOTIVE INC         | PUT                |         |
| 399449 10 7 | GROUPE DANONE                  | SPONSORED ADR      |         |
| 39945C 10 9 | * GROUPE CGI INC               | CL A SUB VTG       |         |
| 39945C 90 9 | GROUPE CGI INC                 | CALL               |         |
| 39945C 95 9 | GROUPE CGI INC                 | PUT                |         |
| 399909 10 0 | * GRUPO FINANCIARO GALICIA S A | SP ADR 10 SH B     |         |
| 399909 90 0 | GRUPO FINANCIARO GALICIA S A   | CALL               |         |
| 399909 95 0 | GRUPO FINANCIARO GALICIA S A   | PUT                |         |
| 400131 30 6 | GRUMA S A DE CV                | SPON ADR CL B      |         |
| 40048P 10 4 | GRUPO CASA SABA S A DE C V     | SPONSORED ADR      |         |
| 40048T 10 6 | GRUPO IMSA S A DE C V          | SPON ADR UNITS     |         |
| 400488 40 9 | GRUPO INDL MASECA S A DE C V   | SPON ADR NEW       |         |
| 40049C 10 2 | GRUPO RADIO CENTRO S A DE C    | SPONSORED ADR      |         |
| 40049J 20 6 | * GRUPO TELEVISA SA DE CV      | SP ADR REP ORD     |         |
| 40049J 90 6 | GRUPO TELEVISA SA DE CV        | CALL               |         |
| 40049J 95 6 | GRUPO TELEVISA SA DE CV        | PUT                |         |
| 40049I 10 6 | GRUPO SIMEC S A DE C V         | ADR                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 40050A 20 1 | GRUPO ELEKTRA SA DE CV         | SPONSORED ADR      |         |
| 40050B 20 9 | GRUPO IUSACELL S A DE C V NE   | SP ADR V NEW       |         |
| 40051D 10 5 | * GRUPO TMM S A                | SP ADR A SHS       |         |
| 40051D 90 5 | GRUPO TMM S A                  | CALL               |         |
| 40051D 95 5 | GRUPO TMM S A                  | PUT                |         |
| 40051E 20 2 | GRUPO AEROPORTUARIO DEL SURE   | SPON ADR SER B     |         |
| 400518 AB 2 | GTECH HLDGS CORP               | DBCVC 1.750%12/1   |         |
| 400518 10 6 | * GTECH HLDGS CORP             | COM                |         |
| 400518 90 6 | GTECH HLDGS CORP               | CALL               |         |
| 400518 95 6 | GTECH HLDGS CORP               | PUT                |         |
| 40052B 10 8 | GTX INC DEL                    | COM                |         |
| 40065W 10 7 | GUANGSHEN RY LTD               | SPONSORED ADR      |         |
| 400764 10 6 | GUARANTY BANCSHARES INC TEX    | COM                |         |
| 40108P 10 1 | GUARANTY FED BANCSHARES INC    | COM                |         |
| 401617 10 5 | * GUESS INC                    | COM                |         |
| 401617 90 5 | GUESS INC                      | CALL               |         |
| 401617 95 5 | GUESS INC                      | PUT                |         |
| 401698 10 5 | * GUIDANT CORP                 | COM                |         |
| 401698 90 5 | GUIDANT CORP                   | CALL               |         |
| 401698 95 5 | GUIDANT CORP                   | PUT                |         |
| 401829 AB 2 | GUILFORD PHARMACEUTICALS INC   | NOTE 5.000% 7/0    |         |
| 401829 10 6 | * GUILFORD PHARMACEUTICALS INC | COM                |         |
| 401829 90 6 | GUILFORD PHARMACEUTICALS INC   | CALL               |         |
| 401829 95 6 | GUILFORD PHARMACEUTICALS INC   | PUT                |         |
| 402040 AC 3 | GUITAR CTR MGMT INC            | NOTE 4.000% 7/1    |         |
| 402040 10 9 | * GUITAR CTR MGMT INC          | COM                |         |
| 402040 90 9 | GUITAR CTR MGMT INC            | CALL               |         |
| 402040 95 9 | GUITAR CTR MGMT INC            | PUT                |         |
| 402307 10 2 | * GULF ISLAND FABRICATION INC  | COM                |         |
| 402307 90 2 | GULF ISLAND FABRICATION INC    | CALL               |         |
| 402307 95 2 | GULF ISLAND FABRICATION INC    | PUT                |         |
| 402629 10 9 | GULFMARK OFFSHORE INC          | COM                |         |
| 40274U 10 8 | * GULFTERRA ENERGY PARTNERS LP | COM                | DELETED |
| 40274U 90 8 | GULFTERRA ENERGY PARTNERS LP   | CALL               | DELETED |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 40274U 95 8 | GULFTERRA ENERGY PARTNERS LP | PUT                | DELETED |
| 403307 10 1 | GURUNET CORP                 | COM                | ADDED   |
| 403777 10 5 | * GYMBOREE CORP              | COM                |         |
| 403777 90 5 | GYMBOREE CORP                | CALL               |         |
| 403777 95 5 | GYMBOREE CORP                | PUT                |         |
| 403820 10 3 | GYRODYNE CO AMER INC         | COM                |         |
| 404052 10 2 | H & Q HEALTHCARE FD          | SH BEN INT         |         |
| 404053 10 0 | H & Q LIFE SCIENCES INVS     | SH BEN INT         |         |
| 404119 10 9 | * HCA INC                    | COM                |         |
| 404119 90 9 | HCA INC                      | CALL               |         |
| 404119 95 9 | HCA INC                      | PUT                |         |
| 404132 AA 0 | HCC INS HLDGS INC            | NOTE 2.000% 9/0    |         |
| 404132 AB 8 | HCC INS HLDGS INC            | NOTE 1.300% 4/0    |         |
| 404132 10 2 | * HCC INS HLDGS INC          | COM                |         |
| 404132 90 2 | HCC INS HLDGS INC            | CALL               |         |
| 404132 95 2 | HCC INS HLDGS INC            | PUT                |         |
| 40415F 10 1 | HDFC BANK LTD                | ADR REPS 3 SHS     |         |
| 404160 10 3 | HEI INC                      | COM                |         |
| 404172 10 8 | HF FINL CORP                 | COM                |         |
| 404232 10 0 | HMG COURTLAND PPTYS INC      | COM                |         |
| 40424G 10 8 | HMN FINL INC                 | COM                |         |
| 40425J 10 1 | HMS HLDGS CORP               | COM                |         |
| 404251 10 0 | * HNI CORP                   | COM                |         |
| 404251 90 0 | HNI CORP                     | CALL               |         |
| 404251 95 0 | HNI CORP                     | PUT                |         |
| 40426W 10 1 | * HRPT PPTYS TR              | COM SH BEN INT     |         |
| 40426W 90 1 | HRPT PPTYS TR                | CALL               |         |
| 40426W 95 1 | HRPT PPTYS TR                | PUT                |         |
| 404280 40 6 | * HSBC HLDGS PLC             | SPON ADR NEW       |         |
| 404280 90 6 | HSBC HLDGS PLC               | CALL               |         |
| 404280 95 6 | HSBC HLDGS PLC               | PUT                |         |
| 404459 10 9 | HABERSHAM BANCORP INC        | COM                |         |
| 405024 10 0 | * HAEMONETICS CORP           | COM                |         |
| 405024 90 0 | HAEMONETICS CORP             | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 405024 95 0 | HAEMONETICS CORP             | PUT                |        |
| 405173 10 5 | HAGGAR CORP                  | COM                |        |
| 405217 10 0 | * HAIN CELESTIAL GROUP INC   | COM                |        |
| 405217 90 0 | HAIN CELESTIAL GROUP INC     | CALL               |        |
| 405217 95 0 | HAIN CELESTIAL GROUP INC     | PUT                |        |
| 405752 10 6 | HALIFAX CORP                 | COM                |        |
| 406216 AM 3 | HALLIBURTON CO               | NOTE 3.125% 7/1    |        |
| 406216 10 1 | * HALLIBURTON CO             | COM                |        |
| 406216 90 1 | HALLIBURTON CO               | CALL               |        |
| 406216 95 1 | HALLIBURTON CO               | PUT                |        |
| 40624Q 10 4 | HALLMARK FINL SVCS INC EC    | COM                |        |
| 406364 40 6 | HALLWOOD GROUP INC           | COM PAR \$0.10     |        |
| 40637H 10 9 | HALOZYME THERAPEUTICS INC    | COM                | ADDED  |
| 408623 10 6 | HAMMONS JOHN Q HOTELS INC    | CL A               |        |
| 408859 10 6 | HAMPSHIRE GROUP LTD          | COM                |        |
| 409649 20 9 | HANARO TELECOM INC           | SPONSORED ADR      |        |
| 409735 10 7 | JOHN HANCOCK BK &THRIFT OPP  | SH BEN INT         |        |
| 409900 10 7 | HANCOCK FABRICS INC          | COM                |        |
| 410120 10 9 | HANCOCK HLDG CO              | COM                |        |
| 410123 10 3 | HANCOCK JOHN INCOME SECS TR  | COM                |        |
| 41013G 10 3 | HANCOCK JOHN PATRIOT GLOBL D | COM                |        |
| 41013J 10 7 | HANCOCK JOHN PATRIOT PFD DIV | COM                |        |
| 41013Q 10 1 | HANCOCK JOHN PATRIOT PREM DI | COM                |        |
| 41013T 10 5 | HANCOCK JOHN PATRIOT PREM II | COM SH BEN INT     |        |
| 41013U 10 2 | HANCOCK JOHN PATRIOT SELCT D | COM                |        |
| 41013V 10 0 | HANCOCK JOHN TAX-ADV DIV INC | COM                |        |
| 41013W 10 8 | HANCOCK JOHN PFD INCOME FD   | SH BEN INT         |        |
| 41013X 10 6 | HANCOCK JOHN PFD INCOME FD I | COM                |        |
| 41014X 10 5 | HANCOCK JOHN FINL TRENDS FD  | COM                |        |
| 410142 10 3 | HANCOCK JOHN INVS TR         | COM                |        |
| 41021P 10 3 | HANCOCK JOHN PFD INCOME FD I | COM                |        |
| 410252 10 0 | * HANDLEMAN CO DEL           | COM                |        |
| 410252 90 0 | HANDLEMAN CO DEL             | CALL               |        |
| 410252 95 0 | HANDLEMAN CO DEL             | PUT                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 41043F 20 8 | * HANGER ORTHOPEDIC GROUP INC | COM NEW            |         |
| 41043F 90 8 | HANGER ORTHOPEDIC GROUP INC   | CALL               |         |
| 41043F 95 8 | HANGER ORTHOPEDIC GROUP INC   | PUT                |         |
| 410495 10 5 | HANMI FINL CORP               | COM                |         |
| 410761 10 0 | HANOVER CAP MTG HLDGS INC     | COM                |         |
| 410768 AC 9 | HANOVER COMPRESSOR CO         | NOTE 4.750% 3/1    |         |
| 410768 AE 5 | HANOVER COMPRESSOR CO         | NOTE 4.750% 1/1    |         |
| 410768 10 5 | * HANOVER COMPRESSOR CO       | COM                |         |
| 410768 90 5 | HANOVER COMPRESSOR CO         | CALL               |         |
| 410768 95 5 | HANOVER COMPRESSOR CO         | PUT                |         |
| 410783 10 4 | HANOVER DIRECT INC            | COM                | DELETED |
| 410783 30 2 | HANOVER DIRECT INC            | COM NEW            | ADDED   |
| 411310 10 5 | HANSEN NAT CORP               | COM                |         |
| 411349 10 3 | HANSON PLC NEW                | SPONSORED ADR      |         |
| 411901 10 1 | * HARBOR FLA BANCSHARES INC   | COM                |         |
| 411901 90 1 | HARBOR FLA BANCSHARES INC     | CALL               |         |
| 411901 95 1 | HARBOR FLA BANCSHARES INC     | PUT                |         |
| 412324 30 3 | HARDINGE INC                  | COM                |         |
| 412552 30 9 | HARKEN ENERGY CORP            | COM NEW            |         |
| 412693 10 3 | * HARLAND JOHN H CO           | COM                |         |
| 412693 90 3 | HARLAND JOHN H CO             | CALL               |         |
| 412693 95 3 | HARLAND JOHN H CO             | PUT                |         |
| 412822 10 8 | * HARLEY DAVIDSON INC         | COM                |         |
| 412822 90 8 | HARLEY DAVIDSON INC           | CALL               |         |
| 412822 95 8 | HARLEY DAVIDSON INC           | PUT                |         |
| 412824 10 4 | HARLEYSVILLE GROUP INC        | COM                |         |
| 412850 10 9 | HARLEYSVILLE NATL CORP PA     | COM                |         |
| 412865 10 7 | HARLEYSVILLE SVGS FINL CORP   | COM                |         |
| 413086 10 9 | * HARMAN INTL INDS INC        | COM                |         |
| 413086 90 9 | HARMAN INTL INDS INC          | CALL               |         |
| 413086 95 9 | HARMAN INTL INDS INC          | PUT                |         |
| 413160 10 2 | * HARMONIC INC                | COM                |         |
| 413160 90 2 | HARMONIC INC                  | CALL               |         |
| 413160 95 2 | HARMONIC INC                  | PUT                |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 413216 30 0 | * HARMONY GOLD MNG LTD         | SPONSORED ADR      |        |
| 413216 90 0 | HARMONY GOLD MNG LTD           | CALL               |        |
| 413216 95 0 | HARMONY GOLD MNG LTD           | PUT                |        |
| 413353 10 3 | HAROLDS STORES INC             | COM                |        |
| 413619 10 7 | * HARRAHS ENTMT INC            | COM                |        |
| 413619 90 7 | HARRAHS ENTMT INC              | CALL               |        |
| 413619 95 7 | HARRAHS ENTMT INC              | PUT                |        |
| 41383L 10 4 | HARRINGTON WEST FINL GROUP I   | COM                |        |
| 413833 10 4 | * HARRIS & HARRIS GROUP INC    | COM                |        |
| 413833 90 4 | HARRIS & HARRIS GROUP INC      | CALL               |        |
| 413833 95 4 | HARRIS & HARRIS GROUP INC      | PUT                |        |
| 413875 AH 8 | HARRIS CORP DEL                | DBCV 3.500% 8/1    |        |
| 413875 10 5 | * HARRIS CORP DEL              | COM                |        |
| 413875 90 5 | HARRIS CORP DEL                | CALL               |        |
| 413875 95 5 | HARRIS CORP DEL                | PUT                |        |
| 414549 10 5 | * HARRIS INTERACTIVE INC       | COM                |        |
| 414549 90 5 | HARRIS INTERACTIVE INC         | CALL               |        |
| 414549 95 5 | HARRIS INTERACTIVE INC         | PUT                |        |
| 415864 10 7 | * HARSCO CORP                  | COM                |        |
| 415864 90 7 | HARSCO CORP                    | CALL               |        |
| 415864 95 7 | HARSCO CORP                    | PUT                |        |
| 416196 10 3 | * HARTE-HANKS INC              | COM                |        |
| 416196 90 3 | HARTE-HANKS INC                | CALL               |        |
| 416196 95 3 | HARTE-HANKS INC                | PUT                |        |
| 416515 10 4 | * HARTFORD FINL SVCS GROUP INC | COM                |        |
| 416515 90 4 | HARTFORD FINL SVCS GROUP INC   | CALL               |        |
| 416515 95 4 | HARTFORD FINL SVCS GROUP INC   | PUT                |        |
| 416537 10 8 | HARTFORD INCOME SHS FD INC     | COM                |        |
| 416906 10 5 | * HARVARD BIOSCIENCE INC       | COM                |        |
| 416906 90 5 | HARVARD BIOSCIENCE INC         | CALL               |        |
| 416906 95 5 | HARVARD BIOSCIENCE INC         | PUT                |        |
| 417119 10 4 | HARTMARX CORP                  | COM                |        |
| 41754V 10 3 | * HARVEST NATURAL RESOURCES IN | COM                |        |
| 41754V 90 3 | HARVEST NATURAL RESOURCES IN   | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 41754V 95 3 | HARVEST NATURAL RESOURCES IN | PUT                |        |
| 417660 10 7 | HARVEY ELECTRONICS INC       | COM                |        |
| 418056 AN 7 | HASBRO INC                   | DBCX 2.750%12/0    |        |
| 418056 10 7 | * HASBRO INC                 | COM                |        |
| 418056 90 7 | HASBRO INC                   | CALL               |        |
| 418056 95 7 | HASBRO INC                   | PUT                |        |
| 418365 10 2 | HASTINGS ENTMT INC           | COM                |        |
| 419025 10 1 | HATTERAS INCOME SECS INC     | COM                |        |
| 419131 10 7 | HAUPPAUGE DIGITAL INC        | COM                |        |
| 419313 10 1 | HAVAS                        | SPONSORED ADR      |        |
| 419596 10 1 | HAVERTY FURNITURE INC        | COM                |        |
| 419596 20 0 | HAVERTY FURNITURE INC        | CL A               |        |
| 419870 10 0 | * HAWAIIAN ELEC INDUSTRIES   | COM                |        |
| 419870 90 0 | HAWAIIAN ELEC INDUSTRIES     | CALL               |        |
| 419870 95 0 | HAWAIIAN ELEC INDUSTRIES     | PUT                |        |
| 419879 10 1 | HAWAIIAN HOLDINGS INC        | COM                |        |
| 420089 10 4 | HAWK CORP                    | CL A               |        |
| 420261 10 9 | HAWKINS INC                  | COM                |        |
| 420781 30 4 | HAYES LEMMERZ INTL INC       | COM NEW            |        |
| 421906 10 8 | HEALTHCARE SVCS GRP INC      | COM                |        |
| 421915 10 9 | * HEALTH CARE PPTY INVS INC  | COM                |        |
| 421915 90 9 | HEALTH CARE PPTY INVS INC    | CALL               |        |
| 421915 95 9 | HEALTH CARE PPTY INVS INC    | PUT                |        |
| 421927 10 4 | HEALTH CONCEPTS IV INC       | COM                |        |
| 421933 AD 4 | HEALTH MGMT ASSOC INC NEW    | NOTE 1/2           |        |
| 421933 AF 9 | HEALTH MGMT ASSOC INC NEW    | NOTE 1.500% 8/0    |        |
| 421933 10 2 | * HEALTH MGMT ASSOC INC NEW  | CL A               |        |
| 421933 90 2 | HEALTH MGMT ASSOC INC NEW    | CALL               |        |
| 421933 95 2 | HEALTH MGMT ASSOC INC NEW    | PUT                |        |
| 421946 10 4 | HEALTHCARE RLTY TR           | COM                |        |
| 422070 10 2 | HEAD N V                     | NY REGISTRY SH     |        |
| 42210P 10 2 | * HEADWATERS INC             | COM                |        |
| 42210P 90 2 | HEADWATERS INC               | CALL               |        |
| 42210P 95 2 | HEADWATERS INC               | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 42217K 10 6 | * HEALTH CARE REIT INC         | COM                |        |
| 42217K 90 6 | HEALTH CARE REIT INC           | CALL               |        |
| 42217K 95 6 | HEALTH CARE REIT INC           | PUT                |        |
| 42219D 30 8 | HEALTHAXIS INC                 | COM NEW            |        |
| 422210 30 2 | HEALTHETECH INC                | COM NEW            |        |
| 422211 10 2 | * HEALTHEXTRAS INC             | COM                |        |
| 422211 90 2 | HEALTHEXTRAS INC               | CALL               |        |
| 422211 95 2 | HEALTHEXTRAS INC               | PUT                |        |
| 42222G 10 8 | * HEALTH NET INC               | COM                |        |
| 42222G 90 8 | HEALTH NET INC                 | CALL               |        |
| 42222G 95 8 | HEALTH NET INC                 | PUT                |        |
| 42222L 10 7 | * HEALTHTRONICS INC            | COM                |        |
| 42222L 90 7 | HEALTHTRONICS INC              | CALL               |        |
| 42222L 95 7 | HEALTHTRONICS INC              | PUT                |        |
| 42222N 10 3 | HEALTHSTREAM INC               | COM                |        |
| 422317 10 7 | * HEARST-ARGYLE TELEVISION INC | COM                |        |
| 422317 90 7 | HEARST-ARGYLE TELEVISION INC   | CALL               |        |
| 422317 95 7 | HEARST-ARGYLE TELEVISION INC   | PUT                |        |
| 42234Q 10 2 | HEARTLAND FINL USA INC         | COM                |        |
| 422347 10 4 | * HEARTLAND EXPRESS INC        | COM                |        |
| 422347 90 4 | HEARTLAND EXPRESS INC          | CALL               |        |
| 422347 95 4 | HEARTLAND EXPRESS INC          | PUT                |        |
| 422357 10 3 | HEARTLAND PARTNERS L P         | UT LTD PARTNER     |        |
| 422360 30 5 | HEARUSA INC                    | COM NEW            |        |
| 422704 10 6 | * HECLA MNG CO                 | COM                |        |
| 422704 90 6 | HECLA MNG CO                   | CALL               |        |
| 422704 95 6 | HECLA MNG CO                   | PUT                |        |
| 422704 20 5 | HECLA MNG CO                   | PFD CV SER B       |        |
| 422730 10 1 | HECTOR COMMUNICATIONS CORP     | COM                |        |
| 422806 10 9 | HEICO CORP NEW                 | COM                |        |
| 422806 20 8 | HEICO CORP NEW                 | CL A               |        |
| 422819 10 2 | * HEIDRICK & STRUGGLES INTL IN | COM                |        |
| 422819 90 2 | HEIDRICK & STRUGGLES INTL IN   | CALL               |        |
| 422819 95 2 | HEIDRICK & STRUGGLES INTL IN   | PUT                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 423074 10 3 | * HEINZ H J CO              | COM                |        |
| 423074 90 3 | HEINZ H J CO                | CALL               |        |
| 423074 95 3 | HEINZ H J CO                | PUT                |        |
| 423074 50 9 | HEINZ H J CO                | PFD 3 CV \$1.70    |        |
| 423319 10 2 | * HELIX TECHNOLOGY CORP     | COM                |        |
| 423319 90 2 | HELIX TECHNOLOGY CORP       | CALL               |        |
| 423319 95 2 | HELIX TECHNOLOGY CORP       | PUT                |        |
| 423325 30 7 | HELLENIC TELECOM ORGANIZATN | SPONSORED ADR      |        |
| 423434 10 9 | HELME PRODS INC             | COM                |        |
| 423452 10 1 | * HELMERICH & PAYNE INC     | COM                |        |
| 423452 90 1 | HELMERICH & PAYNE INC       | CALL               |        |
| 423452 95 1 | HELMERICH & PAYNE INC       | PUT                |        |
| 42366C 10 3 | * HEMISPHERX BIOPHARMA INC  | COM                |        |
| 42366C 90 3 | HEMISPHERX BIOPHARMA INC    | CALL               |        |
| 42366C 95 3 | HEMISPHERX BIOPHARMA INC    | PUT                |        |
| 423693 10 0 | HEMOSOL CORP                | COM                |        |
| 426281 10 1 | * HENRY JACK & ASSOC INC    | COM                |        |
| 426281 90 1 | HENRY JACK & ASSOC INC      | CALL               |        |
| 426281 95 1 | HENRY JACK & ASSOC INC      | PUT                |        |
| 426927 10 9 | HERITAGE COMMERCE CORP      | COM                |        |
| 427056 AK 2 | HERCULES INC                | SDCV 8.000% 8/1    |        |
| 427056 10 6 | * HERCULES INC              | COM                |        |
| 427056 90 6 | HERCULES INC                | CALL               |        |
| 427056 95 6 | HERCULES INC                | PUT                |        |
| 42722X 10 6 | HERITAGE FINL CORP WASH     | COM                |        |
| 42724R 10 7 | HERITAGE OAKS BANCORP       | COM                | ADDED  |
| 42725M 10 7 | HERITAGE PPTY INVT TR INC   | COM                |        |
| 427398 10 2 | * HERLEY INDS INC DEL       | COM                |        |
| 427398 90 2 | HERLEY INDS INC DEL         | CALL               |        |
| 427398 95 2 | HERLEY INDS INC DEL         | PUT                |        |
| 427825 10 4 | HERSHA HOSPITALITY TR       | SH BEN INT A       |        |
| 427866 10 8 | * HERSHEY FOODS CORP        | COM                |        |
| 427866 90 8 | HERSHEY FOODS CORP          | CALL               |        |
| 427866 95 8 | HERSHEY FOODS CORP          | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 42804T 10 6 | HERZFELD CARIBBEAN BASIN FD  | COM                |        |
| 42805E 10 8 | * HESKA CORP                 | COM                |        |
| 42805E 90 8 | HESKA CORP                   | CALL               |        |
| 42805E 95 8 | HESKA CORP                   | PUT                |        |
| 42822Q 10 0 | * HEWITT ASSOCS INC          | COM                |        |
| 42822Q 90 0 | HEWITT ASSOCS INC            | CALL               |        |
| 42822Q 95 0 | HEWITT ASSOCS INC            | PUT                |        |
| 428236 AC 7 | HEWLETT PACKARD CO           | NOTE 10/1          |        |
| 428236 10 3 | * HEWLETT PACKARD CO         | COM                |        |
| 428236 90 3 | HEWLETT PACKARD CO           | CALL               |        |
| 428236 95 3 | HEWLETT PACKARD CO           | PUT                |        |
| 428290 AA 8 | HEXCEL CORP                  | SDCV 7.000% 8/0    |        |
| 428291 10 8 | * HEXCEL CORP NEW            | COM                |        |
| 428291 90 8 | HEXCEL CORP NEW              | CALL               |        |
| 428291 95 8 | HEXCEL CORP NEW              | PUT                |        |
| 428358 10 5 | * HI / FN INC                | COM                |        |
| 428358 90 5 | HI / FN INC                  | CALL               |        |
| 428358 95 5 | HI / FN INC                  | PUT                |        |
| 42839Y 10 4 | HI SHEAR TECHNOLOGY CORP     | COM                |        |
| 42840B 10 1 | HI-TECH PHARMACAL INC        | COM                |        |
| 428565 10 5 | * HIBBETT SPORTING GOODS INC | COM                |        |
| 428565 90 5 | HIBBETT SPORTING GOODS INC   | CALL               |        |
| 428565 95 5 | HIBBETT SPORTING GOODS INC   | PUT                |        |
| 428656 10 2 | * HIBERNIA CORP              | CL A               |        |
| 428656 90 2 | HIBERNIA CORP                | CALL               |        |
| 428656 95 2 | HIBERNIA CORP                | PUT                |        |
| 429060 10 6 | HICKORY TECH CORP            | COM                |        |
| 42967Q 10 5 | HIGH INCOME OPPORTUNITY FD I | COM                |        |
| 429904 10 5 | HIGH YIELD INCOME FD INC     | COM                |        |
| 429906 10 0 | HIGH YIELD PLUS FD INC       | COM                |        |
| 430141 10 1 | HIGHLAND HOSPITALITY CORP    | COM                |        |
| 431232 20 6 | HIGHVELD STL & VANADIUM LTD  | ADR                |        |
| 431284 10 8 | * HIGHWOODS PPTYS INC        | COM                |        |
| 431284 90 8 | HIGHWOODS PPTYS INC          | CALL               |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 431284 95 8 | HIGHWOODS PPTY INC            | PUT                |        |
| 431294 10 7 | * HILB ROGAL & HOBBS CO       | COM                |        |
| 431294 90 7 | HILB ROGAL & HOBBS CO         | CALL               |        |
| 431294 95 7 | HILB ROGAL & HOBBS CO         | PUT                |        |
| 431573 10 4 | * HILLENBRAND INDS INC        | COM                |        |
| 431573 90 4 | HILLENBRAND INDS INC          | CALL               |        |
| 431573 95 4 | HILLENBRAND INDS INC          | PUT                |        |
| 432848 AZ 2 | HILTON HOTELS CORP            | NOTE 3.375% 4/1    |        |
| 432848 10 9 | * HILTON HOTELS CORP          | COM                |        |
| 432848 90 9 | HILTON HOTELS CORP            | CALL               |        |
| 432848 95 9 | HILTON HOTELS CORP            | PUT                |        |
| 433245 10 7 | HINES HORTICULTURE INC        | COM                |        |
| 433323 10 2 | HINGHAM INSTN SVGS MASS       | COM                |        |
| 433550 10 0 | HIRSCH INTL CORP              | CL A               |        |
| 433578 50 7 | * HITACHI LIMITED             | ADR 10 COM         |        |
| 433578 90 7 | HITACHI LIMITED               | CALL               |        |
| 433578 95 7 | HITACHI LIMITED               | PUT                |        |
| 435569 10 8 | * HOLLINGER INTL INC          | CL A               |        |
| 435569 90 8 | HOLLINGER INTL INC            | CALL               |        |
| 435569 95 8 | HOLLINGER INTL INC            | PUT                |        |
| 435758 30 5 | * HOLLY CORP                  | COM PAR \$0.01     |        |
| 435758 90 5 | HOLLY CORP                    | CALL               |        |
| 435758 95 5 | HOLLY CORP                    | PUT                |        |
| 435763 10 7 | HOLLY ENERGY PARTNERS L P     | COM UT LTD PTN     |        |
| 435902 10 1 | * HOLLIS-EDEN PHARMACEUTICALS | COM                |        |
| 435902 90 1 | HOLLIS-EDEN PHARMACEUTICALS   | CALL               |        |
| 435902 95 1 | HOLLIS-EDEN PHARMACEUTICALS   | PUT                |        |
| 436141 10 5 | * HOLLYWOOD ENTMT CORP        | COM                |        |
| 436141 90 5 | HOLLYWOOD ENTMT CORP          | CALL               |        |
| 436141 95 5 | HOLLYWOOD ENTMT CORP          | PUT                |        |
| 436233 10 0 | * HOLLYWOOD MEDIA CORP        | COM                |        |
| 436233 90 0 | HOLLYWOOD MEDIA CORP          | CALL               |        |
| 436233 95 0 | HOLLYWOOD MEDIA CORP          | PUT                |        |
| 436440 10 1 | * HOLOGIC INC                 | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 436440 90 1 | HOLOGIC INC                    | CALL               |        |
| 436440 95 1 | HOLOGIC INC                    | PUT                |        |
| 436926 10 9 | HOME FED BANCORP               | COM                |        |
| 43706C 10 0 | HOME CITY FINL CORP            | COM                |        |
| 437076 10 2 | * HOME DEPOT INC               | COM                |        |
| 437076 90 2 | HOME DEPOT INC                 | CALL               |        |
| 437076 95 2 | HOME DEPOT INC                 | PUT                |        |
| 43708T 10 1 | HOME FINL BANCORP              | COM                |        |
| 43709A 10 1 | HOME FEDERAL BANCORP INC       | COM                | ADDED  |
| 437183 10 6 | HOME LN FINL CORP              | COM                |        |
| 437305 10 5 | HOME PRODS INTL INC            | COM                |        |
| 437306 10 3 | HOME PROPERTIES INC            | COM                |        |
| 437355 10 0 | HOME SOLUTIONS AMER INC        | COM                |        |
| 43738R 10 9 | HOMEBANC CORP GA               | COM                |        |
| 437852 10 6 | * HOMESTORE INC                | COM                |        |
| 437852 90 6 | HOMESTORE INC                  | CALL               |        |
| 437852 95 6 | HOMESTORE INC                  | PUT                |        |
| 438128 30 8 | * HONDA MOTOR LTD              | AMERN SHS          |        |
| 438128 90 8 | HONDA MOTOR LTD                | CALL               |        |
| 438128 95 8 | HONDA MOTOR LTD                | PUT                |        |
| 438516 10 6 | * HONEYWELL INTL INC           | COM                |        |
| 438516 90 6 | HONEYWELL INTL INC             | CALL               |        |
| 438516 95 6 | HONEYWELL INTL INC             | PUT                |        |
| 439038 10 0 | HOOKER FURNITURE CORP          | COM                |        |
| 439104 10 0 | * HOOPER HOLMES INC            | COM                |        |
| 439104 90 0 | HOOPER HOLMES INC              | CALL               |        |
| 439104 95 0 | HOOPER HOLMES INC              | PUT                |        |
| 439734 10 4 | HOPFED BANCORP INC             | COM                |        |
| 440327 AG 9 | HORACE MANN EDUCATORS CORP N   | NOTE 1.425% 5/1    |        |
| 440327 10 4 | * HORACE MANN EDUCATORS CORP N | COM                |        |
| 440327 90 4 | HORACE MANN EDUCATORS CORP N   | CALL               |        |
| 440327 95 4 | HORACE MANN EDUCATORS CORP N   | PUT                |        |
| 440407 10 4 | HORIZON BANCORP IND            | COM                |        |
| 44041F 10 5 | HORIZON FINL CORP WASH         | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 44041Y 10 4 | HORIZON HEALTH CORP          | COM                |        |
| 44043J 10 5 | * HORIZON OFFSHORE INC       | COM                |        |
| 44043J 90 5 | HORIZON OFFSHORE INC         | CALL               |        |
| 44043J 95 5 | HORIZON OFFSHORE INC         | PUT                |        |
| 440452 10 0 | * HORMEL FOODS CORP          | COM                |        |
| 440452 90 0 | HORMEL FOODS CORP            | CALL               |        |
| 440452 95 0 | HORMEL FOODS CORP            | PUT                |        |
| 440543 10 6 | HORNBECK OFFSHORE SVCS INC N | COM                |        |
| 44106M 10 2 | * HOSPITALITY PPTYS TR       | COM SH BEN INT     |        |
| 44106M 90 2 | HOSPITALITY PPTYS TR         | CALL               |        |
| 44106M 95 2 | HOSPITALITY PPTYS TR         | PUT                |        |
| 44106W 10 0 | HOST AMER CORP               | COM                |        |
| 44106W 11 8 | HOST AMER CORP               | *W EXP 07/21/200   |        |
| 441060 10 0 | * HOSPIRA INC                | COM                |        |
| 441060 90 0 | HOSPIRA INC                  | CALL               |        |
| 441060 95 0 | HOSPIRA INC                  | PUT                |        |
| 44107P 10 4 | * HOST MARRIOTT CORP NEW     | COM                |        |
| 44107P 90 4 | HOST MARRIOTT CORP NEW       | CALL               |        |
| 44107P 95 4 | HOST MARRIOTT CORP NEW       | PUT                |        |
| 441339 10 8 | * HOT TOPIC INC              | COM                |        |
| 441339 90 8 | HOT TOPIC INC                | CALL               |        |
| 441339 95 8 | HOT TOPIC INC                | PUT                |        |
| 44183Y 10 2 | HOUSEVALUES INC              | COM                | ADDED  |
| 442120 10 1 | * HOUSTON EXPL CO            | COM                |        |
| 442120 90 1 | HOUSTON EXPL CO              | CALL               |        |
| 442120 95 1 | HOUSTON EXPL CO              | PUT                |        |
| 442487 10 4 | HOVNANIAN ENTERPRISES INC    | COM                | ADDED  |
| 442487 20 3 | * HOVNANIAN ENTERPRISES INC  | CL A               |        |
| 442487 90 3 | HOVNANIAN ENTERPRISES INC    | CALL               |        |
| 442487 95 3 | HOVNANIAN ENTERPRISES INC    | PUT                |        |
| 443304 10 0 | * HUANENG PWR INTL INC       | SPON ADR N         |        |
| 443304 90 0 | HUANENG PWR INTL INC         | CALL               |        |
| 443304 95 0 | HUANENG PWR INTL INC         | PUT                |        |
| 44332P 10 1 | HUB INTERNATIONAL LTD        | COM                |        |



| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 443320 10 6 | HUB GROUP INC               | CL A               |        |
| 443510 10 2 | * HUBBELL INC               | CL A               |        |
| 443510 90 2 | HUBBELL INC                 | CALL               |        |
| 443510 95 2 | HUBBELL INC                 | PUT                |        |
| 443510 20 1 | * HUBBELL INC               | CL B               |        |
| 443510 90 1 | HUBBELL INC                 | CALL               |        |
| 443510 95 1 | HUBBELL INC                 | PUT                |        |
| 443683 10 7 | * HUDSON CITY BANCORP       | COM                |        |
| 443683 90 7 | HUDSON CITY BANCORP         | CALL               |        |
| 443683 95 7 | HUDSON CITY BANCORP         | PUT                |        |
| 443792 10 6 | * HUDSON HIGHLAND GROUP INC | COM                |        |
| 443792 90 6 | HUDSON HIGHLAND GROUP INC   | CALL               |        |
| 443792 95 6 | HUDSON HIGHLAND GROUP INC   | PUT                |        |
| 444128 10 2 | * HUDSON RIV BANCORP INC    | COM                |        |
| 444128 90 2 | HUDSON RIV BANCORP INC      | CALL               |        |
| 444128 95 2 | HUDSON RIV BANCORP INC      | PUT                |        |
| 444144 10 9 | HUDSON TECHNOLOGIES INC     | COM                |        |
| 444165 10 4 | * HUDSON UNITED BANCORP     | COM                |        |
| 444165 90 4 | HUDSON UNITED BANCORP       | CALL               |        |
| 444165 95 4 | HUDSON UNITED BANCORP       | PUT                |        |
| 444482 10 3 | * HUGHES SUPPLY INC         | COM                |        |
| 444482 90 3 | HUGHES SUPPLY INC           | CALL               |        |
| 444482 95 3 | HUGHES SUPPLY INC           | PUT                |        |
| 444717 10 2 | HUGOTON RTY TR TEX          | UNIT BEN INT       |        |
| 444859 10 2 | * HUMANA INC                | COM                |        |
| 444859 90 2 | HUMANA INC                  | CALL               |        |
| 444859 95 2 | HUMANA INC                  | PUT                |        |
| 444903 AF 5 | HUMAN GENOME SCIENCES INC   | NOTE 5.000% 2/0    |        |
| 444903 AH 1 | HUMAN GENOME SCIENCES INC   | NOTE 3.750% 3/1    |        |
| 444903 10 8 | * HUMAN GENOME SCIENCES INC | COM                |        |
| 444903 90 8 | HUMAN GENOME SCIENCES INC   | CALL               |        |
| 444903 95 8 | HUMAN GENOME SCIENCES INC   | PUT                |        |
| 44544R 10 1 | * HUMMINGBIRD INC           | COM                |        |
| 44544R 90 1 | HUMMINGBIRD INC             | CALL               |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 44544R 95 1 | HUMMINGBIRD INC               | PUT                |        |
| 445467 10 3 | HUMPHREY HOSPITALITY TR       | COM                |        |
| 445542 10 3 | HUNGARIAN TEL & CABLE CORP    | COM                |        |
| 445658 10 7 | * HUNT J B TRANS SVCS INC     | COM                |        |
| 445658 90 7 | HUNT J B TRANS SVCS INC       | CALL               |        |
| 445658 95 7 | HUNT J B TRANS SVCS INC       | PUT                |        |
| 446150 10 4 | * HUNTINGTON BANCSHARES INC   | COM                |        |
| 446150 90 4 | HUNTINGTON BANCSHARES INC     | CALL               |        |
| 446150 95 4 | HUNTINGTON BANCSHARES INC     | PUT                |        |
| 447324 10 4 | HURCO COMPANIES INC           | COM                |        |
| 447462 10 2 | HURON CONSULTING GROUP INC    | COM                | ADDED  |
| 448407 AE 6 | HUTCHINSON TECHNOLOGY INC     | NOTE 2.250% 3/1    |        |
| 448407 10 6 | * HUTCHINSON TECHNOLOGY INC   | COM                |        |
| 448407 90 6 | HUTCHINSON TECHNOLOGY INC     | CALL               |        |
| 448407 95 6 | HUTCHINSON TECHNOLOGY INC     | PUT                |        |
| 44841T 10 7 | * HUTCHISON TELECOMM INTL LTD | SPONSORED ADR      | ADDED  |
| 44841T 90 7 | HUTCHISON TELECOMM INTL LTD   | CALL               | ADDED  |
| 44841T 95 7 | HUTCHISON TELECOMM INTL LTD   | PUT                | ADDED  |
| 448451 10 4 | HUTTIG BLDG PRODS INC         | COM                |        |
| 44860M 80 1 | HYBRIDON INC                  | COM NEW            |        |
| 448774 10 9 | HYDRIL                        | COM                |        |
| 448882 10 0 | * HYDROGENICS CORP            | COM                |        |
| 448882 90 0 | HYDROGENICS CORP              | CALL               |        |
| 448882 95 0 | HYDROGENICS CORP              | PUT                |        |
| 448918 10 2 | HYPERION 2005 INVT GRADE OPP  | COM                |        |
| 448947 10 1 | * IDT CORP                    | COM                |        |
| 448947 90 1 | IDT CORP                      | CALL               |        |
| 448947 95 1 | IDT CORP                      | PUT                |        |
| 448947 30 9 | * IDT CORP                    | CL B               |        |
| 448947 90 9 | IDT CORP                      | CALL               |        |
| 448947 95 9 | IDT CORP                      | PUT                |        |
| 44913M 10 5 | * HYPERCOM CORP               | COM                |        |
| 44913M 90 5 | HYPERCOM CORP                 | CALL               |        |
| 44913M 95 5 | HYPERCOM CORP                 | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 44913S 50 8 | HYPERFEED TECHNOLOGIES INC   | COM NEW            | DELETED |
| 44914M 10 4 | * HYPERION SOLUTIONS CORP    | COM                |         |
| 44914M 90 4 | HYPERION SOLUTIONS CORP      | CALL               |         |
| 44914M 95 4 | HYPERION SOLUTIONS CORP      | PUT                |         |
| 449145 10 1 | HYPERION TOTAL RETURN & INCO | COM                |         |
| 44915C 10 5 | HYPERION STRATEGIC MTG INC F | COM                |         |
| 44915D 10 3 | HYPERSPACE COMMUNICATIONS IN | COM                | ADDED   |
| 44915D 11 1 | HYPERSPACE COMMUNICATIONS IN | *W EXP 09/29/200   | ADDED   |
| 44919F 10 4 | HYTHIAM INC                  | COM                |         |
| 44919P 10 2 | * IAC INTERACTIVECORP        | COM                |         |
| 44919P 90 2 | IAC INTERACTIVECORP          | CALL               |         |
| 44919P 95 2 | IAC INTERACTIVECORP          | PUT                |         |
| 44919P 11 0 | IAC INTERACTIVECORP          | *W EXP 02/04/200   |         |
| 44919P 12 8 | IAC INTERACTIVECORP          | *W EXP 02/04/200   |         |
| 44920E 10 4 | IA GLOBAL INC                | COM                |         |
| 44923F 10 8 | IBT BANCORP INC              | COM                |         |
| 44929Y 10 1 | ICT GROUP INC                | COM                |         |
| 449293 10 9 | ICO INC NEW                  | COM                |         |
| 449295 AB 0 | ICOS CORP                    | NOTE 2.000% 7/0    |         |
| 449295 10 4 | * ICOS CORP                  | COM                |         |
| 449295 90 4 | ICOS CORP                    | CALL               |         |
| 449295 95 4 | ICOS CORP                    | PUT                |         |
| 44930G 10 7 | * ICU MED INC                | COM                |         |
| 44930G 90 7 | ICU MED INC                  | CALL               |         |
| 44930G 95 7 | ICU MED INC                  | PUT                |         |
| 44934B 10 4 | I-CABLE COMMUNICATIONS LTD   | SPONSORED ADR      |         |
| 44934S 10 7 | ICAD INC                     | COM                |         |
| 44936D 10 8 | * ID BIOMEDICAL CORP         | COM                |         |
| 44936D 90 8 | ID BIOMEDICAL CORP           | CALL               |         |
| 44936D 95 8 | ID BIOMEDICAL CORP           | PUT                |         |
| 449370 AC 9 | IDEC PHARMACEUTICALS CORP    | NOTE 2/1           |         |
| 449370 AE 5 | IDEC PHARMACEUTICALS CORP    | NOTE 4/2           |         |
| 449489 10 3 | I D SYSTEMS INC              | COM                |         |
| 449491 10 9 | * IDX SYS CORP               | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 449491 90 9 | IDX SYS CORP                 | CALL               |         |
| 449491 95 9 | IDX SYS CORP                 | PUT                |         |
| 449498 20 3 | IFC CAP TR III               | PFD CV TR SECS     |         |
| 449520 30 3 | * I-FLOW CORP                | COM NEW            |         |
| 449520 90 3 | I-FLOW CORP                  | CALL               |         |
| 449520 95 3 | I-FLOW CORP                  | PUT                |         |
| 449575 10 9 | * IGI INC                    | COM                |         |
| 449575 90 9 | IGI INC                      | CALL               |         |
| 449575 95 9 | IGI INC                      | PUT                |         |
| 449623 10 7 | * IHOP CORP                  | COM                |         |
| 449623 90 7 | IHOP CORP                    | CALL               |         |
| 449623 95 7 | IHOP CORP                    | PUT                |         |
| 449661 50 3 | ILX RESORTS INC              | COM NEW            |         |
| 449669 10 0 | * IMC GLOBAL INC             | COM                | DELETED |
| 449669 90 0 | IMC GLOBAL INC               | CALL               | DELETED |
| 449669 95 0 | IMC GLOBAL INC               | PUT                | DELETED |
| 449669 20 9 | IMC GLOBAL INC               | PFD CV 7.5%        | DELETED |
| 449681 10 5 | IMCO RECYCLING INC           | COM                | DELETED |
| 44973Q 10 3 | * I-MANY INC                 | COM                |         |
| 44973Q 90 3 | I-MANY INC                   | CALL               |         |
| 44973Q 95 3 | I-MANY INC                   | PUT                |         |
| 44977W 10 6 | ING PRIME RATE TR            | SH BEN INT         |         |
| 449788 10 8 | ING CLARION REAL EST INCOME  | COM SHS            |         |
| 44982G 10 4 | ING CLARION GLB RE EST INCM  | COM                |         |
| 44982L 10 3 | IPIX CORP                    | COM                |         |
| 449926 10 4 | IMI INTL MEDICAL INNOVATIONS | COM                |         |
| 449934 10 8 | * IMS HEALTH INC             | COM                |         |
| 449934 90 8 | IMS HEALTH INC               | CALL               |         |
| 449934 95 8 | IMS HEALTH INC               | PUT                |         |
| 450047 20 4 | IRSA INVERSIONES Y REP S A   | GLOBL DEP RCPT     |         |
| 45031T 40 1 | ITC DELTACOM INC             | COM NEW            |         |
| 45031U 10 1 | * ISTAR FINL INC             | COM                |         |
| 45031U 90 1 | ISTAR FINL INC               | CALL               |         |
| 45031U 95 1 | ISTAR FINL INC               | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 45031W 10 7 | I-SECTOR CORP                  | COM                |        |
| 45031W 11 5 | I-SECTOR CORP                  | *W EXP 05/07/200   |        |
| 45031X 20 4 | ISTA PHARMACEUTICALS INC       | COM NEW            |        |
| 450565 10 6 | ITLA CAP CORP                  | COM                |        |
| 45068B 10 9 | * ITT EDUCATIONAL SERVICES INC | COM                |        |
| 45068B 90 9 | ITT EDUCATIONAL SERVICES INC   | CALL               |        |
| 45068B 95 9 | ITT EDUCATIONAL SERVICES INC   | PUT                |        |
| 45069D 20 3 | I-TRAX INC                     | COM NEW            |        |
| 45070W 10 9 | IVAX DIAGNOSTICS INC           | COM                |        |
| 45071R 10 9 | * IXIA                         | COM                |        |
| 45071R 90 9 | IXIA                           | CALL               |        |
| 45071R 95 9 | IXIA                           | PUT                |        |
| 450828 10 8 | IBERIABANK CORP                | COM                |        |
| 450909 10 6 | * IBIS TECHNOLOGY CORP         | COM                |        |
| 450909 90 6 | IBIS TECHNOLOGY CORP           | CALL               |        |
| 450909 95 6 | IBIS TECHNOLOGY CORP           | PUT                |        |
| 450911 10 2 | * ITT INDS INC IND             | COM                |        |
| 450911 90 2 | ITT INDS INC IND               | CALL               |        |
| 450911 95 2 | ITT INDS INC IND               | PUT                |        |
| 450913 10 8 | * IAMGOLD CORP                 | COM                |        |
| 450913 90 8 | IAMGOLD CORP                   | CALL               |        |
| 450913 95 8 | IAMGOLD CORP                   | PUT                |        |
| 45103T 10 7 | ICON PUB LTD CO                | SPONSORED ADR      |        |
| 45104G 10 4 | * ICICI BK LTD                 | ADR                |        |
| 45104G 90 4 | ICICI BK LTD                   | CALL               |        |
| 45104G 95 4 | ICICI BK LTD                   | PUT                |        |
| 451045 10 8 | ICORIA INC                     | COM                |        |
| 451107 10 6 | * IDACORP INC                  | COM                |        |
| 451107 90 6 | IDACORP INC                    | CALL               |        |
| 451107 95 6 | IDACORP INC                    | PUT                |        |
| 45166R 20 4 | IDENIX PHARMACEUTICALS INC     | COM                |        |
| 45167R 10 4 | * IDEX CORP                    | COM                |        |
| 45167R 90 4 | IDEX CORP                      | CALL               |        |
| 45167R 95 4 | IDEX CORP                      | PUT                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 45168D 10 4 | * IDEXX LABS INC            | COM                |        |
| 45168D 90 4 | IDEXX LABS INC              | CALL               |        |
| 45168D 95 4 | IDEXX LABS INC              | PUT                |        |
| 45169U 10 5 | * IGATE CORP                | COM                |        |
| 45169U 90 5 | IGATE CORP                  | CALL               |        |
| 45169U 95 5 | IGATE CORP                  | PUT                |        |
| 451713 10 1 | * IKON OFFICE SOLUTIONS INC | COM                |        |
| 451713 90 1 | IKON OFFICE SOLUTIONS INC   | CALL               |        |
| 451713 95 1 | IKON OFFICE SOLUTIONS INC   | PUT                |        |
| 45172K 10 2 | IKONICS CORP                | COM                |        |
| 451724 10 8 | ILINC COMMUNICATIONS INC    | COM                |        |
| 451906 10 1 | * IDENTIX INC               | COM                |        |
| 451906 90 1 | IDENTIX INC                 | CALL               |        |
| 451906 95 1 | IDENTIX INC                 | PUT                |        |
| 451923 10 6 | * ILEX ONCOLOGY INC         | COM                |        |
| 451923 90 6 | ILEX ONCOLOGY INC           | CALL               |        |
| 451923 95 6 | ILEX ONCOLOGY INC           | PUT                |        |
| 452308 10 9 | * ILLINOIS TOOL WKS INC     | COM                |        |
| 452308 90 9 | ILLINOIS TOOL WKS INC       | CALL               |        |
| 452308 95 9 | ILLINOIS TOOL WKS INC       | PUT                |        |
| 452327 10 9 | * ILLUMINA INC              | COM                |        |
| 452327 90 9 | ILLUMINA INC                | CALL               |        |
| 452327 95 9 | ILLUMINA INC                | PUT                |        |
| 452360 10 0 | ILOG S A                    | SPONSORED ADR      |        |
| 452439 20 1 | * IMAGE ENTMT INC           | COM NEW            |        |
| 452439 90 1 | IMAGE ENTMT INC             | CALL               |        |
| 452439 95 1 | IMAGE ENTMT INC             | PUT                |        |
| 45244C 10 4 | IMAGE SENSING SYS INC       | COM                |        |
| 45245A 10 7 | * IMATION CORP              | COM                |        |
| 45245A 90 7 | IMATION CORP                | CALL               |        |
| 45245A 95 7 | IMATION CORP                | PUT                |        |
| 45245E 10 9 | * IMAX CORP                 | COM                |        |
| 45245E 90 9 | IMAX CORP                   | CALL               |        |
| 45245E 95 9 | IMAX CORP                   | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 45245S 10 8 | IMAGEWARE SYS INC              | COM                |        |
| 45245S 11 6 | IMAGEWARE SYS INC              | *W EXP 04/05/200   |        |
| 45245W AF 6 | IMCLONE SYS INC                | NOTE 1.375% 5/1    | ADDED  |
| 45245W 10 9 | * IMCLONE SYS INC              | COM                |        |
| 45245W 90 9 | IMCLONE SYS INC                | CALL               |        |
| 45245W 95 9 | IMCLONE SYS INC                | PUT                |        |
| 45247Q 10 0 | IMERGENT INC                   | COM                |        |
| 45247T 10 4 | * IMAGISTICS INTERNATIONAL INC | COM                |        |
| 45247T 90 4 | IMAGISTICS INTERNATIONAL INC   | CALL               |        |
| 45247T 95 4 | IMAGISTICS INTERNATIONAL INC   | PUT                |        |
| 452519 10 1 | * IMMTECH INTL INC             | COM                |        |
| 452519 90 1 | IMMTECH INTL INC               | CALL               |        |
| 452519 95 1 | IMMTECH INTL INC               | PUT                |        |
| 45252T 12 2 | IMMUNE RESPONSE CORP DEL       | *W EXP 12/10/200   |        |
| 45252T 20 5 | IMMUNE RESPONSE CORP DEL       | COM NEW            |        |
| 452521 10 7 | * IMMERSION CORP               | COM                |        |
| 452521 90 7 | IMMERSION CORP                 | CALL               |        |
| 452521 95 7 | IMMERSION CORP                 | PUT                |        |
| 452525 30 6 | IMMUCELL CORP                  | COM PAR \$0.10     |        |
| 452526 10 6 | * IMMUCOR INC                  | COM                |        |
| 452526 90 6 | IMMUCOR INC                    | CALL               |        |
| 452526 95 6 | IMMUCOR INC                    | PUT                |        |
| 45253H 10 1 | * IMMUNOGEN INC                | COM                |        |
| 45253H 90 1 | IMMUNOGEN INC                  | CALL               |        |
| 45253H 95 1 | IMMUNOGEN INC                  | PUT                |        |
| 45254P 10 2 | * IMPAC MTG HLDGS INC          | COM                |        |
| 45254P 90 2 | IMPAC MTG HLDGS INC            | CALL               |        |
| 45254P 95 2 | IMPAC MTG HLDGS INC            | PUT                |        |
| 45255A 10 4 | IMPAC MED SYS INC              | COM                |        |
| 45255W 10 6 | * IMPCO TECHNOLOGIES INC       | COM                |        |
| 45255W 90 6 | IMPCO TECHNOLOGIES INC         | CALL               |        |
| 45255W 95 6 | IMPCO TECHNOLOGIES INC         | PUT                |        |
| 45256B AB 7 | IMPAX LABORATORIES INC         | SDCV 1.250% 4/0    | ADDED  |
| 45256B 10 1 | * IMPAX LABORATORIES INC       | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 45256B 90 1 | IMPAX LABORATORIES INC       | CALL               |        |
| 45256B 95 1 | IMPAX LABORATORIES INC       | PUT                |        |
| 45260A 10 7 | * IMMUNICON CORP DEL         | COM                |        |
| 45260A 90 7 | IMMUNICON CORP DEL           | CALL               |        |
| 45260A 95 7 | IMMUNICON CORP DEL           | PUT                |        |
| 452704 50 5 | * IMPERIAL CHEM INDS PLC     | ADR NEW            |        |
| 452704 90 5 | IMPERIAL CHEM INDS PLC       | CALL               |        |
| 452704 95 5 | IMPERIAL CHEM INDS PLC       | PUT                |        |
| 452907 10 8 | * IMMUNOMEDICS INC           | COM                |        |
| 452907 90 8 | IMMUNOMEDICS INC             | CALL               |        |
| 452907 95 8 | IMMUNOMEDICS INC             | PUT                |        |
| 452926 10 8 | INCOME OPPORTUNITY RLTY INVS | COM                |        |
| 453038 40 8 | * IMPERIAL OIL LTD           | COM NEW            |        |
| 453038 90 8 | IMPERIAL OIL LTD             | CALL               |        |
| 453038 95 8 | IMPERIAL OIL LTD             | PUT                |        |
| 453096 11 7 | IMPERIAL SUGAR CO NEW        | *W EXP 08/29/200   |        |
| 453096 20 8 | IMPERIAL SUGAR CO NEW        | COM NEW            |        |
| 453142 10 1 | IMPERIAL TOBACCO GROUP PLC   | SPONSORED ADR      |        |
| 45320R 10 8 | IMPLANT SCIENCES CORP        | COM                |        |
| 45320R 11 6 | IMPLANT SCIENCES CORP        | *W EXP 06/30/200   |        |
| 45320V 10 9 | IMPRESO INC                  | COM                |        |
| 453235 10 3 | * INAMED CORP                | COM                |        |
| 453235 90 3 | INAMED CORP                  | CALL               |        |
| 453235 95 3 | INAMED CORP                  | PUT                |        |
| 453258 AM 7 | INCO LTD                     | NOTE 3/2           |        |
| 453258 AR 6 | INCO LTD                     | SDCV 3.500% 3/1    |        |
| 453258 AT 2 | INCO LTD                     | DBCX 1.000% 3/1    |        |
| 453258 13 9 | INCO LTD                     | *W EXP 08/21/200   |        |
| 453258 40 2 | * INCO LTD                   | COM                |        |
| 453258 90 2 | INCO LTD                     | CALL               |        |
| 453258 95 2 | INCO LTD                     | PUT                |        |
| 45337C AC 6 | INCYTE CORP                  | NOTE 5.500% 2/0    |        |
| 45337C AE 2 | INCYTE CORP                  | NOTE 3.500% 2/1    |        |
| 45337C 10 2 | * INCYTE CORP                | COM                |        |



| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 45337C 90 2 | INCYTE CORP                   | CALL               |         |
| 45337C 95 2 | INCYTE CORP                   | PUT                |         |
| 453414 10 4 | * INDEPENDENCE CMNTY BK CORP  | COM                |         |
| 453414 90 4 | INDEPENDENCE CMNTY BK CORP    | CALL               |         |
| 453414 95 4 | INDEPENDENCE CMNTY BK CORP    | PUT                |         |
| 453432 10 6 | INDEPENDENCE FED SVGS BK      | COM                |         |
| 453440 30 7 | INDEPENDENCE HLDG CO NEW      | COM NEW            |         |
| 453836 10 8 | INDEPENDENT BANK CORP MASS    | COM                |         |
| 453838 10 4 | INDEPENDENT BANK CORP MICH    | COM                |         |
| 454072 AB 5 | INDEVUS PHARMACEUTICALS INC   | NOTE 6.250% 7/1    |         |
| 454072 10 9 | * INDEVUS PHARMACEUTICALS INC | COM                |         |
| 454072 90 9 | INDEVUS PHARMACEUTICALS INC   | CALL               |         |
| 454072 95 9 | INDEVUS PHARMACEUTICALS INC   | PUT                |         |
| 454089 10 3 | INDIA FD INC                  | COM                |         |
| 455778 10 0 | INDONESIA FD INC              | COM                |         |
| 45578L 10 0 | INDUS INTL INC                | COM                |         |
| 456061 10 0 | INDUSTRIAL DISTR GROUP INC    | COM                |         |
| 456314 10 3 | INDUSTRIAL SVCS AMER INC FLA  | COM                |         |
| 456463 10 8 | INDUSTRIAS BACHOCO S A DE C   | SP ADR B&L SHS     |         |
| 456607 10 0 | * INDYMAC BANCORP INC         | COM                |         |
| 456607 90 0 | INDYMAC BANCORP INC           | CALL               |         |
| 456607 95 0 | INDYMAC BANCORP INC           | PUT                |         |
| 456607 20 9 | INDYMAC BANCORP INC           | WIRES 2031         |         |
| 456615 10 3 | INERGY L P                    | UNIT LTD PTNR      |         |
| 45662N 10 3 | * INFINEON TECHNOLOGIES AG    | SPONSORED ADR      |         |
| 45662N 90 3 | INFINEON TECHNOLOGIES AG      | CALL               |         |
| 45662N 95 3 | INFINEON TECHNOLOGIES AG      | PUT                |         |
| 45662V 10 5 | * INET TECHNOLOGIES INC       | COM                | DELETED |
| 45662V 90 5 | INET TECHNOLOGIES INC         | CALL               | DELETED |
| 45662V 95 5 | INET TECHNOLOGIES INC         | PUT                | DELETED |
| 45663L 40 3 | INFINITY INC                  | COM PAR \$.0001    |         |
| 45663T 10 9 | INFICON HLDG AG               | ADR                |         |
| 45664X 10 9 | INFOCROSSING INC              | COM                |         |
| 45665B 10 6 | * INFOCUS CORP                | COM                |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS  |
|-------------|----------------------------|--------------------|---------|
| 45665B 90 6 | INFOCUS CORP               | CALL               |         |
| 45665B 95 6 | INFOCUS CORP               | PUT                |         |
| 45665Q 10 3 | INFINITY PPTY & CAS CORP   | COM                |         |
| 45666Q 10 2 | * INFORMATICA CORP         | COM                |         |
| 45666Q 90 2 | INFORMATICA CORP           | CALL               |         |
| 45666Q 95 2 | INFORMATICA CORP           | PUT                |         |
| 45666T 10 6 | * INFONET SVCS CORP        | CL B               |         |
| 45666T 90 6 | INFONET SVCS CORP          | CALL               |         |
| 45666T 95 6 | INFONET SVCS CORP          | PUT                |         |
| 456664 30 9 | INFONOW CORP               | COM NEW            |         |
| 456727 10 6 | INFORMATION HLDGS INC      | COM                | DELETED |
| 45677R 10 7 | INFORTE CORP               | COM                |         |
| 45678T 20 1 | * INFOSPACE INC            | COM NEW            |         |
| 45678T 90 1 | INFOSPACE INC              | CALL               |         |
| 45678T 95 1 | INFOSPACE INC              | PUT                |         |
| 456784 10 7 | INFOSONICS CORP            | COM                |         |
| 456788 10 8 | * INFOSYS TECHNOLOGIES LTD | SPONSORED ADR      |         |
| 456788 90 8 | INFOSYS TECHNOLOGIES LTD   | CALL               |         |
| 456788 95 8 | INFOSYS TECHNOLOGIES LTD   | PUT                |         |
| 456817 10 5 | INFOVISTA S A              | ADR                |         |
| 456818 30 1 | * INFOUSA INC NEW          | COM                |         |
| 456818 90 1 | INFOUSA INC NEW            | CALL               |         |
| 456818 95 1 | INFOUSA INC NEW            | PUT                |         |
| 456837 10 3 | * ING GROUP N V            | SPONSORED ADR      |         |
| 456837 90 3 | ING GROUP N V              | CALL               |         |
| 456837 95 3 | ING GROUP N V              | PUT                |         |
| 45684P 10 2 | INFRASOURCE SVCS INC       | COM                |         |
| 457030 10 4 | INGLES MKTS INC            | CL A               |         |
| 457153 10 4 | * INGRAM MICRO INC         | CL A               |         |
| 457153 90 4 | INGRAM MICRO INC           | CALL               |         |
| 457153 95 4 | INGRAM MICRO INC           | PUT                |         |
| 45719T 10 3 | INHIBITEX INC              | COM                |         |
| 457191 AF 1 | INHALE THERAPEUTIC SYS INC | NOTE 5.000% 2/0    |         |
| 457191 AH 7 | INHALE THERAPEUTIC SYS INC | NOTE 3.500% 10/1   |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 457214 10 4 | INKINE PHARMACEUTICALS INC    | COM                |         |
| 457461 10 1 | INLAND REAL ESTATE CORP       | COM                | DELETED |
| 457461 20 0 | INLAND REAL ESTATE CORP       | COM NEW            | ADDED   |
| 4576J0 10 4 | INNKEEPERS USA TR             | COM                |         |
| 457642 20 5 | INNODATA ISOGEN INC           | COM NEW            |         |
| 457647 10 5 | * INNOVEX INC                 | COM                |         |
| 457647 90 5 | INNOVEX INC                   | CALL               |         |
| 457647 95 5 | INNOVEX INC                   | PUT                |         |
| 45765U 10 3 | * INSIGHT ENTERPRISES INC     | COM                |         |
| 45765U 90 3 | INSIGHT ENTERPRISES INC       | CALL               |         |
| 45765U 95 3 | INSIGHT ENTERPRISES INC       | PUT                |         |
| 45765Y 10 5 | INSIGNIA SYS INC              | COM                |         |
| 457652 AB 1 | INPUT/OUTPUT INC              | NOTE 5.500%12/1    |         |
| 457652 10 5 | * INPUT/OUTPUT INC            | COM                |         |
| 457652 90 5 | INPUT/OUTPUT INC              | CALL               |         |
| 457652 95 5 | INPUT/OUTPUT INC              | PUT                |         |
| 45766J 10 7 | INSIGNIA SOLUTIONS PLC        | SPONSORED ADR      |         |
| 457660 10 8 | INSITE VISION INC             | COM                |         |
| 457667 10 3 | * INSITUFORM TECHNOLOGIES INC | CL A               |         |
| 457667 90 3 | INSITUFORM TECHNOLOGIES INC   | CALL               |         |
| 457667 95 3 | INSITUFORM TECHNOLOGIES INC   | PUT                |         |
| 457669 20 8 | INSMED INC                    | COM NEW            |         |
| 45767M 10 9 | INNOTRAC CORP                 | COM                |         |
| 45768V 10 8 | * INSIGHT COMMUNICATIONS INC  | CL A               |         |
| 45768V 90 8 | INSIGHT COMMUNICATIONS INC    | CALL               |         |
| 45768V 95 8 | INSIGHT COMMUNICATIONS INC    | PUT                |         |
| 45769N 10 5 | INNOVATIVE SOLUTIONS & SUPPO  | COM                |         |
| 45770X 10 0 | INSIGHTFUL CORP               | COM                |         |
| 45772G 10 5 | INPHONIC INC                  | COM                | ADDED   |
| 457733 10 3 | * INSPIRE PHARMACEUTICALS INC | COM                |         |
| 457733 90 3 | INSPIRE PHARMACEUTICALS INC   | CALL               |         |
| 457733 95 3 | INSPIRE PHARMACEUTICALS INC   | PUT                |         |
| 45774W 10 8 | INSTEEL INDUSTRIES INC        | COM                | ADDED   |
| 457750 10 7 | * INSTINET GROUP INC          | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 457750 90 7 | INSTINET GROUP INC             | CALL               |         |
| 457750 95 7 | INSTINET GROUP INC             | PUT                |         |
| 457875 10 2 | INSURANCE AUTO AUCTIONS INC    | COM                |         |
| 457919 10 8 | INNSUITES HOSPITALITY TR       | SH BEN INT         |         |
| 457954 60 0 | INNOVO GROUP INC               | COM PAR \$0.01     |         |
| 457985 AB 5 | INTEGRA LIFESCIENCES HLDGS C   | NOTE 2.500% 3/1    |         |
| 457985 20 8 | * INTEGRA LIFESCIENCES HLDGS C | COM NEW            |         |
| 457985 90 8 | INTEGRA LIFESCIENCES HLDGS C   | CALL               |         |
| 457985 95 8 | INTEGRA LIFESCIENCES HLDGS C   | PUT                |         |
| 45809F 10 4 | INSURED MUN INCOME FD          | COM                |         |
| 45809K 20 2 | INSWEB CORP                    | COM NEW            |         |
| 45810H 10 7 | INTEGRAL SYS INC MD            | COM                |         |
| 45810N 30 2 | INTEGRAMED AMER INC            | COM NEW            |         |
| 45811E 10 3 | INTEGRATED ELECTRICAL SVC      | COM                |         |
| 45811K 20 8 | * INTEGRATED CIRCUIT SYS INC   | COM                |         |
| 45811K 90 8 | INTEGRATED CIRCUIT SYS INC     | CALL               |         |
| 45811K 95 8 | INTEGRATED CIRCUIT SYS INC     | PUT                |         |
| 45811T 10 0 | INTAC INTL                     | COM                |         |
| 45811V 10 5 | INTEGRATED BIOPHARMA INC       | COM                |         |
| 458118 10 6 | * INTEGRATED DEVICE TECHNOLOGY | COM                |         |
| 458118 90 6 | INTEGRATED DEVICE TECHNOLOGY   | CALL               |         |
| 458118 95 6 | INTEGRATED DEVICE TECHNOLOGY   | PUT                |         |
| 45812P 10 7 | * INTEGRATED SILICON SOLUTION  | COM                |         |
| 45812P 90 7 | INTEGRATED SILICON SOLUTION    | CALL               |         |
| 45812P 95 7 | INTEGRATED SILICON SOLUTION    | PUT                |         |
| 45814P 10 5 | INTEGRA BK CORP                | COM                |         |
| 45814T 10 7 | * INTELIDATA TECHNOLOGIES CORP | COM                |         |
| 45814T 90 7 | INTELIDATA TECHNOLOGIES CORP   | CALL               |         |
| 45814T 95 7 | INTELIDATA TECHNOLOGIES CORP   | PUT                |         |
| 458140 10 0 | * INTEL CORP                   | COM                |         |
| 458140 90 0 | INTEL CORP                     | CALL               |         |
| 458140 95 0 | INTEL CORP                     | PUT                |         |
| 45816A 10 6 | * INTELLIGROUP INC             | COM                | DELETED |
| 45816A 90 6 | INTELLIGROUP INC               | CALL               | DELETED |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 45816A 95 6 | INTELLIGROUP INC              | PUT                | DELETED |
| 45816D 10 0 | INTELLIGENT SYS CORP NEW      | COM                |         |
| 45817G 10 2 | INTELLI-CHECK INC             | COM                |         |
| 458176 10 4 | * INTELLISYNC CORP            | COM                |         |
| 458176 90 4 | INTELLISYNC CORP              | CALL               |         |
| 458176 95 4 | INTELLISYNC CORP              | PUT                |         |
| 45820M 10 4 | INTEGRITY FINL CORP           | COM                |         |
| 458334 10 9 | INTER PARFUMS INC             | COM                |         |
| 458372 10 9 | * INTER TEL INC               | COM                |         |
| 458372 90 9 | INTER TEL INC                 | CALL               |         |
| 458372 95 9 | INTER TEL INC                 | PUT                |         |
| 45839M 10 3 | INTERACTIVE INTELLIGENCE INC  | COM                |         |
| 45840F 10 5 | INTERACTIVE SYS WORLDWIDE IN  | COM                |         |
| 45840J 10 7 | * INTERACTIVE DATA CORP       | COM                |         |
| 45840J 90 7 | INTERACTIVE DATA CORP         | CALL               |         |
| 45840J 95 7 | INTERACTIVE DATA CORP         | PUT                |         |
| 458404 10 0 | INTERACTIVE BRAND DEV INC     | COM                | ADDED   |
| 458447 10 9 | INTERCHANGE FINL SVCS S B N   | COM                |         |
| 45845K 10 9 | INTERCHANGE CORP              | COM                | ADDED   |
| 45845L 10 7 | * INTERCEPT INC               | COM                | DELETED |
| 45845L 90 7 | INTERCEPT INC                 | CALL               | DELETED |
| 45845L 95 7 | INTERCEPT INC                 | PUT                | DELETED |
| 458573 10 2 | INTERCONTINENTAL HOTELS GP P  | SPONSORED ADR      | DELETED |
| 458573 20 1 | INTERCONTINENTAL HOTELS GP P  | SPONS ADR NEW      | ADDED   |
| 45866A 10 5 | * INTERDIGITAL COMMUNICATIONS | COM                |         |
| 45866A 90 5 | INTERDIGITAL COMMUNICATIONS   | CALL               |         |
| 45866A 95 5 | INTERDIGITAL COMMUNICATIONS   | PUT                |         |
| 458665 10 6 | * INTERFACE INC               | CL A               |         |
| 458665 90 6 | INTERFACE INC                 | CALL               |         |
| 458665 95 6 | INTERFACE INC                 | PUT                |         |
| 458683 10 9 | * INTERGRAPH CORP             | COM                |         |
| 458683 90 9 | INTERGRAPH CORP               | CALL               |         |
| 458683 95 9 | INTERGRAPH CORP               | PUT                |         |
| 458685 10 4 | INTERGROUP CORP               | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 458727 20 3 | INTERLAND INC                  | COM NEW            |         |
| 458751 10 4 | INTERLINK ELECTRS              | COM                |         |
| 458771 10 2 | * INTERMAGNETICS GEN CORP      | COM                |         |
| 458771 90 2 | INTERMAGNETICS GEN CORP        | CALL               |         |
| 458771 95 2 | INTERMAGNETICS GEN CORP        | PUT                |         |
| 45880P 10 4 | INTERMEDIATE MUNI FD INC       | COM                |         |
| 45881K 10 4 | * INTERMET CORP                | COM                | DELETED |
| 45881K 90 4 | INTERMET CORP                  | CALL               | DELETED |
| 45881K 95 4 | INTERMET CORP                  | PUT                | DELETED |
| 45881X 10 6 | INTERMIX MEDIA INC             | COM                | ADDED   |
| 45884X AC 7 | INTERMUNE INC                  | NOTE 0.250% 3/0    | ADDED   |
| 45884X 10 3 | * INTERMUNE INC                | COM                |         |
| 45884X 90 3 | INTERMUNE INC                  | CALL               |         |
| 45884X 95 3 | INTERMUNE INC                  | PUT                |         |
| 458847 50 6 | INTERNACIONAL DE CERAMICA S    | SPON ADR UNITS     | DELETED |
| 45885A 10 2 | * INTERNAP NETWORK SVCS CORP   | COM                |         |
| 45885A 90 2 | INTERNAP NETWORK SVCS CORP     | CALL               |         |
| 45885A 95 2 | INTERNAP NETWORK SVCS CORP     | PUT                |         |
| 45885E 20 3 | INTERNATIONAL ABSORBENTS INC   | COM NO PAR         |         |
| 458884 10 3 | INTERNATIONAL ALUM CORP        | COM                |         |
| 45890M 10 9 | INTEGRATED ALARM SVCS GROUP    | COM                |         |
| 459028 10 6 | INTERNATIONAL ASSETS HLDG CO   | COM                |         |
| 459044 10 3 | INTERNATIONAL BANCSHARES COR   | COM                |         |
| 459200 10 1 | * INTERNATIONAL BUSINESS MACHS | COM                |         |
| 459200 90 1 | INTERNATIONAL BUSINESS MACHS   | CALL               |         |
| 459200 95 1 | INTERNATIONAL BUSINESS MACHS   | PUT                |         |
| 459436 50 7 | INTERNATIONAL ELECTRONICS IN   | COM PAR \$0.01     |         |
| 459506 10 1 | * INTERNATIONAL FLAVORS&FRAGRA | COM                |         |
| 459506 90 1 | INTERNATIONAL FLAVORS&FRAGRA   | CALL               |         |
| 459506 95 1 | INTERNATIONAL FLAVORS&FRAGRA   | PUT                |         |
| 459902 AL 6 | INTERNATIONAL GAME TECHNOLOG   | DBCV 1/2           |         |
| 459902 10 2 | * INTERNATIONAL GAME TECHNOLOG | COM                |         |
| 459902 90 2 | INTERNATIONAL GAME TECHNOLOG   | CALL               |         |
| 459902 95 2 | INTERNATIONAL GAME TECHNOLOG   | PUT                |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 197

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>             | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------------------|---------------------------|---------------|
| 460146 BM 4     | INTL PAPER CO                  | DBCV 6/2                  |               |
| 460146 10 3     | * INTL PAPER CO                | COM                       |               |
| 460146 90 3     | INTL PAPER CO                  | CALL                      |               |
| 460146 95 3     | INTL PAPER CO                  | PUT                       |               |
| 46018M 10 4     | INTERNATIONAL PWR PLC          | SPONSORED ADR             |               |
| 460254 AE 5     | INTERNATIONAL RECTIFIER CORP   | NOTE 4.250% 7/1           |               |
| 460254 10 5     | * INTERNATIONAL RECTIFIER CORP | COM                       |               |
| 460254 90 5     | INTERNATIONAL RECTIFIER CORP   | CALL                      |               |
| 460254 95 5     | INTERNATIONAL RECTIFIER CORP   | PUT                       |               |
| 460321 20 1     | INTERNATIONAL SHIPHOLDING CO   | COM NEW                   |               |
| 460335 20 1     | * INTERNATIONAL SPEEDWAY CORP  | CL A                      |               |
| 460335 90 1     | INTERNATIONAL SPEEDWAY CORP    | CALL                      |               |
| 460335 95 1     | INTERNATIONAL SPEEDWAY CORP    | PUT                       |               |
| 460377 10 4     | * INTERNATIONAL STL GROUP INC  | COM                       |               |
| 460377 90 4     | INTERNATIONAL STL GROUP INC    | CALL                      |               |
| 460377 95 4     | INTERNATIONAL STL GROUP INC    | PUT                       |               |
| 460588 10 6     | INTERPHARM HLDGS INC           | COM                       |               |
| 46059C 20 5     | INTERNET CAP GROUP INC         | COM NEW                   |               |
| 46059F 10 9     | INTERNET COMM CORP             | CL A                      |               |
| 46059T 10 9     | * INTERNET INITIATIVE JAPAN IN | SPONSORED ADR             |               |
| 46059T 90 9     | INTERNET INITIATIVE JAPAN IN   | CALL                      |               |
| 46059T 95 9     | INTERNET INITIATIVE JAPAN IN   | PUT                       |               |
| 46059V 10 4     | * INTERNET INFRASTRUCTR HOLDS  | DEPOSTRY RCPT             |               |
| 46059V 90 4     | INTERNET INFRASTRUCTR HOLDS    | CALL                      |               |
| 46059V 95 4     | INTERNET INFRASTRUCTR HOLDS    | PUT                       |               |
| 46059W 10 2     | * INTERNET HOLDRS TR           | DEPOSIT RCPT              |               |
| 46059W 90 2     | INTERNET HOLDRS TR             | CALL                      |               |
| 46059W 95 2     | INTERNET HOLDRS TR             | PUT                       |               |
| 460593 10 6     | INTERPHASE CORP                | COM                       |               |
| 46060A 10 7     | * INTERNET ARCHITECTURE HOLDR  | DEPOSTRY RCPT             |               |
| 46060A 90 7     | INTERNET ARCHITECTURE HOLDR    | CALL                      |               |
| 46060A 95 7     | INTERNET ARCHITECTURE HOLDR    | PUT                       |               |
| 46060X 10 7     | * INTERNET SEC SYS INC         | COM                       |               |
| 46060X 90 7     | INTERNET SEC SYS INC           | CALL                      |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 46060X 95 7 | INTERNET SEC SYS INC           | PUT                |         |
| 46069S 10 9 | * INTERSIL CORP                | CL A               |         |
| 46069S 90 9 | INTERSIL CORP                  | CALL               |         |
| 46069S 95 9 | INTERSIL CORP                  | PUT                |         |
| 460690 AH 3 | INTERPUBLIC GROUP COS INC      | NOTE 1.870% 6/0    |         |
| 460690 AJ 9 | INTERPUBLIC GROUP COS INC      | NOTE 1.870% 6/0    |         |
| 460690 AT 7 | INTERPUBLIC GROUP COS INC      | NOTE 4.500% 3/1    |         |
| 460690 10 0 | * INTERPUBLIC GROUP COS INC    | COM                |         |
| 460690 90 0 | INTERPUBLIC GROUP COS INC      | CALL               |         |
| 460690 95 0 | INTERPUBLIC GROUP COS INC      | PUT                |         |
| 460690 30 8 | INTERPUBLIC GROUP COS INC      | PFD CONV SER A     |         |
| 46072H 10 8 | * INTERSTATE BAKERIES CORP DEL | COM                | DELETED |
| 46072H 90 8 | INTERSTATE BAKERIES CORP DEL   | CALL               | DELETED |
| 46072H 95 8 | INTERSTATE BAKERIES CORP DEL   | PUT                | DELETED |
| 46088S 10 6 | INTERSTATE HOTELS & RESRTS I   | COM                |         |
| 460885 20 5 | INTERSTATE GEN L P             | UN LTD PRT NEW     |         |
| 460915 20 0 | INTRAWEST CORPORATION          | COM NEW            |         |
| 460919 10 3 | INTERTAPE POLYMER GROUP INC    | COM                |         |
| 460927 AB 2 | INTERVEST BANCSHARES CORP      | SDCV 8.000% 7/0    |         |
| 460927 10 6 | INTERVEST BANCSHARES CORP      | CL A               |         |
| 460951 10 6 | * INTEROIL CORP                | COM                |         |
| 460951 90 6 | INTEROIL CORP                  | CALL               |         |
| 460951 95 6 | INTEROIL CORP                  | PUT                |         |
| 460981 30 1 | INTERSECTIONS INC              | COM                |         |
| 46114T 50 8 | * INTERWOVEN INC               | COM NEW            |         |
| 46114T 90 8 | INTERWOVEN INC                 | CALL               |         |
| 46114T 95 8 | INTERWOVEN INC                 | PUT                |         |
| 46114Y 10 1 | INTERVIDEO INC                 | COM                |         |
| 461142 10 1 | * INTERVOICE INC NEW           | COM                |         |
| 461142 90 1 | INTERVOICE INC NEW             | CALL               |         |
| 461142 95 1 | INTERVOICE INC NEW             | PUT                |         |
| 461147 10 0 | INTEST CORP                    | COM                |         |
| 461148 AD 0 | INTEVAC INC                    | NOTE 6.500% 3/0    | DELETED |
| 461148 10 8 | INTEVAC INC                    | COM                |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 46115N 10 4 | INTIER AUTOMOTIVE INC          | CL A               |         |
| 46116T 50 6 | INTRABIOTICS PHARMACEUTICALS   | COM NEW            |         |
| 461169 10 4 | INTRALASE CORP                 | COM                | ADDED   |
| 46117A 10 0 | * INTRADO INC                  | COM                |         |
| 46117A 90 0 | INTRADO INC                    | CALL               |         |
| 46117A 95 0 | INTRADO INC                    | PUT                |         |
| 46118M 10 3 | * INTRAWARE INC                | COM                |         |
| 46118M 90 3 | INTRAWARE INC                  | CALL               |         |
| 46118M 95 3 | INTRAWARE INC                  | PUT                |         |
| 46119F 10 7 | * INTROGEN THERAPEUTICS INC    | COM                |         |
| 46119F 90 7 | INTROGEN THERAPEUTICS INC      | CALL               |         |
| 46119F 95 7 | INTROGEN THERAPEUTICS INC      | PUT                |         |
| 46120E 60 2 | * INTUITIVE SURGICAL INC       | COM NEW            |         |
| 46120E 90 2 | INTUITIVE SURGICAL INC         | CALL               |         |
| 46120E 95 2 | INTUITIVE SURGICAL INC         | PUT                |         |
| 461202 10 3 | * INTUIT                       | COM                |         |
| 461202 90 3 | INTUIT                         | CALL               |         |
| 461202 95 3 | INTUIT                         | PUT                |         |
| 461203 10 1 | * INVACARE CORP                | COM                |         |
| 461203 90 1 | INVACARE CORP                  | CALL               |         |
| 461203 95 1 | INVACARE CORP                  | PUT                |         |
| 46121E 20 5 | INTRUSION INC                  | COM NEW            |         |
| 461238 10 7 | INVERESK RESH GROUP INC        | COM                | DELETED |
| 46126P 10 6 | INVERNESS MED INNOVATIONS IN   | COM                |         |
| 461368 10 2 | INVESTMENT GRADE MUN INCOME    | COM                |         |
| 46145F 10 5 | * INVESTMENT TECHNOLOGY GRP NE | COM                |         |
| 46145F 90 5 | INVESTMENT TECHNOLOGY GRP NE   | CALL               |         |
| 46145F 95 5 | INVESTMENT TECHNOLOGY GRP NE   | PUT                |         |
| 46145P 10 3 | INVESTTOOLS INC                | COM                |         |
| 46147M 10 8 | INVESTORS CAP HLDGS LTD        | COM                |         |
| 461730 10 3 | INVESTORS REAL ESTATE TR       | SH BEN INT         |         |
| 461804 10 6 | INVESTORS TITLE CO             | COM                |         |
| 46185R AD 2 | INVITROGEN CORP                | NOTE 2.250% 12/1   |         |
| 46185R AF 7 | INVITROGEN CORP                | NOTE 2.000% 8/0    |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 46185R AH 3 | INVITROGEN CORP                | NOTE 1.500% 2/1    |         |
| 46185R AJ 9 | INVITROGEN CORP                | NOTE 2.000% 8/0    | ADDED   |
| 46185R AK 6 | INVITROGEN CORP                | NOTE 1.500% 2/1    | ADDED   |
| 46185R 10 0 | * INVITROGEN CORP              | COM                |         |
| 46185R 90 0 | INVITROGEN CORP                | CALL               |         |
| 46185R 95 0 | INVITROGEN CORP                | PUT                |         |
| 461851 AB 3 | INVISION TECHNOLOGIES INC      | NOTE 3.000% 10/0   | DELETED |
| 461851 10 7 | * INVISION TECHNOLOGIES INC    | COM                | DELETED |
| 461851 90 7 | INVISION TECHNOLOGIES INC      | CALL               | DELETED |
| 461851 95 7 | INVISION TECHNOLOGIES INC      | PUT                | DELETED |
| 461915 10 0 | * INVESTORS FINL SERVICES CORP | COM                |         |
| 461915 90 0 | INVESTORS FINL SERVICES CORP   | CALL               |         |
| 461915 95 0 | INVESTORS FINL SERVICES CORP   | PUT                |         |
| 462028 10 1 | IOMED INC                      | COM                |         |
| 462030 30 5 | * IOMEGA CORP                  | COM NEW            |         |
| 462030 90 5 | IOMEGA CORP                    | CALL               |         |
| 462030 95 5 | IOMEGA CORP                    | PUT                |         |
| 46206P 10 9 | * IONA TECHNOLOGIES PLC        | SPONSORED ADR      |         |
| 46206P 90 9 | IONA TECHNOLOGIES PLC          | CALL               |         |
| 46206P 95 9 | IONA TECHNOLOGIES PLC          | PUT                |         |
| 462070 10 3 | IONATRON INC                   | COM                | ADDED   |
| 462218 10 8 | * IONICS INC                   | COM                |         |
| 462218 90 8 | IONICS INC                     | CALL               |         |
| 462218 95 8 | IONICS INC                     | PUT                |         |
| 462594 20 1 | * IOWA TELECOMM SERVICES INC   | COM                | ADDED   |
| 462594 90 1 | IOWA TELECOMM SERVICES INC     | CALL               | ADDED   |
| 462594 95 1 | IOWA TELECOMM SERVICES INC     | PUT                | ADDED   |
| 46261R 10 7 | IPARTY CORP                    | COM                |         |
| 46261V 10 8 | * IPASS INC                    | COM                |         |
| 46261V 90 8 | IPASS INC                      | CALL               |         |
| 46261V 95 8 | IPASS INC                      | PUT                |         |
| 46262E 10 5 | IPAYMENT INC                   | COM                |         |
| 462622 10 1 | IPSCO INC                      | COM                |         |
| 46267Q 10 3 | IRELAND BK                     | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME         | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------|--------------------|--------|
| 462684 10 1 | IRIDEX CORP         | COM                |        |
| 46270W 10 5 | IRIS INTL INC       | COM                |        |
| 462846 10 6 | * IRON MTN INC PA   | COM                |        |
| 462846 90 6 | IRON MTN INC PA     | CALL               |        |
| 462846 95 6 | IRON MTN INC PA     | PUT                |        |
| 463664 50 8 | IRVINE SENSORS CORP | COM NEW            |        |
| 464119 10 6 | * IRWIN FINL CORP   | COM                |        |
| 464119 90 6 | IRWIN FINL CORP     | CALL               |        |
| 464119 95 6 | IRWIN FINL CORP     | PUT                |        |
| 46426P 10 3 | ISCO INTL INC       | COM                |        |
| 464286 10 3 | ISHARES INC         | MSCI AUSTRALIA     |        |
| 464286 20 2 | ISHARES INC         | MSCI AUSTRIA       |        |
| 464286 30 1 | ISHARES INC         | MSCI BELGIUM       |        |
| 464286 40 0 | ISHARES INC         | MSCI BRAZIL        |        |
| 464286 50 9 | ISHARES INC         | MSCI CDA INDEX     |        |
| 464286 60 8 | ISHARES INC         | MSCI EMU INDEX     |        |
| 464286 66 5 | ISHARES INC         | MSCI PAC J IDX     |        |
| 464286 67 3 | ISHARES INC         | MSCI SINGAPORE     |        |
| 464286 69 9 | ISHARES INC         | MSCI UTD KINGD     |        |
| 464286 70 7 | ISHARES INC         | MSCI FRANCE        |        |
| 464286 73 1 | ISHARES INC         | MSCI TAIWAN        |        |
| 464286 74 9 | ISHARES INC         | MSCI SWITZERLD     |        |
| 464286 75 6 | ISHARES INC         | MSCI SWEDEN        |        |
| 464286 76 4 | ISHARES INC         | MSCI SPAIN         |        |
| 464286 77 2 | ISHARES INC         | MSCI S KOREA       |        |
| 464286 78 0 | ISHARES INC         | MSCI STH AFRCA     |        |
| 464286 80 6 | ISHARES INC         | MSCI GERMAN        |        |
| 464286 81 4 | ISHARES INC         | MSCI NETHERLND     |        |
| 464286 82 2 | ISHARES INC         | MSCI MEXICO        |        |
| 464286 83 0 | ISHARES INC         | MSCI MALAYSIA      |        |
| 464286 84 8 | ISHARES INC         | MSCI JAPAN         |        |
| 464286 85 5 | ISHARES INC         | MSCI ITALY         |        |
| 464286 87 1 | ISHARES INC         | MSCI HONG KONG     |        |
| 464287 10 1 | * ISHARES TR        | S&P 100 IDX FD     |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 202

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b> | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------|---------------------------|---------------|
| 464287 90 1     | ISHARES TR         | CALL                      |               |
| 464287 95 1     | ISHARES TR         | PUT                       |               |
| 464287 11 9     | ISHARES TR         | LRGE GRW INDX             |               |
| 464287 12 7     | ISHARES TR         | LRGE CORE INDX            |               |
| 464287 13 5     | * ISHARES TR       | NYSE 100INX FD            |               |
| 464287 90 5     | ISHARES TR         | CALL                      |               |
| 464287 95 5     | ISHARES TR         | PUT                       |               |
| 464287 14 3     | * ISHARES TR       | NYSE COMP INDX            |               |
| 464287 90 3     | ISHARES TR         | CALL                      |               |
| 464287 95 3     | ISHARES TR         | PUT                       |               |
| 464287 15 0     | ISHARES TR         | S&P 1500 INDEX            |               |
| 464287 16 8     | * ISHARES TR       | DJ SEL DIV INX            |               |
| 464287 90 8     | ISHARES TR         | CALL                      |               |
| 464287 95 8     | ISHARES TR         | PUT                       |               |
| 464287 17 6     | * ISHARES TR       | US TIPS BD FD             |               |
| 464287 90 6     | ISHARES TR         | CALL                      |               |
| 464287 95 6     | ISHARES TR         | PUT                       |               |
| 464287 18 4     | * ISHARES TR       | FTSE XNHUA IDX            | ADDED         |
| 464287 90 4     | ISHARES TR         | CALL                      | ADDED         |
| 464287 95 4     | ISHARES TR         | PUT                       | ADDED         |
| 464287 19 2     | ISHARES TR         | TRANSP AVE IDX            |               |
| 464287 20 0     | ISHARES TR         | S&P 500 INDEX             |               |
| 464287 22 6     | * ISHARES TR       | LEHMAN AGG BND            |               |
| 464287 90 6     | ISHARES TR         | CALL                      |               |
| 464287 95 6     | ISHARES TR         | PUT                       |               |
| 464287 23 4     | ISHARES TR         | MSCI EMERG MKT            |               |
| 464287 24 2     | * ISHARES TR       | GS CORP BD FD             |               |
| 464287 90 2     | ISHARES TR         | CALL                      |               |
| 464287 95 2     | ISHARES TR         | PUT                       |               |
| 464287 27 5     | ISHARES TR         | S&P GBL TELCM             |               |
| 464287 29 1     | ISHARES TR         | S&P GBL INF               |               |
| 464287 30 9     | ISHARES TR         | S&P500/BAR GRW            |               |
| 464287 32 5     | ISHARES TR         | S&P GBL HLTHCR            |               |
| 464287 33 3     | ISHARES TR         | S&P GBL FIN               |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 203

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b> | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------|---------------------------|---------------|
| 464287 34 1     | ISHARES TR         | S&P GBL ENER              |               |
| 464287 37 4     | ISHARES TR         | GS NAT RES IDX            |               |
| 464287 38 2     | ISHARES TR         | S&P/TOPIX 150             |               |
| 464287 39 0     | ISHARES TR         | S&P LTN AM 40             |               |
| 464287 40 8     | ISHARES TR         | S&P500/BAR VAL            |               |
| 464287 43 2     | * ISHARES TR       | 20+ YR TRS BD             |               |
| 464287 90 2     | ISHARES TR         | CALL                      |               |
| 464287 95 2     | ISHARES TR         | PUT                       |               |
| 464287 44 0     | * ISHARES TR       | 7-10 YR TRS BD            |               |
| 464287 90 0     | ISHARES TR         | CALL                      |               |
| 464287 95 0     | ISHARES TR         | PUT                       |               |
| 464287 45 7     | * ISHARES TR       | 1-3 YR TRS BD             |               |
| 464287 90 7     | ISHARES TR         | CALL                      |               |
| 464287 95 7     | ISHARES TR         | PUT                       |               |
| 464287 46 5     | * ISHARES TR       | MSCI EAFE IDX             |               |
| 464287 90 5     | ISHARES TR         | CALL                      |               |
| 464287 95 5     | ISHARES TR         | PUT                       |               |
| 464287 47 3     | * ISHARES TR       | RUSSELL MCP VL            |               |
| 464287 90 3     | ISHARES TR         | CALL                      |               |
| 464287 95 3     | ISHARES TR         | PUT                       |               |
| 464287 48 1     | * ISHARES TR       | RUSSELL MCP GR            |               |
| 464287 90 1     | ISHARES TR         | CALL                      |               |
| 464287 95 1     | ISHARES TR         | PUT                       |               |
| 464287 49 9     | * ISHARES TR       | RUSSELL MIDCAP            |               |
| 464287 90 9     | ISHARES TR         | CALL                      |               |
| 464287 95 9     | ISHARES TR         | PUT                       |               |
| 464287 50 7     | * ISHARES TR       | S&P MIDCAP 400            |               |
| 464287 90 7     | ISHARES TR         | CALL                      |               |
| 464287 95 7     | ISHARES TR         | PUT                       |               |
| 464287 51 5     | * ISHARES TR       | GLMN SCHS SOFT            |               |
| 464287 90 5     | ISHARES TR         | CALL                      |               |
| 464287 95 5     | ISHARES TR         | PUT                       |               |
| 464287 52 3     | * ISHARES TR       | GLDM SCHS SEMI            |               |
| 464287 90 3     | ISHARES TR         | CALL                      |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 204

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b> | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------|---------------------------|---------------|
| 464287 95 3     | ISHARES TR         | PUT                       |               |
| 464287 53 1     | * ISHARES TR       | GLDM SCHS NETW            |               |
| 464287 90 1     | ISHARES TR         | CALL                      |               |
| 464287 95 1     | ISHARES TR         | PUT                       |               |
| 464287 54 9     | * ISHARES TR       | GLDM SACHS TEC            |               |
| 464287 90 9     | ISHARES TR         | CALL                      |               |
| 464287 95 9     | ISHARES TR         | PUT                       |               |
| 464287 55 6     | * ISHARES TR       | NASDQ BIO INDX            |               |
| 464287 90 6     | ISHARES TR         | CALL                      |               |
| 464287 95 6     | ISHARES TR         | PUT                       |               |
| 464287 56 4     | * ISHARES TR       | COHEN&ST RLTY             |               |
| 464287 90 4     | ISHARES TR         | CALL                      |               |
| 464287 95 4     | ISHARES TR         | PUT                       |               |
| 464287 57 2     | ISHARES TR         | S&P GLB100INDX            |               |
| 464287 58 0     | ISHARES TR         | DJ US CON CYCL            |               |
| 464287 59 8     | * ISHARES TR       | RUSSELL1000VAL            |               |
| 464287 90 8     | ISHARES TR         | CALL                      |               |
| 464287 95 8     | ISHARES TR         | PUT                       |               |
| 464287 60 6     | * ISHARES TR       | S&P MIDCP GROW            |               |
| 464287 90 6     | ISHARES TR         | CALL                      |               |
| 464287 95 6     | ISHARES TR         | PUT                       |               |
| 464287 61 4     | * ISHARES TR       | RUSSELL1000GRW            |               |
| 464287 90 4     | ISHARES TR         | CALL                      |               |
| 464287 95 4     | ISHARES TR         | PUT                       |               |
| 464287 62 2     | * ISHARES TR       | RUSSELL 1000              |               |
| 464287 90 2     | ISHARES TR         | CALL                      |               |
| 464287 95 2     | ISHARES TR         | PUT                       |               |
| 464287 63 0     | * ISHARES TR       | RUSL 2000 VALU            |               |
| 464287 90 0     | ISHARES TR         | CALL                      |               |
| 464287 95 0     | ISHARES TR         | PUT                       |               |
| 464287 64 8     | * ISHARES TR       | RUSL 2000 GROW            |               |
| 464287 90 8     | ISHARES TR         | CALL                      |               |
| 464287 95 8     | ISHARES TR         | PUT                       |               |
| 464287 65 5     | * ISHARES TR       | RUSSELL 2000              |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 205

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b> | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------|---------------------------|---------------|
| 464287 90 5     | ISHARES TR         | CALL                      |               |
| 464287 95 5     | ISHARES TR         | PUT                       |               |
| 464287 66 3     | * ISHARES TR       | RUSL 3000 VALU            |               |
| 464287 90 3     | ISHARES TR         | CALL                      |               |
| 464287 95 3     | ISHARES TR         | PUT                       |               |
| 464287 67 1     | * ISHARES TR       | RUSL 3000 GROW            |               |
| 464287 90 1     | ISHARES TR         | CALL                      |               |
| 464287 95 1     | ISHARES TR         | PUT                       |               |
| 464287 68 9     | * ISHARES TR       | RUSSELL 3000              |               |
| 464287 90 9     | ISHARES TR         | CALL                      |               |
| 464287 95 9     | ISHARES TR         | PUT                       |               |
| 464287 69 7     | * ISHARES TR       | DJ US UTILS               |               |
| 464287 90 7     | ISHARES TR         | CALL                      |               |
| 464287 95 7     | ISHARES TR         | PUT                       |               |
| 464287 70 5     | * ISHARES TR       | S&P MIDCP VALU            |               |
| 464287 90 5     | ISHARES TR         | CALL                      |               |
| 464287 95 5     | ISHARES TR         | PUT                       |               |
| 464287 71 3     | * ISHARES TR       | DJ US TELECOMM            |               |
| 464287 90 3     | ISHARES TR         | CALL                      |               |
| 464287 95 3     | ISHARES TR         | PUT                       |               |
| 464287 72 1     | * ISHARES TR       | DJ US TECH SEC            |               |
| 464287 90 1     | ISHARES TR         | CALL                      |               |
| 464287 95 1     | ISHARES TR         | PUT                       |               |
| 464287 73 9     | * ISHARES TR       | DJ US REAL EST            |               |
| 464287 90 9     | ISHARES TR         | CALL                      |               |
| 464287 95 9     | ISHARES TR         | PUT                       |               |
| 464287 75 4     | ISHARES TR         | DJ US INDUSTRIAL          |               |
| 464287 76 2     | * ISHARES TR       | DJ US HEALTHCR            |               |
| 464287 90 2     | ISHARES TR         | CALL                      |               |
| 464287 95 2     | ISHARES TR         | PUT                       |               |
| 464287 77 0     | ISHARES TR         | DJ US FINL SVC            |               |
| 464287 78 8     | * ISHARES TR       | DJ US FINL SEC            |               |
| 464287 90 8     | ISHARES TR         | CALL                      |               |
| 464287 95 8     | ISHARES TR         | PUT                       |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 206

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>           | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------------|---------------------------|---------------|
| 464287 79 6     | * ISHARES TR                 | DJ US ENERGY              |               |
| 464287 90 6     | ISHARES TR                   | CALL                      |               |
| 464287 95 6     | ISHARES TR                   | PUT                       |               |
| 464287 80 4     | * ISHARES TR                 | S&P SMLCAP 600            |               |
| 464287 90 4     | ISHARES TR                   | CALL                      |               |
| 464287 95 4     | ISHARES TR                   | PUT                       |               |
| 464287 81 2     | ISHARES TR                   | DJ CON NON CYCL           |               |
| 464287 83 8     | ISHARES TR                   | DJ US BAS MATL            |               |
| 464287 84 6     | * ISHARES TR                 | DJ US TOTL MKT            |               |
| 464287 90 6     | ISHARES TR                   | CALL                      |               |
| 464287 95 6     | ISHARES TR                   | PUT                       |               |
| 464287 86 1     | ISHARES TR                   | S&P EURO PLUS             |               |
| 464287 87 9     | * ISHARES TR                 | S&P SMLCP VALU            |               |
| 464287 90 9     | ISHARES TR                   | CALL                      |               |
| 464287 95 9     | ISHARES TR                   | PUT                       |               |
| 464287 88 7     | * ISHARES TR                 | S&P SMLCP GROW            |               |
| 464287 90 7     | ISHARES TR                   | CALL                      |               |
| 464287 95 7     | ISHARES TR                   | PUT                       |               |
| 464288 10 9     | ISHARES TR                   | LARGE VAL INDX            |               |
| 464288 20 8     | ISHARES TR                   | MID CORE INDEX            |               |
| 464288 30 7     | ISHARES TR                   | MID GRWTH INDX            |               |
| 464288 40 6     | ISHARES TR                   | MID VAL INDEX             |               |
| 464288 50 5     | ISHARES TR                   | SMLL CORE INDX            |               |
| 464288 60 4     | ISHARES TR                   | SMLL GRWTH IDX            |               |
| 464288 70 3     | ISHARES TR                   | SMLL VAL INDX             |               |
| 464330 10 9     | * ISIS PHARMACEUTICALS INC   | COM                       |               |
| 464330 90 9     | ISIS PHARMACEUTICALS INC     | CALL                      |               |
| 464330 95 9     | ISIS PHARMACEUTICALS INC     | PUT                       |               |
| 464337 AC 8     | ISIS PHARMACEUTICALS INC DEL | NOTE 5.500% 5/0           |               |
| 464478 10 6     | ISLAND PAC INC               | COM                       |               |
| 464592 10 4     | * ISLE OF CAPRI CASINOS INC  | COM                       |               |
| 464592 90 4     | ISLE OF CAPRI CASINOS INC    | CALL                      |               |
| 464592 95 4     | ISLE OF CAPRI CASINOS INC    | PUT                       |               |
| 46488N 10 3     | ISOLAGEN INC                 | COM                       |               |



Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 207

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>     | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------|---------------------------|---------------|
| 464895 10 1     | ISONICS CORP           | COM                       |               |
| 464895 12 7     | ISONICS CORP           | *W EXP 12/31/200          |               |
| 464895 13 5     | ISONICS CORP           | *W EXP 12/31/200          |               |
| 464899 10 3     | * ISPAT INTL N V       | NY REG SH CL A            |               |
| 464899 90 3     | ISPAT INTL N V         | CALL                      |               |
| 464899 95 3     | ISPAT INTL N V         | PUT                       |               |
| 465141 40 6     | ISRAMCO INC            | COM NEW                   |               |
| 46564T 10 7     | ITERIS INC             | COM                       | ADDED         |
| 465741 10 6     | * ITRON INC            | COM                       |               |
| 465741 90 6     | ITRON INC              | CALL                      |               |
| 465741 95 6     | ITRON INC              | PUT                       |               |
| 46579N 10 3     | * IVANHOE MINES LTD    | COM                       |               |
| 46579N 90 3     | IVANHOE MINES LTD      | CALL                      |               |
| 46579N 95 3     | IVANHOE MINES LTD      | PUT                       |               |
| 465790 10 3     | * IVANHOE ENERGY INC   | COM                       |               |
| 465790 90 3     | IVANHOE ENERGY INC     | CALL                      |               |
| 465790 95 3     | IVANHOE ENERGY INC     | PUT                       |               |
| 465823 AF 9     | IVAX CORP              | NOTE 4.500% 5/1           |               |
| 465823 AG 7     | IVAX CORP              | NOTE 4.500% 5/1           |               |
| 465823 AJ 1     | IVAX CORP              | NOTE 1.500% 3/0           |               |
| 465823 10 2     | * IVAX CORP            | COM                       |               |
| 465823 90 2     | IVAX CORP              | CALL                      |               |
| 465823 95 2     | IVAX CORP              | PUT                       |               |
| 465856 10 2     | IVEX PACKAGING CORP    | COM                       |               |
| 46588H 10 5     | * IVILLAGE INC         | COM                       |               |
| 46588H 90 5     | IVILLAGE INC           | CALL                      |               |
| 46588H 95 5     | IVILLAGE INC           | PUT                       |               |
| 46600W 10 6     | * IXYS CORP            | COM                       |               |
| 46600W 90 6     | IXYS CORP              | CALL                      |               |
| 46600W 95 6     | IXYS CORP              | PUT                       |               |
| 466032 10 9     | J & J SNACK FOODS CORP | COM                       |               |
| 466096 10 4     | J ALEXANDER CORP       | COM                       |               |
| 466107 20 8     | JB OXFORD HLDGS INC    | COM NEW                   |               |
| 46612J AB 7     | JDS UNIPHASE CORP      | NOTE 11/1                 |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 46612J 10 1 | * JDS UNIPHASE CORP            | COM                |        |
| 46612J 90 1 | JDS UNIPHASE CORP              | CALL               |        |
| 46612J 95 1 | JDS UNIPHASE CORP              | PUT                |        |
| 46612K 10 8 | * JDA SOFTWARE GROUP INC       | COM                |        |
| 46612K 90 8 | JDA SOFTWARE GROUP INC         | CALL               |        |
| 46612K 95 8 | JDA SOFTWARE GROUP INC         | PUT                |        |
| 46614T 10 7 | J F CHINA REGION FD INC        | COM                |        |
| 466189 10 7 | * J JILL GROUP INC             | COM                |        |
| 466189 90 7 | J JILL GROUP INC               | CALL               |        |
| 466189 95 7 | J JILL GROUP INC               | PUT                |        |
| 46621E 10 1 | JLM COUTURE INC                | COM                |        |
| 466210 10 1 | * JLG INDS INC                 | COM                |        |
| 466210 90 1 | JLG INDS INC                   | CALL               |        |
| 466210 95 1 | JLG INDS INC                   | PUT                |        |
| 466212 10 7 | JMAR TECHNOLOGIES INC          | COM                |        |
| 46625H 10 0 | * JPMORGAN & CHASE & CO        | COM                |        |
| 46625H 90 0 | JPMORGAN & CHASE & CO          | CALL               |        |
| 46625H 95 0 | JPMORGAN & CHASE & CO          | PUT                |        |
| 46626E 20 5 | * J2 GLOBAL COMMUNICATIONS INC | COM NEW            |        |
| 46626E 90 5 | J2 GLOBAL COMMUNICATIONS INC   | CALL               |        |
| 46626E 95 5 | J2 GLOBAL COMMUNICATIONS INC   | PUT                |        |
| 466313 10 3 | * JABIL CIRCUIT INC            | COM                |        |
| 466313 90 3 | JABIL CIRCUIT INC              | CALL               |        |
| 466313 95 3 | JABIL CIRCUIT INC              | PUT                |        |
| 466367 10 9 | * JACK IN THE BOX INC          | COM                |        |
| 466367 90 9 | JACK IN THE BOX INC            | CALL               |        |
| 466367 95 9 | JACK IN THE BOX INC            | PUT                |        |
| 468202 10 6 | * JACKSON HEWITT TAX SVCS INC  | COM                |        |
| 468202 90 6 | JACKSON HEWITT TAX SVCS INC    | CALL               |        |
| 468202 95 6 | JACKSON HEWITT TAX SVCS INC    | PUT                |        |
| 46924P 10 0 | JACKSONVILLE BANCORP INC ILL   | COM                |        |
| 469249 10 6 | JACKSONVILLE BANCORP INC FLA   | COM                |        |
| 469772 10 7 | JACLYN INC                     | COM                |        |
| 469783 10 4 | JACO ELECTRS INC               | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 469814 10 7 | * JACOBS ENGR GROUP INC DEL  | COM                |        |
| 469814 90 7 | JACOBS ENGR GROUP INC DEL    | CALL               |        |
| 469814 95 7 | JACOBS ENGR GROUP INC DEL    | PUT                |        |
| 469865 10 9 | JACUZZI BRANDS INC           | COM                |        |
| 47012E AB 2 | JAKKS PAC INC                | NOTE 4.625% 6/1    |        |
| 47012E 10 6 | * JAKKS PAC INC              | COM                |        |
| 47012E 90 6 | JAKKS PAC INC                | CALL               |        |
| 47012E 95 6 | JAKKS PAC INC                | PUT                |        |
| 47023T 10 0 | JAMDAT MOBILE INC            | COM                | ADDED  |
| 47030M 10 6 | JAMES HARDIE INDS N V        | SPONSORED ADR      |        |
| 470338 10 4 | JAMES MONROE BANCORP INC     | COM                |        |
| 470457 10 2 | JAMESON INNS INC             | COM                |        |
| 47102X 10 5 | * JANUS CAP GROUP INC        | COM                |        |
| 47102X 90 5 | JANUS CAP GROUP INC          | CALL               |        |
| 47102X 95 5 | JANUS CAP GROUP INC          | PUT                |        |
| 471057 10 9 | JAPAN EQUITY FD INC          | COM                |        |
| 47109U 10 4 | JAPAN SMALLER CAPTLZTN FD IN | COM                |        |
| 471109 10 8 | * JARDEN CORP                | COM                |        |
| 471109 90 8 | JARDEN CORP                  | CALL               |        |
| 471109 95 8 | JARDEN CORP                  | PUT                |        |
| 472310 10 1 | JED OIL INC                  | COM                |        |
| 472319 10 2 | * JEFFERIES GROUP INC NEW    | COM                |        |
| 472319 90 2 | JEFFERIES GROUP INC NEW      | CALL               |        |
| 472319 95 2 | JEFFERIES GROUP INC NEW      | PUT                |        |
| 472375 10 4 | JEFFERSON BANCSHARES INC TEN | COM                |        |
| 475070 10 8 | * JEFFERSON PILOT CORP       | COM                |        |
| 475070 90 8 | JEFFERSON PILOT CORP         | CALL               |        |
| 475070 95 8 | JEFFERSON PILOT CORP         | PUT                |        |
| 47559A 10 3 | JEFFERSONVILLE BANCORP       | COM                |        |
| 476153 10 1 | JENNIFER CONVS INC           | COM                |        |
| 477143 AB 7 | JETBLUE AWYS CORP            | NOTE 3.500% 7/1    |        |
| 477143 10 1 | * JETBLUE AWYS CORP          | COM                |        |
| 477143 90 1 | JETBLUE AWYS CORP            | CALL               |        |
| 477143 95 1 | JETBLUE AWYS CORP            | PUT                |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 47733C 20 7 | JEWETT CAMERON TRADING LTD | COM NEW            |        |
| 477418 10 7 | JILIN CHEM INDL LTD        | SPON ADR H SHS     |        |
| 47758P 30 7 | * JO-ANN STORES INC        | COM                |        |
| 47758P 90 7 | JO-ANN STORES INC          | CALL               |        |
| 47758P 95 7 | JO-ANN STORES INC          | PUT                |        |
| 478160 10 4 | * JOHNSON & JOHNSON        | COM                |        |
| 478160 90 4 | JOHNSON & JOHNSON          | CALL               |        |
| 478160 95 4 | JOHNSON & JOHNSON          | PUT                |        |
| 478366 10 7 | * JOHNSON CTLS INC         | COM                |        |
| 478366 90 7 | JOHNSON CTLS INC           | CALL               |        |
| 478366 95 7 | JOHNSON CTLS INC           | PUT                |        |
| 479167 10 8 | JOHNSON OUTDOORS INC       | CL A               |        |
| 480074 10 3 | * JONES APPAREL GROUP INC  | COM                |        |
| 480074 90 3 | JONES APPAREL GROUP INC    | CALL               |        |
| 480074 95 3 | JONES APPAREL GROUP INC    | PUT                |        |
| 48020Q 10 7 | JONES LANG LASALLE INC     | COM                |        |
| 480838 10 1 | * JOS A BANK CLOTHIERS INC | COM                |        |
| 480838 90 1 | JOS A BANK CLOTHIERS INC   | CALL               |        |
| 480838 95 1 | JOS A BANK CLOTHIERS INC   | PUT                |        |
| 481130 10 2 | JOURNAL COMMUNICATIONS INC | CL A               |        |
| 481138 10 5 | * JOURNAL REGISTER CO      | COM                |        |
| 481138 90 5 | JOURNAL REGISTER CO        | CALL               |        |
| 481138 95 5 | JOURNAL REGISTER CO        | PUT                |        |
| 481165 10 8 | * JOY GLOBAL INC           | COM                |        |
| 481165 90 8 | JOY GLOBAL INC             | CALL               |        |
| 481165 95 8 | JOY GLOBAL INC             | PUT                |        |
| 48203R AC 8 | JUNIPER NETWORKS INC       | NOTE 6/1           |        |
| 48203R 10 4 | * JUNIPER NETWORKS INC     | COM                |        |
| 48203R 90 4 | JUNIPER NETWORKS INC       | CALL               |        |
| 48203R 95 4 | JUNIPER NETWORKS INC       | PUT                |        |
| 482047 20 6 | * JUNO LTG INC             | COM NEW            |        |
| 482047 90 6 | JUNO LTG INC               | CALL               |        |
| 482047 95 6 | JUNO LTG INC               | PUT                |        |
| 48207D 10 1 | * JUPITERMEDIA CORP        | COM                |        |

| CUSIP NO    | ISSUER NAME              | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------|--------------------|--------|
| 48207D 90 1 | JUPITERMEDIA CORP        | CALL               |        |
| 48207D 95 1 | JUPITERMEDIA CORP        | PUT                |        |
| 482434 20 6 | * KCS ENERGY INC         | COM                |        |
| 482434 90 6 | KCS ENERGY INC           | CALL               |        |
| 482434 95 6 | KCS ENERGY INC           | PUT                |        |
| 48245L 10 7 | * KFX INC                | COM                |        |
| 48245L 90 7 | KFX INC                  | CALL               |        |
| 48245L 95 7 | KFX INC                  | PUT                |        |
| 48246S 10 1 | K FED BANCORP            | COM                |        |
| 482480 10 0 | * KLA-TENCOR CORP        | COM                |        |
| 482480 90 0 | KLA-TENCOR CORP          | CALL               |        |
| 482480 95 0 | KLA-TENCOR CORP          | PUT                |        |
| 482563 10 3 | KMG AMER CORP            | COM                | ADDED  |
| 482564 10 1 | KMG CHEMICALS INC        | COM                |        |
| 48268K 10 1 | * KT CORP                | SPONSORED ADR      |        |
| 48268K 90 1 | KT CORP                  | CALL               |        |
| 48268K 95 1 | KT CORP                  | PUT                |        |
| 48268Y 10 1 | K SEA TRANSN PARTNERS LP | COM                |        |
| 482686 10 2 | * K-SWISS INC            | CL A               |        |
| 482686 90 2 | K-SWISS INC              | CALL               |        |
| 482686 95 2 | K-SWISS INC              | PUT                |        |
| 482730 10 8 | K TRON INTL INC          | COM                |        |
| 482732 10 4 | * K2 INC                 | COM                |        |
| 482732 90 4 | K2 INC                   | CALL               |        |
| 482732 95 4 | K2 INC                   | PUT                |        |
| 482738 10 1 | * KVH INDS INC           | COM                |        |
| 482738 90 1 | KVH INDS INC             | CALL               |        |
| 482738 95 1 | KVH INDS INC             | PUT                |        |
| 482740 AC 1 | K V PHARMACEUTICAL CO    | NOTE 2.500% 5/1    |        |
| 482740 10 7 | K V PHARMACEUTICAL CO    | CL B CONV          |        |
| 482740 20 6 | * K V PHARMACEUTICAL CO  | CL A               |        |
| 482740 90 6 | K V PHARMACEUTICAL CO    | CALL               |        |
| 482740 95 6 | K V PHARMACEUTICAL CO    | PUT                |        |
| 48282T 10 4 | KADANT INC               | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 482921 10 3 | KNBT BANCORP INC             | COM                |        |
| 483548 AC 7 | KAMAN CORP                   | SDCV 6.000% 3/1    |        |
| 483548 10 3 | KAMAN CORP                   | CL A               |        |
| 483600 30 0 | KANA SOFTWARE INC            | COM NEW            |        |
| 48369P 20 7 | KANBAY INTL INC              | COM                |        |
| 484169 10 7 | KANEB PIPE LINE PARTNERS L P | SR PREF UNIT       |        |
| 484173 10 9 | KANEB SERVICES LLC           | COM                |        |
| 484836 10 1 | KANSAS CITY LIFE INS CO      | COM                |        |
| 485170 30 2 | * KANSAS CITY SOUTHERN       | COM NEW            |        |
| 485170 90 2 | KANSAS CITY SOUTHERN         | CALL               |        |
| 485170 95 2 | KANSAS CITY SOUTHERN         | PUT                |        |
| 486026 10 7 | KATY INDS INC                | COM                |        |
| 486587 AB 4 | KAYDON CORP                  | NOTE 4.000% 5/2    |        |
| 486587 10 8 | * KAYDON CORP                | COM                |        |
| 486587 90 8 | KAYDON CORP                  | CALL               |        |
| 486587 95 8 | KAYDON CORP                  | PUT                |        |
| 486606 10 6 | KAYNE ANDERSON MLP INVSMNT C | COM                | ADDED  |
| 48666K 10 9 | * KB HOME                    | COM                |        |
| 48666K 90 9 | KB HOME                      | CALL               |        |
| 48666K 95 9 | KB HOME                      | PUT                |        |
| 486665 AB 8 | KEANE INC                    | SDCV 2.000% 6/1    |        |
| 486665 10 2 | * KEANE INC                  | COM                |        |
| 486665 90 2 | KEANE INC                    | CALL               |        |
| 486665 95 2 | KEANE INC                    | PUT                |        |
| 487539 10 8 | KEITH COMPANIES INC          | COM                |        |
| 487584 10 4 | * KEITHLEY INSTRS INC        | COM                |        |
| 487584 90 4 | KEITHLEY INSTRS INC          | CALL               |        |
| 487584 95 4 | KEITHLEY INSTRS INC          | PUT                |        |
| 487836 10 8 | * KELLOGG CO                 | COM                |        |
| 487836 90 8 | KELLOGG CO                   | CALL               |        |
| 487836 95 8 | KELLOGG CO                   | PUT                |        |
| 488044 10 8 | * KELLWOOD CO                | COM                |        |
| 488044 90 8 | KELLWOOD CO                  | CALL               |        |
| 488044 95 8 | KELLWOOD CO                  | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 488152 20 8 | * KELLY SVCS INC               | CL A               |         |
| 488152 90 8 | KELLY SVCS INC                 | CALL               |         |
| 488152 95 8 | KELLY SVCS INC                 | PUT                |         |
| 488152 30 7 | * KELLY SVCS INC               | CL B               |         |
| 488152 90 7 | KELLY SVCS INC                 | CALL               |         |
| 488152 95 7 | KELLY SVCS INC                 | PUT                |         |
| 488360 10 8 | * KEMET CORP                   | COM                |         |
| 488360 90 8 | KEMET CORP                     | CALL               |         |
| 488360 95 8 | KEMET CORP                     | PUT                |         |
| 48880L 10 7 | * KENDLE INTERNATIONAL INC     | COM                |         |
| 48880L 90 7 | KENDLE INTERNATIONAL INC       | CALL               |         |
| 48880L 95 7 | KENDLE INTERNATIONAL INC       | PUT                |         |
| 489170 10 0 | * KENNAMETAL INC               | COM                |         |
| 489170 90 0 | KENNAMETAL INC                 | CALL               |         |
| 489170 95 0 | KENNAMETAL INC                 | PUT                |         |
| 489399 20 4 | KENNEDY-WILSON INC             | COM NEW            | DELETED |
| 490057 10 6 | * KENSEY NASH CORP             | COM                |         |
| 490057 90 6 | KENSEY NASH CORP               | CALL               |         |
| 490057 95 6 | KENSEY NASH CORP               | PUT                |         |
| 490560 20 8 | KENT FINL SVCS INC             | COM NEW            |         |
| 492386 AP 2 | KERR MCGEE CORP                | SDCV 5.250% 2/1    |         |
| 492386 10 7 | * KERR MCGEE CORP              | COM                |         |
| 492386 90 7 | KERR MCGEE CORP                | CALL               |         |
| 492386 95 7 | KERR MCGEE CORP                | PUT                |         |
| 492515 10 1 | * KERYX BIOPHARMACEUTICALS INC | COM                |         |
| 492515 90 1 | KERYX BIOPHARMACEUTICALS INC   | CALL               |         |
| 492515 95 1 | KERYX BIOPHARMACEUTICALS INC   | PUT                |         |
| 492520 AB 7 | KERZNER INTL LTD               | NOTE 2.375% 4/1    | ADDED   |
| 492854 10 4 | KEWAUNEE SCIENTIFIC CORP       | COM                |         |
| 492914 10 6 | * KEY ENERGY SVCS INC          | COM                |         |
| 492914 90 6 | KEY ENERGY SVCS INC            | CALL               |         |
| 492914 95 6 | KEY ENERGY SVCS INC            | PUT                |         |
| 493143 10 1 | KEY TECHNOLOGY INC             | COM                |         |
| 493144 10 9 | KEY TRONICS CORP               | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 493267 10 8 | * KEYCORP NEW                  | COM                |        |
| 493267 90 8 | KEYCORP NEW                    | CALL               |        |
| 493267 95 8 | KEYCORP NEW                    | PUT                |        |
| 493308 10 0 | * KEYNOTE SYS INC              | COM                |        |
| 493308 90 0 | KEYNOTE SYS INC                | CALL               |        |
| 493308 95 0 | KEYNOTE SYS INC                | PUT                |        |
| 49337W 10 0 | * KEYSpan CORP                 | COM                |        |
| 49337W 90 0 | KEYSPAN CORP                   | CALL               |        |
| 49337W 95 0 | KEYSPAN CORP                   | PUT                |        |
| 49338N 10 9 | * KEYSTONE AUTOMOTIVE INDS INC | COM                |        |
| 49338N 90 9 | KEYSTONE AUTOMOTIVE INDS INC   | CALL               |        |
| 49338N 95 9 | KEYSTONE AUTOMOTIVE INDS INC   | PUT                |        |
| 493732 10 1 | * KFORCE INC                   | COM                |        |
| 493732 90 1 | KFORCE INC                     | CALL               |        |
| 493732 95 1 | KFORCE INC                     | PUT                |        |
| 49427F 10 8 | * KILROY RLTY CORP             | COM                |        |
| 49427F 90 8 | KILROY RLTY CORP               | CALL               |        |
| 49427F 95 8 | KILROY RLTY CORP               | PUT                |        |
| 494274 10 3 | KIMBALL INTL INC               | CL B               |        |
| 494368 10 3 | * KIMBERLY CLARK CORP          | COM                |        |
| 494368 90 3 | KIMBERLY CLARK CORP            | CALL               |        |
| 494368 95 3 | KIMBERLY CLARK CORP            | PUT                |        |
| 494368 12 9 | KIMBERLY CLARK CORP            | COM EX-DISTR       | ADDED  |
| 49446R 10 9 | * KIMCO REALTY CORP            | COM                |        |
| 49446R 90 9 | KIMCO REALTY CORP              | CALL               |        |
| 49446R 95 9 | KIMCO REALTY CORP              | PUT                |        |
| 49455P 10 1 | * KINDER MORGAN INC KANS       | COM                |        |
| 49455P 90 1 | KINDER MORGAN INC KANS         | CALL               |        |
| 49455P 95 1 | KINDER MORGAN INC KANS         | PUT                |        |
| 49455U 10 0 | * KINDER MORGAN MANAGEMENT LLC | SHS                |        |
| 49455U 90 0 | KINDER MORGAN MANAGEMENT LLC   | CALL               |        |
| 49455U 95 0 | KINDER MORGAN MANAGEMENT LLC   | PUT                |        |
| 494550 10 6 | * KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER     |        |
| 494550 90 6 | KINDER MORGAN ENERGY PARTNER   | CALL               |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 494550 95 6 | KINDER MORGAN ENERGY PARTNER | PUT                |         |
| 494580 10 3 | * KINDRED HEALTHCARE INC     | COM                |         |
| 494580 90 3 | KINDRED HEALTHCARE INC       | CALL               |         |
| 494580 95 3 | KINDRED HEALTHCARE INC       | PUT                |         |
| 494580 11 1 | KINDRED HEALTHCARE INC       | *W EXP 04/20/200   |         |
| 494580 12 9 | KINDRED HEALTHCARE INC       | *W EXP 04/20/200   |         |
| 49460W 20 8 | * KINETIC CONCEPTS INC       | COM NEW            |         |
| 49460W 90 8 | KINETIC CONCEPTS INC         | CALL               |         |
| 49460W 95 8 | KINETIC CONCEPTS INC         | PUT                |         |
| 495582 AG 3 | KING PHARMACEUTICALS INC     | DBCV 2.750%11/1    |         |
| 495582 10 8 | * KING PHARMACEUTICALS INC   | COM                |         |
| 495582 90 8 | KING PHARMACEUTICALS INC     | CALL               |         |
| 495582 95 8 | KING PHARMACEUTICALS INC     | PUT                |         |
| 496902 20 6 | * KINROSS GOLD CORP          | COM NEW            | DELETED |
| 496902 90 6 | KINROSS GOLD CORP            | CALL               | DELETED |
| 496902 95 6 | KINROSS GOLD CORP            | PUT                | DELETED |
| 496902 40 4 | * KINROSS GOLD CORP          | COM NO PAR         | ADDED   |
| 496902 90 4 | KINROSS GOLD CORP            | CALL               | ADDED   |
| 496902 95 4 | KINROSS GOLD CORP            | PUT                | ADDED   |
| 496904 10 3 | KINGSWAY FINL SVCS INC       | COM                |         |
| 49720P 50 6 | KINTERA INC                  | COM                |         |
| 497266 10 6 | * KIRBY CORP                 | COM                |         |
| 497266 90 6 | KIRBY CORP                   | CALL               |         |
| 497266 95 6 | KIRBY CORP                   | PUT                |         |
| 497350 30 6 | KIRIN BREWERY LTD            | SPONSORED ADR      |         |
| 497498 10 5 | KIRKLANDS INC                | COM                |         |
| 497629 30 3 | KIRLIN HLDG CORP             | COM NEW            |         |
| 49803T 10 2 | KITE RLTY GROUP TR           | COM                |         |
| 498326 20 6 | KITTY HAWK INC               | COM NEW            |         |
| 498780 10 5 | * KMART HLDG CORPORATION     | COM                |         |
| 498780 90 5 | KMART HLDG CORPORATION       | CALL               |         |
| 498780 95 5 | KMART HLDG CORPORATION       | PUT                |         |
| 498782 10 1 | KNAPE & VOGT MFG CO          | COM                |         |
| 498904 20 0 | KNOLL INC                    | COM NEW            | ADDED   |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 499040 10 3 | * KNIGHT RIDDER INC           | COM                |        |
| 499040 90 3 | KNIGHT RIDDER INC             | CALL               |        |
| 499040 95 3 | KNIGHT RIDDER INC             | PUT                |        |
| 499063 10 5 | * KNIGHT TRADING GROUP INC    | COM                |        |
| 499063 90 5 | KNIGHT TRADING GROUP INC      | CALL               |        |
| 499063 95 5 | KNIGHT TRADING GROUP INC      | PUT                |        |
| 499064 10 3 | * KNIGHT TRANSN INC           | COM                |        |
| 499064 90 3 | KNIGHT TRANSN INC             | CALL               |        |
| 499064 95 3 | KNIGHT TRANSN INC             | PUT                |        |
| 499183 80 4 | KNOLOGY INC                   | COM                |        |
| 500255 10 4 | * KOHLS CORP                  | COM                |        |
| 500255 90 4 | KOHLS CORP                    | CALL               |        |
| 500255 95 4 | KOHLS CORP                    | PUT                |        |
| 500453 AE 5 | KOMAG INC                     | NOTE 2.000% 2/0    |        |
| 500453 20 4 | * KOMAG INC                   | COM NEW            |        |
| 500453 90 4 | KOMAG INC                     | CALL               |        |
| 500453 95 4 | KOMAG INC                     | PUT                |        |
| 50046R 10 1 | KONAMI CORP                   | SPONSORED ADR      |        |
| 500467 30 3 | * KONINKLIJKE AHOLD N V       | SPON ADR NEW       |        |
| 500467 90 3 | KONINKLIJKE AHOLD N V         | CALL               |        |
| 500467 95 3 | KONINKLIJKE AHOLD N V         | PUT                |        |
| 50047P 10 4 | KONGZHONG CORP                | SPONSORED ADR      |        |
| 500472 30 3 | * KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW      |        |
| 500472 90 3 | KONINKLIJKE PHILIPS ELECTRS   | CALL               |        |
| 500472 95 3 | KONINKLIJKE PHILIPS ELECTRS   | PUT                |        |
| 50049M 10 9 | KOOKMIN BK NEW                | SPONSORED ADR      |        |
| 500507 10 8 | KOOR INDS LTD                 | SPONSORED ADR      |        |
| 500600 10 1 | * KOPIN CORP                  | COM                |        |
| 500600 90 1 | KOPIN CORP                    | CALL               |        |
| 500600 95 1 | KOPIN CORP                    | PUT                |        |
| 50063B 10 4 | KOREA EQUITY FD INC           | COM                |        |
| 500631 10 6 | KOREA ELECTRIC PWR            | SPONSORED ADR      |        |
| 500634 10 0 | KOREA FD                      | COM                |        |
| 50064W 10 7 | KOSAN BIOSCIENCES INC         | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 500643 20 0 | * KORN FERRY INTL            | COM NEW            |        |
| 500643 90 0 | KORN FERRY INTL              | CALL               |        |
| 500643 95 0 | KORN FERRY INTL              | PUT                |        |
| 500648 10 0 | * KOS PHARMACEUTICALS INC    | COM                |        |
| 500648 90 0 | KOS PHARMACEUTICALS INC      | CALL               |        |
| 500648 95 0 | KOS PHARMACEUTICALS INC      | PUT                |        |
| 500692 10 8 | KOSS CORP                    | COM                |        |
| 50075N 10 4 | * KRAFT FOODS INC            | CL A               |        |
| 50075N 90 4 | KRAFT FOODS INC              | CALL               |        |
| 50075N 95 4 | KRAFT FOODS INC              | PUT                |        |
| 50075Q 10 7 | KRAMONT RLTY TR              | COM SH BEN INT     |        |
| 50075Q 20 6 | KRAMONT RLTY TR              | PFD CV B-1 BEN     |        |
| 500773 10 6 | KREISLER MFG CORP            | COM                |        |
| 501014 10 4 | * KRISPY KREME DOUGHNUTS INC | COM                |        |
| 501014 90 4 | KRISPY KREME DOUGHNUTS INC   | CALL               |        |
| 501014 95 4 | KRISPY KREME DOUGHNUTS INC   | PUT                |        |
| 501044 10 1 | * KROGER CO                  | COM                |        |
| 501044 90 1 | KROGER CO                    | CALL               |        |
| 501044 95 1 | KROGER CO                    | PUT                |        |
| 50105F 10 5 | KRONOS WORLDWIDE INC         | COM                |        |
| 501052 10 4 | * KRONOS INC                 | COM                |        |
| 501052 90 4 | KRONOS INC                   | CALL               |        |
| 501052 95 4 | KRONOS INC                   | PUT                |        |
| 501173 20 7 | KUBOTA CORP                  | ADR                |        |
| 501242 AL 5 | KULICKE & SOFFA INDS INC     | NOTE 0.500% 11/3   |        |
| 501242 AP 6 | KULICKE & SOFFA INDS INC     | NOTE 1.000% 6/3    | ADDED  |
| 501242 10 1 | * KULICKE & SOFFA INDS INC   | COM                |        |
| 501242 90 1 | KULICKE & SOFFA INDS INC     | CALL               |        |
| 501242 95 1 | KULICKE & SOFFA INDS INC     | PUT                |        |
| 501556 20 3 | KYOCERA CORP                 | ADR                |        |
| 501577 10 0 | * KYPHON INC                 | COM                |        |
| 501577 90 0 | KYPHON INC                   | CALL               |        |
| 501577 95 0 | KYPHON INC                   | PUT                |        |
| 501723 10 0 | LAN AIRLINES S A             | SPONSORED ADR      |        |

| CUSIP NO    | ISSUER NAME             | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------|--------------------|--------|
| 501803 30 8 | * LCA-VISION INC        | COM PAR \$.001     |        |
| 501803 90 8 | LCA-VISION INC          | CALL               |        |
| 501803 95 8 | LCA-VISION INC          | PUT                |        |
| 501810 10 5 | * LCC INTERNATIONAL INC | CL A               |        |
| 501810 90 5 | LCC INTERNATIONAL INC   | CALL               |        |
| 501810 95 5 | LCC INTERNATIONAL INC   | PUT                |        |
| 50186V 10 2 | * LG PHILIP LCD CO LTD  | SPONS ADR REP      |        |
| 50186V 90 2 | LG PHILIP LCD CO LTD    | CALL               |        |
| 50186V 95 2 | LG PHILIP LCD CO LTD    | PUT                |        |
| 501889 20 8 | LKQ CORP                | COM                |        |
| 501925 10 1 | LSB FINL CORP           | COM                |        |
| 501940 AF 7 | LNR PPTY CORP           | NOTE 5.500% 3/0    |        |
| 501940 10 0 | * LNR PPTY CORP         | COM                |        |
| 501940 90 0 | LNR PPTY CORP           | CALL               |        |
| 501940 95 0 | LNR PPTY CORP           | PUT                |        |
| 502003 10 6 | LL & E RTY TR           | UNIT BEN INT       |        |
| 502079 10 6 | LMI AEROSPACE INC       | COM                |        |
| 50208P 10 9 | LML PMT SYS INC         | COM                |        |
| 502100 10 0 | LNB BANCORP INC         | COM                |        |
| 50215P 10 0 | LSB CORP                | COM                |        |
| 502158 10 8 | L S B BANCSHARES N C    | COM                |        |
| 50216C 10 8 | LSI INDS INC            | COM                |        |
| 502160 10 4 | LSB INDS INC            | COM                |        |
| 502161 AG 7 | LSI LOGIC CORP          | NOTE 4.000% 11/0   |        |
| 502161 AJ 1 | LSI LOGIC CORP          | NOTE 4.000% 5/1    |        |
| 502161 10 2 | * LSI LOGIC CORP        | COM                |        |
| 502161 90 2 | LSI LOGIC CORP          | CALL               |        |
| 502161 95 2 | LSI LOGIC CORP          | PUT                |        |
| 502175 10 2 | LTC PPTYS INC           | COM                |        |
| 502175 50 8 | LTC PPTYS INC           | PFDE CV 8.5%       |        |
| 502392 AE 3 | LTX CORP                | NOTE 4.250% 8/1    |        |
| 502392 10 3 | * LTX CORP              | COM                |        |
| 502392 90 3 | LTX CORP                | CALL               |        |
| 502392 95 3 | LTX CORP                | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 502424 AD 6 | L-3 COMMUNICATIONS HLDGS INC   | DEBT 4.000% 9/1    | DELETED |
| 502424 10 4 | * L-3 COMMUNICATIONS HLDGS INC | COM                |         |
| 502424 90 4 | L-3 COMMUNICATIONS HLDGS INC   | CALL               |         |
| 502424 95 4 | L-3 COMMUNICATIONS HLDGS INC   | PUT                |         |
| 502470 10 7 | LA BARGE INC                   | COM                |         |
| 503459 10 9 | * LA JOLLA PHARMACEUTICAL CO   | COM                |         |
| 503459 90 9 | LA JOLLA PHARMACEUTICAL CO     | CALL               |         |
| 503459 95 9 | LA JOLLA PHARMACEUTICAL CO     | PUT                |         |
| 50419U 20 2 | * LA QUINTA CORP               | PAIRED CTF         |         |
| 50419U 90 2 | LA QUINTA CORP                 | CALL               |         |
| 50419U 95 2 | LA QUINTA CORP                 | PUT                |         |
| 505336 10 7 | * LA Z BOY INC                 | COM                |         |
| 505336 90 7 | LA Z BOY INC                   | CALL               |         |
| 505336 95 7 | LA Z BOY INC                   | PUT                |         |
| 50540L 10 5 | LABONE INC NEW                 | COM                |         |
| 50540R AC 6 | LABORATORY CORP AMER HLDGS     | NOTE 9/1           |         |
| 50540R 40 9 | * LABORATORY CORP AMER HLDGS   | COM NEW            |         |
| 50540R 90 9 | LABORATORY CORP AMER HLDGS     | CALL               |         |
| 50540R 95 9 | LABORATORY CORP AMER HLDGS     | PUT                |         |
| 505401 AB 5 | LABOR READY INC                | NOTE 6.250% 6/1    |         |
| 505401 20 8 | * LABOR READY INC              | COM NEW            |         |
| 505401 90 8 | LABOR READY INC                | CALL               |         |
| 505401 95 8 | LABOR READY INC                | PUT                |         |
| 505447 10 2 | * LABRANCHE & CO INC           | COM                |         |
| 505447 90 2 | LABRANCHE & CO INC             | CALL               |         |
| 505447 95 2 | LABRANCHE & CO INC             | PUT                |         |
| 505597 10 4 | LACLEDE GROUP INC              | COM                |         |
| 505688 10 1 | LACROSSE FOOTWEAR INC          | COM                |         |
| 50575Q 10 2 | LADENBURG THALMAN FIN SVCS I   | COM                |         |
| 505754 20 0 | LADISH INC                     | COM NEW            |         |
| 505861 40 1 | LAFARGE COPPEE S A             | SPON ADR NEW       |         |
| 505862 10 2 | * LAFARGE NORTH AMERICA INC    | COM                |         |
| 505862 90 2 | LAFARGE NORTH AMERICA INC      | CALL               |         |
| 505862 95 2 | LAFARGE NORTH AMERICA INC      | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 50730R 10 2 | * LAIDLAW INTL INC           | COM                |        |
| 50730R 90 2 | LAIDLAW INTL INC             | CALL               |        |
| 50730R 95 2 | LAIDLAW INTL INC             | PUT                |        |
| 511637 10 0 | LAKELAND BANCORP INC         | COM                |        |
| 511656 10 0 | LAKELAND FINL CORP           | COM                |        |
| 511795 10 6 | LAKELAND INDS INC            | COM                |        |
| 51206P 10 9 | * LAKES ENTMNT INC           | COM                |        |
| 51206P 90 9 | LAKES ENTMNT INC             | CALL               |        |
| 51206P 95 9 | LAKES ENTMNT INC             | PUT                |        |
| 512807 10 8 | * LAM RESEARCH CORP          | COM                |        |
| 512807 90 8 | LAM RESEARCH CORP            | CALL               |        |
| 512807 95 8 | LAM RESEARCH CORP            | PUT                |        |
| 512815 AG 6 | LAMAR ADVERTISING CO         | NOTE 2.875%12/3    |        |
| 512815 10 1 | * LAMAR ADVERTISING CO       | CL A               |        |
| 512815 90 1 | LAMAR ADVERTISING CO         | CALL               |        |
| 512815 95 1 | LAMAR ADVERTISING CO         | PUT                |        |
| 513696 10 4 | LAMSON & SESSIONS CO         | COM                |        |
| 513847 10 3 | * LANCASTER COLONY CORP      | COM                |        |
| 513847 90 3 | LANCASTER COLONY CORP        | CALL               |        |
| 513847 95 3 | LANCASTER COLONY CORP        | PUT                |        |
| 514606 10 2 | LANCE INC                    | COM                |        |
| 514614 10 6 | LANCER CORP                  | COM                |        |
| 51476K 10 3 | LANDAUER INC                 | COM                |        |
| 514766 10 4 | LANDEC CORP                  | COM                |        |
| 514936 AB 9 | LANDAMERICA FINL GROUP INC   | DBCV 3.125%11/1    |        |
| 514936 10 3 | * LANDAMERICA FINL GROUP INC | COM                |        |
| 514936 90 3 | LANDAMERICA FINL GROUP INC   | CALL               |        |
| 514936 95 3 | LANDAMERICA FINL GROUP INC   | PUT                |        |
| 51504L 10 7 | LANDMARK BANCORP INC         | COM                |        |
| 51508L 10 3 | * LANDRY'S RESTAURANTS INC   | COM                |        |
| 51508L 90 3 | LANDRY'S RESTAURANTS INC     | CALL               |        |
| 51508L 95 3 | LANDRY'S RESTAURANTS INC     | PUT                |        |
| 515098 10 1 | * LANDSTAR SYS INC           | COM                |        |
| 515098 90 1 | LANDSTAR SYS INC             | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 515098 95 1 | LANDSTAR SYS INC             | PUT                |        |
| 515707 10 7 | LANGER INC                   | COM                |        |
| 516012 10 1 | LANNET INC                   | COM                |        |
| 516548 10 4 | * LANTRONIX INC              | COM                |        |
| 516548 90 4 | LANTRONIX INC                | CALL               |        |
| 516548 95 4 | LANTRONIX INC                | PUT                |        |
| 516555 10 9 | LANVISION SYS INC            | COM                |        |
| 517053 10 4 | * LARGE SCALE BIOLOGY CORP   | COM                |        |
| 517053 90 4 | LARGE SCALE BIOLOGY CORP     | CALL               |        |
| 517053 95 4 | LARGE SCALE BIOLOGY CORP     | PUT                |        |
| 517235 10 7 | LARIZZA INDS INC             | COM                |        |
| 517834 10 7 | LAS VEGAS SANDS CORP         | COM                | ADDED  |
| 517942 10 8 | LASALLE HOTEL PPTYS          | COM SH BEN INT     |        |
| 51807U 10 1 | * LASERCARD CORP             | COM                | ADDED  |
| 51807U 90 1 | LASERCARD CORP               | CALL               | ADDED  |
| 51807U 95 1 | LASERCARD CORP               | PUT                | ADDED  |
| 518081 10 4 | * LASERSCOPE                 | COM                |        |
| 518081 90 4 | LASERSCOPE                   | CALL               |        |
| 518081 95 4 | LASERSCOPE                   | PUT                |        |
| 51827Q 10 6 | LATIN AMER EQUITY FD INC NEW | COM                |        |
| 51828C 10 6 | LATIN AMERN DISCOVERY FD INC | COM                |        |
| 518415 AE 4 | LATTICE SEMICONDUCTOR CORP   | NOTE               | 7/0    |
| 518415 10 4 | * LATTICE SEMICONDUCTOR CORP | COM                |        |
| 518415 90 4 | LATTICE SEMICONDUCTOR CORP   | CALL               |        |
| 518415 95 4 | LATTICE SEMICONDUCTOR CORP   | PUT                |        |
| 518439 10 4 | * LAUDER ESTEE COS INC       | CL A               |        |
| 518439 90 4 | LAUDER ESTEE COS INC         | CALL               |        |
| 518439 95 4 | LAUDER ESTEE COS INC         | PUT                |        |
| 518613 10 4 | * LAUREATE EDUCATION INC     | COM                |        |
| 518613 90 4 | LAUREATE EDUCATION INC       | CALL               |        |
| 518613 95 4 | LAUREATE EDUCATION INC       | PUT                |        |
| 518629 10 0 | LAUREL CAP GROUP INC         | COM                |        |
| 520776 10 5 | LAWSON PRODS INC             | COM                |        |
| 520780 10 7 | * LAWSON SOFTWARE INC        | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 520780 90 7 | LAWSON SOFTWARE INC          | CALL               |        |
| 520780 95 7 | LAWSON SOFTWARE INC          | PUT                |        |
| 521050 10 4 | * LAYNE CHRISTENSEN CO       | COM                |        |
| 521050 90 4 | LAYNE CHRISTENSEN CO         | CALL               |        |
| 521050 95 4 | LAYNE CHRISTENSEN CO         | PUT                |        |
| 52106W 10 3 | LAZARD GLB TTL RET&INCM FD I | COM                |        |
| 521078 10 5 | LAZARE KAPLAN INTL INC       | COM                |        |
| 52170U 10 8 | LEADING BRANDS INC           | COM                |        |
| 52171N 10 3 | LEADIS TECHNOLOGY INC        | COM                |        |
| 52186N 10 6 | * LEAPFROG ENTERPRISES INC   | CL A               |        |
| 52186N 90 6 | LEAPFROG ENTERPRISES INC     | CALL               |        |
| 52186N 95 6 | LEAPFROG ENTERPRISES INC     | PUT                |        |
| 521865 AG 0 | LEAR CORP                    | NOTE               | 2/2    |
| 521865 10 5 | * LEAR CORP                  | COM                |        |
| 521865 90 5 | LEAR CORP                    | CALL               |        |
| 521865 95 5 | LEAR CORP                    | PUT                |        |
| 52200L 10 2 | LEARNING CARE GROUP INC      | COM                |        |
| 522015 10 6 | * LEARNING TREE INTL INC     | COM                |        |
| 522015 90 6 | LEARNING TREE INTL INC       | CALL               |        |
| 522015 95 6 | LEARNING TREE INTL INC       | PUT                |        |
| 522126 10 1 | LEATHER FACTORY INC          | COM                |        |
| 523234 10 2 | LECG CORP                    | COM                |        |
| 52324W 10 9 | LECROY CORP                  | COM                |        |
| 523768 10 9 | * LEE ENTERPRISES INC        | COM                |        |
| 523768 90 9 | LEE ENTERPRISES INC          | CALL               |        |
| 523768 95 9 | LEE ENTERPRISES INC          | PUT                |        |
| 524477 10 6 | LEESPORT FINANCIAL CORP      | COM                |        |
| 524660 10 7 | * LEGGETT & PLATT INC        | COM                |        |
| 524660 90 7 | LEGGETT & PLATT INC          | CALL               |        |
| 524660 95 7 | LEGGETT & PLATT INC          | PUT                |        |
| 524901 AG 0 | LEGG MASON INC               | NOTE               | 6/0    |
| 524901 10 5 | * LEGG MASON INC             | COM                |        |
| 524901 90 5 | LEGG MASON INC               | CALL               |        |
| 524901 95 5 | LEGG MASON INC               | PUT                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 524908 FN 5 | LEHMAN BROS HLDGS INC        | NOTE 0.250% 5/0    |         |
| 524908 FR 6 | LEHMAN BROS HLDGS INC        | NOTE 0.250% 5/2    | DELETED |
| 524908 JJ 0 | LEHMAN BROS HLDGS INC        | MTNF 1.600% 10/0   |         |
| 524908 LS 7 | LEHMAN BROS HLDGS INC        | NOTE 0.750% 2/1    |         |
| 524908 MJ 6 | LEHMAN BROS HLDGS INC        | NOTE 0.250% 10/0   | ADDED   |
| 524908 MK 3 | LEHMAN BROS HLDGS INC        | NOTE 1.000% 11/0   | ADDED   |
| 524908 ML 1 | LEHMAN BROS HLDGS INC        | NOTE 1.600% 11/0   | ADDED   |
| 524908 MM 9 | LEHMAN BROS HLDGS INC        | NOTE 0.250% 11/1   | ADDED   |
| 524908 10 0 | * LEHMAN BROS HLDGS INC      | COM                |         |
| 524908 90 0 | LEHMAN BROS HLDGS INC        | CALL               |         |
| 524908 95 0 | LEHMAN BROS HLDGS INC        | PUT                |         |
| 52517P VD 0 | LEHMAN BROS HLDGS INC MTN BE | MTNF 1.000% 9/1    |         |
| 52517P VE 8 | LEHMAN BROS HLDGS INC MTN BE | MTNF 0.250% 9/2    |         |
| 52517P VG 3 | LEHMAN BROS HLDGS INC MTN BE | MTNF 0.250% 9/3    |         |
| 52517P WR 8 | LEHMAN BROS HLDGS INC MTN BE | MTNF 1.000% 9/1    |         |
| 525178 10 9 | LEHMAN BR FIRST TR INCM OPP  | COM                |         |
| 526057 AF 1 | LENNAR CORP                  | NOTE 4/0           |         |
| 526057 10 4 | * LENNAR CORP                | CL A               |         |
| 526057 90 4 | LENNAR CORP                  | CALL               |         |
| 526057 95 4 | LENNAR CORP                  | PUT                |         |
| 526057 30 2 | * LENNAR CORP                | CL B               |         |
| 526057 90 2 | LENNAR CORP                  | CALL               |         |
| 526057 95 2 | LENNAR CORP                  | PUT                |         |
| 526107 AB 3 | LENNOX INTL INC              | NOTE 6.250% 6/0    |         |
| 526107 10 7 | * LENNOX INTL INC            | COM                |         |
| 526107 90 7 | LENNOX INTL INC              | CALL               |         |
| 526107 95 7 | LENNOX INTL INC              | PUT                |         |
| 526872 10 6 | LESCO INC OHIO               | COM                |         |
| 527288 AX 2 | LEUCADIA NATL CORP           | NOTE 3.750% 4/1    | ADDED   |
| 527288 10 4 | * LEUCADIA NATL CORP         | COM                |         |
| 527288 90 4 | LEUCADIA NATL CORP           | CALL               |         |
| 527288 95 4 | LEUCADIA NATL CORP           | PUT                |         |
| 52729N AG 5 | LEVEL 3 COMMUNICATIONS INC   | NOTE 6.000% 9/1    |         |
| 52729N AS 9 | LEVEL 3 COMMUNICATIONS INC   | NOTE 6.000% 3/1    |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 52729N BA 7 | LEVEL 3 COMMUNICATIONS INC   | NOTE 2.875% 7/1    |        |
| 52729N 10 0 | * LEVEL 3 COMMUNICATIONS INC | COM                |        |
| 52729N 90 0 | LEVEL 3 COMMUNICATIONS INC   | CALL               |        |
| 52729N 95 0 | LEVEL 3 COMMUNICATIONS INC   | PUT                |        |
| 52742P 10 8 | LEVITT CORP                  | CL A               |        |
| 52886P 10 4 | * LEXAR MEDIA INC            | COM                |        |
| 52886P 90 4 | LEXAR MEDIA INC              | CALL               |        |
| 52886P 95 4 | LEXAR MEDIA INC              | PUT                |        |
| 528872 10 4 | * LEXICON GENETICS INC       | COM                |        |
| 528872 90 4 | LEXICON GENETICS INC         | CALL               |        |
| 528872 95 4 | LEXICON GENETICS INC         | PUT                |        |
| 529043 10 1 | LEXINGTON CORP PPTYS TR      | COM                |        |
| 529043 30 9 | LEXINGTON CORP PPTYS TR      | PFD CONV SER C     | ADDED  |
| 529771 10 7 | * LEXMARK INTL NEW           | CL A               |        |
| 529771 90 7 | LEXMARK INTL NEW             | CALL               |        |
| 529771 95 7 | LEXMARK INTL NEW             | PUT                |        |
| 529898 10 8 | LIBBEY INC                   | COM                |        |
| 529900 10 2 | LIBERTY ALL-STAR GROWTH FD I | COM                |        |
| 530158 10 4 | LIBERTY ALL STAR EQUITY FD   | SH BEN INT         |        |
| 530370 10 5 | LIBERTY CORP S C             | COM                |        |
| 530715 AG 6 | LIBERTY MEDIA CORP           | DEB 4.000% 11/1    |        |
| 530715 AL 5 | LIBERTY MEDIA CORP           | DEB 3.750% 2/1     |        |
| 530715 AN 1 | LIBERTY MEDIA CORP           | DEB 3.500% 1/1     |        |
| 530715 AR 2 | LIBERTY MEDIA CORP           | DEB 3.250% 3/1     |        |
| 530718 AF 2 | LIBERTY MEDIA CORP NEW       | DEB 0.750% 3/3     |        |
| 530718 10 5 | * LIBERTY MEDIA CORP NEW     | COM SER A          |        |
| 530718 90 5 | LIBERTY MEDIA CORP NEW       | CALL               |        |
| 530718 95 5 | LIBERTY MEDIA CORP NEW       | PUT                |        |
| 530718 20 4 | * LIBERTY MEDIA CORP NEW     | COM SER B          |        |
| 530718 90 4 | LIBERTY MEDIA CORP NEW       | CALL               |        |
| 530718 95 4 | LIBERTY MEDIA CORP NEW       | PUT                |        |
| 530719 10 3 | * LIBERTY MEDIA INTL INC     | COM SER A          |        |
| 530719 90 3 | LIBERTY MEDIA INTL INC       | CALL               |        |
| 530719 95 3 | LIBERTY MEDIA INTL INC       | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 530719 20 2 | LIBERTY MEDIA INTL INC       | COM SER B          |        |
| 531172 10 4 | * LIBERTY PPTY TR            | SH BEN INT         |        |
| 531172 90 4 | LIBERTY PPTY TR              | CALL               |        |
| 531172 95 4 | LIBERTY PPTY TR              | PUT                |        |
| 531735 AA 6 | LIEBERT CORP                 | SDCV 8.000%11/1    |        |
| 531914 10 9 | LIFEWAY FOODS INC            | COM                |        |
| 531926 10 3 | LIFETIME HOAN CORP           | COM                |        |
| 531927 10 1 | * LIFECELL CORP              | COM                |        |
| 531927 90 1 | LIFECELL CORP                | CALL               |        |
| 531927 95 1 | LIFECELL CORP                | PUT                |        |
| 53215R 10 0 | LIFEPOINT INC                | COM                |        |
| 53215T 10 6 | LIFE PARTNERS HOLDINGS INC   | COM                |        |
| 53217R 20 7 | LIFE TIME FITNESS INC        | COM                |        |
| 532187 10 1 | * LIFECORE BIOMEDICAL INC    | COM                |        |
| 532187 90 1 | LIFECORE BIOMEDICAL INC      | CALL               |        |
| 532187 95 1 | LIFECORE BIOMEDICAL INC      | PUT                |        |
| 53219L AE 9 | LIFEPOINT HOSPITALS INC      | NOTE 4.500% 6/0    |        |
| 53219L 10 9 | * LIFEPOINT HOSPITALS INC    | COM                |        |
| 53219L 90 9 | LIFEPOINT HOSPITALS INC      | CALL               |        |
| 53219L 95 9 | LIFEPOINT HOSPITALS INC      | PUT                |        |
| 532192 10 1 | LIFELINE SYS INC             | COM                |        |
| 53220K AB 4 | LIGAND PHARMACEUTICALS INC   | NOTE 6.000%11/1    |        |
| 53220K 20 7 | * LIGAND PHARMACEUTICALS INC | CL B               |        |
| 53220K 90 7 | LIGAND PHARMACEUTICALS INC   | CALL               |        |
| 53220K 95 7 | LIGAND PHARMACEUTICALS INC   | PUT                |        |
| 532226 10 7 | * LIGHTBRIDGE INC            | COM                |        |
| 532226 90 7 | LIGHTBRIDGE INC              | CALL               |        |
| 532226 95 7 | LIGHTBRIDGE INC              | PUT                |        |
| 532257 80 5 | LIGHTPATH TECHNOLOGIES INC   | CL A NEW           |        |
| 532349 10 7 | LIHIR GOLD LTD               | SPONSORED ADR      |        |
| 532457 10 8 | * LILLY ELI & CO             | COM                |        |
| 532457 90 8 | LILLY ELI & CO               | CALL               |        |
| 532457 95 8 | LILLY ELI & CO               | PUT                |        |
| 532716 10 7 | * LIMITED BRANDS INC         | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 532716 90 7 | LIMITED BRANDS INC            | CALL               |        |
| 532716 95 7 | LIMITED BRANDS INC            | PUT                |        |
| 532774 10 6 | * LIN TV CORP                 | CL A               |        |
| 532774 90 6 | LIN TV CORP                   | CALL               |        |
| 532774 95 6 | LIN TV CORP                   | PUT                |        |
| 532791 AB 6 | LINCARE HLDGS INC             | DBCX 3.000% 6/1    |        |
| 532791 10 0 | * LINCARE HLDGS INC           | COM                |        |
| 532791 90 0 | LINCARE HLDGS INC             | CALL               |        |
| 532791 95 0 | LINCARE HLDGS INC             | PUT                |        |
| 532879 10 3 | LINCOLN BANCORP IND           | COM                |        |
| 533900 10 6 | LINCOLN ELEC HLDGS INC        | COM                |        |
| 534183 10 8 | LINCOLN NATL CONV SECS FD IN  | COM                |        |
| 534187 10 9 | * LINCOLN NATL CORP IND       | COM                |        |
| 534187 90 9 | LINCOLN NATL CORP IND         | CALL               |        |
| 534187 95 9 | LINCOLN NATL CORP IND         | PUT                |        |
| 534187 20 8 | LINCOLN NATL CORP IND         | PFD A CONV \$3     |        |
| 534217 10 4 | LINCOLN NATL INCOME FD        | COM                |        |
| 535555 10 6 | LINDSAY MFG CO                | COM                |        |
| 535678 10 6 | * LINEAR TECHNOLOGY CORP      | COM                |        |
| 535678 90 6 | LINEAR TECHNOLOGY CORP        | CALL               |        |
| 535678 95 6 | LINEAR TECHNOLOGY CORP        | PUT                |        |
| 535679 10 4 | * LINENS N THINGS INC         | COM                |        |
| 535679 90 4 | LINENS N THINGS INC           | CALL               |        |
| 535679 95 4 | LINENS N THINGS INC           | PUT                |        |
| 535919 AC 8 | LIONS GATE ENTMNT CORP        | NOTE 4.875%12/1    |        |
| 535919 20 3 | * LIONS GATE ENTMNT CORP      | COM NEW            |        |
| 535919 90 3 | LIONS GATE ENTMNT CORP        | CALL               |        |
| 535919 95 3 | LIONS GATE ENTMNT CORP        | PUT                |        |
| 535925 10 1 | LINKTONE LTD                  | ADR                |        |
| 536191 10 9 | LION BIOSCIENCE AKTIENGESELL  | SPONSORED ADR      |        |
| 536252 10 9 | * LIONBRIDGE TECHNOLOGIES INC | COM                |        |
| 536252 90 9 | LIONBRIDGE TECHNOLOGIES INC   | CALL               |        |
| 536252 95 9 | LIONBRIDGE TECHNOLOGIES INC   | PUT                |        |
| 53630P 10 1 | * LIPID SCIENCES INC ARIZ     | COM                |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 227

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>         | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|----------------------------|---------------------------|---------------|
| 53630P 90 1     | LIPID SCIENCES INC ARIZ    | CALL                      |               |
| 53630P 95 1     | LIPID SCIENCES INC ARIZ    | PUT                       |               |
| 536797 AB 9     | LITHIA MTRS INC            | NOTE 2.875% 5/0           | ADDED         |
| 536797 10 3     | LITHIA MTRS INC            | CL A                      |               |
| 537008 10 4     | * LITTELFUSE INC           | COM                       |               |
| 537008 90 4     | LITTELFUSE INC             | CALL                      |               |
| 537008 95 4     | LITTELFUSE INC             | PUT                       |               |
| 538146 10 1     | LIVEPERSON INC             | COM                       |               |
| 539320 10 1     | * LIZ CLAIBORNE INC        | COM                       |               |
| 539320 90 1     | LIZ CLAIBORNE INC          | CALL                      |               |
| 539320 95 1     | LIZ CLAIBORNE INC          | PUT                       |               |
| 539439 10 9     | LLOYDS TSB GROUP PLC       | SPONSORED ADR             |               |
| 539451 10 4     | * LO-JACK CORP             | COM                       |               |
| 539451 90 4     | LO-JACK CORP               | CALL                      |               |
| 539451 95 4     | LO-JACK CORP               | PUT                       |               |
| 539830 AP 4     | LOCKHEED MARTIN CORP       | DBCV 8/1                  |               |
| 539830 10 9     | * LOCKHEED MARTIN CORP     | COM                       |               |
| 539830 90 9     | LOCKHEED MARTIN CORP       | CALL                      |               |
| 539830 95 9     | LOCKHEED MARTIN CORP       | PUT                       |               |
| 54021P 40 3     | LODGIAN INC                | COM PAR \$.01             |               |
| 540210 10 1     | LODGE & SHIPLEY CO         | COM                       |               |
| 540211 10 9     | LODGENET ENTMT CORP        | COM                       |               |
| 540411 50 1     | LOEHMANN'S HOLDINGS INC    | COM                       | DELETED       |
| 540424 AL 2     | LOEWS CORP                 | NOTE 3.125% 9/1           |               |
| 540424 10 8     | * LOEWS CORP               | COM                       |               |
| 540424 90 8     | LOEWS CORP                 | CALL                      |               |
| 540424 95 8     | LOEWS CORP                 | PUT                       |               |
| 540424 20 7     | * LOEWS CORP               | CAROLNA GP STK            |               |
| 540424 90 7     | LOEWS CORP                 | CALL                      |               |
| 540424 95 7     | LOEWS CORP                 | PUT                       |               |
| 54140W 10 7     | LOGICVISION INC            | COM                       |               |
| 54140Y 10 3     | LOGILITY INC               | COM                       |               |
| 541402 10 3     | LOGIC DEVICES INC          | COM                       |               |
| 541419 10 7     | LOGITECH INTERNATIONAL S A | SPONSORED ADR             |               |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 542307 10 3 | * LONE STAR STEAKHOUSE SALOON | COM                |        |
| 542307 90 3 | LONE STAR STEAKHOUSE SALOON   | CALL               |        |
| 542307 95 3 | LONE STAR STEAKHOUSE SALOON   | PUT                |        |
| 542312 10 3 | * LONE STAR TECHNOLOGIES INC  | COM                |        |
| 542312 90 3 | LONE STAR TECHNOLOGIES INC    | CALL               |        |
| 542312 95 3 | LONE STAR TECHNOLOGIES INC    | PUT                |        |
| 542669 10 6 | LONG ISLAND FINANCIAL CORP    | COM                |        |
| 543162 10 1 | * LONGS DRUG STORES CORP      | COM                |        |
| 543162 90 1 | LONGS DRUG STORES CORP        | CALL               |        |
| 543162 95 1 | LONGS DRUG STORES CORP        | PUT                |        |
| 543213 10 2 | * LONGVIEW FIBRE CO           | COM                |        |
| 543213 90 2 | LONGVIEW FIBRE CO             | CALL               |        |
| 543213 95 2 | LONGVIEW FIBRE CO             | PUT                |        |
| 543442 10 7 | * LOOKSMART LTD               | COM                |        |
| 543442 90 7 | LOOKSMART LTD                 | CALL               |        |
| 543442 95 7 | LOOKSMART LTD                 | PUT                |        |
| 544191 10 9 | LORUS THERAPEUTICS INC        | COM                |        |
| 545754 10 3 | LOUDEYE CORP                  | COM                |        |
| 546347 10 5 | * LOUISIANA PAC CORP          | COM                |        |
| 546347 90 5 | LOUISIANA PAC CORP            | CALL               |        |
| 546347 95 5 | LOUISIANA PAC CORP            | PUT                |        |
| 548661 CF 2 | LOWES COS INC                 | NOTE 2/1           |        |
| 548661 CG 0 | LOWES COS INC                 | NOTE 0.861% 10/1   |        |
| 548661 10 7 | * LOWES COS INC               | COM                |        |
| 548661 90 7 | LOWES COS INC                 | CALL               |        |
| 548661 95 7 | LOWES COS INC                 | PUT                |        |
| 548900 10 9 | LOWRANCE ELECTRS INC          | COM                |        |
| 549271 10 4 | * LUBRIZOL CORP               | COM                |        |
| 549271 90 4 | LUBRIZOL CORP                 | CALL               |        |
| 549271 95 4 | LUBRIZOL CORP                 | PUT                |        |
| 549282 10 1 | * LUBYS INC                   | COM                |        |
| 549282 90 1 | LUBYS INC                     | CALL               |        |
| 549282 95 1 | LUBYS INC                     | PUT                |        |
| 549463 AG 2 | LUCENT TECHNOLOGIES INC       | DBCX 2.750% 6/1    |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 549463 AH 0 | LUCENT TECHNOLOGIES INC   | DBCX 2.750% 6/1    |        |
| 549463 AK 3 | LUCENT TECHNOLOGIES INC   | SDCV 8.000% 8/0    |        |
| 549463 10 7 | * LUCENT TECHNOLOGIES INC | COM                |        |
| 549463 90 7 | LUCENT TECHNOLOGIES INC   | CALL               |        |
| 549463 95 7 | LUCENT TECHNOLOGIES INC   | PUT                |        |
| 549486 10 8 | LUCILLE FARMS INC         | COM                |        |
| 549764 10 8 | LUFKIN INDS INC           | COM                |        |
| 55024R 10 6 | LUMERA CORP               | COM                |        |
| 55025R 10 5 | LUMINA COPPER CORP        | COM                |        |
| 55027E 10 2 | * LUMINEX CORP DEL        | COM                |        |
| 55027E 90 2 | LUMINEX CORP DEL          | CALL               |        |
| 55027E 95 2 | LUMINEX CORP DEL          | PUT                |        |
| 550278 30 3 | LUMINENT MTG CAP INC      | COM                |        |
| 55068R 20 2 | * LUXOTTICA GROUP S P A   | SPONSORED ADR      |        |
| 55068R 90 2 | LUXOTTICA GROUP S P A     | CALL               |        |
| 55068R 95 2 | LUXOTTICA GROUP S P A     | PUT                |        |
| 550819 10 6 | LYDALL INC DEL            | COM                |        |
| 551137 10 2 | LYNCH CORP                | COM                |        |
| 551146 10 3 | LYNCH INTERACTIVE CORP    | COM                |        |
| 551812 40 7 | LYNX THERAPEUTICS INC     | COM PAR \$0.01     |        |
| 552074 10 6 | LYON WILLIAM HOMES        | COM                |        |
| 552078 10 7 | * LYONDELL CHEMICAL CO    | COM                |        |
| 552078 90 7 | LYONDELL CHEMICAL CO      | CALL               |        |
| 552078 95 7 | LYONDELL CHEMICAL CO      | PUT                |        |
| 552541 10 4 | M & F WORLDWIDE CORP      | COM                |        |
| 55261F 10 4 | * M & T BK CORP           | COM                |        |
| 55261F 90 4 | M & T BK CORP             | CALL               |        |
| 55261F 95 4 | M & T BK CORP             | PUT                |        |
| 55261R 10 8 | * MAF BANCORP INC         | COM                |        |
| 55261R 90 8 | MAF BANCORP INC           | CALL               |        |
| 55261R 95 8 | MAF BANCORP INC           | PUT                |        |
| 552617 10 2 | MACC PRIVATE EQUITIES INC | COM                |        |
| 55262C 10 0 | * MBIA INC                | COM                |        |
| 55262C 90 0 | MBIA INC                  | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 55262C 95 0 | MBIA INC                     | PUT                |        |
| 55262L 10 0 | * MBNA CORP                  | COM                |        |
| 55262L 90 0 | MBNA CORP                    | CALL               |        |
| 55262L 95 0 | MBNA CORP                    | PUT                |        |
| 55264U 10 8 | MB FINANCIAL INC NEW         | COM                |        |
| 55266X 10 0 | MBIA CAP CLAYMORE MNG DUR IN | COM                |        |
| 55267Q 10 4 | MC SHIPPING INC              | COM                |        |
| 552676 10 8 | * M D C HLDGS INC            | COM                |        |
| 552676 90 8 | M D C HLDGS INC              | CALL               |        |
| 552676 95 8 | M D C HLDGS INC              | PUT                |        |
| 55268N 10 0 | MDSI MOBILE DATA SOLUTIONS I | COM                |        |
| 55269P 30 2 | * MDS INC                    | COM                |        |
| 55269P 90 2 | MDS INC                      | CALL               |        |
| 55269P 95 2 | MDS INC                      | PUT                |        |
| 552690 10 9 | * MDU RES GROUP INC          | COM                |        |
| 552690 90 9 | MDU RES GROUP INC            | CALL               |        |
| 552690 95 9 | MDU RES GROUP INC            | PUT                |        |
| 552691 10 7 | * MCI INC                    | COM                |        |
| 552691 90 7 | MCI INC                      | CALL               |        |
| 552691 95 7 | MCI INC                      | PUT                |        |
| 552697 10 4 | MDC PARTNERS INC             | CL A SUB VTG       |        |
| 552705 10 5 | MDI INC                      | COM                | ADDED  |
| 55271X 20 2 | MFC BANCORP LTD              | COM NEW            |        |
| 552715 10 4 | * MEMC ELECTR MATLS INC      | COM                |        |
| 552715 90 4 | MEMC ELECTR MATLS INC        | CALL               |        |
| 552715 95 4 | MEMC ELECTR MATLS INC        | PUT                |        |
| 55272D 10 6 | MFB CORP                     | COM                |        |
| 55272X 10 2 | * MFA MTG INVTS INC          | COM                |        |
| 55272X 90 2 | MFA MTG INVTS INC            | CALL               |        |
| 55272X 95 2 | MFA MTG INVTS INC            | PUT                |        |
| 552721 10 2 | MFRI INC                     | COM                |        |
| 552727 10 9 | MFS CHARTER INCOME TR        | SH BEN INT         |        |
| 55273C 10 7 | MFS INTER INCOME TR          | SH BEN INT         |        |
| 552737 10 8 | MFS MULTIMARKET INCOME TR    | SH BEN INT         |        |



| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 552738 10 6 | MFS MUN INCOME TR         | SH BEN INT         |        |
| 55274E 10 2 | MFS SPL VALUE TR          | SH BEN INT         |        |
| 55277P 10 4 | MGE ENERGY INC            | COM                |        |
| 552848 10 3 | * MGIC INVT CORP WIS      | COM                |        |
| 552848 90 3 | MGIC INVT CORP WIS        | CALL               |        |
| 552848 95 3 | MGIC INVT CORP WIS        | PUT                |        |
| 552880 AB 2 | MGI PHARMA INC            | NOTE 1.682% 3/0    | ADDED  |
| 552880 10 6 | * MGI PHARMA INC          | COM                |        |
| 552880 90 6 | MGI PHARMA INC            | CALL               |        |
| 552880 95 6 | MGI PHARMA INC            | PUT                |        |
| 552939 10 0 | MFS GOVT MKTS INCOME TR   | SH BEN INT         |        |
| 552953 10 1 | * MGM MIRAGE              | COM                |        |
| 552953 90 1 | MGM MIRAGE                | CALL               |        |
| 552953 95 1 | MGM MIRAGE                | PUT                |        |
| 55302G 10 3 | MGP INGREDIENTS INC       | COM                |        |
| 55304X 10 4 | * MI DEVS INC             | CL A SUB VTG       |        |
| 55304X 90 4 | MI DEVS INC               | CALL               |        |
| 55304X 95 4 | MI DEVS INC               | PUT                |        |
| 553044 10 8 | * MIM CORP                | COM                |        |
| 553044 90 8 | MIM CORP                  | CALL               |        |
| 553044 95 8 | MIM CORP                  | PUT                |        |
| 55305B 10 1 | M/I HOMES INC             | COM                |        |
| 55306N 10 4 | * MKS INSTRUMENT INC      | COM                |        |
| 55306N 90 4 | MKS INSTRUMENT INC        | CALL               |        |
| 55306N 95 4 | MKS INSTRUMENT INC        | PUT                |        |
| 55307U 10 7 | ML MACADAMIA ORCHARDS L P | DEP UNIT CL A      |        |
| 55309W 10 1 | MMO2 PLC                  | ADR                |        |
| 553409 10 3 | * MPS GROUP INC           | COM                |        |
| 553409 90 3 | MPS GROUP INC             | CALL               |        |
| 553409 95 3 | MPS GROUP INC             | PUT                |        |
| 553444 10 0 | MPW INDUSTRIAL SVCS GROUP | COM                |        |
| 55347W 10 5 | * MRO SOFTWARE INC        | COM                |        |
| 55347W 90 5 | MRO SOFTWARE INC          | CALL               |        |
| 55347W 95 5 | MRO SOFTWARE INC          | PUT                |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 553477 10 0 | * MRV COMMUNICATIONS INC   | COM                |        |
| 553477 90 0 | MRV COMMUNICATIONS INC     | CALL               |        |
| 553477 95 0 | MRV COMMUNICATIONS INC     | PUT                |        |
| 553530 10 6 | * MSC INDL DIRECT INC      | CL A               |        |
| 553530 90 6 | MSC INDL DIRECT INC        | CALL               |        |
| 553530 95 6 | MSC INDL DIRECT INC        | PUT                |        |
| 553531 AE 4 | MSC SOFTWARE CORP          | NOTE 2.500% 5/0    |        |
| 553531 10 4 | * MSC SOFTWARE CORP        | COM                |        |
| 553531 90 4 | MSC SOFTWARE CORP          | CALL               |        |
| 553531 95 4 | MSC SOFTWARE CORP          | PUT                |        |
| 553769 10 0 | * MTR GAMING GROUP INC     | COM                |        |
| 553769 90 0 | MTR GAMING GROUP INC       | CALL               |        |
| 553769 95 0 | MTR GAMING GROUP INC       | PUT                |        |
| 55377A 10 6 | MTC TECHNOLOGIES INC       | COM                |        |
| 553773 10 2 | MTS MEDICATION TECHNLS INC | COM                | ADDED  |
| 553777 10 3 | * MTS SYS CORP             | COM                |        |
| 553777 90 3 | MTS SYS CORP               | CALL               |        |
| 553777 95 3 | MTS SYS CORP               | PUT                |        |
| 553829 10 2 | MVC CAPITAL INC            | COM                |        |
| 553903 10 5 | * MTI TECHNOLOGY CORP      | COM                |        |
| 553903 90 5 | MTI TECHNOLOGY CORP        | CALL               |        |
| 553903 95 5 | MTI TECHNOLOGY CORP        | PUT                |        |
| 554034 10 8 | M-WAVE INC                 | COM                |        |
| 554153 10 6 | MAC-GRAY CORP              | COM                |        |
| 554225 10 2 | MACATAWA BK CORP           | COM                |        |
| 554273 10 2 | * MACDERMID INC            | COM                |        |
| 554273 90 2 | MACDERMID INC              | CALL               |        |
| 554273 95 2 | MACDERMID INC              | PUT                |        |
| 554335 20 8 | * MACE SEC INTL INC        | COM NEW            |        |
| 554335 90 8 | MACE SEC INTL INC          | CALL               |        |
| 554335 95 8 | MACE SEC INTL INC          | PUT                |        |
| 554382 10 1 | * MACERICH CO              | COM                |        |
| 554382 90 1 | MACERICH CO                | CALL               |        |
| 554382 95 1 | MACERICH CO                | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 554489 10 4 | * MACK CALI RLTY CORP          | COM                |        |
| 554489 90 4 | MACK CALI RLTY CORP            | CALL               |        |
| 554489 95 4 | MACK CALI RLTY CORP            | PUT                |        |
| 555903 10 3 | * MACROCHEM CORP DEL           | COM                |        |
| 555903 90 3 | MACROCHEM CORP DEL             | CALL               |        |
| 555903 95 3 | MACROCHEM CORP DEL             | PUT                |        |
| 555904 10 1 | * MACROVISION CORP             | COM                |        |
| 555904 90 1 | MACROVISION CORP               | CALL               |        |
| 555904 95 1 | MACROVISION CORP               | PUT                |        |
| 55607W 10 0 | MACQUARIE FT TR GB INF UT DI   | COM                |        |
| 556100 10 5 | * MACROMEDIA INC               | COM                |        |
| 556100 90 5 | MACROMEDIA INC                 | CALL               |        |
| 556100 95 5 | MACROMEDIA INC                 | PUT                |        |
| 556103 10 9 | MACRONIX INTL LTD              | SPONSORED ADR      |        |
| 556162 10 5 | MAD CATZ INTERACTIVE INC       | COM                |        |
| 556269 10 8 | * MADDEN STEVEN LTD            | COM                |        |
| 556269 90 8 | MADDEN STEVEN LTD              | CALL               |        |
| 556269 95 8 | MADDEN STEVEN LTD              | PUT                |        |
| 556304 20 2 | MADECO SA                      | SPONS ADR NEW      |        |
| 556582 10 4 | MADISON CLAYMORE CVRD CALL F   | COM                |        |
| 559079 20 7 | * MAGELLAN HEALTH SVCS INC     | COM NEW            |        |
| 559079 90 7 | MAGELLAN HEALTH SVCS INC       | CALL               |        |
| 559079 95 7 | MAGELLAN HEALTH SVCS INC       | PUT                |        |
| 559080 10 6 | MAGELLAN MIDSTREAM PRTNRS LP   | COM UNIT RP LP     |        |
| 559091 30 1 | MAGELLAN PETE CORP             | COM                |        |
| 559141 10 6 | MAGIC LANTERN GROUP INC NY     | COM                |        |
| 559166 10 3 | * MAGIC SOFTWARE ENTERPRISES L | ORD                |        |
| 559166 90 3 | MAGIC SOFTWARE ENTERPRISES L   | CALL               |        |
| 559166 95 3 | MAGIC SOFTWARE ENTERPRISES L   | PUT                |        |
| 559181 AB 8 | MAGMA DESIGN AUTOMATION        | NOTE 5/1           | ADDED  |
| 559181 10 2 | * MAGMA DESIGN AUTOMATION      | COM                |        |
| 559181 90 2 | MAGMA DESIGN AUTOMATION        | CALL               |        |
| 559181 95 2 | MAGMA DESIGN AUTOMATION        | PUT                |        |
| 559211 10 7 | * MAGNA ENTMT CORP             | CL A               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 559211 90 7 | MAGNA ENTMT CORP             | CALL               |         |
| 559211 95 7 | MAGNA ENTMT CORP             | PUT                |         |
| 559222 40 1 | * MAGNA INTL INC             | CL A               |         |
| 559222 90 1 | MAGNA INTL INC               | CALL               |         |
| 559222 95 1 | MAGNA INTL INC               | PUT                |         |
| 559424 10 6 | * MAGNETEK INC               | COM                |         |
| 559424 90 6 | MAGNETEK INC                 | CALL               |         |
| 559424 95 6 | MAGNETEK INC                 | PUT                |         |
| 55972F AF 1 | MAGNUM HUNTER RES INC        | FRNT 12/1          | ADDED   |
| 55972F 13 8 | MAGNUM HUNTER RES INC        | *W EXP 03/21/200   |         |
| 55972F 20 3 | * MAGNUM HUNTER RES INC      | COM PAR \$0.002    |         |
| 55972F 90 3 | MAGNUM HUNTER RES INC        | CALL               |         |
| 55972F 95 3 | MAGNUM HUNTER RES INC        | PUT                |         |
| 559775 10 1 | MAGUIRE PPTYS INC            | COM                |         |
| 559776 10 9 | MAGYAR TAVKOZLESI RT         | SPONSORED ADR      |         |
| 559778 40 2 | MAHANAGAR TEL NIGAM LTD      | SPONS ADR 2001     |         |
| 56034R 10 2 | MAIN STR BKS INC NEW         | COM                |         |
| 560345 30 8 | MAIN STR RESTAURANT GROUP IN | COM NEW            |         |
| 560377 10 3 | MAINE & MARITIMES CORP       | COM                |         |
| 56062Y 10 2 | MAINSOURCE FINANCIAL GP INC  | COM                |         |
| 560635 10 4 | MAIR HOLDINGS INC            | COM                |         |
| 560775 10 8 | MAJOR AUTOMOTIVE COS INC     | COM                | DELETED |
| 56086P 20 2 | MAKEMUSIC INC                | COM NEW            |         |
| 560877 30 0 | MAKITA CORP                  | ADR NEW            |         |
| 560905 10 1 | MALAYSIA FD INC              | COM                |         |
| 56150Q 10 2 | MAMMA COM INC                | COM                |         |
| 56166C 10 5 | MANAGED HIGH INCOME PORTFOLI | COM                |         |
| 56166E 10 1 | MANAGED HIGH YIELD FD        | COM                |         |
| 561662 10 7 | MANAGED MUNS PORTFOLIO INC   | COM                |         |
| 561693 10 2 | MANAGEMENT NETWORK GROUP INC | COM                |         |
| 561911 10 8 | MANAGED HIGH YIELD PLUS FD I | COM                |         |
| 562048 10 8 | MANATRON INC                 | COM                |         |
| 562398 10 7 | MANCHESTER TECHNOLOGIES INC  | COM                |         |
| 562567 AK 3 | MANDALAY RESORT GROUP        | DBCVC 3/2          |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 562567 10 7 | * MANDALAY RESORT GROUP      | COM                |         |
| 562567 90 7 | MANDALAY RESORT GROUP        | CALL               |         |
| 562567 95 7 | MANDALAY RESORT GROUP        | PUT                |         |
| 562750 10 9 | * MANHATTAN ASSOCS INC       | COM                |         |
| 562750 90 9 | MANHATTAN ASSOCS INC         | CALL               |         |
| 562750 95 9 | MANHATTAN ASSOCS INC         | PUT                |         |
| 563571 10 8 | MANITOWOC INC                | COM                |         |
| 563771 10 4 | * MANNATECH INC              | COM                |         |
| 563771 90 4 | MANNATECH INC                | CALL               |         |
| 563771 95 4 | MANNATECH INC                | PUT                |         |
| 563823 10 3 | MANNING GREG AUCTIONS INC    | COM                |         |
| 56400P 20 1 | MANNKIND CORP                | COM                |         |
| 564055 AE 1 | MANOR CARE INC NEW           | NOTE 2.125% 4/1    |         |
| 564055 10 1 | * MANOR CARE INC NEW         | COM                |         |
| 564055 90 1 | MANOR CARE INC NEW           | CALL               |         |
| 564055 95 1 | MANOR CARE INC NEW           | PUT                |         |
| 56418H AC 4 | MANPOWER INC                 | DBCV 8/1           |         |
| 56418H 10 0 | * MANPOWER INC               | COM                |         |
| 56418H 90 0 | MANPOWER INC                 | CALL               |         |
| 56418H 95 0 | MANPOWER INC                 | PUT                |         |
| 564563 10 4 | * MANTECH INTL CORP          | CL A               |         |
| 564563 90 4 | MANTECH INTL CORP            | CALL               |         |
| 564563 95 4 | MANTECH INTL CORP            | PUT                |         |
| 564682 10 2 | MANUFACTURED HOME CMNTYS INC | COM                | DELETED |
| 564910 10 7 | * MAPICS INC                 | COM                |         |
| 564910 90 7 | MAPICS INC                   | CALL               |         |
| 564910 95 7 | MAPICS INC                   | PUT                |         |
| 56501R 10 6 | * MANULIFE FINL CORP         | COM                |         |
| 56501R 90 6 | MANULIFE FINL CORP           | CALL               |         |
| 56501R 95 6 | MANULIFE FINL CORP           | PUT                |         |
| 565011 AB 9 | MANUGISTICS GROUP INC        | NOTE 5.000% 11/0   |         |
| 565011 10 3 | * MANUGISTICS GROUP INC      | COM                |         |
| 565011 90 3 | MANUGISTICS GROUP INC        | CALL               |         |
| 565011 95 3 | MANUGISTICS GROUP INC        | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 565105 10 3 | * MAPINFO CORP               | COM                |        |
| 565105 90 3 | MAPINFO CORP                 | CALL               |        |
| 565105 95 3 | MAPINFO CORP                 | PUT                |        |
| 565849 10 6 | * MARATHON OIL CORP          | COM                |        |
| 565849 90 6 | MARATHON OIL CORP            | CALL               |        |
| 565849 95 6 | MARATHON OIL CORP            | PUT                |        |
| 56624R 10 8 | MARCHEX INC                  | CL B               |        |
| 56630M 10 1 | MARCONI CORP PLC NEW         | SPONSORED ADR      |        |
| 566330 10 6 | MARCUS CORP                  | COM                |        |
| 566605 10 1 | MARGO CARIBE INC             | COM                |        |
| 567908 10 8 | * MARINEMAX INC              | COM                |        |
| 567908 90 8 | MARINEMAX INC                | CALL               |        |
| 567908 95 8 | MARINEMAX INC                | PUT                |        |
| 568423 10 7 | MARINE PETE TR               | UNIT BEN INT       |        |
| 568427 10 8 | MARINE PRODS CORP            | COM                |        |
| 570268 10 2 | MARISA CHRISTINA INC         | COM                |        |
| 570363 10 1 | MARITRANS INC                | COM                |        |
| 570535 AC 8 | MARKEL CORP                  | NOTE 6/0           |        |
| 570535 10 4 | MARKEL CORP                  | COM                |        |
| 57059Y 20 4 | * MARKET 2000+ HOLDRS TR     | DEPOSITARY RCT     |        |
| 57059Y 90 4 | MARKET 2000+ HOLDRS TR       | CALL               |        |
| 57059Y 95 4 | MARKET 2000+ HOLDRS TR       | PUT                |        |
| 57060D 10 8 | MARKETAXESS HLDGS INC        | COM                | ADDED  |
| 570619 10 6 | MARKETWATCH INC              | COM                |        |
| 570759 10 0 | MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN     |        |
| 570762 10 4 | MARKWEST HYDROCARBON INC     | COM                |        |
| 571157 10 6 | MARLIN BUSINESS SVCS CORP    | COM                |        |
| 571263 10 2 | MARLTON TECHNOLOGIES INC     | COM                |        |
| 571748 10 2 | * MARSH & MCLENNAN COS INC   | COM                |        |
| 571748 90 2 | MARSH & MCLENNAN COS INC     | CALL               |        |
| 571748 95 2 | MARSH & MCLENNAN COS INC     | PUT                |        |
| 571783 20 8 | MARSH SUPERMARKETS INC       | CL B               |        |
| 571783 30 7 | MARSH SUPERMARKETS INC       | CL A               |        |
| 571834 10 0 | * MARSHALL & ILSLEY CORP     | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 571834 90 0 | MARSHALL & ILSLEY CORP         | CALL               |         |
| 571834 95 0 | MARSHALL & ILSLEY CORP         | PUT                |         |
| 571903 AC 7 | MARRIOTT INTL INC NEW          | NOTE 5/0           | DELETED |
| 571903 20 2 | * MARRIOTT INTL INC NEW        | CL A               |         |
| 571903 90 2 | MARRIOTT INTL INC NEW          | CALL               |         |
| 571903 95 2 | MARRIOTT INTL INC NEW          | PUT                |         |
| 572322 11 3 | MARSHALL EDWARDS INC           | *W EXP 12/18/200   |         |
| 572322 30 3 | MARSHALL EDWARDS INC           | COM                |         |
| 572901 10 6 | * MARTEK BIOSCIENCES CORP      | COM                |         |
| 572901 90 6 | MARTEK BIOSCIENCES CORP        | CALL               |         |
| 572901 95 6 | MARTEK BIOSCIENCES CORP        | PUT                |         |
| 573075 10 8 | MARTEN TRANS LTD               | COM                |         |
| 573083 10 2 | * MARTHA STEWART LIVING OMNIME | CL A               |         |
| 573083 90 2 | MARTHA STEWART LIVING OMNIME   | CALL               |         |
| 573083 95 2 | MARTHA STEWART LIVING OMNIME   | PUT                |         |
| 573284 10 6 | * MARTIN MARIETTA MATLS INC    | COM                |         |
| 573284 90 6 | MARTIN MARIETTA MATLS INC      | CALL               |         |
| 573284 95 6 | MARTIN MARIETTA MATLS INC      | PUT                |         |
| 573331 10 5 | MARTIN MIDSTREAM PRTRNS L P    | UNIT L P INT       |         |
| 57383M 10 8 | * MARVEL ENTERPRISES INC       | COM                |         |
| 57383M 90 8 | MARVEL ENTERPRISES INC         | CALL               |         |
| 57383M 95 8 | MARVEL ENTERPRISES INC         | PUT                |         |
| 574599 AW 6 | MASCO CORP                     | NOTE 7/2           |         |
| 574599 10 6 | * MASCO CORP                   | COM                |         |
| 574599 90 6 | MASCO CORP                     | CALL               |         |
| 574599 95 6 | MASCO CORP                     | PUT                |         |
| 574799 10 2 | MASISA S A                     | SPONSORED ADR      |         |
| 575384 10 2 | MASONITE INTL CORP             | COM                |         |
| 575672 10 0 | MASSACHUSETTS HEALTH & ED TX   | SH BEN INT         |         |
| 576152 10 2 | MASSBANK CORP READ MASS        | COM                |         |
| 576203 AB 9 | MASSEY ENERGY CO               | NOTE 4.750% 5/1    |         |
| 576203 AF 0 | MASSEY ENERGY CO               | NOTE 2.250% 4/0    |         |
| 576206 10 6 | * MASSEY ENERGY CORP           | COM                |         |
| 576206 90 6 | MASSEY ENERGY CORP             | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 576206 95 6 | MASSEY ENERGY CORP           | PUT                |        |
| 576292 10 6 | MASSMUTUAL CORPORATE INVS IN | COM                |        |
| 576299 10 1 | MASSMUTUAL PARTN INVS        | SH BEN INT         |        |
| 576323 10 9 | * MASTEC INC                 | COM                |        |
| 576323 90 9 | MASTEC INC                   | CALL               |        |
| 576323 95 9 | MASTEC INC                   | PUT                |        |
| 576561 10 4 | MATAV-CABLE SYS MEDIA LTD    | SPONSORED ADR      |        |
| 576674 10 5 | * MATERIAL SCIENCES CORP     | COM                |        |
| 576674 90 5 | MATERIAL SCIENCES CORP       | CALL               |        |
| 576674 95 5 | MATERIAL SCIENCES CORP       | PUT                |        |
| 576817 AD 2 | MATRIA HEALTHCARE INC        | NOTE 4.875% 5/0    | ADDED  |
| 576817 20 9 | MATRIA HEALTHCARE INC        | COM NEW            |        |
| 576818 10 8 | MATRITECH INC                | COM                |        |
| 576819 10 6 | MATRIX BANCORP INC           | COM                |        |
| 57685L 10 5 | * MATRIXX INITIATIVES INC    | COM                |        |
| 57685L 90 5 | MATRIXX INITIATIVES INC      | CALL               |        |
| 57685L 95 5 | MATRIXX INITIATIVES INC      | PUT                |        |
| 57685P 30 4 | * MATRIXONE INC              | COM                |        |
| 57685P 90 4 | MATRIXONE INC                | CALL               |        |
| 57685P 95 4 | MATRIXONE INC                | PUT                |        |
| 576853 10 5 | * MATRIX SVC CO              | COM                |        |
| 576853 90 5 | MATRIX SVC CO                | CALL               |        |
| 576853 95 5 | MATRIX SVC CO                | PUT                |        |
| 576879 20 9 | * MATSUSHITA ELEC INDL       | ADR                |        |
| 576879 90 9 | MATSUSHITA ELEC INDL         | CALL               |        |
| 576879 95 9 | MATSUSHITA ELEC INDL         | PUT                |        |
| 577081 10 2 | * MATTEL INC                 | COM                |        |
| 577081 90 2 | MATTEL INC                   | CALL               |        |
| 577081 95 2 | MATTEL INC                   | PUT                |        |
| 577128 10 1 | MATTHEWS INTL CORP           | CL A               |        |
| 577223 10 0 | * MATTSON TECHNOLOGY INC     | COM                |        |
| 577223 90 0 | MATTSON TECHNOLOGY INC       | CALL               |        |
| 577223 95 0 | MATTSON TECHNOLOGY INC       | PUT                |        |
| 577345 10 1 | MAUI LD & PINEAPPLE INC      | COM                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 57772G 10 0 | MAXCOR FINL GROUP INC        | COM                |        |
| 57772K 10 1 | * MAXIM INTEGRATED PRODS INC | COM                |        |
| 57772K 90 1 | MAXIM INTEGRATED PRODS INC   | CALL               |        |
| 57772K 95 1 | MAXIM INTEGRATED PRODS INC   | PUT                |        |
| 57772M 10 7 | * MAXIM PHARMACEUTICALS INC  | COM                |        |
| 57772M 90 7 | MAXIM PHARMACEUTICALS INC    | CALL               |        |
| 57772M 95 7 | MAXIM PHARMACEUTICALS INC    | PUT                |        |
| 577723 10 9 | MAXCO INC                    | COM                |        |
| 577729 AC 0 | MAXTOR CORP                  | NOTE 6.800% 4/3    |        |
| 577729 20 5 | * MAXTOR CORP                | COM NEW            |        |
| 577729 90 5 | MAXTOR CORP                  | CALL               |        |
| 577729 95 5 | MAXTOR CORP                  | PUT                |        |
| 57774B 10 9 | MAXUS RLTY TR INC            | COM                |        |
| 577767 10 6 | * MAXWELL TECHNOLOGIES INC   | COM                |        |
| 577767 90 6 | MAXWELL TECHNOLOGIES INC     | CALL               |        |
| 577767 95 6 | MAXWELL TECHNOLOGIES INC     | PUT                |        |
| 577776 10 7 | * MAXYGEN INC                | COM                |        |
| 577776 90 7 | MAXYGEN INC                  | CALL               |        |
| 577776 95 7 | MAXYGEN INC                  | PUT                |        |
| 577778 10 3 | * MAY DEPT STORES CO         | COM                |        |
| 577778 90 3 | MAY DEPT STORES CO           | CALL               |        |
| 577778 95 3 | MAY DEPT STORES CO           | PUT                |        |
| 577903 10 7 | MAX & ERMAS RESTAURANTS INC  | COM                |        |
| 577913 10 6 | MAXXAM INC                   | COM                |        |
| 577914 AA 2 | MAVERICK TUBE CORP           | NOTE 4.000% 6/1    |        |
| 577914 10 4 | * MAVERICK TUBE CORP         | COM                |        |
| 577914 90 4 | MAVERICK TUBE CORP           | CALL               |        |
| 577914 95 4 | MAVERICK TUBE CORP           | PUT                |        |
| 577933 10 4 | * MAXIMUS INC                | COM                |        |
| 577933 90 4 | MAXIMUS INC                  | CALL               |        |
| 577933 95 4 | MAXIMUS INC                  | PUT                |        |
| 578330 10 2 | MAYFLOWER CO-OPERATIVE BK MA | COM                |        |
| 578462 10 3 | MAYORS JEWELERS INC DEL      | COM                |        |
| 578473 10 0 | MAYS J W INC                 | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 578592 10 7 | * MAYTAG CORP                | COM                |        |
| 578592 90 7 | MAYTAG CORP                  | CALL               |        |
| 578592 95 7 | MAYTAG CORP                  | PUT                |        |
| 578877 10 2 | MBT FINL CORP                | COM                |        |
| 579064 10 6 | * MCAFEE INC                 | COM                |        |
| 579064 90 6 | MCAFEE INC                   | CALL               |        |
| 579064 95 6 | MCAFEE INC                   | PUT                |        |
| 579489 10 5 | MCCLATCHY CO                 | CL A               |        |
| 579780 10 7 | * MCCORMICK & CO INC         | COM VTG            |        |
| 579780 90 7 | MCCORMICK & CO INC           | CALL               |        |
| 579780 95 7 | MCCORMICK & CO INC           | PUT                |        |
| 579780 20 6 | * MCCORMICK & CO INC         | COM NON VTG        |        |
| 579780 90 6 | MCCORMICK & CO INC           | CALL               |        |
| 579780 95 6 | MCCORMICK & CO INC           | PUT                |        |
| 579793 10 0 | MCCORMICK & SCHMICKS SEAFD R | COM                |        |
| 580031 AD 4 | MCDATA CORP                  | NOTE 2.250% 2/1    |        |
| 580031 10 2 | * MCDATA CORP                | CL B               |        |
| 580031 90 2 | MCDATA CORP                  | CALL               |        |
| 580031 95 2 | MCDATA CORP                  | PUT                |        |
| 580031 20 1 | * MCDATA CORP                | CL A               |        |
| 580031 90 1 | MCDATA CORP                  | CALL               |        |
| 580031 95 1 | MCDATA CORP                  | PUT                |        |
| 580037 10 9 | * MCDERMOTT INTL INC         | COM                |        |
| 580037 90 9 | MCDERMOTT INTL INC           | CALL               |        |
| 580037 95 9 | MCDERMOTT INTL INC           | PUT                |        |
| 580135 10 1 | * MCDONALDS CORP             | COM                |        |
| 580135 90 1 | MCDONALDS CORP               | CALL               |        |
| 580135 95 1 | MCDONALDS CORP               | PUT                |        |
| 580395 10 1 | MCF CORP                     | COM                |        |
| 58047P 10 7 | * MCG CAPITAL CORP           | COM                |        |
| 58047P 90 7 | MCG CAPITAL CORP             | CALL               |        |
| 58047P 95 7 | MCG CAPITAL CORP             | PUT                |        |
| 580589 10 9 | MCGRATH RENTCORP             | COM                |        |
| 580645 10 9 | * MCGRAW HILL COS INC        | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 580645 90 9 | MCGRAW HILL COS INC         | CALL               |        |
| 580645 95 9 | MCGRAW HILL COS INC         | PUT                |        |
| 58155Q 10 3 | * MCKESSON CORP             | COM                |        |
| 58155Q 90 3 | MCKESSON CORP               | CALL               |        |
| 58155Q 95 3 | MCKESSON CORP               | PUT                |        |
| 582087 10 2 | MCLEAN INDS INC NEW         | COM                |        |
| 582266 70 6 | MCLEODUSA INC               | CL A               |        |
| 582411 AB 0 | MCMORAN EXPLORATION CO      | NOTE 6.000% 7/0    |        |
| 582411 10 4 | * MCMORAN EXPLORATION CO    | COM                |        |
| 582411 90 4 | MCMORAN EXPLORATION CO      | CALL               |        |
| 582411 95 4 | MCMORAN EXPLORATION CO      | PUT                |        |
| 582757 20 9 | MCRAE INDS INC              | CL A               |        |
| 582757 30 8 | MCRAE INDS INC              | CL B               |        |
| 583062 10 4 | MEADE INSTRUMENTS CORP      | COM                |        |
| 583185 10 3 | MEADOW VY CORP              | COM                |        |
| 58319P 10 8 | MEADOWBROOK INS GROUP INC   | COM                |        |
| 583334 10 7 | * MEADWESTVACO CORP         | COM                |        |
| 583334 90 7 | MEADWESTVACO CORP           | CALL               |        |
| 583334 95 7 | MEADWESTVACO CORP           | PUT                |        |
| 583421 10 2 | MEASUREMENT SPECIALTIES INC | COM                |        |
| 583538 10 3 | * MECHANICAL TECHNOLOGY INC | COM                |        |
| 583538 90 3 | MECHANICAL TECHNOLOGY INC   | CALL               |        |
| 583538 95 3 | MECHANICAL TECHNOLOGY INC   | PUT                |        |
| 583840 10 3 | MECHEL STEEL GROUP OAO      | SPONSORED ADR      | ADDED  |
| 583916 AE 1 | MEDAREX INC                 | NOTE 4.250% 8/1    |        |
| 583916 AG 6 | MEDAREX INC                 | NOTE 2.250% 5/1    | ADDED  |
| 583916 10 1 | * MEDAREX INC               | COM                |        |
| 583916 90 1 | MEDAREX INC                 | CALL               |        |
| 583916 95 1 | MEDAREX INC                 | PUT                |        |
| 583926 10 0 | * MED-DESIGN CORP           | COM                |        |
| 583926 90 0 | MED-DESIGN CORP             | CALL               |        |
| 583926 95 0 | MED-DESIGN CORP             | PUT                |        |
| 583928 10 6 | * MEDALLION FINL CORP       | COM                |        |
| 583928 90 6 | MEDALLION FINL CORP         | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 583928 95 6 | MEDALLION FINL CORP            | PUT                |         |
| 58404W 10 9 | MEDCATH CORP                   | COM                |         |
| 58405U 10 2 | * MEDCO HEALTH SOLUTIONS INC   | COM                |         |
| 58405U 90 2 | MEDCO HEALTH SOLUTIONS INC     | CALL               |         |
| 58405U 95 2 | MEDCO HEALTH SOLUTIONS INC     | PUT                |         |
| 584404 10 7 | MEDIA GEN INC                  | CL A               |         |
| 58445P 10 5 | MEDIALINK WORLDWIDE INC        | COM                |         |
| 584459 10 1 | MEDIA SVCS GROUP INC           | COM                |         |
| 58446J 10 8 | MEDIABAY INC                   | COM                |         |
| 58446K AA 3 | MEDIACOM COMMUNICATIONS CORP   | NOTE 5.250% 7/0    |         |
| 58446K 10 5 | * MEDIACOM COMMUNICATIONS CORP | CL A               |         |
| 58446K 90 5 | MEDIACOM COMMUNICATIONS CORP   | CALL               |         |
| 58446K 95 5 | MEDIACOM COMMUNICATIONS CORP   | PUT                |         |
| 58446X 10 7 | MEDIA SCIENCES INTL INC        | COM                |         |
| 58449L 10 0 | MEDICAL ACTION INDS INC        | COM                |         |
| 58462R 80 2 | MEDICAL TECHNOLOGY SYS INC     | COM PAR \$.01NW    | DELETED |
| 58463F 10 4 | * MEDICAL STAFFING NETWK HLDGS | COM                |         |
| 58463F 90 4 | MEDICAL STAFFING NETWK HLDGS   | CALL               |         |
| 58463F 95 4 | MEDICAL STAFFING NETWK HLDGS   | PUT                |         |
| 584688 10 5 | * MEDICINES CO                 | COM                |         |
| 584688 90 5 | MEDICINES CO                   | CALL               |         |
| 584688 95 5 | MEDICINES CO                   | PUT                |         |
| 58469E 10 1 | MEDICURE INC                   | COM                |         |
| 584690 AB 7 | MEDICIS PHARMACEUTICAL CORP    | NOTE 1.500% 6/0    |         |
| 584690 30 9 | * MEDICIS PHARMACEUTICAL CORP  | CL A NEW           |         |
| 584690 90 9 | MEDICIS PHARMACEUTICAL CORP    | CALL               |         |
| 584690 95 9 | MEDICIS PHARMACEUTICAL CORP    | PUT                |         |
| 584699 AE 2 | MEDIMMUNE INC                  | NOTE 1.000% 7/1    |         |
| 584699 10 2 | * MEDIMMUNE INC                | COM                |         |
| 584699 90 2 | MEDIMMUNE INC                  | CALL               |         |
| 584699 95 2 | MEDIMMUNE INC                  | PUT                |         |
| 58470H 10 1 | MEDIFAST INC                   | COM                |         |
| 58470K AA 2 | MEDICIS PHARMACEUTICAL CORP    | NOTE 2.500% 6/0    |         |
| 584931 10 9 | MEDICORE INC                   | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 584946 10 7 | MEDIWARE INFORMATION SYS INC | COM                |         |
| 584977 20 1 | MEDTOX SCIENTIFIC INC        | COM NEW            |         |
| 58500P 10 7 | * MEDIS TECHNOLOGIES LTD     | COM                |         |
| 58500P 90 7 | MEDIS TECHNOLOGIES LTD       | CALL               |         |
| 58500P 95 7 | MEDIS TECHNOLOGIES LTD       | PUT                |         |
| 585055 AB 2 | MEDTRONIC INC                | DBCVC 1.250% 9/1   |         |
| 585055 10 6 | * MEDTRONIC INC              | COM                |         |
| 585055 90 6 | MEDTRONIC INC                | CALL               |         |
| 585055 95 6 | MEDTRONIC INC                | PUT                |         |
| 585081 10 2 | MEDWAVE INC                  | COM                |         |
| 58551A 10 8 | * MELLON FINL CORP           | COM                |         |
| 58551A 90 8 | MELLON FINL CORP             | CALL               |         |
| 58551A 95 8 | MELLON FINL CORP             | PUT                |         |
| 586002 AB 3 | MEMBERWORKS INC              | NOTE 5.500% 10/0   | ADDED   |
| 586002 10 7 | MEMBERWORKS INC              | COM                | DELETED |
| 58606R 40 3 | MEMORY PHARMACEUTICALS CORP  | COM                |         |
| 586263 20 4 | MEMRY CORP                   | COM NEW            |         |
| 587118 AC 4 | MENS WEARHOUSE INC           | NOTE 3.125% 10/1   |         |
| 587118 10 0 | * MENS WEARHOUSE INC         | COM                |         |
| 587118 90 0 | MENS WEARHOUSE INC           | CALL               |         |
| 587118 95 0 | MENS WEARHOUSE INC           | PUT                |         |
| 587188 AC 7 | MENTOR CORP MINN             | NOTE 2.750% 1/0    |         |
| 587188 10 3 | * MENTOR CORP MINN           | COM                |         |
| 587188 90 3 | MENTOR CORP MINN             | CALL               |         |
| 587188 95 3 | MENTOR CORP MINN             | PUT                |         |
| 587200 AB 2 | MENTOR GRAPHICS CORP         | NOTE 6.875% 6/1    |         |
| 587200 AD 8 | MENTOR GRAPHICS CORP         | FRNT 8/0           | ADDED   |
| 587200 10 6 | * MENTOR GRAPHICS CORP       | COM                |         |
| 587200 90 6 | MENTOR GRAPHICS CORP         | CALL               |         |
| 587200 95 6 | MENTOR GRAPHICS CORP         | PUT                |         |
| 587376 10 4 | MERCANTILE BANK CORP         | COM                |         |
| 587405 10 1 | * MERCANTILE BANKSHARES CORP | COM                |         |
| 587405 90 1 | MERCANTILE BANKSHARES CORP   | CALL               |         |
| 587405 95 1 | MERCANTILE BANKSHARES CORP   | PUT                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 587902 10 7 | MERCER INS GROUP INC        | COM                |        |
| 588056 AG 6 | MERCER INTL INC             | NOTE 8.500% 10/1   | ADDED  |
| 588056 10 1 | MERCER INTL INC             | SH BEN INT         |        |
| 588448 10 0 | MERCHANTS BANCSHARES        | COM                |        |
| 588539 10 6 | MERCHANTS GROUP INC         | COM                |        |
| 589331 10 7 | * MERCK & CO INC            | COM                |        |
| 589331 90 7 | MERCK & CO INC              | CALL               |        |
| 589331 95 7 | MERCK & CO INC              | PUT                |        |
| 589354 40 6 | MERCURY AIR GROUP INC       | COM NEW            |        |
| 589378 AB 4 | MERCURY COMPUTER SYS        | NOTE 2.000% 5/0    | ADDED  |
| 589378 10 8 | * MERCURY COMPUTER SYS      | COM                |        |
| 589378 90 8 | MERCURY COMPUTER SYS        | CALL               |        |
| 589378 95 8 | MERCURY COMPUTER SYS        | PUT                |        |
| 589400 10 0 | * MERCURY GENL CORP NEW     | COM                |        |
| 589400 90 0 | MERCURY GENL CORP NEW       | CALL               |        |
| 589400 95 0 | MERCURY GENL CORP NEW       | PUT                |        |
| 589405 AB 5 | MERCURY INTERACTIVE CORP    | NOTE 4.750% 7/0    |        |
| 589405 AD 1 | MERCURY INTERACTIVE CORP    | NOTE 5/0           |        |
| 589405 10 9 | * MERCURY INTERACTIVE CORP  | COM                |        |
| 589405 90 9 | MERCURY INTERACTIVE CORP    | CALL               |        |
| 589405 95 9 | MERCURY INTERACTIVE CORP    | PUT                |        |
| 589433 10 1 | * MEREDITH CORP             | COM                |        |
| 589433 90 1 | MEREDITH CORP               | CALL               |        |
| 589433 95 1 | MEREDITH CORP               | PUT                |        |
| 589439 10 8 | MEREDITH ENTERPRISES INC    | COM                |        |
| 589584 10 1 | MERIDIAN BIOSCIENCE INC     | COM                |        |
| 589602 AB 7 | MERIDIAN DIAGNOSTICS INC    | SDCV 7.000% 9/0    |        |
| 58977Q 10 9 | * MERIDIAN RESOURCE CORP    | COM                |        |
| 58977Q 90 9 | MERIDIAN RESOURCE CORP      | CALL               |        |
| 58977Q 95 9 | MERIDIAN RESOURCE CORP      | PUT                |        |
| 58984Y AJ 2 | MERISTAR HOSPITALITY CORP   | NOTE 9.500% 4/0    |        |
| 58984Y 10 3 | * MERISTAR HOSPITALITY CORP | COM                |        |
| 58984Y 90 3 | MERISTAR HOSPITALITY CORP   | CALL               |        |
| 58984Y 95 3 | MERISTAR HOSPITALITY CORP   | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 589849 30 6 | MERISEL INC                  | COM PAR \$.01      |        |
| 589889 10 4 | * MERIT MED SYS INC          | COM                |        |
| 589889 90 4 | MERIT MED SYS INC            | CALL               |        |
| 589889 95 4 | MERIT MED SYS INC            | PUT                |        |
| 589975 10 1 | * MERIDIAN GOLD INC          | COM                |        |
| 589975 90 1 | MERIDIAN GOLD INC            | CALL               |        |
| 589975 95 1 | MERIDIAN GOLD INC            | PUT                |        |
| 589981 10 9 | * MERGE TECHNOLOGIES INC     | COM                |        |
| 589981 90 9 | MERGE TECHNOLOGIES INC       | CALL               |        |
| 589981 95 9 | MERGE TECHNOLOGIES INC       | PUT                |        |
| 59000K 10 1 | MERITAGE HOSPITALITY GROUP I | COM                |        |
| 59001A 10 2 | * MERITAGE HOMES CORP        | COM                |        |
| 59001A 90 2 | MERITAGE HOMES CORP          | CALL               |        |
| 59001A 95 2 | MERITAGE HOMES CORP          | PUT                |        |
| 590049 10 2 | * MERIX CORP                 | COM                |        |
| 590049 90 2 | MERIX CORP                   | CALL               |        |
| 590049 95 2 | MERIX CORP                   | PUT                |        |
| 59018S Z2 3 | MERRILL LYNCH CO INC MTN BE  | MTNF 1.000% 2/0    |        |
| 59018Y RQ 6 | MERRILL LYNCH CO INC MTN BE  | MTNF 0.250% 7/2    |        |
| 59018Y TS 0 | MERRILL LYNCH CO INC MTN BE  | MTNF 14.000% 5/2   | ADDED  |
| 590188 A6 5 | MERRILL LYNCH & CO INC       | NOTE 5/2           |        |
| 590188 A7 3 | MERRILL LYNCH & CO INC       | FRNT 3/1           |        |
| 590188 P4 4 | MERRILL LYNCH & CO INC       | DEBT 9/3           |        |
| 590188 P5 1 | MERRILL LYNCH & CO INC       | DEBT 10/0          |        |
| 590188 10 8 | * MERRILL LYNCH & CO INC     | COM                |        |
| 590188 90 8 | MERRILL LYNCH & CO INC       | CALL               |        |
| 590188 95 8 | MERRILL LYNCH & CO INC       | PUT                |        |
| 59021H 10 3 | MERRILL MERCHANTS BANC       | COM                |        |
| 59021J AA 7 | MERRILL LYNCH & CO INC       | DEBT 1.000% 5/2    |        |
| 590262 10 1 | MERRIMAC INDS INC            | COM                |        |
| 590479 AB 7 | MESA AIR GROUP INC           | NOTE 2.482% 6/1    |        |
| 590479 AD 3 | MESA AIR GROUP INC           | NOTE 2.115% 2/1    |        |
| 590479 10 1 | * MESA AIR GROUP INC         | COM                |        |
| 590479 90 1 | MESA AIR GROUP INC           | CALL               |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 590479 95 1 | MESA AIR GROUP INC         | PUT                |        |
| 59064R 10 9 | MESA LABS INC              | COM                |        |
| 590660 10 6 | MESA RTY TR                | UNIT BEN INT       |        |
| 590672 10 1 | MESABI TR                  | CTF BEN INT        |        |
| 590829 10 7 | MESTEK INC                 | COM                |        |
| 590876 30 6 | MET PRO CORP               | COM                |        |
| 591002 10 0 | META GROUP INC             | COM                |        |
| 59101M 10 5 | METABASIS THERAPEUTICS INC | COM                |        |
| 591097 13 4 | METAL MGMT INC             | *W EXP 06/29/200   |        |
| 591097 20 9 | * METAL MGMT INC           | COM NEW            |        |
| 591097 90 9 | METAL MGMT INC             | CALL               |        |
| 591097 95 9 | METAL MGMT INC             | PUT                |        |
| 591120 10 0 | METAL STORM LTD            | SPONSORED ADR      |        |
| 59125J 10 4 | METALLICA RES INC          | COM                |        |
| 591324 11 6 | METALS USA INC             | *W EXP 10/31/200   |        |
| 591324 20 7 | * METALS USA INC           | COM NEW            |        |
| 591324 90 7 | METALS USA INC             | CALL               |        |
| 591324 95 7 | METALS USA INC             | PUT                |        |
| 59139P 10 4 | * METASOLV INC             | COM                |        |
| 59139P 90 4 | METASOLV INC               | CALL               |        |
| 59139P 95 4 | METASOLV INC               | PUT                |        |
| 59151K 10 8 | * METHANEX CORP            | COM                |        |
| 59151K 90 8 | METHANEX CORP              | CALL               |        |
| 59151K 95 8 | METHANEX CORP              | PUT                |        |
| 591520 20 0 | * METHODE ELECTRS INC      | COM                |        |
| 591520 90 0 | METHODE ELECTRS INC        | CALL               |        |
| 591520 95 0 | METHODE ELECTRS INC        | PUT                |        |
| 59156R 10 8 | * METLIFE INC              | COM                |        |
| 59156R 90 8 | METLIFE INC                | CALL               |        |
| 59156R 95 8 | METLIFE INC                | PUT                |        |
| 591598 10 7 | * METRIS COS INC           | COM                |        |
| 591598 90 7 | METRIS COS INC             | CALL               |        |
| 591598 95 7 | METRIS COS INC             | PUT                |        |
| 591610 10 0 | * METRO GOLDWYN MAYER INC  | COM                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 591610 90 0 | METRO GOLDWYN MAYER INC        | CALL               |         |
| 591610 95 0 | METRO GOLDWYN MAYER INC        | PUT                |         |
| 59163F 10 5 | * METRO ONE TELECOMMUNICATIONS | COM                |         |
| 59163F 90 5 | METRO ONE TELECOMMUNICATIONS   | CALL               |         |
| 59163F 95 5 | METRO ONE TELECOMMUNICATIONS   | PUT                |         |
| 59164X 10 5 | METROCALL HLDGS INC            | COM                | DELETED |
| 591650 10 6 | METROCORP BANCSHARES INC       | COM                |         |
| 591673 20 7 | METROGAS INC                   | SPON ADR B         |         |
| 591676 10 1 | * METROLOGIC INSTRS INC        | COM                |         |
| 591676 90 1 | METROLOGIC INSTRS INC          | CALL               |         |
| 591676 95 1 | METROLOGIC INSTRS INC          | PUT                |         |
| 592142 10 3 | METROPOLITAN HEALTH NETWORKS   | COM                | ADDED   |
| 592671 10 1 | METSO CORP                     | SPONSORED ADR      |         |
| 592688 10 5 | * METTLER TOLEDO INTERNATIONAL | COM                |         |
| 592688 90 5 | METTLER TOLEDO INTERNATIONAL   | CALL               |         |
| 592688 95 5 | METTLER TOLEDO INTERNATIONAL   | PUT                |         |
| 592770 10 1 | MEXCO ENERGY CORP              | COM                |         |
| 59283R 10 4 | MEXICAN RESTAURANTS INC        | COM                |         |
| 592834 10 5 | MEXICO EQUITY & INCOME FD      | COM                |         |
| 592835 10 2 | * MEXICO FD INC                | COM                |         |
| 592835 90 2 | MEXICO FD INC                  | CALL               |         |
| 592835 95 2 | MEXICO FD INC                  | PUT                |         |
| 594087 10 8 | * MICHAELS STORES INC          | COM                |         |
| 594087 90 8 | MICHAELS STORES INC            | CALL               |         |
| 594087 95 8 | MICHAELS STORES INC            | PUT                |         |
| 594517 10 4 | MICHIGAN GEN CORP              | COM                |         |
| 594793 10 1 | * MICREL INC                   | COM                |         |
| 594793 90 1 | MICREL INC                     | CALL               |         |
| 594793 95 1 | MICREL INC                     | PUT                |         |
| 594850 10 9 | * MICRO LINEAR CORP            | COM                |         |
| 594850 90 9 | MICRO LINEAR CORP              | CALL               |         |
| 594850 95 9 | MICRO LINEAR CORP              | PUT                |         |
| 594901 10 0 | * MICROS SYS INC               | COM                |         |
| 594901 90 0 | MICROS SYS INC                 | CALL               |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 594901 95 0 | MICROS SYS INC             | PUT                |        |
| 594918 10 4 | * MICROSOFT CORP           | COM                |        |
| 594918 90 4 | MICROSOFT CORP             | CALL               |        |
| 594918 95 4 | MICROSOFT CORP             | PUT                |        |
| 594960 10 6 | * MICROVISION INC WASH     | COM                |        |
| 594960 90 6 | MICROVISION INC WASH       | CALL               |        |
| 594960 95 6 | MICROVISION INC WASH       | PUT                |        |
| 594972 11 9 | MICROSTRATEGY INC          | *W EXP 06/24/200   |        |
| 594972 40 8 | * MICROSTRATEGY INC        | CL A NEW           |        |
| 594972 90 8 | MICROSTRATEGY INC          | CALL               |        |
| 594972 95 8 | MICROSTRATEGY INC          | PUT                |        |
| 59500W 10 0 | MICRO THERAPEUTICS INC     | COM                |        |
| 595017 10 4 | * MICROCHIP TECHNOLOGY INC | COM                |        |
| 595017 90 4 | MICROCHIP TECHNOLOGY INC   | CALL               |        |
| 595017 95 4 | MICROCHIP TECHNOLOGY INC   | PUT                |        |
| 59507Q 10 6 | MICROISLET INC             | COM                |        |
| 595072 10 9 | MICROFINANCIAL INC         | COM                |        |
| 595094 10 3 | * MICROMUSE INC            | COM                |        |
| 595094 90 3 | MICROMUSE INC              | CALL               |        |
| 595094 95 3 | MICROMUSE INC              | PUT                |        |
| 595112 AG 8 | MICRON TECHNOLOGY INC      | NOTE 2.500% 2/0    |        |
| 595112 10 3 | * MICRON TECHNOLOGY INC    | COM                |        |
| 595112 90 3 | MICRON TECHNOLOGY INC      | CALL               |        |
| 595112 95 3 | MICRON TECHNOLOGY INC      | PUT                |        |
| 595125 10 5 | MICRONETICS INC DEL        | COM                |        |
| 595137 10 0 | * MICROSEMI CORP           | COM                |        |
| 595137 90 0 | MICROSEMI CORP             | CALL               |        |
| 595137 95 0 | MICROSEMI CORP             | PUT                |        |
| 59514P 10 9 | * MICROTUNE INC DEL        | COM                |        |
| 59514P 90 9 | MICROTUNE INC DEL          | CALL               |        |
| 59514P 95 9 | MICROTUNE INC DEL          | PUT                |        |
| 59515B 10 9 | MICROTEK MEDICAL HLDGS INC | COM                |        |
| 595176 10 8 | MICROWAVE FILTER CO INC    | COM                |        |
| 59522J 10 3 | * MID-AMER APT CMNTYS INC  | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 59522J 90 3 | MID-AMER APT CMNTYS INC        | CALL               |         |
| 59522J 95 3 | MID-AMER APT CMNTYS INC        | PUT                |         |
| 59540G 10 7 | MID PENN BANCORP INC           | COM                |         |
| 595440 10 8 | MID-STATE BANCSHARES           | COM                |         |
| 595626 10 2 | * MIDAS GROUP INC              | COM                |         |
| 595626 90 2 | MIDAS GROUP INC                | CALL               |         |
| 595626 95 2 | MIDAS GROUP INC                | PUT                |         |
| 595635 10 3 | * MIDCAP SPDR TR               | UNIT SER 1         |         |
| 595635 90 3 | MIDCAP SPDR TR                 | CALL               |         |
| 595635 95 3 | MIDCAP SPDR TR                 | PUT                |         |
| 596094 10 2 | MIDDLEBURG FINANCIAL CORP      | COM                |         |
| 596278 10 1 | MIDDLEBY CORP                  | COM                |         |
| 596680 10 8 | MIDDLESEX WATER CO             | COM                |         |
| 597486 10 9 | MIDLAND CO                     | COM                |         |
| 597911 10 6 | MIDWEST AIR GROUP INC          | COM                |         |
| 598039 10 5 | MIDSOUTH BANCORP INC           | COM                |         |
| 598148 10 4 | * MIDWAY GAMES INC             | COM                |         |
| 598148 90 4 | MIDWAY GAMES INC               | CALL               |         |
| 598148 95 4 | MIDWAY GAMES INC               | PUT                |         |
| 598251 10 6 | MIDWEST BANC HOLDINGS INC      | COM                |         |
| 598510 10 5 | MIDWESTONE FINL GROUP INC      | COM                |         |
| 59862K 10 8 | MIKOHN GAMING CORP             | COM                |         |
| 59862R 10 3 | MIKRON INFRARED INC            | COM                |         |
| 598709 10 3 | * MILACRON INC                 | COM                |         |
| 598709 90 3 | MILACRON INC                   | CALL               |         |
| 598709 95 3 | MILACRON INC                   | PUT                |         |
| 59935P 12 6 | MILESTONE SCIENTIFIC INC       | *W EXP 02/16/200   |         |
| 59935P 20 9 | MILESTONE SCIENTIFIC INC       | COM NEW            |         |
| 599902 AB 9 | MILLENNIUM PHARMACEUTICALS I   | NOTE 5.500% 1/1    |         |
| 599902 10 3 | * MILLENNIUM PHARMACEUTICALS I | COM                |         |
| 599902 90 3 | MILLENNIUM PHARMACEUTICALS I   | CALL               |         |
| 599902 95 3 | MILLENNIUM PHARMACEUTICALS I   | PUT                |         |
| 599903 AB 7 | MILLENNIUM CHEMICALS INC       | DBCW 4.000%11/1    | ADDED   |
| 599903 10 1 | * MILLENNIUM CHEMICALS INC     | COM                | DELETED |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 599903 90 1 | MILLENNIUM CHEMICALS INC     | CALL               | DELETED |
| 599903 95 1 | MILLENNIUM CHEMICALS INC     | PUT                | DELETED |
| 60032R 10 6 | MILLEA HOLDINGS INC          | ADR                |         |
| 60037B 10 6 | MILLENNIUM BANKSHARES CORP   | COM                |         |
| 60038B 10 5 | * MILLENNIUM CELL INC        | COM                |         |
| 60038B 90 5 | MILLENNIUM CELL INC          | CALL               |         |
| 60038B 95 5 | MILLENNIUM CELL INC          | PUT                |         |
| 600544 10 0 | * MILLER HERMAN INC          | COM                |         |
| 600544 90 0 | MILLER HERMAN INC            | CALL               |         |
| 600544 95 0 | MILLER HERMAN INC            | PUT                |         |
| 600551 20 4 | MILLER INDS INC TENN         | COM NEW            |         |
| 601073 10 9 | * MILLIPORE CORP             | COM                |         |
| 601073 90 9 | MILLIPORE CORP               | CALL               |         |
| 601073 95 9 | MILLIPORE CORP               | PUT                |         |
| 601148 10 9 | * MILLS CORP                 | COM                |         |
| 601148 90 9 | MILLS CORP                   | CALL               |         |
| 601148 95 9 | MILLS CORP                   | PUT                |         |
| 602682 10 6 | * MINDSPEED TECHNOLOGIES INC | COM                |         |
| 602682 90 6 | MINDSPEED TECHNOLOGIES INC   | CALL               |         |
| 602682 95 6 | MINDSPEED TECHNOLOGIES INC   | PUT                |         |
| 602720 10 4 | * MINE SAFETY APPLIANCES CO  | COM                |         |
| 602720 90 4 | MINE SAFETY APPLIANCES CO    | CALL               |         |
| 602720 95 4 | MINE SAFETY APPLIANCES CO    | PUT                |         |
| 602900 10 2 | MINEFINDERS LTD              | COM                |         |
| 603158 10 6 | * MINERALS TECHNOLOGIES INC  | COM                |         |
| 603158 90 6 | MINERALS TECHNOLOGIES INC    | CALL               |         |
| 603158 95 6 | MINERALS TECHNOLOGIES INC    | PUT                |         |
| 603432 10 5 | MINES MGMT CO                | COM                |         |
| 604062 10 9 | MINNESOTA MUN INCOME PTFL IN | COM                |         |
| 604540 10 4 | MINUTEMAN INTL INC           | COM                | DELETED |
| 604567 10 7 | * MIPS TECHNOLOGIES INC      | COM                |         |
| 604567 90 7 | MIPS TECHNOLOGIES INC        | CALL               |         |
| 604567 95 7 | MIPS TECHNOLOGIES INC        | PUT                |         |
| 60461U 10 9 | MIRAE CORP                   | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 60466E 10 0 | MIRAMAR MINING CORP           | COM                |         |
| 604871 10 3 | MISONIX INC                   | COM                |         |
| 605109 10 7 | MISSION RESOURCES CORP        | COM                |         |
| 605203 10 8 | MISSION WEST PPTYS INC        | COM                |         |
| 606501 10 4 | * MITCHAM INDS INC            | COM                |         |
| 606501 90 4 | MITCHAM INDS INC              | CALL               |         |
| 606501 95 4 | MITCHAM INDS INC              | PUT                |         |
| 60668M 20 7 | MITCHELLS & BUTLERS           | SPONS ADR NEW      |         |
| 606816 10 6 | * MITSUBISHI TOKYO FINL GROUP | SPONSORED ADR      |         |
| 606816 90 6 | MITSUBISHI TOKYO FINL GROUP   | CALL               |         |
| 606816 95 6 | MITSUBISHI TOKYO FINL GROUP   | PUT                |         |
| 606827 20 2 | MITSUI & CO LTD               | ADR                |         |
| 606850 10 5 | MITY ENTERPRISES INC          | COM                |         |
| 606925 10 5 | MOBIUS MGMT SYSTEMS INC       | COM                |         |
| 60740F 10 5 | * MOBILE MINI INC             | COM                |         |
| 60740F 90 5 | MOBILE MINI INC               | CALL               |         |
| 60740F 95 5 | MOBILE MINI INC               | PUT                |         |
| 607409 10 9 | * MOBILE TELESYSTEMS OJSC     | SPONSORED ADR      |         |
| 607409 90 9 | MOBILE TELESYSTEMS OJSC       | CALL               |         |
| 607409 95 9 | MOBILE TELESYSTEMS OJSC       | PUT                |         |
| 60741U 10 1 | * MOBILITY ELECTRONICS INC    | COM                |         |
| 60741U 90 1 | MOBILITY ELECTRONICS INC      | CALL               |         |
| 60741U 95 1 | MOBILITY ELECTRONICS INC      | PUT                |         |
| 607494 10 1 | MOCON INC                     | COM                |         |
| 607495 10 8 | MOD PAC CORP                  | COM                |         |
| 607533 10 6 | MODEM MEDIA INC               | CL A               | DELETED |
| 607828 10 0 | * MODINE MFG CO               | COM                |         |
| 607828 90 0 | MODINE MFG CO                 | CALL               |         |
| 607828 95 0 | MODINE MFG CO                 | PUT                |         |
| 60783C 10 0 | MODTECH HLDGS INC             | COM                |         |
| 608190 10 4 | * MOHAWK INDS INC             | COM                |         |
| 608190 90 4 | MOHAWK INDS INC               | CALL               |         |
| 608190 95 4 | MOHAWK INDS INC               | PUT                |         |
| 608507 10 9 | MOLDFLOW CORP                 | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 60851C 10 7 | * MOLECULAR DEVICES CORP       | COM                |        |
| 60851C 90 7 | MOLECULAR DEVICES CORP         | CALL               |        |
| 60851C 95 7 | MOLECULAR DEVICES CORP         | PUT                |        |
| 60855R 10 0 | MOLINA HEALTHCARE INC          | COM                |        |
| 608554 10 1 | * MOLEX INC                    | COM                |        |
| 608554 90 1 | MOLEX INC                      | CALL               |        |
| 608554 95 1 | MOLEX INC                      | PUT                |        |
| 608554 20 0 | * MOLEX INC                    | CL A               |        |
| 608554 90 0 | MOLEX INC                      | CALL               |        |
| 608554 95 0 | MOLEX INC                      | PUT                |        |
| 60877T 10 0 | MOMENTA PHARMACEUTICALS INC    | COM                |        |
| 60886R 10 3 | * MONACO COACH CORP            | COM                |        |
| 60886R 90 3 | MONACO COACH CORP              | CALL               |        |
| 60886R 95 3 | MONACO COACH CORP              | PUT                |        |
| 60902N 10 2 | MONARCH BK CHESAPEAKE VA       | COM                |        |
| 609023 10 6 | MONARCH CAP CORP DEL           | COM                |        |
| 609027 10 7 | MONARCH CASINO & RESORT INC    | COM                |        |
| 609045 10 9 | MONARCH COMMUNITY BANCORP IN   | COM                |        |
| 609176 10 2 | MONARCH SERVICES INC           | COM                |        |
| 609200 10 0 | * MONDAVI ROBERT CORP          | CL A               |        |
| 609200 90 0 | MONDAVI ROBERT CORP            | CALL               |        |
| 609200 95 0 | MONDAVI ROBERT CORP            | PUT                |        |
| 60935Y 10 9 | * MONEYGRAM INTL INC           | COM                |        |
| 60935Y 90 9 | MONEYGRAM INTL INC             | CALL               |        |
| 60935Y 95 9 | MONEYGRAM INTL INC             | PUT                |        |
| 609524 10 3 | MONMOUTH CAP CORP              | COM                |        |
| 609539 10 1 | MONMOUTH CMNTY BANCORP         | COM                |        |
| 609720 10 7 | MONMOUTH REAL ESTATE INVT CO   | CL A               |        |
| 609839 10 5 | MONOLITHIC PWR SYS INC         | COM                | ADDED  |
| 609842 10 9 | * MONOLITHIC SYS TECHNOLOGY IN | COM                |        |
| 609842 90 9 | MONOLITHIC SYS TECHNOLOGY IN   | CALL               |        |
| 609842 95 9 | MONOLITHIC SYS TECHNOLOGY IN   | PUT                |        |
| 610236 10 1 | MONRO MUFFLER BRAKE INC        | COM                |        |
| 610313 10 8 | MONROE BANCORP                 | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 61166W 10 1 | * MONSANTO CO NEW            | COM                |        |
| 61166W 90 1 | MONSANTO CO NEW              | CALL               |        |
| 61166W 95 1 | MONSANTO CO NEW              | PUT                |        |
| 611742 10 7 | * MONSTER WORLDWIDE INC      | COM                |        |
| 611742 90 7 | MONSTER WORLDWIDE INC        | CALL               |        |
| 611742 95 7 | MONSTER WORLDWIDE INC        | PUT                |        |
| 612071 11 8 | MONTANA MLS BREAD INC        | *W EXP 06/27/200   |        |
| 612570 10 1 | MONTEREY GOURMET FOODS INC   | COM                |        |
| 614115 10 3 | MONTGOMERY STR INCOME SECS I | COM                |        |
| 615369 10 5 | * MOODYS CORP                | COM                |        |
| 615369 90 5 | MOODYS CORP                  | CALL               |        |
| 615369 95 5 | MOODYS CORP                  | PUT                |        |
| 615394 20 2 | MOOG INC                     | CL A               |        |
| 615394 30 1 | MOOG INC                     | CL B               |        |
| 616457 AC 1 | MORAN ENERGY INC             | SDCV 8.750% 1/1    |        |
| 616988 10 1 | MORGAN STANLEY EASTN EUR FD  | COM                |        |
| 61744G 10 7 | MORGAN STANLEY EMER MKTS FD  | COM                |        |
| 61744H 10 5 | MORGAN STANLEY EMER MKTS DEB | COM                |        |
| 61744M 10 4 | MORGAN STANLEY HIGH YIELD FD | COM                |        |
| 61744R 10 3 | MORGAN STANLEY GBL OPP BOND  | COM                |        |
| 61744U 10 6 | MORGAN STANLEY ASIA PAC FD I | COM                |        |
| 617446 DJ 5 | MORGAN STANLEY               | MTNF 5/3           |        |
| 617446 DK 2 | MORGAN STANLEY               | MTNF 6/0           |        |
| 617446 DL 0 | MORGAN STANLEY               | MTNF 2.000% 7/0    |        |
| 617446 DM 8 | MORGAN STANLEY               | MTNF 8/0           |        |
| 617446 DP 1 | MORGAN STANLEY               | MTNF 10/1          |        |
| 617446 DZ 9 | MORGAN STANLEY               | MTNF 0.250% 7/3    |        |
| 617446 GC 7 | MORGAN STANLEY               | MTNF 0.250% 11/3   | ADDED  |
| 617446 GD 5 | MORGAN STANLEY               | MTNF 8.500% 11/3   | ADDED  |
| 617446 GR 4 | MORGAN STANLEY               | DEBT 1.250% 12/3   |        |
| 617446 JG 5 | MORGAN STANLEY               | NOTE 0.250% 5/1    |        |
| 617446 JH 3 | MORGAN STANLEY               | NOTE 5/3           |        |
| 617446 JP 5 | MORGAN STANLEY               | NOTE 1.500% 12/3   |        |
| 617446 JQ 3 | MORGAN STANLEY               | NOTE 2.000% 12/3   |        |

| CUSIP NO      | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 617446 MD 8   | MORGAN STANLEY               | NOTE 12/3          |        |
| 617446 MG 1   | MORGAN STANLEY               | NOTE 0.300% 7/3    |        |
| 617446 MH 9   | MORGAN STANLEY               | NOTE 2.000% 4/3    |        |
| 617446 MJ 5   | MORGAN STANLEY               | DEB 0.300% 7/3     |        |
| 617446 MK 2   | MORGAN STANLEY               | NOTE 1.500% 6/3    | ADDED  |
| 617446 ML 0   | MORGAN STANLEY               | NOTE 0.250% 5/1    |        |
| 617446 MM 8   | MORGAN STANLEY               | NOTE 0.250% 4/0    |        |
| 617446 44 8 * | MORGAN STANLEY               | COM NEW            |        |
| 617446 90 8   | MORGAN STANLEY               | CALL               |        |
| 617446 95 8   | MORGAN STANLEY               | PUT                |        |
| 61745C 10 5   | MORGAN STANLEY INDIA INVS FD | COM                |        |
| 61745P 10 6   | MORGAN STANLEY               | GOVT INCOME TR     |        |
| 61745P 42 9   | MORGAN STANLEY               | MUN PREM INCOM     |        |
| 61745P 43 7   | MORGAN STANLEY               | MUN INCOME III     |        |
| 61745P 44 5   | MORGAN STANLEY               | MUN INC OPP II     |        |
| 61745P 45 2   | MORGAN STANLEY               | MUN INCM OPPTN     |        |
| 61745P 50 2   | MORGAN STANLEY               | CA INSD MUN TR     |        |
| 61745P 52 8   | MORGAN STANLEY               | N Y QULTY MUN      |        |
| 61745P 58 5   | MORGAN STANLEY               | QULTY MUN SECS     |        |
| 61745P 63 5   | MORGAN STANLEY               | CALIF QLTY MUN     |        |
| 61745P 66 8   | MORGAN STANLEY               | QLT MUN INV TR     |        |
| 61745P 73 4   | MORGAN STANLEY               | QUALT MUN INCM     |        |
| 61745P 79 1   | MORGAN STANLEY               | INSD MUN INCM      |        |
| 61745P 81 7   | MORGAN STANLEY               | INSD MUN BD TR     |        |
| 61745P 82 5   | MORGAN STANLEY               | INSD CA MUN        |        |
| 61745P 83 3   | MORGAN STANLEY               | INSD MUN SECS      |        |
| 61745P 86 6   | MORGAN STANLEY               | INSD MUN TR        |        |
| 61745P 87 4   | MORGAN STANLEY               | INCOME SEC INC     |        |
| 61746S 45 5   | MORGAN STANLEY               | SPARQS 110105      | ADDED  |
| 61915Q 10 8   | MORTGAGEIT HLDGS INC         | COM                |        |
| 61945A 10 7 * | MOSAIC CO                    | COM                | ADDED  |
| 61945A 90 7   | MOSAIC CO                    | CALL               | ADDED  |
| 61945A 95 7   | MOSAIC CO                    | PUT                | ADDED  |
| 61945A 20 6   | MOSAIC CO                    | PFD CV 7.5%        | ADDED  |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 61945R 10 0 | MOSCOW CABLECOM CORP         | COM                |         |
| 619696 10 7 | MOSSIMO INC                  | COM                |         |
| 61980V 10 7 | MOTIVE INC                   | COM                |         |
| 619903 10 7 | MOTHERS WK INC               | COM                |         |
| 620076 10 9 | * MOTOROLA INC               | COM                |         |
| 620076 90 9 | MOTOROLA INC                 | CALL               |         |
| 620076 95 9 | MOTOROLA INC                 | PUT                |         |
| 620076 12 5 | MOTOROLA INC                 |                    | ADDED   |
| 620076 20 8 | MOTOROLA INC                 | EQTY UNIT 7%       | DELETED |
| 624580 10 6 | MOVADO GROUP INC             | COM                |         |
| 624581 10 4 | * MOVIE GALLERY INC          | COM                |         |
| 624581 90 4 | MOVIE GALLERY INC            | CALL               |         |
| 624581 95 4 | MOVIE GALLERY INC            | PUT                |         |
| 624591 10 3 | MOVIE STAR INC               | COM                |         |
| 62473L 30 9 | MPOWER HOLDING CORP          | COM NEW            |         |
| 62474G 10 1 | MTM TECHNOLOGIES INC         | COM                |         |
| 624752 10 1 | MUELLER PAUL CO              | COM                |         |
| 624756 10 2 | * MUELLER INDS INC           | COM                |         |
| 624756 90 2 | MUELLER INDS INC             | CALL               |         |
| 624756 95 2 | MUELLER INDS INC             | PUT                |         |
| 625383 10 4 | MULTI COLOR CORP             | COM                |         |
| 62541B 10 1 | MULTI FINELINE ELECTRONIX IN | COM                |         |
| 62544X 10 0 | MULTIBAND CORP               | COM                |         |
| 625453 10 5 | * MULTIMEDIA GAMES INC       | COM                |         |
| 625453 90 5 | MULTIMEDIA GAMES INC         | CALL               |         |
| 625453 95 5 | MULTIMEDIA GAMES INC         | PUT                |         |
| 625921 10 1 | MUNIYIELD N J INSD FD INC    | COM                |         |
| 625930 10 2 | MUNIHOLDINGS INSD FD INC     | COM                |         |
| 625931 10 0 | MUNIHOLDINGS N Y INSD FD INC | COM                |         |
| 625933 10 6 | MUNIHOLDINGS CALIF INSD FD I | COM                |         |
| 625935 10 1 | MUNIHOLDINGS FD II INC       | COM                |         |
| 625936 10 9 | MUNIHOLDINGS N J INSD FD INC | COM                |         |
| 62618Q 10 6 | MUNIASSETS FD INC            | COM                |         |
| 62618T 10 0 | MUNI N Y INTER DURATION FD I | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 62618U 10 7 | MUNI INTER DURATION FD INC   | COM                |        |
| 626189 10 4 | MUNICIPAL ADVANTAGE FD INC   | COM                |        |
| 626214 10 0 | MUNICIPAL HIGH INCOME FD INC | COM                |        |
| 62624B 10 1 | MUNICIPAL MTG & EQUITY L L C | GROWTH SHS         |        |
| 62624W 10 5 | MUNIHOLDINGS FLA INSD FD     | COM                |        |
| 626243 10 9 | MUNIENHANCED FD INC          | COM                |        |
| 62625A 10 2 | MUNIHOLDINGS INSD FD II INC  | COM                |        |
| 62625F 10 1 | MUNIHOLDINGS CALIF INSD FD I | COM                |        |
| 62625H 10 7 | MUNIHOLDINGS FD INC          | COM                |        |
| 62629H 10 3 | MUNIYIELD ARIZ FD INC        | COM                |        |
| 62629L 10 4 | MUNIYIELD CALIF INS FD       | COM                |        |
| 62629P 10 5 | MUNIVEST FD II INC           | COM                |        |
| 626295 10 9 | MUNIVEST FD INC              | COM                |        |
| 626296 10 7 | MUNIYIELD CALIF FD INC       | COM                |        |
| 626297 10 5 | MUNIYIELD FLA FD             | COM                |        |
| 626298 10 3 | MUNIYIELD FLA INSD FD        | COM                |        |
| 626299 10 1 | MUNIYIELD FD INC             | COM                |        |
| 62630E 10 7 | MUNIYIELD INSD FD INC        | COM                |        |
| 62630J 10 6 | MUNIYIELD MICH INSD FD INC   | COM                |        |
| 62630L 10 1 | MUNIYIELD N J FD INC         | COM                |        |
| 62630P 10 2 | MUNIYIELD N Y INSD FD II INC | COM                |        |
| 62630T 10 4 | MUNIYIELD QUALITY FD II      | COM                |        |
| 62630V 10 9 | MUNIYIELD PA INSD FD         | COM                |        |
| 626300 10 7 | MUNIYIELD MICH INSD FD II IN | COM                |        |
| 626301 10 5 | MUNIYIELD N Y INSD FD INC    | COM                |        |
| 626302 10 3 | MUNIYIELD QUALITY FD INC     | COM                |        |
| 626717 10 2 | * MURPHY OIL CORP            | COM                |        |
| 626717 90 2 | MURPHY OIL CORP              | CALL               |        |
| 626717 95 2 | MURPHY OIL CORP              | PUT                |        |
| 62845B 10 4 | MUTUALFIRST FINL INC         | COM                |        |
| 628464 10 9 | MYERS INDS INC               | COM                |        |
| 62852P 10 3 | * MYKROLIS CORP              | COM                |        |
| 62852P 90 3 | MYKROLIS CORP                | CALL               |        |
| 62852P 95 3 | MYKROLIS CORP                | PUT                |        |

| CUSIP NO    | ISSUER NAME           | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------|--------------------|--------|
| 628530 10 7 | * MYLAN LABS INC      | COM                |        |
| 628530 90 7 | MYLAN LABS INC        | CALL               |        |
| 628530 95 7 | MYLAN LABS INC        | PUT                |        |
| 62855J 10 4 | * MYRIAD GENETICS INC | COM                |        |
| 62855J 90 4 | MYRIAD GENETICS INC   | CALL               |        |
| 62855J 95 4 | MYRIAD GENETICS INC   | PUT                |        |
| 62856E 10 4 | * MYOGEN INC          | COM                |        |
| 62856E 90 4 | MYOGEN INC            | CALL               |        |
| 62856E 95 4 | MYOGEN INC            | PUT                |        |
| 628643 10 8 | MYSTIC FINL INC       | COM                |        |
| 628729 10 5 | NBC CAP CORP          | COM                |        |
| 62874M 10 4 | NB & T FINL GROUP INC | COM                |        |
| 628778 10 2 | NBT BANCORP INC       | COM                |        |
| 628782 10 4 | * NBTY INC            | COM                |        |
| 628782 90 4 | NBTY INC              | CALL               |        |
| 628782 95 4 | NBTY INC              | PUT                |        |
| 628852 10 5 | NCI BUILDING SYS INC  | COM                |        |
| 628858 AB 8 | NCO GROUP INC         | NOTE 4.750% 4/1    |        |
| 628858 10 2 | * NCO GROUP INC       | COM                |        |
| 628858 90 2 | NCO GROUP INC         | CALL               |        |
| 628858 95 2 | NCO GROUP INC         | PUT                |        |
| 62886E 10 8 | * NCR CORP NEW        | COM                |        |
| 62886E 90 8 | NCR CORP NEW          | CALL               |        |
| 62886E 95 8 | NCR CORP NEW          | PUT                |        |
| 62886P 10 3 | NCRIC GROUP INC DEL   | COM                |        |
| 628891 10 3 | NDS GROUP PLC         | SPONSORED ADR      |        |
| 628916 10 8 | * NS GROUP INC        | COM                |        |
| 628916 90 8 | NS GROUP INC          | CALL               |        |
| 628916 95 8 | NS GROUP INC          | PUT                |        |
| 628921 10 8 | NAIC GROWTH FD INC    | COM                |        |
| 628968 10 9 | NASB FINL INC         | COM                |        |
| 629050 20 4 | NEC CORP              | ADR                |        |
| 62912R 10 7 | * NGP CAP RES CO      | COM                | ADDED  |
| 62912R 90 7 | NGP CAP RES CO        | CALL               | ADDED  |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 62912R 95 7 | NGP CAP RES CO             | PUT                | ADDED  |
| 62912T 10 3 | NGAS RESOURCES INC         | COM                |        |
| 62913F AC 6 | NII HLDGS INC              | NOTE 2.875% 2/0    |        |
| 62913F AD 4 | NII HLDGS INC              | NOTE 3.500% 9/1    |        |
| 62913F 20 1 | * NII HLDGS INC            | CL B NEW           |        |
| 62913F 90 1 | NII HLDGS INC              | CALL               |        |
| 62913F 95 1 | NII HLDGS INC              | PUT                |        |
| 62914B 10 0 | NIC INC                    | COM                |        |
| 629156 40 7 | * NL INDS INC              | COM NEW            |        |
| 629156 90 7 | NL INDS INC                | CALL               |        |
| 629156 95 7 | NL INDS INC                | PUT                |        |
| 629248 10 5 | * NMS COMMUNICATIONS CORP  | COM                |        |
| 629248 90 5 | NMS COMMUNICATIONS CORP    | CALL               |        |
| 629248 95 5 | NMS COMMUNICATIONS CORP    | PUT                |        |
| 629294 10 9 | NMT MED INC                | COM                |        |
| 629337 10 6 | NN INC                     | COM                |        |
| 62936P AB 9 | NPS PHARMACEUTICALS INC    | NOTE 3.000% 6/1    |        |
| 62936P 10 3 | * NPS PHARMACEUTICALS INC  | COM                |        |
| 62936P 90 3 | NPS PHARMACEUTICALS INC    | CALL               |        |
| 62936P 95 3 | NPS PHARMACEUTICALS INC    | PUT                |        |
| 629377 50 8 | * NRG ENERGY INC           | COM NEW            |        |
| 629377 90 8 | NRG ENERGY INC             | CALL               |        |
| 629377 95 8 | NRG ENERGY INC             | PUT                |        |
| 62938D 10 8 | NSD BANCORP INC            | COM                |        |
| 62940M 10 4 | * NTL INC DEL              | COM                |        |
| 62940M 90 4 | NTL INC DEL                | CALL               |        |
| 62940M 95 4 | NTL INC DEL                | PUT                |        |
| 62940M 13 8 | NTL INC DEL                | *W EXP 01/13/201   |        |
| 629410 30 9 | * NTN COMMUNUNICATIONS INC | COM NEW            |        |
| 629410 90 9 | NTN COMMUNUNICATIONS INC   | CALL               |        |
| 629410 95 9 | NTN COMMUNUNICATIONS INC   | PUT                |        |
| 62942M 20 1 | * NTT DOCOMO INC           | SPONS ADR          |        |
| 62942M 90 1 | NTT DOCOMO INC             | CALL               |        |
| 62942M 95 1 | NTT DOCOMO INC             | PUT                |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 259

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>           | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|------------------------------|---------------------------|---------------|
| 629428 10 3     | NUCO2 INC                    | COM                       |               |
| 629431 10 7     | NUI CORP                     | COM                       | DELETED       |
| 62944T 10 5     | NVR INC                      | COM                       |               |
| 629445 20 6     | NVE CORP                     | COM NEW                   |               |
| 62946E 10 6     | NWH INC                      | COM                       |               |
| 629484 10 6     | NYMAGIC INC                  | COM                       |               |
| 629519 10 9     | * NABI BIOPHARMACEUTICALS    | COM                       |               |
| 629519 90 9     | NABI BIOPHARMACEUTICALS      | CALL                      |               |
| 629519 95 9     | NABI BIOPHARMACEUTICALS      | PUT                       |               |
| 629568 AF 3     | NABORS INDS INC              | DBCV 2/0                  |               |
| 629579 10 3     | NACCO INDS INC               | CL A                      |               |
| 62985Q 10 1     | * NALCO HOLDING COMPANY      | COM                       | ADDED         |
| 62985Q 90 1     | NALCO HOLDING COMPANY        | CALL                      | ADDED         |
| 62985Q 95 1     | NALCO HOLDING COMPANY        | PUT                       | ADDED         |
| 629865 20 5     | * NAM TAI ELECTRS INC        | COM PAR \$0.02            |               |
| 629865 90 5     | NAM TAI ELECTRS INC          | CALL                      |               |
| 629865 95 5     | NAM TAI ELECTRS INC          | PUT                       |               |
| 630075 10 9     | * NANOGEN INC                | COM                       |               |
| 630075 90 9     | NANOGEN INC                  | CALL                      |               |
| 630075 95 9     | NANOGEN INC                  | PUT                       |               |
| 630077 10 5     | * NANOMETRICS INC            | COM                       |               |
| 630077 90 5     | NANOMETRICS INC              | CALL                      |               |
| 630077 95 5     | NANOMETRICS INC              | PUT                       |               |
| 630079 10 1     | * NANOPHASE TCHNOLOGIES CORP | COM                       |               |
| 630079 90 1     | NANOPHASE TCHNOLOGIES CORP   | CALL                      |               |
| 630079 95 1     | NANOPHASE TCHNOLOGIES CORP   | PUT                       |               |
| 630402 10 5     | NAPCO SEC SYS INC            | COM                       |               |
| 63080P 10 5     | * NARA BANCORP INC           | COM                       |               |
| 63080P 90 5     | NARA BANCORP INC             | CALL                      |               |
| 63080P 95 5     | NARA BANCORP INC             | PUT                       |               |
| 631100 10 4     | * NASDAQ 100 TR              | UNIT SER 1                |               |
| 631100 90 4     | NASDAQ 100 TR                | CALL                      |               |
| 631100 95 4     | NASDAQ 100 TR                | PUT                       |               |
| 631158 10 2     | * NASH FINCH CO              | COM                       |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 260

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>            | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-------------------------------|---------------------------|---------------|
| 631158 90 2     | NASH FINCH CO                 | CALL                      |               |
| 631158 95 2     | NASH FINCH CO                 | PUT                       |               |
| 631226 10 7     | * NASHUA CORP                 | COM                       |               |
| 631226 90 7     | NASHUA CORP                   | CALL                      |               |
| 631226 95 7     | NASHUA CORP                   | PUT                       |               |
| 631512 10 0     | NASPERS LTD                   | SPON ADR H SHS            |               |
| 63172M 10 1     | NASSDA CORP                   | COM                       |               |
| 631728 40 9     | * NASTECH PHARMACEUTICAL INC  | COM PAR \$0.006           |               |
| 631728 90 9     | NASTECH PHARMACEUTICAL INC    | CALL                      |               |
| 631728 95 9     | NASTECH PHARMACEUTICAL INC    | PUT                       |               |
| 63227W 20 3     | NATCO GROUP INC               | CL A                      |               |
| 632347 10 0     | NATHANS FAMOUS INC NEW        | COM                       |               |
| 632347 11 8     | NATHANS FAMOUS INC NEW        | *W EXP 09/30/200          | DELETED       |
| 632525 30 9     | NATIONAL AUSTRALIA BK LTD     | CAP UTS EXCHBL            |               |
| 632525 40 8     | NATIONAL AUSTRALIA BK LTD     | SPONSORED ADR             |               |
| 633643 40 8     | NATIONAL BK GREECE S A        | SPONSORED ADR             |               |
| 634865 10 9     | NATIONAL BANKSHARES INC VA    | COM                       |               |
| 635017 10 6     | NATIONAL BEVERAGE CORP        | COM                       |               |
| 635405 10 3     | * NATIONAL CITY CORP          | COM                       |               |
| 635405 90 3     | NATIONAL CITY CORP            | CALL                      |               |
| 635405 95 3     | NATIONAL CITY CORP            | PUT                       |               |
| 63545P 10 4     | * NATIONAL COMMERCE FINL CORP | COM                       | DELETED       |
| 63545P 90 4     | NATIONAL COMMERCE FINL CORP   | CALL                      | DELETED       |
| 63545P 95 4     | NATIONAL COMMERCE FINL CORP   | PUT                       | DELETED       |
| 63563H 10 9     | NATIONAL DENTEX CORP          | COM                       |               |
| 635905 10 2     | NATIONAL HEALTH REALTY INC    | COM                       |               |
| 635906 10 0     | NATIONAL HEALTHCARE CORP      | COM                       |               |
| 63607P 20 8     | NATIONAL FINL PARTNERS CORP   | COM                       |               |
| 636180 10 1     | * NATIONAL FUEL GAS CO N J    | COM                       |               |
| 636180 90 1     | NATIONAL FUEL GAS CO N J      | CALL                      |               |
| 636180 95 1     | NATIONAL FUEL GAS CO N J      | PUT                       |               |
| 636274 10 2     | * NATIONAL GRID TRANSCO PLC   | SPONSORED ADR             |               |
| 636274 90 2     | NATIONAL GRID TRANSCO PLC     | CALL                      |               |
| 636274 95 2     | NATIONAL GRID TRANSCO PLC     | PUT                       |               |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 63633D AD 6 | NATIONAL HEALTH INVS INC      | SDCV 10.500% 1/0   |         |
| 63633D 10 4 | NATIONAL HEALTH INVS INC      | COM                |         |
| 636380 10 7 | NATIONAL HOME HEALTH CARE CO  | COM                |         |
| 636518 10 2 | * NATIONAL INSTRS CORP        | COM                |         |
| 636518 90 2 | NATIONAL INSTRS CORP          | CALL               |         |
| 636518 95 2 | NATIONAL INSTRS CORP          | PUT                |         |
| 636912 20 6 | NATIONAL MERCANTILE BANCORP   | COM NEW            |         |
| 636912 30 5 | NATIONAL MERCANTILE BANCORP   | PFD CONV 6.50%     | DELETED |
| 636918 30 2 | NATIONAL MED HEALTH CARD SYS  | COM NEW            |         |
| 637071 10 1 | * NATIONAL-OILWELL INC        | COM                |         |
| 637071 90 1 | NATIONAL-OILWELL INC          | CALL               |         |
| 637071 95 1 | NATIONAL-OILWELL INC          | PUT                |         |
| 637138 10 8 | NATIONAL PENN BANCSHARES INC  | COM                |         |
| 637215 10 4 | NATIONAL PRESTO INDS INC      | COM                |         |
| 637229 10 5 | NATIONAL PROCESSING INC       | COM                | DELETED |
| 637277 10 4 | * NATIONAL R V HLDGS INC      | COM                |         |
| 637277 90 4 | NATIONAL R V HLDGS INC        | CALL               |         |
| 637277 95 4 | NATIONAL R V HLDGS INC        | PUT                |         |
| 637372 10 3 | NATIONAL RESEARCH CORP        | COM                |         |
| 637546 10 2 | NATIONAL SEC GROUP INC        | COM                |         |
| 637640 10 3 | * NATIONAL SEMICONDUCTOR CORP | COM                |         |
| 637640 90 3 | NATIONAL SEMICONDUCTOR CORP   | CALL               |         |
| 637640 95 3 | NATIONAL SEMICONDUCTOR CORP   | PUT                |         |
| 638104 10 9 | NATIONAL TECHNICAL SYS INC    | COM                |         |
| 63845P 10 1 | NATIONAL VISION INC           | COM                |         |
| 638522 10 2 | NATIONAL WESTN LIFE INS CO    | CL A               |         |
| 638539 70 0 | NATIONAL WESTMINSTER BK PLC   | ADR REP PREF B     |         |
| 638539 88 2 | NATIONAL WESTMINSTER BK PLC   | SPON ADR C         |         |
| 63857K 10 7 | NATIONS BALANCED TARGET MAT   | COM                | DELETED |
| 638584 10 2 | NATIONS GOVT INCOME 2004      | COM                | ADDED   |
| 63860C 10 0 | NATIONSHEALTH INC             | COM                |         |
| 63860C 11 8 | NATIONSHEALTH INC             | *W EXP 08/24/200   |         |
| 63860C 20 9 | NATIONSHEALTH INC             | UNIT 08/24/2007    |         |
| 638612 10 1 | * NATIONWIDE FINL SVCS INC    | CL A               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 638612 90 1 | NATIONWIDE FINL SVCS INC       | CALL               |        |
| 638612 95 1 | NATIONWIDE FINL SVCS INC       | PUT                |        |
| 638620 10 4 | NATIONWIDE HEALTH PPTYS INC    | COM                |        |
| 638789 10 7 | NATROL INC                     | COM                |        |
| 638842 30 2 | NATURAL ALTERNATIVES INTL IN   | COM NEW            |        |
| 63886Q 10 9 | NATURAL GAS SERVICES GROUP     | COM                |        |
| 63886Q 11 7 | NATURAL GAS SERVICES GROUP     | *W EXP 10/21/200   |        |
| 63888E 20 3 | NATURAL GOLF CORP              | COM                |        |
| 638882 AA 8 | NATURAL MICROSYSTEMS CORP      | NOTE 5.000% 10/1   |        |
| 638901 30 6 | NAVISTAR INTL CORP             | PREF D CVADJDV     |        |
| 638902 AM 8 | NAVISTAR FINL CORP             | NOTE 4.750% 4/0    |        |
| 638904 10 2 | NAVIGATORS GROUP INC           | COM                |        |
| 63900P 10 3 | NATURAL RESOURCE PARTNERS L    | COM UNIT L P       |        |
| 63902E 10 6 | NATURE VISION INC              | COM                |        |
| 639027 10 1 | * NATURES SUNSHINE PRODUCTS IN | COM                |        |
| 639027 90 1 | NATURES SUNSHINE PRODUCTS IN   | CALL               |        |
| 639027 95 1 | NATURES SUNSHINE PRODUCTS IN   | PUT                |        |
| 63905A 10 1 | NATUZZI S P A                  | ADR                |        |
| 639050 10 3 | NATUS MEDICAL INC DEL          | COM                |        |
| 639067 10 7 | NAUGATUCK VY FINL CORP         | COM                | ADDED  |
| 63910B 10 2 | * NAUTILUS GROUP INC           | COM                |        |
| 63910B 90 2 | NAUTILUS GROUP INC             | CALL               |        |
| 63910B 95 2 | NAUTILUS GROUP INC             | PUT                |        |
| 639208 10 7 | * NAVARRE CORP                 | COM                |        |
| 639208 90 7 | NAVARRE CORP                   | CALL               |        |
| 639208 95 7 | NAVARRE CORP                   | PUT                |        |
| 63934E AG 3 | NAVISTAR INTL CORP NEW         | NOTE 2.500% 12/1   |        |
| 63934E 10 8 | * NAVISTAR INTL CORP NEW       | COM                |        |
| 63934E 90 8 | NAVISTAR INTL CORP NEW         | CALL               |        |
| 63934E 95 8 | NAVISTAR INTL CORP NEW         | PUT                |        |
| 63935M 20 8 | NAVISITE INC                   | COM NEW            |        |
| 63935N 10 7 | * NAVIGANT CONSULTING INC      | COM                |        |
| 63935N 90 7 | NAVIGANT CONSULTING INC        | CALL               |        |
| 63935N 95 7 | NAVIGANT CONSULTING INC        | PUT                |        |



| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 63935R AB 4 | NAVIGANT INTL INC         | SDCV 4.875%11/0    |        |
| 63935R 10 8 | NAVIGANT INTL INC         | COM                |        |
| 63936L 10 0 | * NAVTEQ CORP             | COM                |        |
| 63936L 90 0 | NAVTEQ CORP               | CALL               |        |
| 63936L 95 0 | NAVTEQ CORP               | PUT                |        |
| 639480 10 2 | * NDCHEALTH CORP          | COM                |        |
| 639480 90 2 | NDCHEALTH CORP            | CALL               |        |
| 639480 95 2 | NDCHEALTH CORP            | PUT                |        |
| 640079 10 9 | * NEENAH PAPER INC        | COM                | ADDED  |
| 640079 90 9 | NEENAH PAPER INC          | CALL               | ADDED  |
| 640079 95 9 | NEENAH PAPER INC          | PUT                | ADDED  |
| 64015Y 10 4 | * NEIGHBORCARE INC        | COM                |        |
| 64015Y 90 4 | NEIGHBORCARE INC          | CALL               |        |
| 64015Y 95 4 | NEIGHBORCARE INC          | PUT                |        |
| 640204 20 2 | * NEIMAN MARCUS GROUP INC | CL A               |        |
| 640204 90 2 | NEIMAN MARCUS GROUP INC   | CALL               |        |
| 640204 95 2 | NEIMAN MARCUS GROUP INC   | PUT                |        |
| 640204 30 1 | * NEIMAN MARCUS GROUP INC | CL B               |        |
| 640204 90 1 | NEIMAN MARCUS GROUP INC   | CALL               |        |
| 640204 95 1 | NEIMAN MARCUS GROUP INC   | PUT                |        |
| 640268 10 8 | * NEKTAR THERAPEUTICS     | COM                |        |
| 640268 90 8 | NEKTAR THERAPEUTICS       | CALL               |        |
| 640268 95 8 | NEKTAR THERAPEUTICS       | PUT                |        |
| 64031N 10 8 | * NELNET INC              | CL A               |        |
| 64031N 90 8 | NELNET INC                | CALL               |        |
| 64031N 95 8 | NELNET INC                | PUT                |        |
| 640376 10 9 | NELSON THOMAS INC         | COM                |        |
| 640376 20 8 | NELSON THOMAS INC         | CL B               |        |
| 640475 50 5 | * NEOFORMA COM INC        | COM NEW            |        |
| 640475 90 5 | NEOFORMA COM INC          | CALL               |        |
| 640475 95 5 | NEOFORMA COM INC          | PUT                |        |
| 640491 10 6 | NEOGEN CORP               | COM                |        |
| 640497 10 3 | * NEOMAGIC CORP           | COM                |        |
| 640497 90 3 | NEOMAGIC CORP             | CALL               |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 264

Run Time: 17:17

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>            | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-------------------------------|---------------------------|---------------|
| 640497 95 3     | NEOMAGIC CORP                 | PUT                       |               |
| 640509 10 5     | NEON SYS INC                  | COM                       |               |
| 640520 30 0     | * NEORX CORP                  | COM PAR \$0.02            |               |
| 640520 90 0     | NEORX CORP                    | CALL                      |               |
| 640520 95 0     | NEORX CORP                    | PUT                       |               |
| 640522 10 8     | * NEOSE TECHNOLOGIES INC      | COM                       |               |
| 640522 90 8     | NEOSE TECHNOLOGIES INC        | CALL                      |               |
| 640522 95 8     | NEOSE TECHNOLOGIES INC        | PUT                       |               |
| 64065P 10 2     | * NEOWARE SYS INC             | COM                       |               |
| 64065P 90 2     | NEOWARE SYS INC               | CALL                      |               |
| 64065P 95 2     | NEOWARE SYS INC               | PUT                       |               |
| 640671 10 3     | NEPHROS INC                   | COM                       | ADDED         |
| 640919 10 6     | * NEOPHARM INC                | COM                       |               |
| 640919 90 6     | NEOPHARM INC                  | CALL                      |               |
| 640919 95 6     | NEOPHARM INC                  | PUT                       |               |
| 640933 10 7     | * NETBANK INC                 | COM                       |               |
| 640933 90 7     | NETBANK INC                   | CALL                      |               |
| 640933 95 7     | NETBANK INC                   | PUT                       |               |
| 64104X 10 8     | NESS TECHNOLOGIES INC         | COM                       | ADDED         |
| 64108N 10 6     | * NET2PHONE                   | COM                       |               |
| 64108N 90 6     | NET2PHONE                     | CALL                      |               |
| 64108N 95 6     | NET2PHONE                     | PUT                       |               |
| 64109T 10 2     | * NET SERVICOS DE COMUNICACAO | SPONSORED ADR             |               |
| 64109T 90 2     | NET SERVICOS DE COMUNICACAO   | CALL                      |               |
| 64109T 95 2     | NET SERVICOS DE COMUNICACAO   | PUT                       |               |
| 64110L 10 6     | * NETFLIX COM INC             | COM                       |               |
| 64110L 90 6     | NETFLIX COM INC               | CALL                      |               |
| 64110L 95 6     | NETFLIX COM INC               | PUT                       |               |
| 64110P 10 7     | * NETEGRITY INC               | COM                       | DELETED       |
| 64110P 90 7     | NETEGRITY INC                 | CALL                      | DELETED       |
| 64110P 95 7     | NETEGRITY INC                 | PUT                       | DELETED       |
| 64110W 10 2     | * NETEASE COM INC             | SPONSORED ADR             |               |
| 64110W 90 2     | NETEASE COM INC               | CALL                      |               |
| 64110W 95 2     | NETEASE COM INC               | PUT                       |               |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 64111K 10 7 | NETGURU COM INC              | COM                |         |
| 64111Q 10 4 | * NETGEAR INC                | COM                |         |
| 64111Q 90 4 | NETGEAR INC                  | CALL               |         |
| 64111Q 95 4 | NETGEAR INC                  | PUT                |         |
| 64114K 10 4 | * NETOPIA INC                | COM                | DELETED |
| 64114K 90 4 | NETOPIA INC                  | CALL               | DELETED |
| 64114K 95 4 | NETOPIA INC                  | PUT                | DELETED |
| 64114W 30 6 | NETSMART TECHNOLOGIES INC    | COM NEW            |         |
| 641144 30 8 | NETMANAGE INC                | COM NEW            |         |
| 64115A 20 4 | NETSOL TECHNOLOGIES INC      | COM NEW            |         |
| 64115J 10 6 | NETSOLVE INC                 | COM                | DELETED |
| 64115P 10 2 | * NETIQ CORP                 | COM                |         |
| 64115P 90 2 | NETIQ CORP                   | CALL               |         |
| 64115P 95 2 | NETIQ CORP                   | PUT                |         |
| 64115T 10 4 | NETSCOUT SYS INC             | COM                |         |
| 64116M 10 8 | NETRATINGS INC               | COM                |         |
| 64118B 10 0 | NETLOGIC MICROSYSTEMS INC    | COM                |         |
| 64120L 10 4 | * NETWORK APPLIANCE INC      | COM                |         |
| 64120L 90 4 | NETWORK APPLIANCE INC        | CALL               |         |
| 64120L 95 4 | NETWORK APPLIANCE INC        | PUT                |         |
| 64120V 10 2 | NETWOLVES CORP               | COM                |         |
| 641208 AA 1 | NETWORK EQUIP TECHNOLOGIES   | SDCV 7.250% 5/1    | DELETED |
| 641208 10 3 | * NETWORK EQUIP TECHNOLOGIES | COM                |         |
| 641208 90 3 | NETWORK EQUIP TECHNOLOGIES   | CALL               |         |
| 641208 95 3 | NETWORK EQUIP TECHNOLOGIES   | PUT                |         |
| 64121A 10 7 | * NETWORK ENGINES INC        | COM                |         |
| 64121A 90 7 | NETWORK ENGINES INC          | CALL               |         |
| 64121A 95 7 | NETWORK ENGINES INC          | PUT                |         |
| 64123C 10 1 | NEUBERGER BERMAN CA INT MUN  | COM                |         |
| 641234 AC 3 | NEUBERGER BERMAN INC         | NOTE 3.047% 5/0    | ADDED   |
| 64124E 10 6 | * NEUROGEN CORP              | COM                |         |
| 64124E 90 6 | NEUROGEN CORP                | CALL               |         |
| 64124E 95 6 | NEUROGEN CORP                | PUT                |         |
| 64124K 10 2 | NEUBERGER BERMAN NY INT MUN  | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 64124P 10 1 | NEUBERGER BERMAN INTER MUNI    | COM                |         |
| 64124W 10 6 | NEUROBIOLOGICAL TECHNOLOGIES   | COM                |         |
| 64125C 10 9 | * NEUROCRINE BIOSCIENCES INC   | COM                |         |
| 64125C 90 9 | NEUROCRINE BIOSCIENCES INC     | CALL               |         |
| 64125C 95 9 | NEUROCRINE BIOSCIENCES INC     | PUT                |         |
| 64125K 10 1 | * NEUROCHEM INC                | COM                |         |
| 64125K 90 1 | NEUROCHEM INC                  | CALL               |         |
| 64125K 95 1 | NEUROCHEM INC                  | PUT                |         |
| 641255 10 4 | NEUROMETRIX INC                | COM                |         |
| 64126D 10 6 | NEUBERGER BERMAN REAL INCM F   | COM                |         |
| 64126G 10 9 | NEUBERGER BERMAN RLTY INC FD   | COM                |         |
| 64126L 10 8 | NEUBERGER BERMAN INCOME OPP    | COM SHS            |         |
| 64126Q 20 6 | * NEVADA GOLD & CASINOS INC    | COM NEW            |         |
| 64126Q 90 6 | NEVADA GOLD & CASINOS INC      | CALL               |         |
| 64126Q 95 6 | NEVADA GOLD & CASINOS INC      | PUT                |         |
| 64127C 10 7 | NEVADA CHEMICALS INC           | COM                |         |
| 64127J 10 2 | NEUBERGER BERMAN DIV ADVANT    | COM                |         |
| 641876 10 7 | NEW AMER HIGH INCOME FD INC    | COM                |         |
| 64190A 10 3 | NEUBERGER BERMAN RE ES SEC F   | COM                |         |
| 642876 10 6 | NEW BRUNSWICK SCIENTIFIC INC   | COM                |         |
| 6435EV 10 8 | * NEW CENTURY FINANCIAL CORP M | COM                | ADDED   |
| 6435EV 90 8 | NEW CENTURY FINANCIAL CORP M   | CALL               | ADDED   |
| 6435EV 95 8 | NEW CENTURY FINANCIAL CORP M   | PUT                | ADDED   |
| 64352D AB 7 | NEW CENTURY FINANCIAL CORP     | NOTE 3.500% 7/0    |         |
| 64352D 10 1 | * NEW CENTURY FINANCIAL CORP   | COM                | DELETED |
| 64352D 90 1 | NEW CENTURY FINANCIAL CORP     | CALL               | DELETED |
| 64352D 95 1 | NEW CENTURY FINANCIAL CORP     | PUT                | DELETED |
| 64378H 10 2 | NEW DRAGON ASIA CORP           | CL A               |         |
| 64378H 11 0 | NEW DRAGON ASIA CORP           | *W EXP 03/28/200   |         |
| 644206 10 4 | NEW ENGLAND RLTY ASSOC LTD P   | DEPOSITRY RCPT     |         |
| 644398 10 9 | * NEW FRONTIER MEDIA INC       | COM                |         |
| 644398 90 9 | NEW FRONTIER MEDIA INC         | CALL               |         |
| 644398 95 9 | NEW FRONTIER MEDIA INC         | PUT                |         |
| 644465 10 6 | NEW GERMANY FD INC             | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 644722 10 0 | NEW HAMPSHIRE THRIFT BANCSHS | COM                |         |
| 645526 10 4 | NEW HORIZONS WORLDWIDE INC   | COM                |         |
| 645673 10 4 | NEW IRELAND FUND INC         | COM                |         |
| 646025 10 6 | NEW JERSEY RES               | COM                |         |
| 648053 AB 2 | NEW PLAN EXCEL RLTY TR INC   | NOTE 3.750% 6/0    |         |
| 648053 10 6 | * NEW PLAN EXCEL RLTY TR INC | COM                |         |
| 648053 90 6 | NEW PLAN EXCEL RLTY TR INC   | CALL               |         |
| 648053 95 6 | NEW PLAN EXCEL RLTY TR INC   | PUT                |         |
| 648468 20 5 | NEW RIV PHARMACEUTICALS INC  | COM                |         |
| 648723 10 4 | NEW SKIES SATELLITES N V     | SPONSORED ADR      | DELETED |
| 649080 50 4 | NEW VY CORP                  | COM PAR \$.01      |         |
| 649295 10 2 | NEW YORK & CO INC            | COM                | ADDED   |
| 64944P 30 7 | NEW YORK CMNTY CAP TR V      | BONUSES            |         |
| 649445 10 3 | * NEW YORK CMNTY BANCORP INC | COM                |         |
| 649445 90 3 | NEW YORK CMNTY BANCORP INC   | CALL               |         |
| 649445 95 3 | NEW YORK CMNTY BANCORP INC   | PUT                |         |
| 649604 10 5 | * NEW YORK MTG TR INC        | COM                |         |
| 649604 90 5 | NEW YORK MTG TR INC          | CALL               |         |
| 649604 95 5 | NEW YORK MTG TR INC          | PUT                |         |
| 650111 10 7 | * NEW YORK TIMES CO          | CL A               |         |
| 650111 90 7 | NEW YORK TIMES CO            | CALL               |         |
| 650111 95 7 | NEW YORK TIMES CO            | PUT                |         |
| 650203 10 2 | NEWALLIANCE BANCSHARES INC   | COM                |         |
| 65105M 10 8 | NEWCASTLE INVT CORP          | COM                |         |
| 651229 10 6 | * NEWELL RUBBERMAID INC      | COM                |         |
| 651229 90 6 | NEWELL RUBBERMAID INC        | CALL               |         |
| 651229 95 6 | NEWELL RUBBERMAID INC        | PUT                |         |
| 651290 10 8 | * NEWFIELD EXPL CO           | COM                |         |
| 651290 90 8 | NEWFIELD EXPL CO             | CALL               |         |
| 651290 95 8 | NEWFIELD EXPL CO             | PUT                |         |
| 651576 10 0 | NEWMARK & LEWIS INC          | COM                |         |
| 651587 10 7 | NEWMARKET CORP               | COM                |         |
| 651633 10 9 | NEWMIL BANCORP INC           | COM                |         |
| 651639 10 6 | * NEWMONT MINING CORP        | COM                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 651639 90 6 | NEWMONT MINING CORP         | CALL               |         |
| 651639 95 6 | NEWMONT MINING CORP         | PUT                |         |
| 651718 50 4 | * NEWPARK RES INC           | COM PAR \$.01NEW   |         |
| 651718 90 4 | NEWPARK RES INC             | CALL               |         |
| 651718 95 4 | NEWPARK RES INC             | PUT                |         |
| 651824 10 4 | * NEWPORT CORP              | COM                |         |
| 651824 90 4 | NEWPORT CORP                | CALL               |         |
| 651824 95 4 | NEWPORT CORP                | PUT                |         |
| 65248E 10 4 | * NEWS CORP                 | CL A               | ADDED   |
| 65248E 90 4 | NEWS CORP                   | CALL               | ADDED   |
| 65248E 95 4 | NEWS CORP                   | PUT                | ADDED   |
| 65248E 20 3 | * NEWS CORP                 | CL B               | ADDED   |
| 65248E 90 3 | NEWS CORP                   | CALL               | ADDED   |
| 65248E 95 3 | NEWS CORP                   | PUT                | ADDED   |
| 652482 AZ 3 | NEWS AMER INC               | NOTE 2/2           | DELETED |
| 652487 70 3 | * NEWS CORP LTD             | ADR NEW            | DELETED |
| 652487 90 3 | NEWS CORP LTD               | CALL               | DELETED |
| 652487 95 3 | NEWS CORP LTD               | PUT                | DELETED |
| 652487 80 2 | * NEWS CORP LTD             | SP ADR PFD         | DELETED |
| 652487 90 2 | NEWS CORP LTD               | CALL               | DELETED |
| 652487 95 2 | NEWS CORP LTD               | PUT                | DELETED |
| 652526 10 4 | NEWTEK BUSINESS SVCS INC    | COM                |         |
| 652903 10 5 | NEXMED INC                  | COM                |         |
| 65332V AY 9 | NEXTEL COMMUNICATIONS INC   | NOTE 5.250% 1/1    |         |
| 65332V 10 3 | * NEXTEL COMMUNICATIONS INC | CL A               |         |
| 65332V 90 3 | NEXTEL COMMUNICATIONS INC   | CALL               |         |
| 65332V 95 3 | NEXTEL COMMUNICATIONS INC   | PUT                |         |
| 65333F AM 9 | NEXTEL PARTNERS INC         | NOTE 1.500% 11/1   |         |
| 65333F AS 6 | NEXTEL PARTNERS INC         | NOTE 1.500% 11/1   |         |
| 65333F 10 7 | * NEXTEL PARTNERS INC       | CL A               |         |
| 65333F 90 7 | NEXTEL PARTNERS INC         | CALL               |         |
| 65333F 95 7 | NEXTEL PARTNERS INC         | PUT                |         |
| 65334H 10 2 | * NEXEN INC                 | COM                |         |
| 65334H 90 2 | NEXEN INC                   | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 65334H 95 2 | NEXEN INC                    | PUT                |        |
| 65336K 10 3 | NEXSTAR BROADCASTING GROUP I | CL A               |        |
| 653656 10 8 | * NICE SYS LTD               | SPONSORED ADR      |        |
| 653656 90 8 | NICE SYS LTD                 | CALL               |        |
| 653656 95 8 | NICE SYS LTD                 | PUT                |        |
| 65370F 10 1 | NICHOLAS-APPLEGATE CV & INC  | COM                |        |
| 65370G 10 9 | NICHOLAS APPLEGATE CV&INC FD | COM                |        |
| 65373J 20 9 | NICHOLAS FINANCIAL INC       | COM NEW            |        |
| 654086 10 7 | * NICOR INC                  | COM                |        |
| 654086 90 7 | NICOR INC                    | CALL               |        |
| 654086 95 7 | NICOR INC                    | PUT                |        |
| 654090 10 9 | NIDEC CORP                   | SPONSORED ADR      |        |
| 654106 10 3 | * NIKE INC                   | CL B               |        |
| 654106 90 3 | NIKE INC                     | CALL               |        |
| 654106 95 3 | NIKE INC                     | PUT                |        |
| 654113 70 3 | NIKU CORP                    | COM NEW            |        |
| 65440K 10 6 | * 99 CENTS ONLY STORES       | COM                |        |
| 65440K 90 6 | 99 CENTS ONLY STORES         | CALL               |        |
| 65440K 95 6 | 99 CENTS ONLY STORES         | PUT                |        |
| 654407 10 5 | NINETOWNS DIGI WRLD TRADE HL | SPONSORED ADR      | ADDED  |
| 654624 10 5 | * NIPPON TELEG & TEL CORP    | SPONSORED ADR      |        |
| 654624 90 5 | NIPPON TELEG & TEL CORP      | CALL               |        |
| 654624 95 5 | NIPPON TELEG & TEL CORP      | PUT                |        |
| 65473P 10 5 | * NISOURCE INC               | COM                |        |
| 65473P 90 5 | NISOURCE INC                 | CALL               |        |
| 65473P 95 5 | NISOURCE INC                 | PUT                |        |
| 654744 40 8 | NISSAN MOTORS                | SPONSORED ADR      |        |
| 65476M 10 9 | NITCHES INC                  | COM                |        |
| 654765 20 5 | NISSIN CO LTD                | SPONSORED ADR      |        |
| 654798 50 3 | * NITROMED INC               | COM                |        |
| 654798 90 3 | NITROMED INC                 | CALL               |        |
| 654798 95 3 | NITROMED INC                 | PUT                |        |
| 654889 10 4 | NOBEL LEARNING CMNTYS INC    | COM                |        |
| 654892 10 8 | NOBILITY HOMES INC           | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 654902 20 4 | * NOKIA CORP                 | SPONSORED ADR      |        |
| 654902 90 4 | NOKIA CORP                   | CALL               |        |
| 654902 95 4 | NOKIA CORP                   | PUT                |        |
| 655044 10 5 | * NOBLE ENERGY INC           | COM                |        |
| 655044 90 5 | NOBLE ENERGY INC             | CALL               |        |
| 655044 95 5 | NOBLE ENERGY INC             | PUT                |        |
| 655053 10 6 | NOBLE INTL LTD               | COM                |        |
| 655286 10 2 | NOLAND CO                    | COM                |        |
| 65535H 20 8 | NOMURA HLDGS INC             | SPONSORED ADR      |        |
| 65541W 20 7 | NORAM FING I                 | TOPRS 6.25%        |        |
| 655419 AC 3 | NORAM ENERGY CORP            | SDCV 6.000% 3/1    |        |
| 655422 10 3 | * NORANDA INC                | COM                |        |
| 655422 90 3 | NORANDA INC                  | CALL               |        |
| 655422 95 3 | NORANDA INC                  | PUT                |        |
| 655663 10 2 | * NORDSON CORP               | COM                |        |
| 655663 90 2 | NORDSON CORP                 | CALL               |        |
| 655663 95 2 | NORDSON CORP                 | PUT                |        |
| 655664 10 0 | * NORDSTROM INC              | COM                |        |
| 655664 90 0 | NORDSTROM INC                | CALL               |        |
| 655664 95 0 | NORDSTROM INC                | PUT                |        |
| 655844 10 8 | * NORFOLK SOUTHERN CORP      | COM                |        |
| 655844 90 8 | NORFOLK SOUTHERN CORP        | CALL               |        |
| 655844 95 8 | NORFOLK SOUTHERN CORP        | PUT                |        |
| 656531 60 5 | NORSK HYDRO A S              | SPONSORED ADR      |        |
| 656535 10 1 | NORSTAN INC                  | COM                |        |
| 656553 10 4 | NORTECH SYS INC              | COM                |        |
| 656567 40 1 | NORTEL INVERSORA S A         | SPON ADR PFD B     |        |
| 656568 AB 8 | NORTEL NETWORKS CORP NEW     | NOTE 4.250% 9/0    |        |
| 656568 10 2 | * NORTEL NETWORKS CORP NEW   | COM                |        |
| 656568 90 2 | NORTEL NETWORKS CORP NEW     | CALL               |        |
| 656568 95 2 | NORTEL NETWORKS CORP NEW     | PUT                |        |
| 65686Y 10 9 | NORTH AMERN GALVANZNG & CTNG | COM                |        |
| 656912 10 2 | * NORTH AMERN PALLADIUM LTD  | COM                |        |
| 656912 90 2 | NORTH AMERN PALLADIUM LTD    | CALL               |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 656912 95 2 | NORTH AMERN PALLADIUM LTD      | PUT                |        |
| 65715D 10 0 | * NORTH AMERN SCIENTIFIC INC   | COM                |        |
| 65715D 90 0 | NORTH AMERN SCIENTIFIC INC     | CALL               |        |
| 65715D 95 0 | NORTH AMERN SCIENTIFIC INC     | PUT                |        |
| 657193 20 7 | NORTH AMERN TECH GROUP INC     | COM NEW            |        |
| 657477 10 5 | NORTH BAY BANCORP NAPA CA      | COM                |        |
| 658418 10 8 | NORTH CENT BANCSHARES INC      | COM                |        |
| 658788 10 4 | NORTH CTRY FINL CORP           | COM                |        |
| 659310 10 6 | NORTH EUROPEAN OIL RTY TR      | SH BEN INT         |        |
| 659424 10 5 | * NORTH FORK BANCORPORATION NY | COM                |        |
| 659424 90 5 | NORTH FORK BANCORPORATION NY   | CALL               |        |
| 659424 95 5 | NORTH FORK BANCORPORATION NY   | PUT                |        |
| 661562 10 8 | NORTH PITTSBURGH SYS INC       | COM                |        |
| 66304M 10 5 | NORTH VALLEY BANCORP           | COM                |        |
| 663904 10 0 | NORTHEAST BANCORP              | COM                |        |
| 663905 10 7 | NORTHEAST PA FINL CORP         | COM                |        |
| 664196 10 2 | NORTHEAST IND BANCORP INC      | COM                |        |
| 664397 10 6 | * NORTHEAST UTILS              | COM                |        |
| 664397 90 6 | NORTHEAST UTILS                | CALL               |        |
| 664397 95 6 | NORTHEAST UTILS                | PUT                |        |
| 664785 10 2 | NORTHERN BORDER PARTNERS L P   | UNIT LTD PARTN     |        |
| 66510M 20 4 | NORTHERN DYNASTY MINERALS LT   | COM NEW            | ADDED  |
| 665575 10 6 | NORTHERN ORION RES INC         | COM                |        |
| 665751 10 3 | NORTHERN STS FINL CORP         | COM                |        |
| 665809 10 9 | NORTHERN TECH INTL CORP        | COM                |        |
| 665859 10 4 | * NORTHERN TR CORP             | COM                |        |
| 665859 90 4 | NORTHERN TR CORP               | CALL               |        |
| 665859 95 4 | NORTHERN TR CORP               | PUT                |        |
| 666135 10 8 | * NORTHFIELD LABS INC          | COM                |        |
| 666135 90 8 | NORTHFIELD LABS INC            | CALL               |        |
| 666135 95 8 | NORTHFIELD LABS INC            | PUT                |        |
| 666416 10 2 | NORTHGATE MINERALS CORP        | COM                |        |
| 666762 10 9 | NORTHRIM BANCORP INC           | COM                |        |
| 666807 10 2 | * NORTHROP GRUMMAN CORP        | COM                |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 666807 90 2 | NORTHROP GRUMMAN CORP      | CALL               |        |
| 666807 95 2 | NORTHROP GRUMMAN CORP      | PUT                |        |
| 66704R 10 0 | NORTHSTAR RLTY FIN CORP    | COM                | ADDED  |
| 667270 10 2 | NORTHWAY FINL INC          | COM                |        |
| 667280 AC 5 | NORTHWEST AIRLS CORP       | FRNT 6.625% 5/1    |        |
| 667280 AE 1 | NORTHWEST AIRLS CORP       | NOTE 7.625%11/1    |        |
| 667280 10 1 | * NORTHWEST AIRLS CORP     | CL A               |        |
| 667280 90 1 | NORTHWEST AIRLS CORP       | CALL               |        |
| 667280 95 1 | NORTHWEST AIRLS CORP       | PUT                |        |
| 667328 10 8 | NORTHWEST BANCORP INC PA   | COM                |        |
| 667655 10 4 | * NORTHWEST NAT GAS CO     | COM                |        |
| 667655 90 4 | NORTHWEST NAT GAS CO       | CALL               |        |
| 667655 95 4 | NORTHWEST NAT GAS CO       | PUT                |        |
| 667746 10 1 | NORTHWEST PIPE CO          | COM                |        |
| 668074 11 5 | NORTHWESTERN CORP          | *W EXP 99/99/999   | ADDED  |
| 668074 30 5 | NORTHWESTERN CORP          | COM NEW            | ADDED  |
| 669549 10 7 | NORWOOD FINANCIAL CORP     | COM                |        |
| 66977W 10 9 | * NOVA CHEMICALS CORP      | COM                |        |
| 66977W 90 9 | NOVA CHEMICALS CORP        | CALL               |        |
| 66977W 95 9 | NOVA CHEMICALS CORP        | PUT                |        |
| 66986W 10 8 | NOVAMED INC DEL            | COM                |        |
| 66986X 10 6 | NOVADEL PHARMA INC         | COM                |        |
| 66987E 20 6 | NOVAGOLD RES INC           | COM NEW            |        |
| 66987M 60 4 | * NOVATEL WIRELESS INC     | COM NEW            |        |
| 66987M 90 4 | NOVATEL WIRELESS INC       | CALL               |        |
| 66987M 95 4 | NOVATEL WIRELESS INC       | PUT                |        |
| 66987V 10 9 | * NOVARTIS A G             | SPONSORED ADR      |        |
| 66987V 90 9 | NOVARTIS A G               | CALL               |        |
| 66987V 95 9 | NOVARTIS A G               | PUT                |        |
| 669908 10 5 | * NU HORIZONS ELECTRS CORP | COM                |        |
| 669908 90 5 | NU HORIZONS ELECTRS CORP   | CALL               |        |
| 669908 95 5 | NU HORIZONS ELECTRS CORP   | PUT                |        |
| 669947 40 0 | * NOVASTAR FINL INC        | COM                |        |
| 669947 90 0 | NOVASTAR FINL INC          | CALL               |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 669947 95 0 | NOVASTAR FINL INC           | PUT                |        |
| 669954 10 9 | NOVATEL INC                 | COM                |        |
| 669959 10 8 | NOVAMERICAN STL INC         | COM                |        |
| 669967 10 1 | * NUANCE COMMUNICATIONS INC | COM                |        |
| 669967 90 1 | NUANCE COMMUNICATIONS INC   | CALL               |        |
| 669967 95 1 | NUANCE COMMUNICATIONS INC   | PUT                |        |
| 670002 10 4 | * NOVAVAX INC               | COM                |        |
| 670002 90 4 | NOVAVAX INC                 | CALL               |        |
| 670002 95 4 | NOVAVAX INC                 | PUT                |        |
| 670006 10 5 | * NOVELL INC                | COM                |        |
| 670006 90 5 | NOVELL INC                  | CALL               |        |
| 670006 95 5 | NOVELL INC                  | PUT                |        |
| 670008 10 1 | * NOVELLUS SYS INC          | COM                |        |
| 670008 90 1 | NOVELLUS SYS INC            | CALL               |        |
| 670008 95 1 | NOVELLUS SYS INC            | PUT                |        |
| 670009 10 9 | * NOVEN PHARMACEUTICALS INC | COM                |        |
| 670009 90 9 | NOVEN PHARMACEUTICALS INC   | CALL               |        |
| 670009 95 9 | NOVEN PHARMACEUTICALS INC   | PUT                |        |
| 67010C 10 0 | * NOVOSTE CORP              | COM                |        |
| 67010C 90 0 | NOVOSTE CORP                | CALL               |        |
| 67010C 95 0 | NOVOSTE CORP                | PUT                |        |
| 67010F 10 3 | NOVOGEN LIMITED             | SPONSORED ADR      |        |
| 670100 20 5 | * NOVO-NORDISK A S          | ADR                |        |
| 670100 90 5 | NOVO-NORDISK A S            | CALL               |        |
| 670100 95 5 | NOVO-NORDISK A S            | PUT                |        |
| 67018N 10 8 | NSTOR TECHNOLOGIES INC      | COM                |        |
| 67018T 10 5 | * NU SKIN ENTERPRISES INC   | CL A               |        |
| 67018T 90 5 | NU SKIN ENTERPRISES INC     | CALL               |        |
| 67018T 95 5 | NU SKIN ENTERPRISES INC     | PUT                |        |
| 67019E 10 7 | * NSTAR                     | COM                |        |
| 67019E 90 7 | NSTAR                       | CALL               |        |
| 67019E 95 7 | NSTAR                       | PUT                |        |
| 670346 10 5 | * NUCOR CORP                | COM                |        |
| 670346 90 5 | NUCOR CORP                  | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 670346 95 5 | NUCOR CORP                   | PUT                |        |
| 67053A 10 2 | NUMEREX CORP PA              | CL A               |        |
| 6706D8 10 4 | NUVEEN INSD PREM INCOME MUN  | COM                |        |
| 6706EN 10 0 | NUVEEN FLTNG RTE INCM OPP FD | COM SHS            |        |
| 6706EP 10 5 | NUVEEN DIVERSIFIED DIV INCM  | COM                |        |
| 6706ER 10 1 | NUVEEN EQUITY PREM INCOME FD | COM                | ADDED  |
| 6706K4 10 5 | NUVEEN PREM INCOME MUN FD 4  | COM                |        |
| 6706L0 10 2 | NUVEEN CALIF PREM INCOME MUN | COM                |        |
| 67060D 10 7 | NUVEEN CONN PREM INCOME MUN  | SH BEN INT         |        |
| 67060F 10 2 | NUVEEN GA PREM INCOME MUN FD | SH BEN INT         |        |
| 67060P 10 0 | NUVEEN N C PREM INCOME MUN F | SH BEN INT         |        |
| 67060Q 10 8 | NUVEEN MO PREM INCOME MUN FD | SH BEN INT         |        |
| 67060Y 10 1 | * NUTRACEUTICAL INTL CORP    | COM                |        |
| 67060Y 90 1 | NUTRACEUTICAL INTL CORP      | CALL               |        |
| 67060Y 95 1 | NUTRACEUTICAL INTL CORP      | PUT                |        |
| 67061E 10 4 | NUVEEN MASS PREM INCOME MUN  | COM                |        |
| 67061F 10 1 | NUVEEN PA PREM INCOME MUN FD | COM                |        |
| 67061Q 10 7 | NUVEEN MD PREM INCOME MUN FD | COM                |        |
| 67061T 10 1 | NUVEEN SELECT MAT MUN FD     | SH BEN INT         |        |
| 67061U 10 8 | NUVEEN INSD CA PREM INCOME 2 | COM                |        |
| 67061W 10 4 | NUVEEN ARIZ PREM INCOME MUN  | COM                |        |
| 67061X 10 2 | NUVEEN INSD CALIF PREM INCOM | COM                |        |
| 67062A 10 1 | NUVEEN CA INVT QUALITY MUN F | COM                |        |
| 67062C 10 7 | NUVEEN CALIF MUN VALUE FD    | COM                |        |
| 67062E 10 3 | NUVEEN INVT QUALITY MUN FD I | COM                |        |
| 67062F 10 0 | NUVEEN SELECT TAX FREE INCM  | SH BEN INT         |        |
| 67062H 10 6 | NUVEEN MUN ADVANTAGE FD INC  | COM                |        |
| 67062J 10 2 | NUVEEN MUN INCOME FD INC     | COM                |        |
| 67062M 10 5 | NUVEEN NY MUN VALUE FD       | COM                |        |
| 67062N 10 3 | NUVEEN INSD QUALITY MUN FD I | COM                |        |
| 67062P 10 8 | NUVEEN PERFORMANCE PLUS MUN  | COM                |        |
| 67062Q 10 6 | NUVEEN CALIF PERFORM PLUS MU | COM                |        |
| 67062R 10 4 | NUVEEN NY PERFORM PLUS MUN F | COM                |        |
| 67062T 10 0 | NUVEEN PREM INCOME MUN FD    | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 67062U 10 7 | NUVEEN CA MUN MKT OPPORTUNT  | COM                |        |
| 67062W 10 3 | NUVEEN MUN MKT OPPORTUNITY F | COM                |        |
| 67062X 10 1 | NUVEEN N Y INVT QUALITY MUN  | COM                |        |
| 67063C 10 6 | NUVEEN SELECT TAX FREE INCM  | SH BEN INT         |        |
| 67063R 10 3 | NUVEEN CA SELECT TAX FREE PR | SH BEN INT         |        |
| 67063V 10 4 | NUVEEN NY SELECT TAX FREE PR | SH BEN INT         |        |
| 67063W 10 2 | NUVEEN PREM INCOME MUN FD 2  | COM                |        |
| 67063X 10 0 | NUVEEN SELECT TAX FREE INCM  | SH BEN INT         |        |
| 67064R 10 2 | NUVEEN VA PREM INCOME MUN FD | COM                |        |
| 670651 10 8 | NUVEEN INS CA TX FR ADV MUN  | COM                |        |
| 670655 10 9 | NUVEEN INS FL TX FR ADV MUN  | COM                |        |
| 670656 10 7 | NUVEEN INS NY TX FR ADV MUN  | COM                |        |
| 670657 10 5 | NUVEEN TAX FREE ADV MUN FD   | COM                |        |
| 67066G 10 4 | * NVIDIA CORP                | COM                |        |
| 67066G 90 4 | NVIDIA CORP                  | CALL               |        |
| 67066G 95 4 | NVIDIA CORP                  | PUT                |        |
| 67066V 10 1 | NUVEEN DIVID ADVANTAGE MUN F | COM                |        |
| 67066X 10 7 | NUVEEN NY DIVID ADVNTG MUN F | COM                |        |
| 67066Y 10 5 | NUVEEN CA DIVIDEND ADV MUN F | COM SHS            |        |
| 67067Y 10 4 | NUVEEN SR INCOME FD          | COM                |        |
| 670682 10 3 | NUVEEN MUN HIGH INC OPP FD   | COM                |        |
| 67069D 10 8 | NUTRI SYS INC NEW            | COM                |        |
| 67069L 10 0 | NUVEEN ARIZ DIVID ADVANTAG M | COM SH BEN INT     |        |
| 67069M 10 8 | NUVEEN VA DIVID ADVANTAGE MU | COM SH BEN INT     |        |
| 67069N 10 6 | NUVEEN NC DIVID ADVANTAGE MU | COM SH BEN INT     |        |
| 67069P 10 1 | NUVEEN MASS DIVID ADVANTAG M | COM SH BEN INT     |        |
| 67069R 10 7 | NUVEEN MD DIVID ADVANTAGE MU | COM SH BEN INT     |        |
| 67069T 10 3 | NUVEEN CT DIVID ADVANTAGE MU | COM SH BEN INT     |        |
| 67069V 10 8 | NUTRITION 21 INC             | COM                |        |
| 67069X 10 4 | NUVEEN CA DIV ADVANTG MUN FD | COM                |        |
| 67069Y 10 2 | NUVEEN NJ DIV ADVANTAGE MUN  | COM                |        |
| 67070A 10 1 | NUVEEN NY DIV ADVANTG MUN FD | COM                |        |
| 67070C 10 7 | NUVEEN OH DIV ADVANTAGE MUN  | COM                |        |
| 67070E 10 3 | NUVEEN PA DIV ADVANTAGE MUN  | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 67070F 10 0 | NUVEEN DIV ADVANTAGE MUN FD  | COM                |        |
| 67070R 10 4 | NUVEEN OH DIV ADV MUNI FD 2  | COM SH BEN INT     |        |
| 67070T 10 0 | NUVEEN GA DIV ADV MUNI FD    | COM                |        |
| 67070V 10 5 | NUVEEN MD DIV ADV MUNI FD 2  | COM SH BEN INT     |        |
| 67070W 10 3 | NUVEEN MI DIV ADV MUNI FD    | COM SH BEN INT     |        |
| 67070X 10 1 | NUVEEN DIV ADV MUNI FD 3     | COM SH BEN INT     |        |
| 67070Y 10 9 | NUVEEN CA DIV ADV MUNI FD 3  | COM SH BEN INT     |        |
| 670704 10 5 | NUVASIVE INC                 | COM                |        |
| 67071B 10 8 | NUVEEN REAL ESTATE INCOME FD | COM                |        |
| 67071C 10 6 | NUVEEN VA DIV ADV MUNI FD 2  | COM                |        |
| 67071D 10 4 | NUVEEN N C DIV ADV FD 2      | COM                |        |
| 67071L 10 6 | NUVEEN INSD DIVID ADVANTAGE  | COM                |        |
| 67071M 10 4 | NUVEEN INSD CALIF DIVID      | COM                |        |
| 67071N 10 2 | NUVEEN INSD NEW YORK DIVID   | COM                |        |
| 67071P 10 7 | NUVEEN ARIZ DIVID ADVANTAGE  | COM                |        |
| 67071R 10 3 | NUVEEN CONN DIVID ADVANTAGE  | COM                |        |
| 67071S 10 1 | NUVEEN QUALITY PFD INCOME FD | COM                |        |
| 67071T 10 9 | NUVEEN NEW JERSEY DIVID      | COM                |        |
| 67071V 10 4 | NUVEEN OHIO DIVID ADVANTAGE  | COM                |        |
| 67071W 10 2 | NUVEEN PA DIVID ADVANTAGE MU | COM                |        |
| 67071Y 10 8 | NUVEEN CT DIV ADV MUN FD 3   | COM                |        |
| 670711 10 0 | NYER MED GROUP INC           | COM                |        |
| 670712 10 8 | * NYFIX INC                  | COM                |        |
| 670712 90 8 | NYFIX INC                    | CALL               |        |
| 670712 95 8 | NYFIX INC                    | PUT                |        |
| 67072A 10 9 | NUVEEN MD DIV ADV MUN FD 3   | COM                |        |
| 67072B 10 7 | NUVEEN GA DIV ADV MUN FD 2   | COM                |        |
| 67072C 10 5 | NUVEEN QUALITY PFD INCOME FD | COM                |        |
| 67072D 10 3 | NUVEEN NC DIV ADV MUN FD 3   | COM                |        |
| 67072E 10 1 | NUVEEN AZ DIV ADV MUN FD 3   | COM                |        |
| 67072F 10 8 | NUVEEN INS MA TX FR ADV MUNF | COM                |        |
| 67072M 30 1 | NUVELO INC                   | COM NEW            |        |
| 67072T 10 8 | NUVEEN FLOATING RATE INCOME  | COM                |        |
| 67072W 10 1 | NUVEEN QUALITY PFD INC FD 3  | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 67073B 10 6 | NUVEEN PFD & CONV INC FD     | COM                |        |
| 67073D 10 2 | NUVEEN PFD & CONV INCOME FD  | COM SHS            |        |
| 67076P 10 2 | NYMOX PHARMACEUTICAL CORP    | COM                |        |
| 670823 10 3 | * O CHARLEYS INC             | COM                |        |
| 670823 90 3 | O CHARLEYS INC               | CALL               |        |
| 670823 95 3 | O CHARLEYS INC               | PUT                |        |
| 67083Q 10 1 | * OCA INC                    | COM                |        |
| 67083Q 90 1 | OCA INC                      | CALL               |        |
| 67083Q 95 1 | OCA INC                      | PUT                |        |
| 670837 10 3 | * OGE ENERGY CORP            | COM                |        |
| 670837 90 3 | OGE ENERGY CORP              | CALL               |        |
| 670837 95 3 | OGE ENERGY CORP              | PUT                |        |
| 670841 10 5 | O I CORP                     | COM                |        |
| 670872 10 0 | * OM GROUP INC               | COM                |        |
| 670872 90 0 | OM GROUP INC                 | CALL               |        |
| 670872 95 0 | OM GROUP INC                 | PUT                |        |
| 67090F 10 6 | NUVEEN INVTS INC             | CL A               |        |
| 67090H 10 2 | NUVEEN TX ADV TOTAL RET STRG | COM                |        |
| 670928 10 0 | NUVEEN MUN VALUE FD INC      | COM                |        |
| 670970 10 2 | NUVEEN FLA INVT QUALITY MUN  | COM                |        |
| 670971 10 0 | NUVEEN NJ INVT QUALITY MUN F | COM                |        |
| 670972 10 8 | NUVEEN PA INVT QUALITY MUN F | COM                |        |
| 670973 10 6 | NUVEEN SELECT QUALITY MUN FD | COM                |        |
| 670975 10 1 | NUVEEN CA SELECT QUALITY MUN | COM                |        |
| 670976 10 9 | NUVEEN NY SELECT QUALITY MUN | COM                |        |
| 670977 10 7 | NUVEEN QUALITY INCOME MUN FD | COM                |        |
| 670978 10 5 | NUVEEN FLA QUALITY INCOME MU | COM                |        |
| 670979 10 3 | NUVEEN MICH QUALITY INCOME M | COM                |        |
| 670980 10 1 | NUVEEN OHIO QUALITY INCOME M | COM                |        |
| 670983 10 5 | NUVEEN TEX QUALITY INCOME MU | COM                |        |
| 670984 10 3 | NUVEEN INSD MUN OPPORTUNITY  | COM                |        |
| 670985 10 0 | NUVEEN CALIF QUALITY INCM MU | COM                |        |
| 670986 10 8 | NUVEEN NY QUALITY INCM MUN F | COM                |        |
| 670987 10 6 | NUVEEN PREMIER INSD MUN INCO | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 670988 10 4 | NUVEEN PREMIER MUN INCOME FD | COM                |        |
| 67101N 10 6 | NUVEEN NJ PREM INCOME MUN FD | COM                |        |
| 67101Q 10 9 | NUVEEN MICH PREM INCOME MUN  | COM                |        |
| 67101R 10 7 | NUVEEN INSD NY PREM INCOME F | COM                |        |
| 67101V 10 8 | NUVEEN INSD FLA PREM INCOME  | COM                |        |
| 671040 AD 5 | OSI PHARMACEUTICALS INC      | NOTE 3.250% 9/0    |        |
| 671040 10 3 | * OSI PHARMACEUTICALS INC    | COM                |        |
| 671040 90 3 | OSI PHARMACEUTICALS INC      | CALL               |        |
| 671040 95 3 | OSI PHARMACEUTICALS INC      | PUT                |        |
| 671044 10 5 | * OSI SYSTEMS INC            | COM                |        |
| 671044 90 5 | OSI SYSTEMS INC              | CALL               |        |
| 671044 95 5 | OSI SYSTEMS INC              | PUT                |        |
| 67106S 10 0 | 02DIESEL CORP                | COM                |        |
| 671074 10 2 | OYO GEOSPACE CORP            | COM                |        |
| 671337 10 3 | OAK HILL FINL INC            | COM                |        |
| 671400 AK 5 | OAK INDS INC                 | NOTE 4.875% 3/0    |        |
| 671400 AL 3 | OAK INDS INC                 | NOTE 4.875% 3/0    |        |
| 673662 10 2 | * OAKLEY INC                 | COM                |        |
| 673662 90 2 | OAKLEY INC                   | CALL               |        |
| 673662 95 2 | OAKLEY INC                   | PUT                |        |
| 674391 10 7 | OBIE MEDIA CORP              | COM                |        |
| 674599 10 5 | * OCCIDENTAL PETE CORP DEL   | COM                |        |
| 674599 90 5 | OCCIDENTAL PETE CORP DEL     | CALL               |        |
| 674599 95 5 | OCCIDENTAL PETE CORP DEL     | PUT                |        |
| 67461T 10 7 | OCCULOGIX INC                | COM                | ADDED  |
| 674627 20 3 | OCE N V                      | ADR                |        |
| 674631 10 6 | OCEAN BIO CHEM INC           | COM                |        |
| 675232 10 2 | * OCEANEERING INTL INC       | COM                |        |
| 675232 90 2 | OCEANEERING INTL INC         | CALL               |        |
| 675232 95 2 | OCEANEERING INTL INC         | PUT                |        |
| 675234 10 8 | OCEANFIRST FINL CORP         | COM                |        |
| 675727 10 1 | * OCTEL CORP                 | COM                |        |
| 675727 90 1 | OCTEL CORP                   | CALL               |        |
| 675727 95 1 | OCTEL CORP                   | PUT                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 675744 10 6 | * OCULAR SCIENCES INC          | COM                |        |
| 675744 90 6 | OCULAR SCIENCES INC            | CALL               |        |
| 675744 95 6 | OCULAR SCIENCES INC            | PUT                |        |
| 675746 10 1 | * OCWEN FINL CORP              | COM                |        |
| 675746 90 1 | OCWEN FINL CORP                | CALL               |        |
| 675746 95 1 | OCWEN FINL CORP                | PUT                |        |
| 67611V 10 1 | * ODYSSEY HEALTHCARE INC       | COM                |        |
| 67611V 90 1 | ODYSSEY HEALTHCARE INC         | CALL               |        |
| 67611V 95 1 | ODYSSEY HEALTHCARE INC         | PUT                |        |
| 676118 10 2 | * ODYSSEY MARINE EXPLORATION I | COM                |        |
| 676118 90 2 | ODYSSEY MARINE EXPLORATION I   | CALL               |        |
| 676118 95 2 | ODYSSEY MARINE EXPLORATION I   | PUT                |        |
| 67612W AB 4 | ODYSSEY RE HLDGS CORP          | DBCW 4.375% 6/1    |        |
| 67612W 10 8 | * ODYSSEY RE HLDGS CORP        | COM                |        |
| 67612W 90 8 | ODYSSEY RE HLDGS CORP          | CALL               |        |
| 67612W 95 8 | ODYSSEY RE HLDGS CORP          | PUT                |        |
| 67622P 10 1 | * OFFICEMAX INC DEL            | COM                | ADDED  |
| 67622P 90 1 | OFFICEMAX INC DEL              | CALL               | ADDED  |
| 67622P 95 1 | OFFICEMAX INC DEL              | PUT                | ADDED  |
| 676220 10 6 | * OFFICE DEPOT INC             | COM                |        |
| 676220 90 6 | OFFICE DEPOT INC               | CALL               |        |
| 676220 95 6 | OFFICE DEPOT INC               | PUT                |        |
| 676255 10 2 | * OFFSHORE LOGISTICS INC       | COM                |        |
| 676255 90 2 | OFFSHORE LOGISTICS INC         | CALL               |        |
| 676255 95 2 | OFFSHORE LOGISTICS INC         | PUT                |        |
| 677240 AC 7 | OHIO CAS CORP                  | NOTE 5.000% 3/1    |        |
| 677240 10 3 | * OHIO CAS CORP                | COM                |        |
| 677240 90 3 | OHIO CAS CORP                  | CALL               |        |
| 677240 95 3 | OHIO CAS CORP                  | PUT                |        |
| 677399 10 7 | OHIO LEGACY CORP               | COM                |        |
| 677719 10 6 | OHIO VY BANC CORP              | COM                |        |
| 677864 10 0 | OIL DRI CORP AMER              | COM                |        |
| 678002 10 6 | * OIL SVC HOLDRS TR            | DEPOSTRY RCPT      |        |
| 678002 90 6 | OIL SVC HOLDRS TR              | CALL               |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 678002 95 6 | OIL SVC HOLDRS TR           | PUT                |         |
| 678026 10 5 | OIL STS INTL INC            | COM                |         |
| 678042 10 2 | OILGEAR CO                  | COM                |         |
| 679580 10 0 | OLD DOMINION FGHT LINES INC | COM                |         |
| 67984M 10 0 | OLD LINE BANCSHARES INC     | COM                |         |
| 680033 10 7 | OLD NATL BANCORP IND        | COM                |         |
| 680194 10 7 | OLD POINT FINL CORP         | COM                |         |
| 680223 10 4 | * OLD REP INTL CORP         | COM                |         |
| 680223 90 4 | OLD REP INTL CORP           | CALL               |         |
| 680223 95 4 | OLD REP INTL CORP           | PUT                |         |
| 680277 10 0 | OLD SECOND BANCORP INC ILL  | COM                |         |
| 680665 20 5 | * OLIN CORP                 | COM PAR \$1        |         |
| 680665 90 5 | OLIN CORP                   | CALL               |         |
| 680665 95 5 | OLIN CORP                   | PUT                |         |
| 68158N 10 6 | OLYMPIC CASCADE FINL CORP   | COM                | DELETED |
| 68162K 10 6 | * OLYMPIC STEEL INC         | COM                |         |
| 68162K 90 6 | OLYMPIC STEEL INC           | CALL               |         |
| 68162K 95 6 | OLYMPIC STEEL INC           | PUT                |         |
| 681904 10 8 | * OMNICARE INC              | COM                |         |
| 681904 90 8 | OMNICARE INC                | CALL               |         |
| 681904 95 8 | OMNICARE INC                | PUT                |         |
| 681919 AK 2 | OMNICOM GROUP INC           | NOTE 2/0           |         |
| 681919 AM 8 | OMNICOM GROUP INC           | NOTE 7/3           |         |
| 681919 AP 1 | OMNICOM GROUP INC           | NOTE 6/1           |         |
| 681919 AR 7 | OMNICOM GROUP INC           | NOTE 6/1           | ADDED   |
| 681919 10 6 | * OMNICOM GROUP INC         | COM                |         |
| 681919 90 6 | OMNICOM GROUP INC           | CALL               |         |
| 681919 95 6 | OMNICOM GROUP INC           | PUT                |         |
| 681936 10 0 | OMEGA HEALTHCARE INVS INC   | COM                |         |
| 681974 30 9 | OMTOOL LTD                  | COM NEW            |         |
| 681977 10 4 | * 1-800 CONTACTS INC        | COM                |         |
| 681977 90 4 | 1-800 CONTACTS INC          | CALL               |         |
| 681977 95 4 | 1-800 CONTACTS INC          | PUT                |         |
| 682092 10 1 | OMEGA FINL CORP             | COM                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 68210P 10 7 | OMEGA PROTEIN CORP            | COM                |        |
| 68210T 20 8 | * OMNI ENERGY SERVICES        | COM NEW            |        |
| 68210T 90 8 | OMNI ENERGY SERVICES          | CALL               |        |
| 68210T 95 8 | OMNI ENERGY SERVICES          | PUT                |        |
| 682128 10 3 | * OMNIVISION TECHNOLOGIES INC | COM                |        |
| 682128 90 3 | OMNIVISION TECHNOLOGIES INC   | CALL               |        |
| 682128 95 3 | OMNIVISION TECHNOLOGIES INC   | PUT                |        |
| 682129 10 1 | OMNOVA SOLUTIONS INC          | COM                |        |
| 68213N 10 9 | * OMNICELL INC                | COM                |        |
| 68213N 90 9 | OMNICELL INC                  | CALL               |        |
| 68213N 95 9 | OMNICELL INC                  | PUT                |        |
| 68214L 20 1 | OMNICARE CAP TR I             | PIERS              |        |
| 682159 10 8 | * ON ASSIGNMENT INC           | COM                |        |
| 682159 90 8 | ON ASSIGNMENT INC             | CALL               |        |
| 682159 95 8 | ON ASSIGNMENT INC             | PUT                |        |
| 682189 AB 1 | ON SEMICONDUCTOR CORP         | NOTE 4/1           | ADDED  |
| 682189 10 5 | * ON SEMICONDUCTOR CORP       | COM                |        |
| 682189 90 5 | ON SEMICONDUCTOR CORP         | CALL               |        |
| 682189 95 5 | ON SEMICONDUCTOR CORP         | PUT                |        |
| 682310 10 7 | ONCOLYTICS BIOTECH INC        | COM                |        |
| 682406 10 3 | ONE LIBERTY PPTYS INC         | COM                |        |
| 68243Q 10 6 | * 1 800 FLOWERS COM           | CL A               |        |
| 68243Q 90 6 | 1 800 FLOWERS COM             | CALL               |        |
| 68243Q 95 6 | 1 800 FLOWERS COM             | PUT                |        |
| 682478 10 2 | ONEIDA FINL CORP              | COM                |        |
| 682680 10 3 | * ONEOK INC NEW               | COM                |        |
| 682680 90 3 | ONEOK INC NEW                 | CALL               |        |
| 682680 95 3 | ONEOK INC NEW                 | PUT                |        |
| 68273G 10 1 | ONLINE RES CORP               | COM                |        |
| 682914 10 6 | ONYX ACCEP CORP               | COM                |        |
| 68338A 10 7 | ON2 TECHNOLOGIES INC          | COM                |        |
| 68338T 40 3 | ONVIA INC                     | COM NEW            |        |
| 683399 10 9 | * ONYX PHARMACEUTICALS INC    | COM                |        |
| 683399 90 9 | ONYX PHARMACEUTICALS INC      | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 683399 95 9 | ONYX PHARMACEUTICALS INC       | PUT                |        |
| 683402 20 0 | ONYX SOFTWARE CORP             | COM NEW            |        |
| 68370R 10 9 | * OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR      |        |
| 68370R 90 9 | OPEN JT STK CO-VIMPEL COMMUN   | CALL               |        |
| 68370R 95 9 | OPEN JT STK CO-VIMPEL COMMUN   | PUT                |        |
| 68371P 10 2 | OPEN SOLUTIONS INC             | COM                |        |
| 683715 10 6 | * OPEN TEXT CORP               | COM                |        |
| 683715 90 6 | OPEN TEXT CORP                 | CALL               |        |
| 683715 95 6 | OPEN TEXT CORP                 | PUT                |        |
| 683718 AC 4 | OPENWAVE SYS INC               | NOTE 2.750% 9/0    |        |
| 683718 30 8 | * OPENWAVE SYS INC             | COM NEW            |        |
| 683718 90 8 | OPENWAVE SYS INC               | CALL               |        |
| 683718 95 8 | OPENWAVE SYS INC               | PUT                |        |
| 68375Q 10 6 | * OPLINK COMMUNICATIONS INC    | COM                |        |
| 68375Q 90 6 | OPLINK COMMUNICATIONS INC      | CALL               |        |
| 68375Q 95 6 | OPLINK COMMUNICATIONS INC      | PUT                |        |
| 683755 10 2 | OPINION RESH CORP              | COM                |        |
| 683757 10 8 | OPNET TECHNOLOGIES INC         | COM                |        |
| 683797 10 4 | OPPENHEIMER HLDGS INC          | CL A NON VTG       |        |
| 683818 20 7 | OPTELECOM INC                  | COM PAR \$0.03     |        |
| 68382T 10 1 | * OPTICAL COMMUNICATION PRODS  | CL A               |        |
| 68382T 90 1 | OPTICAL COMMUNICATION PRODS    | CALL               |        |
| 68382T 95 1 | OPTICAL COMMUNICATION PRODS    | PUT                |        |
| 683827 20 8 | OPTICAL CABLE CORP             | COM NEW            |        |
| 68383A 10 1 | * OPSWARE INC                  | COM                |        |
| 68383A 90 1 | OPSWARE INC                    | CALL               |        |
| 68383A 95 1 | OPSWARE INC                    | PUT                |        |
| 68386P 10 5 | OPTICARE HEALTH SYS INC        | COM                |        |
| 68388R 20 8 | * OPTIMAL GROUP INC            | CL A NEW           |        |
| 68388R 90 8 | OPTIMAL GROUP INC              | CALL               |        |
| 68388R 95 8 | OPTIMAL GROUP INC              | PUT                |        |
| 68389X 10 5 | * ORACLE CORP                  | COM                |        |
| 68389X 90 5 | ORACLE CORP                    | CALL               |        |
| 68389X 95 5 | ORACLE CORP                    | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 683933 10 5 | OPPENHEIMER MULTI-SECTOR INC | SH BEN INT         |         |
| 683948 10 3 | * OPTION CARE INC            | COM                |         |
| 683948 90 3 | OPTION CARE INC              | CALL               |         |
| 683948 95 3 | OPTION CARE INC              | PUT                |         |
| 68401P 10 6 | OPTIMUMBANK HOLDINGS INC     | COM                |         |
| 684023 10 4 | ORAGENICS INC                | COM                |         |
| 684029 20 0 | ORALABS HOLDING CORP         | COM NEW            |         |
| 685317 10 9 | ORANGE 21 INC                | COM                | ADDED   |
| 68554V 10 8 | * ORASURE TECHNOLOGIES INC   | COM                |         |
| 68554V 90 8 | ORASURE TECHNOLOGIES INC     | CALL               |         |
| 68554V 95 8 | ORASURE TECHNOLOGIES INC     | PUT                |         |
| 685559 30 4 | ORBIT INTL CORP              | COM NEW            |         |
| 68556Y 10 0 | * ORBITZ INC                 | CL A               | DELETED |
| 68556Y 90 0 | ORBITZ INC                   | CALL               | DELETED |
| 68556Y 95 0 | ORBITZ INC                   | PUT                | DELETED |
| 685564 10 6 | * ORBITAL SCIENCES CORP      | COM                |         |
| 685564 90 6 | ORBITAL SCIENCES CORP        | CALL               |         |
| 685564 95 6 | ORBITAL SCIENCES CORP        | PUT                |         |
| 68571P 50 6 | ORCHID BIOSCIENCES INC       | COM PAR \$0.01     |         |
| 685921 10 8 | OREZONE RES INC              | COM                |         |
| 686079 10 4 | * OREGON STL MLS INC         | COM                |         |
| 686079 90 4 | OREGON STL MLS INC           | CALL               |         |
| 686079 95 4 | OREGON STL MLS INC           | PUT                |         |
| 686091 10 9 | * O REILLY AUTOMOTIVE INC    | COM                |         |
| 686091 90 9 | O REILLY AUTOMOTIVE INC      | CALL               |         |
| 686091 95 9 | O REILLY AUTOMOTIVE INC      | PUT                |         |
| 68618W 10 0 | ORIENTAL FINL GROUP INC      | COM                |         |
| 68619E 20 8 | ORIGEN FINL INC              | COM                |         |
| 68627W 10 9 | ORION HEALTHCORP INC         | CL A               | ADDED   |
| 686330 10 1 | ORIX CORP                    | SPONSORED ADR      |         |
| 686588 10 4 | ORLEANS HOMEBUILDERS INC     | COM                |         |
| 686688 10 2 | ORMAT TECHNOLOGIES INC       | COM                | ADDED   |
| 687303 10 7 | ORPHAN MED INC               | COM                |         |
| 68750J 10 7 | * ORTHOLOGIC CORP            | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 68750J 90 7 | ORTHOLOGIC CORP                | CALL               |        |
| 68750J 95 7 | ORTHOLOGIC CORP                | PUT                |        |
| 68750U 10 2 | ORTHOVITA INC                  | COM                |        |
| 68812R AB 1 | OSCIENT PHARMACEUTICALS CORP   | NOTE 3.500% 4/1    | ADDED  |
| 68812R 10 5 | * OSCIENT PHARMACEUTICALS CORP | COM                |        |
| 68812R 90 5 | OSCIENT PHARMACEUTICALS CORP   | CALL               |        |
| 68812R 95 5 | OSCIENT PHARMACEUTICALS CORP   | PUT                |        |
| 688222 20 7 | * OSHKOSH B GOSH INC           | CL A               |        |
| 688222 90 7 | OSHKOSH B GOSH INC             | CALL               |        |
| 688222 95 7 | OSHKOSH B GOSH INC             | PUT                |        |
| 688239 20 1 | * OSHKOSH TRUCK CORP           | COM                |        |
| 688239 90 1 | OSHKOSH TRUCK CORP             | CALL               |        |
| 688239 95 1 | OSHKOSH TRUCK CORP             | PUT                |        |
| 688582 10 5 | * OSTEOTECH INC                | COM                |        |
| 688582 90 5 | OSTEOTECH INC                  | CALL               |        |
| 688582 95 5 | OSTEOTECH INC                  | PUT                |        |
| 689648 10 3 | * OTTER TAIL CORP              | COM                |        |
| 689648 90 3 | OTTER TAIL CORP                | CALL               |        |
| 689648 95 3 | OTTER TAIL CORP                | PUT                |        |
| 689899 10 2 | * OUTBACK STEAKHOUSE INC       | COM                |        |
| 689899 90 2 | OUTBACK STEAKHOUSE INC         | CALL               |        |
| 689899 95 2 | OUTBACK STEAKHOUSE INC         | PUT                |        |
| 690027 20 6 | OUTDOOR CHANNEL HLDGS INC      | COM NEW            | ADDED  |
| 690113 10 5 | OUTLOOK GROUP CORP             | COM                |        |
| 690212 10 5 | OVERHILL FARMS INC             | COM                |        |
| 690310 10 7 | * OVERLAND STORAGE INC         | COM                |        |
| 690310 90 7 | OVERLAND STORAGE INC           | CALL               |        |
| 690310 95 7 | OVERLAND STORAGE INC           | PUT                |        |
| 690322 10 2 | * OVERNITE CORP                | COM                |        |
| 690322 90 2 | OVERNITE CORP                  | CALL               |        |
| 690322 95 2 | OVERNITE CORP                  | PUT                |        |
| 690368 10 5 | * OVERSEAS SHIPHOLDING GROUP I | COM                |        |
| 690368 90 5 | OVERSEAS SHIPHOLDING GROUP I   | CALL               |        |
| 690368 95 5 | OVERSEAS SHIPHOLDING GROUP I   | PUT                |        |

| CUSIP NO    | ISSUER NAME             | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------|--------------------|---------|
| 690370 10 1 | * OVERSTOCK COM INC DEL | COM                |         |
| 690370 90 1 | OVERSTOCK COM INC DEL   | CALL               |         |
| 690370 95 1 | OVERSTOCK COM INC DEL   | PUT                |         |
| 690732 10 2 | * OWENS & MINOR INC NEW | COM                |         |
| 690732 90 2 | OWENS & MINOR INC NEW   | CALL               |         |
| 690732 95 2 | OWENS & MINOR INC NEW   | PUT                |         |
| 690768 40 3 | * OWENS ILL INC         | COM NEW            |         |
| 690768 90 3 | OWENS ILL INC           | CALL               |         |
| 690768 95 3 | OWENS ILL INC           | PUT                |         |
| 690768 50 2 | OWENS ILL INC           | PFD CONV \$.01     |         |
| 691497 30 9 | OXFORD INDS INC         | COM                |         |
| 691828 10 7 | * OXIGENE INC           | COM                |         |
| 691828 90 7 | OXIGENE INC             | CALL               |         |
| 691828 95 7 | OXIGENE INC             | PUT                |         |
| 692830 50 8 | P & F INDS INC          | CL A NEW           |         |
| 69313P 10 1 | PAB BANKSHARES INC      | COM                |         |
| 693149 10 6 | P A M TRANSN SVCS INC   | COM                |         |
| 69318J 10 0 | * P C CONNECTION        | COM                |         |
| 69318J 90 0 | P C CONNECTION          | CALL               |         |
| 69318J 95 0 | P C CONNECTION          | PUT                |         |
| 69323K 10 0 | * PC MALL INC           | COM                |         |
| 69323K 90 0 | PC MALL INC             | CALL               |         |
| 69323K 95 0 | PC MALL INC             | PUT                |         |
| 69325Q 10 5 | * PC-TEL INC            | COM                |         |
| 69325Q 90 5 | PC-TEL INC              | CALL               |         |
| 69325Q 95 5 | PC-TEL INC              | PUT                |         |
| 693282 10 5 | PDF SOLUTIONS INC       | COM                |         |
| 69329T 10 5 | PDS GAMING CORP         | COM                | DELETED |
| 69329V 10 0 | * PDI INC               | COM                |         |
| 69329V 90 0 | PDI INC                 | CALL               |         |
| 69329V 95 0 | PDI INC                 | PUT                |         |
| 69331C AD 0 | PG&E CORP               | NOTE 9.500% 6/3    |         |
| 69331C 10 8 | * PG&E CORP             | COM                |         |
| 69331C 90 8 | PG&E CORP               | CALL               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 69331C 95 8 | PG&E CORP                     | PUT                |        |
| 69331W 10 4 | * PFF BANCORP INC             | COM                |        |
| 69331W 90 4 | PFF BANCORP INC               | CALL               |        |
| 69331W 95 4 | PFF BANCORP INC               | PUT                |        |
| 69333Y 10 8 | * P F CHANGS CHINA BISTRO INC | COM                |        |
| 69333Y 90 8 | P F CHANGS CHINA BISTRO INC   | CALL               |        |
| 69333Y 95 8 | P F CHANGS CHINA BISTRO INC   | PUT                |        |
| 69335R 10 1 | PFS BANCORP INC               | COM                |        |
| 69335T 10 7 | PHSB FINANCIAL CORP           | COM                |        |
| 693366 20 5 | PICO HLDGS INC                | COM NEW            |        |
| 693388 10 0 | PIMCO COML MTG SECS TR INC    | COM                |        |
| 69341D 10 4 | * PLC SYS INC                 | COM                |        |
| 69341D 90 4 | PLC SYS INC                   | CALL               |        |
| 69341D 95 4 | PLC SYS INC                   | PUT                |        |
| 693417 10 7 | * PLX TECHNOLOGY INC          | COM                |        |
| 693417 90 7 | PLX TECHNOLOGY INC            | CALL               |        |
| 693417 95 7 | PLX TECHNOLOGY INC            | PUT                |        |
| 693419 AA 1 | PMA CAP CORP                  | DBCV 4.250% 9/3    |        |
| 693419 AD 5 | PMA CAP CORP                  | DBCV 6.500% 9/3    | ADDED  |
| 693419 20 2 | PMA CAP CORP                  | CL A               |        |
| 693434 10 2 | PMC COML TR                   | SH BEN INT         |        |
| 69344F AB 2 | PMC-SIERRA INC                | NOTE 3.750% 8/1    |        |
| 69344F 10 6 | * PMC-SIERRA INC              | COM                |        |
| 69344F 90 6 | PMC-SIERRA INC                | CALL               |        |
| 69344F 95 6 | PMC-SIERRA INC                | PUT                |        |
| 69344M AE 1 | PMI GROUP INC                 | DBCV 2.500% 7/1    |        |
| 69344M 10 1 | * PMI GROUP INC               | COM                |        |
| 69344M 90 1 | PMI GROUP INC                 | CALL               |        |
| 69344M 95 1 | PMI GROUP INC                 | PUT                |        |
| 693475 10 5 | * PNC FINL SVCS GROUP INC     | COM                |        |
| 693475 90 5 | PNC FINL SVCS GROUP INC       | CALL               |        |
| 693475 95 5 | PNC FINL SVCS GROUP INC       | PUT                |        |
| 693475 20 4 | PNC FINL SVCS GROUP INC       | PFD A CV \$1.80    |        |
| 693475 40 2 | PNC FINL SVCS GROUP INC       | PFD C CV \$1.60    |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 693475 50 1 | PNC FINL SVCS GROUP INC        | PFD CV D \$1.80    |        |
| 693483 10 9 | * POSCO                        | SPONSORED ADR      |        |
| 693483 90 9 | POSCO                          | CALL               |        |
| 693483 95 9 | POSCO                          | PUT                |        |
| 69349H 10 7 | * PNM RES INC                  | COM                |        |
| 69349H 90 7 | PNM RES INC                    | CALL               |        |
| 69349H 95 7 | PNM RES INC                    | PUT                |        |
| 693506 10 7 | * PPG INDS INC                 | COM                |        |
| 693506 90 7 | PPG INDS INC                   | CALL               |        |
| 693506 95 7 | PPG INDS INC                   | PUT                |        |
| 69351T 10 6 | * PPL CORP                     | COM                |        |
| 69351T 90 6 | PPL CORP                       | CALL               |        |
| 69351T 95 6 | PPL CORP                       | PUT                |        |
| 693519 10 0 | PPT VISION INC                 | COM                |        |
| 69352J AE 7 | PPL ENERGY SUPPLY LLC          | NOTE 2.625% 5/1    |        |
| 69353C 10 1 | PRA INTL                       | COM                | ADDED  |
| 69357C AA 5 | PRG-SCHULTZ INTERNATIONAL IN   | NOTE 4.750% 11/2   |        |
| 69357C 10 7 | * PRG-SCHULTZ INTERNATIONAL IN | COM                |        |
| 69357C 90 7 | PRG-SCHULTZ INTERNATIONAL IN   | CALL               |        |
| 69357C 95 7 | PRG-SCHULTZ INTERNATIONAL IN   | PUT                |        |
| 69360J 10 7 | PS BUSINESS PKS INC CALIF      | COM                |        |
| 69360W 10 8 | PSB HLDGS INC                  | COM                | ADDED  |
| 693604 10 0 | PSB BANCORP INC                | COM                |        |
| 693654 10 5 | PVF CAPITAL CORP               | COM                |        |
| 69366A AB 6 | PSS WORLD MED INC              | NOTE 2.250% 3/1    |        |
| 69366A 10 0 | * PSS WORLD MED INC            | COM                |        |
| 69366A 90 0 | PSS WORLD MED INC              | CALL               |        |
| 69366A 95 0 | PSS WORLD MED INC              | PUT                |        |
| 69366M 10 4 | * PTEK HLDGS INC               | COM                |        |
| 69366M 90 4 | PTEK HLDGS INC                 | CALL               |        |
| 69366M 95 4 | PTEK HLDGS INC                 | PUT                |        |
| 69366Y 10 8 | PW EAGLE INC                   | COM                |        |
| 693677 10 6 | PYR ENERGY CORP                | COM                |        |
| 69371Y 10 1 | * PAC-WEST TELECOM INC         | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 69371Y 90 1 | PAC-WEST TELECOM INC         | CALL               |        |
| 69371Y 95 1 | PAC-WEST TELECOM INC         | PUT                |        |
| 693718 10 8 | * PACCAR INC                 | COM                |        |
| 693718 90 8 | PACCAR INC                   | CALL               |        |
| 693718 95 8 | PACCAR INC                   | PUT                |        |
| 69373H 10 6 | * PACER INTL INC TENN        | COM                |        |
| 69373H 90 6 | PACER INTL INC TENN          | CALL               |        |
| 69373H 95 6 | PACER INTL INC TENN          | PUT                |        |
| 693742 10 8 | PACHOLDER HIGH YIELD FD INC  | COM                |        |
| 693796 10 4 | PACIFIC AMERN INCOME SHS INC | COM                |        |
| 69403T 10 4 | PACIFIC CMA INC              | COM                |        |
| 69404P 10 1 | PACIFIC CAP BANCORP NEW      | COM                |        |
| 69412V 10 8 | PACIFIC CONTINENTAL CORP     | COM                |        |
| 69422R 10 5 | PACIFIC ENERGY PARTNERS L P  | COM UNIT           |        |
| 694552 10 0 | PACIFIC MERCANTILE BANCORP   | COM                |        |
| 69478X 10 5 | PACIFIC PREMIER BANCORP      | COM                |        |
| 694873 10 0 | * PACIFIC SUNWEAR CALIF INC  | COM                |        |
| 694873 90 0 | PACIFIC SUNWEAR CALIF INC    | CALL               |        |
| 694873 95 0 | PACIFIC SUNWEAR CALIF INC    | PUT                |        |
| 694915 20 8 | PACIFIC RIM MNG CORP         | COM NEW            |        |
| 69511V 20 7 | PACIFICNET INC               | COM NEW            |        |
| 695112 AG 7 | PACIFICARE HEALTH SYS DEL    | DBCX 3.000%10/1    |        |
| 695112 10 2 | * PACIFICARE HEALTH SYS DEL  | COM                |        |
| 695112 90 2 | PACIFICARE HEALTH SYS DEL    | CALL               |        |
| 695112 95 2 | PACIFICARE HEALTH SYS DEL    | PUT                |        |
| 695122 10 1 | PACKAGE MACHY CO             | COM                |        |
| 695156 10 9 | * PACKAGING CORP AMER        | COM                |        |
| 695156 90 9 | PACKAGING CORP AMER          | CALL               |        |
| 695156 95 9 | PACKAGING CORP AMER          | PUT                |        |
| 695160 10 1 | PACKAGING DYNAMICS CORP      | COM                |        |
| 695210 10 4 | * PACKETEER INC              | COM                |        |
| 695210 90 4 | PACKETEER INC                | CALL               |        |
| 695210 95 4 | PACKETEER INC                | PUT                |        |
| 695257 10 5 | * PACTIV CORP                | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 695257 90 5 | PACTIV CORP                    | CALL               |        |
| 695257 95 5 | PACTIV CORP                    | PUT                |        |
| 69562E 10 4 | PAINCARE HLDGS INC             | COM                |        |
| 69562K 10 0 | * PAIN THERAPEUTICS INC        | COM                |        |
| 69562K 90 0 | PAIN THERAPEUTICS INC          | CALL               |        |
| 69562K 95 0 | PAIN THERAPEUTICS INC          | PUT                |        |
| 696077 30 4 | PALATIN TECHNOLOGIES INC       | COM NEW            |        |
| 696429 30 7 | * PALL CORP                    | COM                |        |
| 696429 90 7 | PALL CORP                      | CALL               |        |
| 696429 95 7 | PALL CORP                      | PUT                |        |
| 696639 AB 9 | PALM HARBOR HOMES              | NOTE 3.250% 5/1    | ADDED  |
| 696639 10 3 | * PALM HARBOR HOMES            | COM                |        |
| 696639 90 3 | PALM HARBOR HOMES              | CALL               |        |
| 696639 95 3 | PALM HARBOR HOMES              | PUT                |        |
| 69713P 10 7 | * PALMONE INC                  | COM                |        |
| 69713P 90 7 | PALMONE INC                    | CALL               |        |
| 69713P 95 7 | PALMONE INC                    | PUT                |        |
| 697154 10 2 | * PALMSOURCE INC               | COM                |        |
| 697154 90 2 | PALMSOURCE INC                 | CALL               |        |
| 697154 95 2 | PALMSOURCE INC                 | PUT                |        |
| 697529 30 3 | * PALOMAR MED TECHNOLOGIES INC | COM NEW            |        |
| 697529 90 3 | PALOMAR MED TECHNOLOGIES INC   | CALL               |        |
| 697529 95 3 | PALOMAR MED TECHNOLOGIES INC   | PUT                |        |
| 697738 10 2 | PAMRAPO BANCORP INC            | COM                |        |
| 697900 10 8 | * PAN AMERICAN SILVER CORP     | COM                |        |
| 697900 90 8 | PAN AMERICAN SILVER CORP       | CALL               |        |
| 697900 95 8 | PAN AMERICAN SILVER CORP       | PUT                |        |
| 697938 11 6 | PANAMERICAN BANCORP NEW        | *W EXP 05/13/200   |        |
| 697938 20 7 | PANAMERICAN BANCORP NEW        | COM NEW            |        |
| 69806L 10 4 | PAN PACIFIC RETAIL PPTYS INC   | COM                |        |
| 69840W 10 8 | * PANERA BREAD CO              | CL A               |        |
| 69840W 90 8 | PANERA BREAD CO                | CALL               |        |
| 69840W 95 8 | PANERA BREAD CO                | PUT                |        |
| 698477 10 6 | PANHANDLE ROYALTY CO           | CL A               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 698657 10 3 | PANTRY INC                   | COM                |        |
| 698813 10 2 | * PAPA JOHNS INTL INC        | COM                |        |
| 698813 90 2 | PAPA JOHNS INTL INC          | CALL               |        |
| 698813 95 2 | PAPA JOHNS INTL INC          | PUT                |        |
| 69888P 10 6 | * PAR PHARMACEUTICAL COS INC | COM                |        |
| 69888P 90 6 | PAR PHARMACEUTICAL COS INC   | CALL               |        |
| 69888P 95 6 | PAR PHARMACEUTICAL COS INC   | PUT                |        |
| 698884 10 3 | PAR TECHNOLOGY CORP          | COM                |        |
| 69911G 10 7 | * PARADYNE NETWORKS INC      | COM                |        |
| 69911G 90 7 | PARADYNE NETWORKS INC        | CALL               |        |
| 69911G 95 7 | PARADYNE NETWORKS INC        | PUT                |        |
| 69912T 10 8 | PARAGON TECHNOLOGIES INC     | COM                |        |
| 69912Y 10 7 | PARAGON REAL EST EQT & INVT  | COM                |        |
| 699157 10 3 | PARALLEL PETE CORP DEL       | COM                |        |
| 699173 10 0 | * PARAMETRIC TECHNOLOGY CORP | COM                |        |
| 699173 90 0 | PARAMETRIC TECHNOLOGY CORP   | CALL               |        |
| 699173 95 0 | PARAMETRIC TECHNOLOGY CORP   | PUT                |        |
| 699462 10 7 | * PAREXEL INTL CORP          | COM                |        |
| 699462 90 7 | PAREXEL INTL CORP            | CALL               |        |
| 699462 95 7 | PAREXEL INTL CORP            | PUT                |        |
| 700164 10 6 | PARK BANCORP INC             | COM                |        |
| 700416 20 9 | * PARK ELECTROCHEMICAL CORP  | COM                |        |
| 700416 90 9 | PARK ELECTROCHEMICAL CORP    | CALL               |        |
| 700416 95 9 | PARK ELECTROCHEMICAL CORP    | PUT                |        |
| 700658 10 7 | PARK NATL CORP               | COM                |        |
| 700666 10 0 | PARK OHIO HLDGS CORP         | COM                |        |
| 700886 10 4 | PARKE BK SEWELL NJ           | COM                |        |
| 701081 10 1 | * PARKER DRILLING CO         | COM                |        |
| 701081 90 1 | PARKER DRILLING CO           | CALL               |        |
| 701081 95 1 | PARKER DRILLING CO           | PUT                |        |
| 701094 10 4 | * PARKER HANNIFIN CORP       | COM                |        |
| 701094 90 4 | PARKER HANNIFIN CORP         | CALL               |        |
| 701094 95 4 | PARKER HANNIFIN CORP         | PUT                |        |
| 701354 10 2 | PARKERVISION INC             | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 701492 10 0 | PARKVALE FINL CORP           | COM                |        |
| 70159Q 10 4 | PARKWAY PPTYS INC            | COM                |        |
| 701630 10 5 | PARLEX CORP                  | COM                |        |
| 701645 10 3 | * PARLUX FRAGRANCES INC      | COM                |        |
| 701645 90 3 | PARLUX FRAGRANCES INC        | CALL               |        |
| 701645 95 3 | PARLUX FRAGRANCES INC        | PUT                |        |
| 70211M 10 9 | PARTNER COMMUNICATIONS CO LT | ADR                |        |
| 70213F 10 2 | PARTNERS TR FINL GROUP INC N | COM                |        |
| 702145 10 3 | PARTY CITY CORP              | COM                |        |
| 703186 11 4 | PATH 1 NETWORK TECH          | *W EXP 07/30/200   |        |
| 703186 20 5 | PATH 1 NETWORK TECH          | COM NEW            |        |
| 70320A 10 3 | PATHFINDER BANCORP INC       | COM                |        |
| 70322A 10 1 | * PATHMARK STORES INC NEW    | COM                |        |
| 70322A 90 1 | PATHMARK STORES INC NEW      | CALL               |        |
| 70322A 95 1 | PATHMARK STORES INC NEW      | PUT                |        |
| 70322A 11 9 | PATHMARK STORES INC NEW      | *W EXP 09/10/201   |        |
| 703224 10 5 | * PATINA OIL & GAS CORP      | COM                |        |
| 703224 90 5 | PATINA OIL & GAS CORP        | CALL               |        |
| 703224 95 5 | PATINA OIL & GAS CORP        | PUT                |        |
| 703343 10 3 | PATRICK INDS INC             | COM                |        |
| 70336F 10 4 | PATRIOT NATL BANCORP INC     | COM                |        |
| 70337B 10 2 | PATRIOT TRANSN HLDG INC      | COM                |        |
| 703395 10 3 | * PATTERSON COMPANIES INC    | COM                |        |
| 703395 90 3 | PATTERSON COMPANIES INC      | CALL               |        |
| 703395 95 3 | PATTERSON COMPANIES INC      | PUT                |        |
| 703481 10 1 | * PATTERSON UTI ENERGY INC   | COM                |        |
| 703481 90 1 | PATTERSON UTI ENERGY INC     | CALL               |        |
| 703481 95 1 | PATTERSON UTI ENERGY INC     | PUT                |        |
| 703588 10 3 | PAULA FINL DEL               | COM                |        |
| 703797 10 0 | PAULSON CAP CORP             | COM                |        |
| 704227 10 7 | * PAXAR CORP                 | COM                |        |
| 704227 90 7 | PAXAR CORP                   | CALL               |        |
| 704227 95 7 | PAXAR CORP                   | PUT                |        |
| 704231 10 9 | * PAXSON COMMUNICATIONS CORP | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 704231 90 9 | PAXSON COMMUNICATIONS CORP  | CALL               |        |
| 704231 95 9 | PAXSON COMMUNICATIONS CORP  | PUT                |        |
| 704326 10 7 | * PAYCHEX INC               | COM                |        |
| 704326 90 7 | PAYCHEX INC                 | CALL               |        |
| 704326 95 7 | PAYCHEX INC                 | PUT                |        |
| 704379 10 6 | * PAYLESS SHOESOURCE INC    | COM                |        |
| 704379 90 6 | PAYLESS SHOESOURCE INC      | CALL               |        |
| 704379 95 6 | PAYLESS SHOESOURCE INC      | PUT                |        |
| 70454G 20 7 | PCCW LTD                    | SPONS ADR NEW      |        |
| 704549 10 4 | * PEABODY ENERGY CORP       | COM                |        |
| 704549 90 4 | PEABODY ENERGY CORP         | CALL               |        |
| 704549 95 4 | PEABODY ENERGY CORP         | PUT                |        |
| 704586 30 4 | PEACE ARCH ENTMT GROUP INC  | COM                |        |
| 704699 10 7 | PEAPACK-GLADSTONE FINL CORP | COM                |        |
| 705015 10 5 | PEARSON PLC                 | SPONSORED ADR      |        |
| 705107 10 0 | * PEC SOLUTIONS INC         | COM                |        |
| 705107 90 0 | PEC SOLUTIONS INC           | CALL               |        |
| 705107 95 0 | PEC SOLUTIONS INC           | PUT                |        |
| 705221 10 9 | PECO II INC                 | COM                |        |
| 705323 10 3 | PEDIATRIC SVCS OF AMERICA   | COM                |        |
| 705324 10 1 | * PEDIATRIX MED GROUP       | COM                |        |
| 705324 90 1 | PEDIATRIX MED GROUP         | CALL               |        |
| 705324 95 1 | PEDIATRIX MED GROUP         | PUT                |        |
| 705514 10 7 | PEERLESS MFG CO             | COM                |        |
| 705536 10 0 | * PEERLESS SYS CORP         | COM                |        |
| 705536 90 0 | PEERLESS SYS CORP           | CALL               |        |
| 705536 95 0 | PEERLESS SYS CORP           | PUT                |        |
| 705560 10 0 | * PEETS COFFEE & TEA INC    | COM                |        |
| 705560 90 0 | PEETS COFFEE & TEA INC      | CALL               |        |
| 705560 95 0 | PEETS COFFEE & TEA INC      | PUT                |        |
| 705573 10 3 | PEGASYSTEMS INC             | COM                |        |
| 705808 10 3 | PELICAN FINL INC            | COM                |        |
| 705904 60 5 | PEGASUS COMMUNICATIONS CORP | CL A NEW           |        |
| 705906 AB 1 | PEGASUS SOLUTIONS INC       | NOTE 3.875% 7/1    |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 705906 10 5 | * PEGASUS SOLUTIONS INC      | COM                |         |
| 705906 90 5 | PEGASUS SOLUTIONS INC        | CALL               |         |
| 705906 95 5 | PEGASUS SOLUTIONS INC        | PUT                |         |
| 706444 10 6 | PEMCO AVIATION INC           | COM                |         |
| 706552 10 6 | * PEMSTAR INC                | COM                |         |
| 706552 90 6 | PEMSTAR INC                  | CALL               |         |
| 706552 95 6 | PEMSTAR INC                  | PUT                |         |
| 706902 10 3 | * PENGROWTH ENERGY TR        | COM                |         |
| 706902 90 3 | PENGROWTH ENERGY TR          | CALL               |         |
| 706902 95 3 | PENGROWTH ENERGY TR          | PUT                |         |
| 706902 30 1 | * PENGROWTH ENERGY TR        | TRUST UNIT A       |         |
| 706902 90 1 | PENGROWTH ENERGY TR          | CALL               |         |
| 706902 95 1 | PENGROWTH ENERGY TR          | PUT                |         |
| 707051 10 8 | PENFORD CORP                 | COM                |         |
| 707176 10 3 | PENINSULA RES CORP           | COM                |         |
| 707247 10 2 | PENN-AMER GROUP INC          | COM                |         |
| 707389 10 2 | PENN ENGR & MFG CORP         | CL A               |         |
| 707389 30 0 | PENN ENGR & MFG CORP         | COM NON VTG        |         |
| 707569 10 9 | * PENN NATL GAMING INC       | COM                |         |
| 707569 90 9 | PENN NATL GAMING INC         | CALL               |         |
| 707569 95 9 | PENN NATL GAMING INC         | PUT                |         |
| 707573 10 1 | PENN OCTANE CORP             | COM                |         |
| 707874 AD 5 | PENN TREATY AMERN CORP       | NOTE 6.250%10/1    |         |
| 707874 AE 3 | PENN TREATY AMERN CORP       | NOTE 6.250%10/1    |         |
| 707874 10 3 | PENN TREATY AMERN CORP       | COM                |         |
| 707882 10 6 | PENN VA CORP                 | COM                |         |
| 707884 10 2 | PENN VA RESOURCES PARTNERS L | COM                |         |
| 708160 BV 7 | PENNEY J C INC               | NOTE 5.000%10/1    | DELETED |
| 708160 10 6 | * PENNEY J C INC             | COM                |         |
| 708160 90 6 | PENNEY J C INC               | CALL               |         |
| 708160 95 6 | PENNEY J C INC               | PUT                |         |
| 708167 10 1 | PENNFED FINL SVCS INC        | COM                |         |
| 708254 20 6 | PENNICHUCK CORP              | COM NEW            |         |
| 708352 10 9 | PENNRock FINL SVCS CORP      | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 708430 10 3 | PENNS WOODS BANCORP INC      | COM                |        |
| 708677 10 9 | PENNSYLVANIA COMM BANCORP IN | COM                |        |
| 709102 10 7 | PENNSYLVANIA RL ESTATE INVT  | SH BEN INT         |        |
| 709631 10 5 | * PENTAIR INC                | COM                |        |
| 709631 90 5 | PENTAIR INC                  | CALL               |        |
| 709631 95 5 | PENTAIR INC                  | PUT                |        |
| 709754 10 5 | * PENWEST PHARMACEUTICALS CO | COM                |        |
| 709754 90 5 | PENWEST PHARMACEUTICALS CO   | CALL               |        |
| 709754 95 5 | PENWEST PHARMACEUTICALS CO   | PUT                |        |
| 709788 10 3 | PEOPLES BANCORP AUBURN IND   | COM                |        |
| 709789 10 1 | PEOPLES BANCORP INC          | COM                |        |
| 709796 10 6 | PEOPLES BANCTRUST INC        | COM                |        |
| 710198 10 2 | * PEOPLES BK BRIDGEPORT CONN | COM                |        |
| 710198 90 2 | PEOPLES BK BRIDGEPORT CONN   | CALL               |        |
| 710198 95 2 | PEOPLES BK BRIDGEPORT CONN   | PUT                |        |
| 710577 10 7 | PEOPLES BANCORP N C INC      | COM                |        |
| 71086E 10 7 | PEOPLES CMNTY BANCORP INC    | COM                |        |
| 71103B 10 2 | PEOPLES FINL CORP MISS       | COM                |        |
| 711030 10 6 | * PEOPLES ENERGY CORP        | COM                |        |
| 711030 90 6 | PEOPLES ENERGY CORP          | CALL               |        |
| 711030 95 6 | PEOPLES ENERGY CORP          | PUT                |        |
| 711148 10 6 | PEOPLES HLDG CO              | COM                |        |
| 712308 10 5 | PEOPLES-SIDNEY FINL CORP     | COM                |        |
| 712713 10 6 | * PEOPLESOFT INC             | COM                |        |
| 712713 90 6 | PEOPLESOFT INC               | CALL               |        |
| 712713 95 6 | PEOPLESOFT INC               | PUT                |        |
| 712714 30 2 | PEOPLESUPPORT INC            | COM                | ADDED  |
| 713278 AP 4 | PEP BOYS MANNY MOE & JACK    | NOTE 4.250% 6/0    |        |
| 713278 10 9 | * PEP BOYS MANNY MOE & JACK  | COM                |        |
| 713278 90 9 | PEP BOYS MANNY MOE & JACK    | CALL               |        |
| 713278 95 9 | PEP BOYS MANNY MOE & JACK    | PUT                |        |
| 713291 10 2 | * PEPCO HOLDINGS INC         | COM                |        |
| 713291 90 2 | PEPCO HOLDINGS INC           | CALL               |        |
| 713291 95 2 | PEPCO HOLDINGS INC           | PUT                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 713409 10 0 | * PEPSI BOTTLING GROUP INC     | COM                |         |
| 713409 90 0 | PEPSI BOTTLING GROUP INC       | CALL               |         |
| 713409 95 0 | PEPSI BOTTLING GROUP INC       | PUT                |         |
| 71343P 20 0 | * PEPSIAMERICAS INC            | COM                |         |
| 71343P 90 0 | PEPSIAMERICAS INC              | CALL               |         |
| 71343P 95 0 | PEPSIAMERICAS INC              | PUT                |         |
| 713448 10 8 | * PEPSICO INC                  | COM                |         |
| 713448 90 8 | PEPSICO INC                    | CALL               |         |
| 713448 95 8 | PEPSICO INC                    | PUT                |         |
| 713569 30 9 | * PER-SE TECHNOLOGIES INC      | COM NEW            |         |
| 713569 90 9 | PER-SE TECHNOLOGIES INC        | CALL               |         |
| 713569 95 9 | PER-SE TECHNOLOGIES INC        | PUT                |         |
| 71361F 10 0 | * PERCEPTRON INC               | COM                |         |
| 71361F 90 0 | PERCEPTRON INC                 | CALL               |         |
| 71361F 95 0 | PERCEPTRON INC                 | PUT                |         |
| 71361V 30 3 | PERDIGAO S A COMERCIO E INDS   | SP ADR PFD NEW     |         |
| 713661 10 6 | PEREGRINE PHARMACEUTICALS IN   | COM                |         |
| 71375U 10 1 | PERFICIENT INC                 | COM                |         |
| 713755 AA 4 | PERFORMANCE FOOD GROUP CO      | NOTE 5.500%10/1    | DELETED |
| 713755 10 6 | * PERFORMANCE FOOD GROUP CO    | COM                |         |
| 713755 90 6 | PERFORMANCE FOOD GROUP CO      | CALL               |         |
| 713755 95 6 | PERFORMANCE FOOD GROUP CO      | PUT                |         |
| 71376K 10 2 | * PERFORMANCE TECHNOLOGIES INC | COM                |         |
| 71376K 90 2 | PERFORMANCE TECHNOLOGIES INC   | CALL               |         |
| 71376K 95 2 | PERFORMANCE TECHNOLOGIES INC   | PUT                |         |
| 713831 10 5 | * PERICOM SEMICONDUCTOR CORP   | COM                |         |
| 713831 90 5 | PERICOM SEMICONDUCTOR CORP     | CALL               |         |
| 713831 95 5 | PERICOM SEMICONDUCTOR CORP     | PUT                |         |
| 713839 10 8 | PERINI CORP                    | COM                |         |
| 713839 30 6 | PERINI CORP                    | PFD CV1/10\$2.125  |         |
| 714046 10 9 | * PERKINELMER INC              | COM                |         |
| 714046 90 9 | PERKINELMER INC                | CALL               |         |
| 714046 95 9 | PERKINELMER INC                | PUT                |         |
| 714157 10 4 | PERMA-FIX ENVIRONMENTAL SVCS   | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 714236 10 6 | PERMIAN BASIN RTY TR           | UNIT BEN INT       |         |
| 714265 10 5 | * PEROT SYS CORP               | CL A               |         |
| 714265 90 5 | PEROT SYS CORP                 | CALL               |         |
| 714265 95 5 | PEROT SYS CORP                 | PUT                |         |
| 714290 10 3 | * PERRIGO CO                   | COM                |         |
| 714290 90 3 | PERRIGO CO                     | CALL               |         |
| 714290 95 3 | PERRIGO CO                     | PUT                |         |
| 715329 20 7 | PERSISTENCE SOFTWARE INC       | COM NEW            | DELETED |
| 715680 10 4 | * PERUSAHAAN PERS INDO SATELLI | SPONSORED ADR      |         |
| 715680 90 4 | PERUSAHAAN PERS INDO SATELLI   | CALL               |         |
| 715680 95 4 | PERUSAHAAN PERS INDO SATELLI   | PUT                |         |
| 715684 10 6 | * P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR      |         |
| 715684 90 6 | P T TELEKOMUNIKASI INDONESIA   | CALL               |         |
| 715684 95 6 | P T TELEKOMUNIKASI INDONESIA   | PUT                |         |
| 715710 10 9 | PERVASIVE SOFTWARE INC         | COM                |         |
| 716016 20 9 | * PETCO ANIMAL SUPPLIES        | COM NEW            |         |
| 716016 90 9 | PETCO ANIMAL SUPPLIES          | CALL               |         |
| 716016 95 9 | PETCO ANIMAL SUPPLIES          | PUT                |         |
| 716382 10 6 | * PETMED EXPRESS INC           | COM                |         |
| 716382 90 6 | PETMED EXPRESS INC             | CALL               |         |
| 716382 95 6 | PETMED EXPRESS INC             | PUT                |         |
| 71644E 10 2 | * PETRO-CDA                    | COM                |         |
| 71644E 90 2 | PETRO-CDA                      | CALL               |         |
| 71644E 95 2 | PETRO-CDA                      | PUT                |         |
| 71646E 10 0 | * PETROCHINA CO LTD            | SPONSORED ADR      |         |
| 71646E 90 0 | PETROCHINA CO LTD              | CALL               |         |
| 71646E 95 0 | PETROCHINA CO LTD              | PUT                |         |
| 71646M 10 2 | PETROBRAS ENERGIA PARTCPTNS    | SP ADR B SHS       |         |
| 71648W 10 8 | PETROFUND ENERGY TRUST         | TR UNIT            |         |
| 71649P 10 2 | * PETROKAZAKHSTAN INC          | COM                |         |
| 71649P 90 2 | PETROKAZAKHSTAN INC            | CALL               |         |
| 71649P 95 2 | PETROKAZAKHSTAN INC            | PUT                |         |
| 716495 10 6 | PETROHAWK ENERGY CORP          | COM                |         |
| 71654V 10 1 | * PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 71654V 90 1 | PETROLEO BRASILEIRO SA PETRO   | CALL               |        |
| 71654V 95 1 | PETROLEO BRASILEIRO SA PETRO   | PUT                |        |
| 71654V 40 8 | * PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR      |        |
| 71654V 90 8 | PETROLEO BRASILEIRO SA PETRO   | CALL               |        |
| 71654V 95 8 | PETROLEO BRASILEIRO SA PETRO   | PUT                |        |
| 716549 10 0 | PETROLEUM & RES CORP           | COM                |        |
| 716578 10 9 | * PETROLEUM DEV CORP           | COM                |        |
| 716578 90 9 | PETROLEUM DEV CORP             | CALL               |        |
| 716578 95 9 | PETROLEUM DEV CORP             | PUT                |        |
| 716604 10 3 | PETROLEUM HELICOPTERS INC      | COM VTG            |        |
| 716604 20 2 | PETROLEUM HELICOPTERS INC      | COM NON VTG        |        |
| 716748 10 8 | * PETROQUEST ENERGY INC        | COM                |        |
| 716748 90 8 | PETROQUEST ENERGY INC          | CALL               |        |
| 716748 95 8 | PETROQUEST ENERGY INC          | PUT                |        |
| 716768 10 6 | * PETSMAART INC                | COM                |        |
| 716768 90 6 | PETSMAART INC                  | CALL               |        |
| 716768 95 6 | PETSMAART INC                  | PUT                |        |
| 716933 10 6 | * PHARMACYCLICS INC            | COM                |        |
| 716933 90 6 | PHARMACYCLICS INC              | CALL               |        |
| 716933 95 6 | PHARMACYCLICS INC              | PUT                |        |
| 717067 10 2 | PFEIFFER VACUUM TECH AG        | SPONSORED ADR      |        |
| 717081 10 3 | * PFIZER INC                   | COM                |        |
| 717081 90 3 | PFIZER INC                     | CALL               |        |
| 717081 95 3 | PFIZER INC                     | PUT                |        |
| 717098 10 7 | PFSWEB INC                     | COM                |        |
| 7171EP 10 1 | PHARMACOPEIA DRUG DISCVRY IN   | COM                |        |
| 71712A 20 6 | * PHARMACEUTICAL HLDRS TR      | DEPOSITRY RCPT     |        |
| 71712A 90 6 | PHARMACEUTICAL HLDRS TR        | CALL               |        |
| 71712A 95 6 | PHARMACEUTICAL HLDRS TR        | PUT                |        |
| 717124 10 1 | * PHARMACEUTICAL PROD DEV INC  | COM                |        |
| 717124 90 1 | PHARMACEUTICAL PROD DEV INC    | CALL               |        |
| 717124 95 1 | PHARMACEUTICAL PROD DEV INC    | PUT                |        |
| 717125 AC 2 | PHARMACEUTICAL RES INC         | NOTE 2.875% 9/3    |        |
| 717139 20 8 | PHARMOS CORP                   | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 71715B 40 9 | * PHARMION CORP                | COM                |         |
| 71715B 90 9 | PHARMION CORP                  | CALL               |         |
| 71715B 95 9 | PHARMION CORP                  | PUT                |         |
| 71721R 40 6 | PHASE FORWARD INC              | COM                |         |
| 71722R 10 8 | PHAZAR CORP                    | COM                |         |
| 717265 10 2 | * PHELPS DODGE CORP            | COM                |         |
| 717265 90 2 | PHELPS DODGE CORP              | CALL               |         |
| 717265 95 2 | PHELPS DODGE CORP              | PUT                |         |
| 717265 50 8 | PHELPS DODGE CORP              | PFD A CV 6.75%     |         |
| 717528 10 3 | PHILADELPHIA CONS HLDG CORP    | COM                |         |
| 718252 60 4 | * PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR      |         |
| 718252 90 4 | PHILIPPINE LONG DISTANCE TEL   | CALL               |         |
| 718252 95 4 | PHILIPPINE LONG DISTANCE TEL   | PUT                |         |
| 718252 70 3 | PHILIPPINE LONG DISTANCE TEL   | SPON GDR PFD       |         |
| 718592 10 8 | * PHILLIPS VAN HEUSEN CORP     | COM                |         |
| 718592 90 8 | PHILLIPS VAN HEUSEN CORP       | CALL               |         |
| 718592 95 8 | PHILLIPS VAN HEUSEN CORP       | PUT                |         |
| 718928 10 4 | PHYSIOMETRIX INC               | COM                |         |
| 71902E 10 9 | * PHOENIX COS INC NEW          | COM                |         |
| 71902E 90 9 | PHOENIX COS INC NEW            | CALL               |         |
| 71902E 95 9 | PHOENIX COS INC NEW            | PUT                |         |
| 71902E 40 6 | PHOENIX COS INC NEW            | CORPORATE UNIT     |         |
| 71903M 10 0 | PHOENIX FOOTWEAR GROUP INC     | COM                |         |
| 719153 10 8 | * PHOENIX TECHNOLOGY LTD       | COM                |         |
| 719153 90 8 | PHOENIX TECHNOLOGY LTD         | CALL               |         |
| 719153 95 8 | PHOENIX TECHNOLOGY LTD         | PUT                |         |
| 719217 10 1 | PHOSPHATE RESOURCE PARTNERS    | DEPOSITARY UNT     | DELETED |
| 719358 10 3 | PHOTOMEDEX INC                 | COM                |         |
| 719364 10 1 | * PHOTON DYNAMICS INC          | COM                |         |
| 719364 90 1 | PHOTON DYNAMICS INC            | CALL               |         |
| 719364 95 1 | PHOTON DYNAMICS INC            | PUT                |         |
| 719405 AC 6 | PHOTRONICS INC                 | NOTE 4.750% 12/1   |         |
| 719405 AE 2 | PHOTRONICS INC                 | NOTE 2.250% 4/1    |         |
| 719405 10 2 | * PHOTRONICS INC               | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 719405 90 2 | PHOTRONICS INC               | CALL               |        |
| 719405 95 2 | PHOTRONICS INC               | PUT                |        |
| 720186 10 5 | PIEDMONT NAT GAS INC         | COM                |        |
| 720279 10 8 | * PIER 1 IMPORTS INC         | COM                |        |
| 720279 90 8 | PIER 1 IMPORTS INC           | CALL               |        |
| 720279 95 8 | PIER 1 IMPORTS INC           | PUT                |        |
| 721467 10 8 | * PILGRIMS PRIDE CORP        | COM                |        |
| 721467 90 8 | PILGRIMS PRIDE CORP          | CALL               |        |
| 721467 95 8 | PILGRIMS PRIDE CORP          | PUT                |        |
| 72200M 10 8 | PIMCO CALIF MUN INCOME FD II | COM                |        |
| 72200N 10 6 | PIMCO CA MUNICIPAL INCOME FD | COM                |        |
| 72200R 10 7 | PIMCO MUNICIPAL INCOME FD    | COM                |        |
| 72200T 10 3 | PIMCO NY MUNICIPAL INCOME FD | COM                |        |
| 72200U 10 0 | PIMCO CORPORATE INCOME FD    | COM                |        |
| 72200W 10 6 | PIMCO MUN INCOME FD II       | COM                |        |
| 72200X 10 4 | PIMCO STRATEGIC GBL GOV FD I | COM                |        |
| 72200Y 10 2 | PIMCO NEW YORK MUN FD II     | COM                |        |
| 72201A 10 3 | PIMCO MUN INCOME FD III      | COM                |        |
| 72201B 10 1 | PIMCO CORPORATE OPP FD       | COM                |        |
| 72201C 10 9 | PIMCO CALIF MUN INCOME FD II | COM                |        |
| 72201E 10 5 | PIMCO NEW YORK MUN INCM FD 1 | COM                |        |
| 72201H 10 8 | PIMCO FLOATING RATE INCOME F | COM                |        |
| 72201J 10 4 | PIMCO FLOATING RATE STRTGY F | COM                | ADDED  |
| 722014 10 7 | PIMCO HIGH INCOME FD         | COM SHS            |        |
| 722903 10 1 | PINNACLE BANCSHARES INC      | COM                |        |
| 723443 10 7 | * PINNACLE AIRL CORP         | COM                |        |
| 723443 90 7 | PINNACLE AIRL CORP           | CALL               |        |
| 723443 95 7 | PINNACLE AIRL CORP           | PUT                |        |
| 723454 10 4 | PINNACLE DATA SYS INC        | COM                |        |
| 723456 10 9 | * PINNACLE ENTMT INC         | COM                |        |
| 723456 90 9 | PINNACLE ENTMT INC           | CALL               |        |
| 723456 95 9 | PINNACLE ENTMT INC           | PUT                |        |
| 72346Q 10 4 | PINNACLE FINL PARTNERS INC   | COM                |        |
| 723481 10 7 | * PINNACLE SYS INC           | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 723481 90 7 | PINNACLE SYS INC            | CALL               |        |
| 723481 95 7 | PINNACLE SYS INC            | PUT                |        |
| 723484 10 1 | * PINNACLE WEST CAP CORP    | COM                |        |
| 723484 90 1 | PINNACLE WEST CAP CORP      | CALL               |        |
| 723484 95 1 | PINNACLE WEST CAP CORP      | PUT                |        |
| 723646 10 5 | PIONEER CORP JAPAN          | SPONSORED ADR      |        |
| 723655 10 6 | PIONEER DRILLING CO         | COM                |        |
| 72369H 10 6 | PIONEER HIGH INCOME TR      | COM                |        |
| 723703 10 4 | PIONEER INTREST SHS         | COM                |        |
| 723762 10 0 | PIONEER MUN HIGH INC ADV TR | COM                |        |
| 723763 10 8 | PIONEER MUN HIGH INCOME TR  | COM SHS            |        |
| 723787 10 7 | * PIONEER NAT RES CO        | COM                |        |
| 723787 90 7 | PIONEER NAT RES CO          | CALL               |        |
| 723787 95 7 | PIONEER NAT RES CO          | PUT                |        |
| 723839 10 6 | PIONEER RAILCORP            | COM                |        |
| 72388R 10 1 | PIONEER TAX ADVNTAGE BALANC | COM                |        |
| 724078 10 0 | * PIPER JAFFRAY COS         | COM                |        |
| 724078 90 0 | PIPER JAFFRAY COS           | CALL               |        |
| 724078 95 0 | PIPER JAFFRAY COS           | PUT                |        |
| 724479 10 0 | * PITNEY BOWES INC          | COM                |        |
| 724479 90 0 | PITNEY BOWES INC            | CALL               |        |
| 724479 95 0 | PITNEY BOWES INC            | PUT                |        |
| 724479 30 8 | PITNEY BOWES INC            | PREF CV \$2.12     |        |
| 724819 10 7 | PITTSBURGH & W VA RR        | SH BEN INT         |        |
| 72581M AB 3 | PIXELWORKS INC              | SDCV 1.750% 5/1    |        |
| 72581M 10 7 | * PIXELWORKS INC            | COM                |        |
| 72581M 90 7 | PIXELWORKS INC              | CALL               |        |
| 72581M 95 7 | PIXELWORKS INC              | PUT                |        |
| 725811 10 3 | * PIXAR                     | COM                |        |
| 725811 90 3 | PIXAR                       | CALL               |        |
| 725811 95 3 | PIXAR                       | PUT                |        |
| 725848 10 5 | PIZZA INN INC NEW           | COM                |        |
| 725906 AK 7 | PLACER DOME INC             | DBCX 2.750%10/1    |        |
| 725906 10 1 | * PLACER DOME INC           | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 725906 90 1 | PLACER DOME INC               | CALL               |        |
| 725906 95 1 | PLACER DOME INC               | PUT                |        |
| 726079 10 6 | PLACER SIERRA BANCSHARES      | COM                |        |
| 726503 10 5 | * PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN     |        |
| 726503 90 5 | PLAINS ALL AMERN PIPELINE L   | CALL               |        |
| 726503 95 5 | PLAINS ALL AMERN PIPELINE L   | PUT                |        |
| 726505 10 0 | * PLAINS EXPL& PRODTN CO      | COM                |        |
| 726505 90 0 | PLAINS EXPL& PRODTN CO        | CALL               |        |
| 726505 95 0 | PLAINS EXPL& PRODTN CO        | PUT                |        |
| 726900 10 3 | * PLANAR SYS INC              | COM                |        |
| 726900 90 3 | PLANAR SYS INC                | CALL               |        |
| 726900 95 3 | PLANAR SYS INC                | PUT                |        |
| 727058 10 9 | PLANETOUT INC                 | COM                | ADDED  |
| 727493 10 8 | * PLANTRONICS INC NEW         | COM                |        |
| 727493 90 8 | PLANTRONICS INC NEW           | CALL               |        |
| 727493 95 8 | PLANTRONICS INC NEW           | PUT                |        |
| 72764Y 10 0 | * PLATO LEARNING INC          | COM                |        |
| 72764Y 90 0 | PLATO LEARNING INC            | CALL               |        |
| 72764Y 95 0 | PLATO LEARNING INC            | PUT                |        |
| 728117 20 1 | * PLAYBOY ENTERPRISES INC     | CL A               |        |
| 728117 90 1 | PLAYBOY ENTERPRISES INC       | CALL               |        |
| 728117 95 1 | PLAYBOY ENTERPRISES INC       | PUT                |        |
| 728117 30 0 | * PLAYBOY ENTERPRISES INC     | CL B               |        |
| 728117 90 0 | PLAYBOY ENTERPRISES INC       | CALL               |        |
| 728117 95 0 | PLAYBOY ENTERPRISES INC       | PUT                |        |
| 72813P 10 0 | * PLAYTEX PRODS INC           | COM                |        |
| 72813P 90 0 | PLAYTEX PRODS INC             | CALL               |        |
| 72813P 95 0 | PLAYTEX PRODS INC             | PUT                |        |
| 729132 10 0 | * PLEXUS CORP                 | COM                |        |
| 729132 90 0 | PLEXUS CORP                   | CALL               |        |
| 729132 95 0 | PLEXUS CORP                   | PUT                |        |
| 72919P 10 3 | * PLUG POWER INC              | COM                |        |
| 72919P 90 3 | PLUG POWER INC                | CALL               |        |
| 72919P 95 3 | PLUG POWER INC                | PUT                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 729251 10 8 | * PLUM CREEK TIMBER CO INC  | COM                |        |
| 729251 90 8 | PLUM CREEK TIMBER CO INC    | CALL               |        |
| 729251 95 8 | PLUM CREEK TIMBER CO INC    | PUT                |        |
| 72940Q 10 4 | PLUMTREE SOFTWARE INC       | COM                |        |
| 730026 10 1 | PLYMOUTH RUBR INC           | CL A               |        |
| 730026 20 0 | PLYMOUTH RUBR INC           | CL B               |        |
| 730234 10 1 | POCAHONTAS BANCORP INC      | COM                |        |
| 730448 10 7 | * POGO PRODUCING CO         | COM                |        |
| 730448 90 7 | POGO PRODUCING CO           | CALL               |        |
| 730448 95 7 | POGO PRODUCING CO           | PUT                |        |
| 730694 10 6 | POINT THERAPEUTICS INC      | COM                |        |
| 730698 10 7 | POINT 360                   | COM                |        |
| 73084P 10 0 | POINTE FINANCIAL CORP       | COM                |        |
| 731068 10 2 | * POLARIS INDS INC          | COM                |        |
| 731068 90 2 | POLARIS INDS INC            | CALL               |        |
| 731068 95 2 | POLARIS INDS INC            | PUT                |        |
| 731572 10 3 | * POLO RALPH LAUREN CORP    | CL A               |        |
| 731572 90 3 | POLO RALPH LAUREN CORP      | CALL               |        |
| 731572 95 3 | POLO RALPH LAUREN CORP      | PUT                |        |
| 73172K 10 4 | * POLYCOM INC               | COM                |        |
| 73172K 90 4 | POLYCOM INC                 | CALL               |        |
| 73172K 95 4 | POLYCOM INC                 | PUT                |        |
| 731728 20 0 | POLYDEX PHARMACEUTICALS LTD | COM PAR \$0.016    |        |
| 731738 10 0 | * POLYMEDICA CORP           | COM                |        |
| 731738 90 0 | POLYMEDICA CORP             | CALL               |        |
| 731738 95 0 | POLYMEDICA CORP             | PUT                |        |
| 73179P 10 6 | * POLYONE CORP              | COM                |        |
| 73179P 90 6 | POLYONE CORP                | CALL               |        |
| 73179P 95 6 | POLYONE CORP                | PUT                |        |
| 731822 10 2 | * POMEROY IT SOLUTIONS INC  | COM                |        |
| 731822 90 2 | POMEROY IT SOLUTIONS INC    | CALL               |        |
| 731822 95 2 | POMEROY IT SOLUTIONS INC    | PUT                |        |
| 731912 10 1 | POLYAIR INTER PACK INC      | COM                |        |
| 732813 10 0 | POORE BROS INC              | COM                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 732827 10 0 | * POPE & TALBOT INC            | COM                |        |
| 732827 90 0 | POPE & TALBOT INC              | CALL               |        |
| 732827 95 0 | POPE & TALBOT INC              | PUT                |        |
| 732857 10 7 | POPE RES DEL LTD PARTNERSHIP   | DEPOSITRY RCPT     |        |
| 733174 10 6 | * POPULAR INC                  | COM                |        |
| 733174 90 6 | POPULAR INC                    | CALL               |        |
| 733174 95 6 | POPULAR INC                    | PUT                |        |
| 736126 30 1 | PORTAL SOFTWARE INC            | COM NEW            |        |
| 736187 20 4 | * PORTALPLAYER INC             | COM                | ADDED  |
| 736187 90 4 | PORTALPLAYER INC               | CALL               | ADDED  |
| 736187 95 4 | PORTALPLAYER INC               | PUT                | ADDED  |
| 736212 10 1 | PORTEC RAIL PRODS INC          | COM                |        |
| 73640Q 10 5 | * PORTFOLIO RECOVERY ASSOCS IN | COM                |        |
| 73640Q 90 5 | PORTFOLIO RECOVERY ASSOCS IN   | CALL               |        |
| 73640Q 95 5 | PORTFOLIO RECOVERY ASSOCS IN   | PUT                |        |
| 737273 10 2 | PORTUGAL TELECOM SGPS S A      | SPONSORED ADR      |        |
| 737407 10 6 | * POSSIS MEDICAL INC           | COM                |        |
| 737407 90 6 | POSSIS MEDICAL INC             | CALL               |        |
| 737407 95 6 | POSSIS MEDICAL INC             | PUT                |        |
| 737464 10 7 | * POST PPTYS INC               | COM                |        |
| 737464 90 7 | POST PPTYS INC                 | CALL               |        |
| 737464 95 7 | POST PPTYS INC                 | PUT                |        |
| 73755L 10 7 | * POTASH CORP SASK INC         | COM                |        |
| 73755L 90 7 | POTASH CORP SASK INC           | CALL               |        |
| 73755L 95 7 | POTASH CORP SASK INC           | PUT                |        |
| 737628 10 7 | * POTLATCH CORP                | COM                |        |
| 737628 90 7 | POTLATCH CORP                  | CALL               |        |
| 737628 95 7 | POTLATCH CORP                  | PUT                |        |
| 739128 10 6 | POWELL INDS INC                | COM                |        |
| 739276 10 3 | * POWER INTEGRATIONS INC       | COM                |        |
| 739276 90 3 | POWER INTEGRATIONS INC         | CALL               |        |
| 739276 95 3 | POWER INTEGRATIONS INC         | PUT                |        |
| 739308 10 4 | * POWER-ONE INC                | COM                |        |
| 739308 90 4 | POWER-ONE INC                  | CALL               |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 739308 95 4 | POWER-ONE INC                 | PUT                |        |
| 73935X 10 4 | * POWERSHARES ETF TRUST       | DYNAMIC MKT PT     |        |
| 73935X 90 4 | POWERSHARES ETF TRUST         | CALL               |        |
| 73935X 95 4 | POWERSHARES ETF TRUST         | PUT                |        |
| 73935X 20 3 | * POWERSHARES ETF TRUST       | DYNAMIC OTC PT     |        |
| 73935X 90 3 | POWERSHARES ETF TRUST         | CALL               |        |
| 73935X 95 3 | POWERSHARES ETF TRUST         | PUT                |        |
| 73935X 30 2 | POWERSHARES ETF TRUST         | HI YLD EQ DVDN     | ADDED  |
| 73935X 40 1 | POWERSHARES ETF TRUST         | GOLDEN DRG USX     | ADDED  |
| 739363 AB 5 | POWERWAVE TECHNOLOGIES INC    | NOTE 1.250% 7/1    |        |
| 739363 10 9 | * POWERWAVE TECHNOLOGIES INC  | COM                |        |
| 739363 90 9 | POWERWAVE TECHNOLOGIES INC    | CALL               |        |
| 739363 95 9 | POWERWAVE TECHNOLOGIES INC    | PUT                |        |
| 73941U 10 2 | * POZEN INC                   | COM                |        |
| 73941U 90 2 | POZEN INC                     | CALL               |        |
| 73941U 95 2 | POZEN INC                     | PUT                |        |
| 739421 10 5 | * PRAECIS PHARMACEUTICALS INC | COM                |        |
| 739421 90 5 | PRAECIS PHARMACEUTICALS INC   | CALL               |        |
| 739421 95 5 | PRAECIS PHARMACEUTICALS INC   | PUT                |        |
| 739727 10 5 | PRANA BIOTECHNOLOGY LTD       | SPONSORED ADR      |        |
| 74005P 10 4 | * PRAXAIR INC                 | COM                |        |
| 74005P 90 4 | PRAXAIR INC                   | CALL               |        |
| 74005P 95 4 | PRAXAIR INC                   | PUT                |        |
| 740065 10 7 | * PRE PAID LEGAL SVCS INC     | COM                |        |
| 740065 90 7 | PRE PAID LEGAL SVCS INC       | CALL               |        |
| 740065 95 7 | PRE PAID LEGAL SVCS INC       | PUT                |        |
| 740184 10 6 | PRECIS INC                    | COM                |        |
| 740189 10 5 | * PRECISION CASTPARTS CORP    | COM                |        |
| 740189 90 5 | PRECISION CASTPARTS CORP      | CALL               |        |
| 740189 95 5 | PRECISION CASTPARTS CORP      | PUT                |        |
| 74022D 10 0 | * PRECISION DRILLING CORP     | COM                |        |
| 74022D 90 0 | PRECISION DRILLING CORP       | CALL               |        |
| 74022D 95 0 | PRECISION DRILLING CORP       | PUT                |        |
| 740294 20 2 | PRECISION OPTICS INC MASS     | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 74038E 10 0 | PREFERRED INCOME STRATEGIES  | COM                |        |
| 74039B 10 5 | PREFERRED & CORP INC STRATEG | COM                |        |
| 740444 10 4 | PREFORMED LINE PRODS CO      | COM                |        |
| 74045Q 10 4 | * PREMCOR INC                | COM                |        |
| 74045Q 90 4 | PREMCOR INC                  | CALL               |        |
| 74045Q 95 4 | PREMCOR INC                  | PUT                |        |
| 740473 10 3 | PREMIER CMNTY BANKSHARES INC | COM                |        |
| 74050M 10 5 | PREMIER FINL BANCORP INC     | COM                |        |
| 74050U 10 7 | PREMIER FARNELL PLC          | SPONSORED ADR      |        |
| 74050U 20 6 | PREMIER FARNELL PLC          | SP ADR PREF CV     |        |
| 740706 10 6 | PRENTISS PPTYS TR            | SH BEN INT         |        |
| 740884 10 1 | * PRESIDENTIAL LIFE CORP     | COM                |        |
| 740884 90 1 | PRESIDENTIAL LIFE CORP       | CALL               |        |
| 740884 95 1 | PRESIDENTIAL LIFE CORP       | PUT                |        |
| 740921 10 1 | PREMIERWEST BANCORP          | COM                |        |
| 741004 10 5 | PRESIDENTIAL RLTY CORP NEW   | CL A               |        |
| 741004 20 4 | PRESIDENTIAL RLTY CORP NEW   | CL B               |        |
| 741113 10 4 | * PRESSTEK INC               | COM                |        |
| 741113 90 4 | PRESSTEK INC                 | CALL               |        |
| 741113 95 4 | PRESSTEK INC                 | PUT                |        |
| 74112E 10 9 | PRESSURE BIOSCIENCES INC     | COM                | ADDED  |
| 741437 30 5 | * PRICE COMMUNICATIONS CORP  | COM NEW            |        |
| 741437 90 5 | PRICE COMMUNICATIONS CORP    | CALL               |        |
| 741437 95 5 | PRICE COMMUNICATIONS CORP    | PUT                |        |
| 74144P 50 2 | PRICE LEGACY CORP            | COM NEW            |        |
| 74144T 10 8 | * PRICE T ROWE GROUP INC     | COM                |        |
| 74144T 90 8 | PRICE T ROWE GROUP INC       | CALL               |        |
| 74144T 95 8 | PRICE T ROWE GROUP INC       | PUT                |        |
| 741503 AC 0 | PRICELINE COM INC            | NOTE 1.000% 8/0    |        |
| 741503 40 3 | * PRICELINE COM INC          | COM NEW            |        |
| 741503 90 3 | PRICELINE COM INC            | CALL               |        |
| 741503 95 3 | PRICELINE COM INC            | PUT                |        |
| 741511 10 9 | PRICESMART INC               | COM                |        |
| 74153Q AB 8 | PRIDE INTL INC DEL           | FRNT 2.500% 3/0    |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 74153Q AD 4 | PRIDE INTL INC DEL             | NOTE 3.250% 5/0    |         |
| 74153Q 10 2 | * PRIDE INTL INC DEL           | COM                |         |
| 74153Q 90 2 | PRIDE INTL INC DEL             | CALL               |         |
| 74153Q 95 2 | PRIDE INTL INC DEL             | PUT                |         |
| 74156D 10 8 | * PRIME MED SVCS INC NEW       | COM                | DELETED |
| 74156D 90 8 | PRIME MED SVCS INC NEW         | CALL               | DELETED |
| 74156D 95 8 | PRIME MED SVCS INC NEW         | PUT                | DELETED |
| 74157K 10 1 | * PRIMEDIA INC                 | COM                |         |
| 74157K 90 1 | PRIMEDIA INC                   | CALL               |         |
| 74157K 95 1 | PRIMEDIA INC                   | PUT                |         |
| 74158E 10 4 | PRIMEENERGY CORP               | COM                |         |
| 74158J 10 3 | PRIME GROUP REALTY TRUST       | SH BEN INT         |         |
| 74163Q 10 0 | PRIMUS KNOWLEDGE SOLUTIONS I   | COM                | DELETED |
| 741917 10 8 | * PRIME HOSPITALITY CORP       | COM                | DELETED |
| 741917 90 8 | PRIME HOSPITALITY CORP         | CALL               | DELETED |
| 741917 95 8 | PRIME HOSPITALITY CORP         | PUT                | DELETED |
| 741929 AL 7 | PRIMUS TELECOMMUNICATIONS GR   | SDCV 5.750% 2/1    |         |
| 741929 AN 3 | PRIMUS TELECOMMUNICATIONS GR   | MTG 3.750% 9/1     |         |
| 741929 10 3 | * PRIMUS TELECOMMUNICATIONS GR | COM                |         |
| 741929 90 3 | PRIMUS TELECOMMUNICATIONS GR   | CALL               |         |
| 741929 95 3 | PRIMUS TELECOMMUNICATIONS GR   | PUT                |         |
| 741930 30 9 | * PRIMEWEST ENERGY TR          | TR UNIT NEW        |         |
| 741930 90 9 | PRIMEWEST ENERGY TR            | CALL               |         |
| 741930 95 9 | PRIMEWEST ENERGY TR            | PUT                |         |
| 741932 AB 3 | PRIDE INTL INC                 | SDCV 4/2           | DELETED |
| 742282 10 6 | PRINCETON NATL BANCORP INC     | COM                |         |
| 742352 10 7 | PRINCETON REVIEW INC           | COM                |         |
| 74251V 10 2 | * PRINCIPAL FINANCIAL GROUP IN | COM                |         |
| 74251V 90 2 | PRINCIPAL FINANCIAL GROUP IN   | CALL               |         |
| 74251V 95 2 | PRINCIPAL FINANCIAL GROUP IN   | PUT                |         |
| 742578 10 7 | PRINTRONIX INC                 | COM                |         |
| 74264T 10 2 | * PRIORITY HEALTHCARE CORP     | CL B               |         |
| 74264T 90 2 | PRIORITY HEALTHCARE CORP       | CALL               |         |
| 74264T 95 2 | PRIORITY HEALTHCARE CORP       | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 74265M 10 6 | PRO-DEX INC COLO               | COM                |        |
| 74266R 10 4 | PRIVATE MEDIA GROUP INC        | COM                |        |
| 74267C AB 2 | PROASSURANCE CORP              | DBCVC 3.900% 6/3   | ADDED  |
| 74267C 10 6 | PROASSURANCE CORP              | COM                |        |
| 74267D 20 3 | PRIVATE BUSINESS INC           | COM NEW            |        |
| 74267T 10 9 | PRO PHARMACEUTICALS INC        | COM                |        |
| 74268T 10 8 | PROCENTURY CORP                | COM                |        |
| 742718 10 9 | * PROCTER & GAMBLE CO          | COM                |        |
| 742718 90 9 | PROCTER & GAMBLE CO            | CALL               |        |
| 742718 95 9 | PROCTER & GAMBLE CO            | PUT                |        |
| 742959 10 9 | PRINCIPLED EQUITY MARKET FD    | SH BEN INT         |        |
| 742962 10 3 | PRIVATEBANCORP INC             | COM                |        |
| 743168 AB 2 | PROFIT RECOVERY GROUP INTL I   | NOTE 4.750% 11/2   |        |
| 743187 10 6 | * PROGENICS PHARMACEUTICALS IN | COM                |        |
| 743187 90 6 | PROGENICS PHARMACEUTICALS IN   | CALL               |        |
| 743187 95 6 | PROGENICS PHARMACEUTICALS IN   | PUT                |        |
| 743205 10 6 | PROGRAMMERS PARADISE INC       | COM                |        |
| 743263 10 5 | * PROGRESS ENERGY INC          | COM                |        |
| 743263 90 5 | PROGRESS ENERGY INC            | CALL               |        |
| 743263 95 5 | PROGRESS ENERGY INC            | PUT                |        |
| 743312 10 0 | * PROGRESS SOFTWARE CORP       | COM                |        |
| 743312 90 0 | PROGRESS SOFTWARE CORP         | CALL               |        |
| 743312 95 0 | PROGRESS SOFTWARE CORP         | PUT                |        |
| 743315 10 3 | * PROGRESSIVE CORP OHIO        | COM                |        |
| 743315 90 3 | PROGRESSIVE CORP OHIO          | CALL               |        |
| 743315 95 3 | PROGRESSIVE CORP OHIO          | PUT                |        |
| 743410 10 2 | * PROLOGIS                     | SH BEN INT         |        |
| 743410 90 2 | PROLOGIS                       | CALL               |        |
| 743410 95 2 | PROLOGIS                       | PUT                |        |
| 743411 10 0 | PROLONG INTL CORP              | COM                |        |
| 74346P 10 2 | * PROQUEST COMPANY             | COM                |        |
| 74346P 90 2 | PROQUEST COMPANY               | CALL               |        |
| 74346P 95 2 | PROQUEST COMPANY               | PUT                |        |
| 743477 10 1 | PROSOFTTRAINING                | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 74348T 10 2 | PROSPECT ENERGY CORP         | COM                |        |
| 743586 40 6 | PROSPECT STR HIGH INCOME PTF | COM NEW            |        |
| 743590 10 1 | PROSPECT STREET INCOME SHS I | COM                |        |
| 743606 10 5 | PROSPERITY BANCSHARES INC    | COM                |        |
| 743674 10 3 | * PROTECTIVE LIFE CORP       | COM                |        |
| 743674 90 3 | PROTECTIVE LIFE CORP         | CALL               |        |
| 743674 95 3 | PROTECTIVE LIFE CORP         | PUT                |        |
| 74369L AD 5 | PROTEIN DESIGN LABS INC      | NOTE 2.750% 8/1    |        |
| 74369L 10 3 | * PROTEIN DESIGN LABS INC    | COM                |        |
| 74369L 90 3 | PROTEIN DESIGN LABS INC      | CALL               |        |
| 74369L 95 3 | PROTEIN DESIGN LABS INC      | PUT                |        |
| 74372Q 20 6 | PROVALIS PLC                 | SPONS ADR NEW      |        |
| 743726 10 1 | PROVENA FOODS INC            | COM                |        |
| 74373W 10 3 | PROVIDE COMM INC             | COM                |        |
| 743737 10 8 | PROVIDENCE & WORCESTER RR CO | COM                |        |
| 743815 10 2 | PROVIDENCE SVC CORP          | COM                |        |
| 74383A 10 9 | PROVIDENT BANCORP INC DEL    | COM                |        |
| 743859 10 0 | * PROVIDENT BANKSHARES CORP  | COM                |        |
| 743859 90 0 | PROVIDENT BANKSHARES CORP    | CALL               |        |
| 743859 95 0 | PROVIDENT BANKSHARES CORP    | PUT                |        |
| 74386K 10 4 | * PROVIDENT ENERGY TR        | TR UNIT            |        |
| 74386K 90 4 | PROVIDENT ENERGY TR          | CALL               |        |
| 74386K 95 4 | PROVIDENT ENERGY TR          | PUT                |        |
| 74386T 10 5 | * PROVIDENT FINL SVCS INC    | COM                |        |
| 74386T 90 5 | PROVIDENT FINL SVCS INC      | CALL               |        |
| 74386T 95 5 | PROVIDENT FINL SVCS INC      | PUT                |        |
| 743868 10 1 | PROVIDENT FINL HLDGS INC     | COM                |        |
| 743977 AC 4 | PROVINCE HEALTHCARE CO       | NOTE 4.500% 11/2   |        |
| 743977 AE 0 | PROVINCE HEALTHCARE CO       | NOTE 4.250% 10/1   |        |
| 743977 10 0 | * PROVINCE HEALTHCARE CO     | COM                |        |
| 743977 90 0 | PROVINCE HEALTHCARE CO       | CALL               |        |
| 743977 95 0 | PROVINCE HEALTHCARE CO       | PUT                |        |
| 74406A AA 0 | PROVIDIAN FINL CORP          | NOTE 3.250% 8/1    |        |
| 74406A AB 8 | PROVIDIAN FINL CORP          | NOTE 2/1           |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 74406A AC 6 | PROVIDIAN FINL CORP           | NOTE 4.000% 5/1    |         |
| 74406A AD 4 | PROVIDIAN FINL CORP           | NOTE 2.750% 3/1    |         |
| 74406A 10 2 | * PROVIDIAN FINL CORP         | COM                |         |
| 74406A 90 2 | PROVIDIAN FINL CORP           | CALL               |         |
| 74406A 95 2 | PROVIDIAN FINL CORP           | PUT                |         |
| 744141 20 1 | PROVO INTERNATIONAL INC       | COM NEW            |         |
| 744283 10 2 | * PROXIM CORP                 | CL A               | DELETED |
| 744283 90 2 | PROXIM CORP                   | CALL               | DELETED |
| 744283 95 2 | PROXIM CORP                   | PUT                | DELETED |
| 744283 20 1 | PROXIM CORP                   | CL A NEW           | ADDED   |
| 744290 30 5 | PROXYMED INC                  | COM NEW            |         |
| 744320 10 2 | * PRUDENTIAL FINL INC         | COM                |         |
| 744320 90 2 | PRUDENTIAL FINL INC           | CALL               |         |
| 744320 95 2 | PRUDENTIAL FINL INC           | PUT                |         |
| 74435K 20 4 | PRUDENTIAL PLC                | ADR                |         |
| 744375 20 5 | PSYCHEMEDICS CORP             | COM NEW            |         |
| 74438Q 10 9 | PSI TECHNOLOGIES HLDGS INC    | SPONSORED ADR      |         |
| 74439H 10 8 | PSYCHIATRIC SOLUTIONS INC     | COM                |         |
| 744573 10 6 | * PUBLIC SVC ENTERPRISE GROUP | COM                |         |
| 744573 90 6 | PUBLIC SVC ENTERPRISE GROUP   | CALL               |         |
| 744573 95 6 | PUBLIC SVC ENTERPRISE GROUP   | PUT                |         |
| 74460D 10 9 | * PUBLIC STORAGE INC          | COM                |         |
| 74460D 90 9 | PUBLIC STORAGE INC            | CALL               |         |
| 74460D 95 9 | PUBLIC STORAGE INC            | PUT                |         |
| 74460D 72 9 | PUBLIC STORAGE INC            | COM A DP1/1000     |         |
| 74463M 10 6 | PUBLICIS S A NEW              | SPONSORED ADR      |         |
| 745310 10 2 | * PUGET ENERGY INC NEW        | COM                |         |
| 745310 90 2 | PUGET ENERGY INC NEW          | CALL               |         |
| 745310 95 2 | PUGET ENERGY INC NEW          | PUT                |         |
| 745548 10 7 | PULASKI FINL CORP             | COM                |         |
| 745769 10 9 | PULITZER INC                  | COM                |         |
| 745867 10 1 | * PULTE HOMES INC             | COM                |         |
| 745867 90 1 | PULTE HOMES INC               | CALL               |         |
| 745867 95 1 | PULTE HOMES INC               | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 746091 10 7 | PURADYN FILTER TECHNOLOGIES  | COM                |         |
| 74622C 10 6 | PURE WORLD INC               | COM                |         |
| 746228 30 3 | PURECYCLE CORP               | COM NEW            |         |
| 746446 10 3 | PUTNAM CALIF INVT GRADE MUN  | SH BEN INT         |         |
| 746479 10 4 | PUTNAM HIGH INCOME OPP TR    | SH BEN INT         |         |
| 746779 10 7 | PUTNAM HIGH INCOME BOND FD   | SH BEN INT         |         |
| 746781 10 3 | PUTNAM HIGH YIELD MUN TR     | SH BEN INT         |         |
| 746805 10 0 | PUTNAM INVT GRADE MUN TR     | COM                |         |
| 746819 10 1 | PUTNAM MANAGED HIGH YIELD TR | SH BEN INT         |         |
| 746823 10 3 | PUTNAM MANAGED MUN INCOM TR  | COM                |         |
| 74683K 10 4 | PUTNAM MASTER INCOME TR      | SH BEN INT         |         |
| 74683V 10 0 | PUTNAM MUN BD FD INC         | SH BEN INT         |         |
| 746853 10 0 | PUTNAM PREMIER INCOME TR     | SH BEN INT         |         |
| 746909 10 0 | PUTNAM MASTER INTER INCOME T | SH BEN INT         |         |
| 746920 10 7 | PUTNAM TAX FREE HEALTH CARE  | SH BEN INT         |         |
| 746921 10 5 | PUTNAM N Y INVT GRADE MUN TR | SH BEN INT         |         |
| 746922 10 3 | PUTNAM MUN OPPORTUNITIES TR  | SH BEN INT         |         |
| 746927 AB 8 | QLT INC                      | NOTE 3.000% 9/1    |         |
| 746927 10 2 | * QLT INC                    | COM                |         |
| 746927 90 2 | QLT INC                      | CALL               |         |
| 746927 95 2 | QLT INC                      | PUT                |         |
| 747135 10 1 | PYRAMID BREWERIES INC        | COM                |         |
| 74726X 10 5 | QRS CORP                     | COM                | DELETED |
| 74727A 10 4 | QCR HOLDINGS INC             | COM                |         |
| 74727D 10 8 | * QAD INC                    | COM                |         |
| 74727D 90 8 | QAD INC                      | CALL               |         |
| 74727D 95 8 | QAD INC                      | PUT                |         |
| 74727K 10 2 | Q E P INC                    | COM                |         |
| 74727M 11 6 | Q COMM INTL INC              | *W EXP 06/24/200   |         |
| 74727M 30 6 | Q COMM INTL INC              | COM NEW            |         |
| 747277 10 1 | * QLOGIC CORP                | COM                |         |
| 747277 90 1 | QLOGIC CORP                  | CALL               |         |
| 747277 95 1 | QLOGIC CORP                  | PUT                |         |
| 74728C 30 7 | QSOUND LABS INC              | COM NEW            |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 74729T 10 1 | QC HLDGS INC                   | COM                |        |
| 74730W 10 1 | QUADRAMED CORP                 | COM                |        |
| 747316 10 7 | QUAKER CHEM CORP               | COM                |        |
| 747399 10 3 | QUAKER FABRIC CORP NEW         | COM                |        |
| 747525 10 3 | * QUALCOMM INC                 | COM                |        |
| 747525 90 3 | QUALCOMM INC                   | CALL               |        |
| 747525 95 3 | QUALCOMM INC                   | PUT                |        |
| 74756M 10 2 | QUALITY DISTR INC FLA          | COM                |        |
| 74756P 10 5 | * QUALITY DINING INC           | COM                |        |
| 74756P 90 5 | QUALITY DINING INC             | CALL               |        |
| 74756P 95 5 | QUALITY DINING INC             | PUT                |        |
| 74758R 10 9 | QUALSTAR CORP                  | COM                |        |
| 747582 10 4 | QUALITY SYS INC                | COM                |        |
| 74762E AA 0 | QUANTA SVCS INC                | NOTE 4.000% 7/0    |        |
| 74762E AC 6 | QUANTA SVCS INC                | SDCV 4.500% 10/0   |        |
| 74762E 10 2 | * QUANTA SVCS INC              | COM                |        |
| 74762E 90 2 | QUANTA SVCS INC                | CALL               |        |
| 74762E 95 2 | QUANTA SVCS INC                | PUT                |        |
| 747620 10 2 | * QUANEX CORP                  | COM                |        |
| 747620 90 2 | QUANEX CORP                    | CALL               |        |
| 747620 95 2 | QUANEX CORP                    | PUT                |        |
| 74765E 10 9 | * QUANTUM FUEL SYS TECH WORLDW | COM                |        |
| 74765E 90 9 | QUANTUM FUEL SYS TECH WORLDW   | CALL               |        |
| 74765E 95 9 | QUANTUM FUEL SYS TECH WORLDW   | PUT                |        |
| 747906 AE 5 | QUANTUM CORP                   | NOTE 4.375% 8/0    |        |
| 747906 20 4 | * QUANTUM CORP                 | COM DSSG           |        |
| 747906 90 4 | QUANTUM CORP                   | CALL               |        |
| 747906 95 4 | QUANTUM CORP                   | PUT                |        |
| 747914 10 9 | Q MED                          | COM                |        |
| 748203 10 6 | * QUEBECOR WORLD INC           | COM NON-VTG        |        |
| 748203 90 6 | QUEBECOR WORLD INC             | CALL               |        |
| 748203 95 6 | QUEBECOR WORLD INC             | PUT                |        |
| 748314 10 1 | QUEENSTAKE RES LTD YUKON       | COM                | ADDED  |
| 74834L AF 7 | QUEST DIAGNOSTICS INC          | DBCX 1.750% 11/3   |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 74834L 10 0 | * QUEST DIAGNOSTICS INC        | COM                |        |
| 74834L 90 0 | QUEST DIAGNOSTICS INC          | CALL               |        |
| 74834L 95 0 | QUEST DIAGNOSTICS INC          | PUT                |        |
| 74834T 10 3 | * QUEST SOFTWARE INC           | COM                |        |
| 74834T 90 3 | QUEST SOFTWARE INC             | CALL               |        |
| 74834T 95 3 | QUEST SOFTWARE INC             | PUT                |        |
| 74835Y 10 1 | QUESTCOR PHARMACEUTICALS INC   | COM                |        |
| 748356 10 2 | * QUESTAR CORP                 | COM                |        |
| 748356 90 2 | QUESTAR CORP                   | CALL               |        |
| 748356 95 2 | QUESTAR CORP                   | PUT                |        |
| 74837P 10 8 | * QUICKLOGIC CORP              | COM                |        |
| 74837P 90 8 | QUICKLOGIC CORP                | CALL               |        |
| 74837P 95 8 | QUICKLOGIC CORP                | PUT                |        |
| 74837R 10 4 | * QUICKSILVER RESOURCES INC    | COM                |        |
| 74837R 90 4 | QUICKSILVER RESOURCES INC      | CALL               |        |
| 74837R 95 4 | QUICKSILVER RESOURCES INC      | PUT                |        |
| 74838C 10 6 | * QUIKSILVER INC               | COM                |        |
| 74838C 90 6 | QUIKSILVER INC                 | CALL               |        |
| 74838C 95 6 | QUIKSILVER INC                 | PUT                |        |
| 74838J 10 1 | * QUIDEL CORP                  | COM                |        |
| 74838J 90 1 | QUIDEL CORP                    | CALL               |        |
| 74838J 95 1 | QUIDEL CORP                    | PUT                |        |
| 74838L 30 4 | * QUIGLEY CORP                 | COM NEW            |        |
| 74838L 90 4 | QUIGLEY CORP                   | CALL               |        |
| 74838L 95 4 | QUIGLEY CORP                   | PUT                |        |
| 74838Y 20 7 | QUILMES INDL QUINSA SOCIETE    | SP ADR CL B        |        |
| 748718 10 3 | QUINENCO S A                   | SPONSORED ADR      |        |
| 748773 10 8 | QUINTON CARDIOLOGY SYS INC     | COM                |        |
| 748802 10 5 | QUIPP INC                      | COM                |        |
| 749056 10 7 | QUIXOTE CORP                   | COM                |        |
| 749117 20 6 | QUOTESMITH COM INC             | COM NEW            |        |
| 749121 10 9 | * QWEST COMMUNICATIONS INTL IN | COM                |        |
| 749121 90 9 | QWEST COMMUNICATIONS INTL IN   | CALL               |        |
| 749121 95 9 | QWEST COMMUNICATIONS INTL IN   | PUT                |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 313

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>          | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-----------------------------|---------------------------|---------------|
| 749124 10 3     | R & B INC                   | COM                       |               |
| 74913K 10 6     | * QUOVADX INC               | COM                       |               |
| 74913K 90 6     | QUOVADX INC                 | CALL                      |               |
| 74913K 95 6     | QUOVADX INC                 | PUT                       |               |
| 749136 10 7     | R & G FINANCIAL CORP        | CL B                      |               |
| 749227 10 4     | RAIT INVT TR                | COM                       |               |
| 749328 10 0     | RCG COMPANIES INC           | COM                       |               |
| 749360 40 0     | * RCM TECHNOLOGIES INC      | COM NEW                   |               |
| 749360 90 0     | RCM TECHNOLOGIES INC        | CALL                      |               |
| 749360 95 0     | RCM TECHNOLOGIES INC        | PUT                       |               |
| 749388 10 4     | * RC2 CORP                  | COM                       |               |
| 749388 90 4     | RC2 CORP                    | CALL                      |               |
| 749388 95 4     | RC2 CORP                    | PUT                       |               |
| 74955F 10 6     | RF MONOLITHICS INC          | COM                       |               |
| 74955L 10 3     | RGC RES INC                 | COM                       |               |
| 74955W 30 7     | * R H DONNELLEY CORP        | COM NEW                   |               |
| 74955W 90 7     | R H DONNELLEY CORP          | CALL                      |               |
| 74955W 95 7     | R H DONNELLEY CORP          | PUT                       |               |
| 749552 10 5     | RF INDS LTD                 | COM PAR \$0.01            |               |
| 74956K 10 4     | R G S ENERGY GROUP INC      | COM                       |               |
| 749607 10 7     | RLI CORP                    | COM                       |               |
| 74963B 10 5     | RMK HIGH INCOME FD INC      | COM SHS                   |               |
| 74963F 10 6     | RMR REAL ESTATE FD          | SH BEN INT                |               |
| 74963H 10 2     | RMK STRATEGIC INCOME FD INC | COM                       |               |
| 74963J 10 8     | RMR HOSPITALITY REAL ESTATE | COM                       |               |
| 74963L 10 3     | RMK ADVANTAGE INCOME FD INC | COM                       | ADDED         |
| 74963M 10 1     | RMR F I R E FD              | COM                       | ADDED         |
| 749660 10 6     | * RPC INC                   | COM                       |               |
| 749660 90 6     | RPC INC                     | CALL                      |               |
| 749660 95 6     | RPC INC                     | PUT                       |               |
| 749685 AK 9     | RPM INTL INC                | NOTE 1.389% 5/1           |               |
| 749685 10 3     | * RPM INTL INC              | COM                       |               |
| 749685 90 3     | RPM INTL INC                | CALL                      |               |
| 749685 95 3     | RPM INTL INC                | PUT                       |               |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 749719 10 0 | * RSA SEC INC              | COM                |        |
| 749719 90 0 | RSA SEC INC                | CALL               |        |
| 749719 95 0 | RSA SEC INC                | PUT                |        |
| 74973W 10 7 | * RTI INTL METALS INC      | COM                |        |
| 74973W 90 7 | RTI INTL METALS INC        | CALL               |        |
| 74973W 95 7 | RTI INTL METALS INC        | PUT                |        |
| 74974R 20 6 | RTW INC                    | COM NEW            |        |
| 749941 AE 0 | RF MICRODEVICES INC        | NOTE 1.500% 7/0    |        |
| 749941 10 0 | * RF MICRODEVICES INC      | COM                |        |
| 749941 90 0 | RF MICRODEVICES INC        | CALL               |        |
| 749941 95 0 | RF MICRODEVICES INC        | PUT                |        |
| 750236 AF 8 | RADIAN GROUP INC           | DBCV 2.250% 1/0    |        |
| 750236 10 1 | * RADIAN GROUP INC         | COM                |        |
| 750236 90 1 | RADIAN GROUP INC           | CALL               |        |
| 750236 95 1 | RADIAN GROUP INC           | PUT                |        |
| 75025N 10 2 | RADIANT SYSTEMS INC        | COM                |        |
| 750323 20 6 | RADIATION THERAPY SVCS INC | COM                |        |
| 75040K 10 9 | RADIOLOGIX INC             | COM                |        |
| 75040P 10 8 | * RADIO ONE INC            | CL A               |        |
| 75040P 90 8 | RADIO ONE INC              | CALL               |        |
| 75040P 95 8 | RADIO ONE INC              | PUT                |        |
| 75040P 40 5 | * RADIO ONE INC            | CL D NON VTG       |        |
| 75040P 90 5 | RADIO ONE INC              | CALL               |        |
| 75040P 95 5 | RADIO ONE INC              | PUT                |        |
| 750438 10 3 | * RADIOSHACK CORP          | COM                |        |
| 750438 90 3 | RADIOSHACK CORP            | CALL               |        |
| 750438 95 3 | RADIOSHACK CORP            | PUT                |        |
| 750459 AB 5 | RADISYS CORP               | NOTE 5.500% 8/1    |        |
| 750459 AD 1 | RADISYS CORP               | NOTE 1.375% 11/1   |        |
| 750459 10 9 | * RADISYS CORP             | COM                |        |
| 750459 90 9 | RADISYS CORP               | CALL               |        |
| 750459 95 9 | RADISYS CORP               | PUT                |        |
| 75061P 10 2 | * RAE SYS INC              | COM                |        |
| 75061P 90 2 | RAE SYS INC                | CALL               |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 75061P 95 2 | RAE SYS INC                 | PUT                |         |
| 750611 14 7 | RADYNE COMSTREAM INC        | *W EXP 02/08/200   |         |
| 750611 40 2 | RADYNE COMSTREAM INC        | COM NEW            |         |
| 750624 10 8 | RAG SHOPS INC               | COM                | DELETED |
| 750753 10 5 | * RAILAMERICA INC           | COM                |         |
| 750753 90 5 | RAILAMERICA INC             | CALL               |         |
| 750753 95 5 | RAILAMERICA INC             | PUT                |         |
| 75086X 10 6 | RAINDANCE COMM              | COM                |         |
| 75087R 10 8 | RAINING DATA CORP           | COM                |         |
| 75087U 10 1 | RAINIER PAC FINL GROUP INC  | COM                |         |
| 750875 10 6 | RAINMAKER SYSTEMS           | COM                |         |
| 750917 10 6 | * RAMBUS INC DEL            | COM                |         |
| 750917 90 6 | RAMBUS INC DEL              | CALL               |         |
| 750917 95 6 | RAMBUS INC DEL              | PUT                |         |
| 751028 10 1 | * RALCORP HLDGS INC NEW     | COM                |         |
| 751028 90 1 | RALCORP HLDGS INC NEW       | CALL               |         |
| 751028 95 1 | RALCORP HLDGS INC NEW       | PUT                |         |
| 751452 20 2 | RAMCO-GERSHENSON PPTYS TR   | COM SH BEN INT     |         |
| 751452 50 9 | RAMCO-GERSHENSON PPTYS TR   | PFD CV C 7.95%     |         |
| 75156P 10 8 | RAMP CORP                   | COM                | DELETED |
| 75156P 20 7 | RAMP CORP                   | COM NEW            | ADDED   |
| 751907 30 4 | RAMTRON INTL CORP           | COM NEW            |         |
| 752185 10 8 | RAND CAP CORP               | COM                |         |
| 752344 30 9 | * RANDGOLD RES LTD          | ADR                |         |
| 752344 90 9 | RANDGOLD RES LTD            | CALL               |         |
| 752344 95 9 | RANDGOLD RES LTD            | PUT                |         |
| 75281A 10 9 | * RANGE RES CORP            | COM                |         |
| 75281A 90 9 | RANGE RES CORP              | CALL               |         |
| 75281A 95 9 | RANGE RES CORP              | PUT                |         |
| 753009 30 7 | RANDGOLD & EXPL LTD         | SPON ADR NEW       |         |
| 753037 10 0 | RANK GROUP PLC              | SPONSORED ADR      |         |
| 753820 10 9 | * RARE HOSPITALITY INTL INC | COM                |         |
| 753820 90 9 | RARE HOSPITALITY INTL INC   | CALL               |         |
| 753820 95 9 | RARE HOSPITALITY INTL INC   | PUT                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS     |
|-------------|-------------------------------|--------------------|------------|
| 754212 10 8 | RAVEN INDS INC                | COM                |            |
| 754730 10 9 | * RAYMOND JAMES FINANCIAL INC | COM                |            |
| 754730 90 9 | RAYMOND JAMES FINANCIAL INC   | CALL               |            |
| 754730 95 9 | RAYMOND JAMES FINANCIAL INC   | PUT                |            |
| 754907 10 3 | * RAYONIER INC                | COM                |            |
| 754907 90 3 | RAYONIER INC                  | CALL               |            |
| 754907 95 3 | RAYONIER INC                  | PUT                |            |
| 755081 10 6 | * RAYOVAC CORP                | COM                |            |
| 755081 90 6 | RAYOVAC CORP                  | CALL               |            |
| 755081 95 6 | RAYOVAC CORP                  | PUT                |            |
| 755103 10 8 | RAYTECH CORP DEL              | COM                |            |
| 755111 50 7 | * RAYTHEON CO                 | COM NEW            |            |
| 755111 90 7 | RAYTHEON CO                   | CALL               |            |
| 755111 95 7 | RAYTHEON CO                   | PUT                |            |
| 755267 10 1 | * READERS DIGEST ASSN INC     | COM                |            |
| 755267 90 1 | READERS DIGEST ASSN INC       | CALL               |            |
| 755267 95 1 | READERS DIGEST ASSN INC       | PUT                |            |
| 755408 10 1 | READING INTERNATIONAL INC     | CL A               |            |
| 755408 20 0 | READING INTERNATIONAL INC     | CL B               |            |
| 755881 10 9 | REAL ESTATE INCOME FUND INC   | COM                |            |
| 75605L AB 0 | REALNETWORKS INC              | NOTE               | 7/0        |
| 75605L 10 4 | * REALNETWORKS INC            | COM                |            |
| 75605L 90 4 | REALNETWORKS INC              | CALL               |            |
| 75605L 95 4 | REALNETWORKS INC              | PUT                |            |
| 756109 10 4 | REALTY INCOME CORP            | COM                |            |
| 756158 10 1 | REAVES UTIL INCOME FD         | COM SH BEN INT     |            |
| 75621K 10 6 | * RECKSON ASSOCS RLTY CORP    | COM                |            |
| 75621K 90 6 | RECKSON ASSOCS RLTY CORP      | CALL               |            |
| 75621K 95 6 | RECKSON ASSOCS RLTY CORP      | PUT                |            |
| 75621K 20 5 | RECKSON ASSOCS RLTY CORP      | PFD CV SER A%      |            |
| 756577 AB 8 | RED HAT INC                   | DBC                | 0.500% 1/1 |
| 756577 10 2 | * RED HAT INC                 | COM                |            |
| 756577 90 2 | RED HAT INC                   | CALL               |            |
| 756577 95 2 | RED HAT INC                   | PUT                |            |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 75689M 10 1 | * RED ROBIN GOURMET BURGERS IN | COM                |         |
| 75689M 90 1 | RED ROBIN GOURMET BURGERS IN   | CALL               |         |
| 75689M 95 1 | RED ROBIN GOURMET BURGERS IN   | PUT                |         |
| 757209 50 7 | * REDBACK NETWORKS INC         | COM NEW            |         |
| 757209 90 7 | REDBACK NETWORKS INC           | CALL               |         |
| 757209 95 7 | REDBACK NETWORKS INC           | PUT                |         |
| 75733R 60 1 | REDENVELOPE INC                | COM                |         |
| 757473 10 3 | REDHOOK ALE BREWERY            | COM                |         |
| 757479 10 0 | REDIFF COM INDIA LTD           | SPONSORED ADR      |         |
| 75763Q 10 1 | REDLINE PERFORMANCE PRODS IN   | COM                | DELETED |
| 757897 10 3 | REDWOOD EMPIRE BANCORP         | COM                |         |
| 758075 40 2 | * REDWOOD TR INC               | COM                |         |
| 758075 90 2 | REDWOOD TR INC                 | CALL               |         |
| 758075 95 2 | REDWOOD TR INC                 | PUT                |         |
| 758110 AG 5 | REEBOK INTL LTD                | DBCV 2.000% 5/0    | ADDED   |
| 758110 AH 3 | REEBOK INTL LTD                | DBCV 2.000% 5/0    | ADDED   |
| 758110 10 0 | * REEBOK INTL LTD              | COM                |         |
| 758110 90 0 | REEBOK INTL LTD                | CALL               |         |
| 758110 95 0 | REEBOK INTL LTD                | PUT                |         |
| 758204 10 1 | REED ELSEVIER N V              | SPONSORED ADR      |         |
| 758205 10 8 | REED ELSEVIER P L C            | SPONSORED ADR      |         |
| 758750 AB 9 | REGAL BELOIT CORP              | NOTE 2.750% 3/1    | ADDED   |
| 758750 10 3 | REGAL BELOIT CORP              | COM                |         |
| 758766 AB 5 | REGAL ENTMT GROUP              | NOTE 3.750% 5/1    |         |
| 758766 10 9 | * REGAL ENTMT GROUP            | CL A               |         |
| 758766 90 9 | REGAL ENTMT GROUP              | CALL               |         |
| 758766 95 9 | REGAL ENTMT GROUP              | PUT                |         |
| 758849 10 3 | * REGENCY CTRS CORP            | COM                |         |
| 758849 90 3 | REGENCY CTRS CORP              | CALL               |         |
| 758849 95 3 | REGENCY CTRS CORP              | PUT                |         |
| 75886F AB 3 | REGENERON PHARMACEUTICALS      | NOTE 5.500% 10/1   |         |
| 75886F 10 7 | * REGENERON PHARMACEUTICALS    | COM                |         |
| 75886F 90 7 | REGENERON PHARMACEUTICALS      | CALL               |         |
| 75886F 95 7 | REGENERON PHARMACEUTICALS      | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 75886N 10 0 | * REGENERATION TECH INC DEL    | COM                |        |
| 75886N 90 0 | REGENERATION TECH INC DEL      | CALL               |        |
| 75886N 95 0 | REGENERATION TECH INC DEL      | PUT                |        |
| 758865 10 9 | REGENT COMMUNICATIONS INC DE   | COM                |        |
| 758932 10 7 | * REGIS CORP MINN              | COM                |        |
| 758932 90 7 | REGIS CORP MINN                | CALL               |        |
| 758932 95 7 | REGIS CORP MINN                | PUT                |        |
| 758960 10 8 | REFAC NEW                      | COM                |        |
| 75902E 10 0 | * REGIONAL BK HOLDRS TR        | DEPOSITRY RCPT     |        |
| 75902E 90 0 | REGIONAL BK HOLDRS TR          | CALL               |        |
| 75902E 95 0 | REGIONAL BK HOLDRS TR          | PUT                |        |
| 7591EP 10 0 | * REGIONS FINANCIAL CORP NEW   | COM                |        |
| 7591EP 90 0 | REGIONS FINANCIAL CORP NEW     | CALL               |        |
| 7591EP 95 0 | REGIONS FINANCIAL CORP NEW     | PUT                |        |
| 75914G 10 1 | * REGISTER COM INC             | COM                |        |
| 75914G 90 1 | REGISTER COM INC               | CALL               |        |
| 75914G 95 1 | REGISTER COM INC               | PUT                |        |
| 759148 10 9 | * REHABCARE GROUP INC          | COM                |        |
| 759148 90 9 | REHABCARE GROUP INC            | CALL               |        |
| 759148 95 9 | REHABCARE GROUP INC            | PUT                |        |
| 75935A 10 9 | REINHOLD INDS INC N Y          | CL A               |        |
| 759351 10 9 | * REINSURANCE GROUP AMER INC   | COM                |        |
| 759351 90 9 | REINSURANCE GROUP AMER INC     | CALL               |        |
| 759351 95 9 | REINSURANCE GROUP AMER INC     | PUT                |        |
| 759351 30 7 | REINSURANCE GROUP AMER INC     | PFD TR INC EQ      |        |
| 759509 10 2 | * RELIANCE STEEL & ALUMINUM CO | COM                |        |
| 759509 90 2 | RELIANCE STEEL & ALUMINUM CO   | CALL               |        |
| 759509 95 2 | RELIANCE STEEL & ALUMINUM CO   | PUT                |        |
| 75952B AD 7 | RELIANT ENERGY INC             | NOTE 5.000% 8/1    |        |
| 75952B 10 5 | * RELIANT ENERGY INC           | COM                |        |
| 75952B 90 5 | RELIANT ENERGY INC             | CALL               |        |
| 75952B 95 5 | RELIANT ENERGY INC             | PUT                |        |
| 75952R 10 0 | RELIV INTL INC                 | COM                |        |
| 759543 10 1 | * REMEC INC                    | COM                |        |



| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 759543 90 1 | REMEC INC                  | CALL               |        |
| 759543 95 1 | REMEC INC                  | PUT                |        |
| 759549 10 8 | REMEDYTEMP INC             | CL A               |        |
| 759594 30 2 | * REMINGTON OIL & GAS CORP | COM                |        |
| 759594 90 2 | REMINGTON OIL & GAS CORP   | CALL               |        |
| 759594 95 2 | REMINGTON OIL & GAS CORP   | PUT                |        |
| 75962A 10 5 | REMOTE DYNAMICS INC        | COM                |        |
| 75968L 10 5 | * RENAISSANCE LEARNING INC | COM                |        |
| 75968L 90 5 | RENAISSANCE LEARNING INC   | CALL               |        |
| 75968L 95 5 | RENAISSANCE LEARNING INC   | PUT                |        |
| 759885 10 6 | RENOVIS INC                | COM                |        |
| 759903 10 7 | RELIABILITY INC            | COM                |        |
| 759916 10 9 | * REPLIGEN CORP            | COM                |        |
| 759916 90 9 | REPLIGEN CORP              | CALL               |        |
| 759916 95 9 | REPLIGEN CORP              | PUT                |        |
| 759930 10 0 | * RENAL CARE GROUP INC     | COM                |        |
| 759930 90 0 | RENAL CARE GROUP INC       | CALL               |        |
| 759930 95 0 | RENAL CARE GROUP INC       | PUT                |        |
| 76009N 10 0 | * RENT A CTR INC NEW       | COM                |        |
| 76009N 90 0 | RENT A CTR INC NEW         | CALL               |        |
| 76009N 95 0 | RENT A CTR INC NEW         | PUT                |        |
| 76009U 10 4 | * RENT WAY INC             | COM                |        |
| 76009U 90 4 | RENT WAY INC               | CALL               |        |
| 76009U 95 4 | RENT WAY INC               | PUT                |        |
| 760112 10 2 | RENTECH INC                | COM                |        |
| 760174 10 2 | RENTRAK CORP               | COM                |        |
| 76026T 20 5 | * REPSOL YPF S A           | SPONSORED ADR      |        |
| 76026T 90 5 | REPSOL YPF S A             | CALL               |        |
| 76026T 95 5 | REPSOL YPF S A             | PUT                |        |
| 760276 10 5 | REPUBLIC AWYS HLDGS INC    | COM                |        |
| 760281 20 4 | REPUBLIC BANCORP KY        | CL A               |        |
| 760282 10 3 | * REPUBLIC BANCORP INC     | COM                |        |
| 760282 90 3 | REPUBLIC BANCORP INC       | CALL               |        |
| 760282 95 3 | REPUBLIC BANCORP INC       | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 760416 10 7 | REPUBLIC FIRST BANCORP INC     | COM                |        |
| 760759 10 0 | * REPUBLIC SVCS INC            | COM                |        |
| 760759 90 0 | REPUBLIC SVCS INC              | CALL               |        |
| 760759 95 0 | REPUBLIC SVCS INC              | PUT                |        |
| 760911 10 7 | RESEARCH FRONTIERS INC         | COM                |        |
| 760943 10 0 | * RES-CARE INC                 | COM                |        |
| 760943 90 0 | RES-CARE INC                   | CALL               |        |
| 760943 95 0 | RES-CARE INC                   | PUT                |        |
| 760975 10 2 | * RESEARCH IN MOTION LTD       | COM                |        |
| 760975 90 2 | RESEARCH IN MOTION LTD         | CALL               |        |
| 760975 95 2 | RESEARCH IN MOTION LTD         | PUT                |        |
| 760981 10 0 | * RESTORATION HARDWARE INC DEL | COM                |        |
| 760981 90 0 | RESTORATION HARDWARE INC DEL   | CALL               |        |
| 760981 95 0 | RESTORATION HARDWARE INC DEL   | PUT                |        |
| 761152 AB 3 | RESMED INC                     | NOTE 4.000% 6/2    |        |
| 761152 10 7 | * RESMED INC                   | COM                |        |
| 761152 90 7 | RESMED INC                     | CALL               |        |
| 761152 95 7 | RESMED INC                     | PUT                |        |
| 761195 20 5 | * RESOURCE AMERICA INC         | CL A               |        |
| 761195 90 5 | RESOURCE AMERICA INC           | CALL               |        |
| 761195 95 5 | RESOURCE AMERICA INC           | PUT                |        |
| 76122Q 10 5 | * RESOURCES CONNECTION INC     | COM                |        |
| 76122Q 90 5 | RESOURCES CONNECTION INC       | CALL               |        |
| 76122Q 95 5 | RESOURCES CONNECTION INC       | PUT                |        |
| 761230 10 1 | * RESPIRONICS INC              | COM                |        |
| 761230 90 1 | RESPIRONICS INC                | CALL               |        |
| 761230 95 1 | RESPIRONICS INC                | PUT                |        |
| 76127U 10 1 | * RETAIL HOLDRS TR             | DEP RCPT           |        |
| 76127U 90 1 | RETAIL HOLDRS TR               | CALL               |        |
| 76127U 95 1 | RETAIL HOLDRS TR               | PUT                |        |
| 76128Q 10 9 | * RETEK INC                    | COM                |        |
| 76128Q 90 9 | RETEK INC                      | CALL               |        |
| 76128Q 95 9 | RETEK INC                      | PUT                |        |
| 76128Y 10 2 | RETAIL VENTURES INC            | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 76129W 10 5 | RETRACTABLE TECHNOLOGIES INC | COM                |         |
| 761312 10 7 | REUNION INDS INC             | COM                |         |
| 76132M 10 2 | * REUTERS GROUP PLC          | SPONSORED ADR      |         |
| 76132M 90 2 | REUTERS GROUP PLC            | CALL               |         |
| 76132M 95 2 | REUTERS GROUP PLC            | PUT                |         |
| 76152H 10 8 | REVLON INC NEW               | COM                |         |
| 761525 50 0 | * REVLON INC                 | CL A               |         |
| 761525 90 0 | REVLON INC                   | CALL               |         |
| 761525 95 0 | REVLON INC                   | PUT                |         |
| 761557 AA 5 | REWARDS NETWORK INC          | SDCV 3.250%10/1    |         |
| 761557 10 7 | REWARDS NETWORK INC          | COM                |         |
| 761624 10 5 | REX STORES CORP              | COM                |         |
| 761655 40 6 | REXAM PLC                    | SP ADR NEW2001     |         |
| 761684 10 9 | REXHALL INDS INC             | COM                | DELETED |
| 761695 10 5 | * REYNOLDS & REYNOLDS CO     | CL A               |         |
| 761695 90 5 | REYNOLDS & REYNOLDS CO       | CALL               |         |
| 761695 95 5 | REYNOLDS & REYNOLDS CO       | PUT                |         |
| 761713 10 6 | * REYNOLDS AMERICAN INC      | COM                |         |
| 761713 90 6 | REYNOLDS AMERICAN INC        | CALL               |         |
| 761713 95 6 | REYNOLDS AMERICAN INC        | PUT                |         |
| 762397 10 7 | * RHODIA                     | SPONSORED ADR      |         |
| 762397 90 7 | RHODIA                       | CALL               |         |
| 762397 95 7 | RHODIA                       | PUT                |         |
| 762582 20 3 | RICA FOODS INC               | COM NEW            |         |
| 763165 AB 3 | RICHARDSON ELECTRS LTD       | SDCV 7.250%12/1    |         |
| 763165 AC 1 | RICHARDSON ELECTRS LTD       | SDCV 8.250% 6/1    |         |
| 763165 10 7 | RICHARDSON ELECTRS LTD       | COM                |         |
| 76547T 10 6 | * RICHMONT MINES INC         | COM                |         |
| 76547T 90 6 | RICHMONT MINES INC           | CALL               |         |
| 76547T 95 6 | RICHMONT MINES INC           | PUT                |         |
| 765641 30 3 | RICKS CABARET INTL INC       | COM NEW            |         |
| 766559 60 3 | * RIGEL PHARMACEUTICALS INC  | COM NEW            |         |
| 766559 90 3 | RIGEL PHARMACEUTICALS INC    | CALL               |         |
| 766559 95 3 | RIGEL PHARMACEUTICALS INC    | PUT                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 76657R 10 6 | RIGHTNOW TECHNOLOGIES INC   | COM                |         |
| 766570 10 5 | * RIGGS NATL CORP WASH DC   | COM                |         |
| 766570 90 5 | RIGGS NATL CORP WASH DC     | CALL               |         |
| 766570 95 5 | RIGGS NATL CORP WASH DC     | PUT                |         |
| 766721 10 4 | RIMAGE CORP                 | COM                |         |
| 76687M 10 1 | RINKER GROUP LTD            | SPONSORED ADR      |         |
| 766909 10 5 | RIO NARCEA GOLD MINES INC   | COM                |         |
| 767204 10 0 | * RIO TINTO PLC             | SPONSORED ADR      |         |
| 767204 90 0 | RIO TINTO PLC               | CALL               |         |
| 767204 95 0 | RIO TINTO PLC               | PUT                |         |
| 767271 10 9 | RIO VISTA ENERGY PARTNERS L | COM                | ADDED   |
| 76774E 10 3 | RITA MED SYS INC DEL        | COM                |         |
| 767744 10 5 | RITCHIE BROS AUCTIONEERS    | COM                |         |
| 767754 BA 1 | RITE AID CORP               | NOTE 4.750% 12/0   |         |
| 767754 10 4 | * RITE AID CORP             | COM                |         |
| 767754 90 4 | RITE AID CORP               | CALL               |         |
| 767754 95 4 | RITE AID CORP               | PUT                |         |
| 768475 10 5 | RIVER VY BANCORP            | COM                |         |
| 769397 10 0 | RIVERVIEW BANCORP INC       | COM                |         |
| 769627 10 0 | RIVIERA HLDGS CORP          | COM                |         |
| 769648 10 6 | RIVIERA TOOL CO             | COM                |         |
| 769841 10 7 | ROANOKE ELEC STL CORP       | COM                |         |
| 769900 10 1 | ROBERTS REALTY INVS         | COM                |         |
| 770196 AB 9 | ROBBINS & MYERS INC         | NOTE 8.000% 1/3    |         |
| 770196 10 3 | ROBBINS & MYERS INC         | COM                |         |
| 770323 10 3 | * ROBERT HALF INTL INC      | COM                |         |
| 770323 90 3 | ROBERT HALF INTL INC        | CALL               |         |
| 770323 95 3 | ROBERT HALF INTL INC        | PUT                |         |
| 771497 10 4 | ROCHESTER MED CORP          | COM                |         |
| 772632 10 5 | ROCK OF AGES CORP           | CL A               |         |
| 772739 20 7 | ROCK-TENN CO                | CL A               |         |
| 77316P AA 9 | ROCKFORD CORP               | NOTE 4.500% 6/1    | DELETED |
| 77316P 10 1 | ROCKFORD CORP               | COM                |         |
| 773903 10 9 | * ROCKWELL AUTOMATION INC   | COM                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 773903 90 9 | ROCKWELL AUTOMATION INC        | CALL               |        |
| 773903 95 9 | ROCKWELL AUTOMATION INC        | PUT                |        |
| 774341 10 1 | * ROCKWELL COLLINS INC         | COM                |        |
| 774341 90 1 | ROCKWELL COLLINS INC           | CALL               |        |
| 774341 95 1 | ROCKWELL COLLINS INC           | PUT                |        |
| 774374 10 2 | ROCKWELL MEDICAL TECH          | COM                |        |
| 774374 11 0 | ROCKWELL MEDICAL TECH          | *W EXP 01/26/200   |        |
| 774678 40 3 | ROCKY MTN CHOCOLATE FACTORY    | COM PAR \$0.03     |        |
| 774830 10 3 | ROCKY SHOES & BOOTS INC        | COM                |        |
| 775043 10 2 | * ROFIN SINAR TECHNOLOGIES INC | COM                |        |
| 775043 90 2 | ROFIN SINAR TECHNOLOGIES INC   | CALL               |        |
| 775043 95 2 | ROFIN SINAR TECHNOLOGIES INC   | PUT                |        |
| 775109 AE 1 | ROGERS COMMUNICATIONS INC      | DBCW 2.000% 11/2   |        |
| 775109 20 0 | * ROGERS COMMUNICATIONS INC    | CL B               |        |
| 775109 90 0 | ROGERS COMMUNICATIONS INC      | CALL               |        |
| 775109 95 0 | ROGERS COMMUNICATIONS INC      | PUT                |        |
| 775133 10 1 | * ROGERS CORP                  | COM                |        |
| 775133 90 1 | ROGERS CORP                    | CALL               |        |
| 775133 95 1 | ROGERS CORP                    | PUT                |        |
| 775315 10 4 | ROGERS WIRELESS COMMUNICATIO   | CL B NON-VTG       |        |
| 775371 10 7 | * ROHM & HAAS CO               | COM                |        |
| 775371 90 7 | ROHM & HAAS CO                 | CALL               |        |
| 775371 95 7 | ROHM & HAAS CO                 | PUT                |        |
| 775711 10 4 | * ROLLINS INC                  | COM                |        |
| 775711 90 4 | ROLLINS INC                    | CALL               |        |
| 775711 95 4 | ROLLINS INC                    | PUT                |        |
| 775877 10 3 | ROME BANCORP INC               | COM                |        |
| 776338 20 4 | RONSON CORP                    | COM NEW            |        |
| 776696 AA 4 | ROPER INDS INC NEW             | NOTE 1.481% 1/1    |        |
| 776696 10 6 | * ROPER INDS INC NEW           | COM                |        |
| 776696 90 6 | ROPER INDS INC NEW             | CALL               |        |
| 776696 95 6 | ROPER INDS INC NEW             | PUT                |        |
| 778296 10 3 | * ROSS STORES INC              | COM                |        |
| 778296 90 3 | ROSS STORES INC                | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 778296 95 3 | ROSS STORES INC              | PUT                |         |
| 778529 10 7 | ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR      |         |
| 778903 10 4 | ROTONICS MFG INC             | COM                |         |
| 779273 10 1 | * ROUSE CO                   | COM                | DELETED |
| 779273 90 1 | ROUSE CO                     | CALL               | DELETED |
| 779273 95 1 | ROUSE CO                     | PUT                | DELETED |
| 779382 10 0 | * ROWAN COS INC              | COM                |         |
| 779382 90 0 | ROWAN COS INC                | CALL               |         |
| 779382 95 0 | ROWAN COS INC                | PUT                |         |
| 779528 10 8 | ROWE COS                     | COM                |         |
| 779915 10 7 | ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH         |         |
| 780008 10 8 | * ROXIO INC                  | COM                |         |
| 780008 90 8 | ROXIO INC                    | CALL               |         |
| 780008 95 8 | ROXIO INC                    | PUT                |         |
| 78004V 20 2 | ROYAL & SUN ALLIANCE INS     | SPON ADR NEW       |         |
| 780081 10 5 | ROYAL BANCSHARES PA INC      | CL A               |         |
| 780087 10 2 | * ROYAL BK CDA MONTREAL QUE  | COM                |         |
| 780087 90 2 | ROYAL BK CDA MONTREAL QUE    | CALL               |         |
| 780087 95 2 | ROYAL BK CDA MONTREAL QUE    | PUT                |         |
| 780097 60 6 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF D      |         |
| 780097 70 5 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF E      |         |
| 780097 78 8 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR L RP PF     | ADDED   |
| 780097 79 6 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF M      |         |
| 780097 80 4 | ROYAL BK SCOTLAND GROUP PLC  | SPON ADR F         |         |
| 780097 82 0 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PFD K       |         |
| 780097 85 3 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF J      |         |
| 780097 86 1 | ROYAL BK SCOTLAND GROUP PLC  | SP ADR I PRF I     |         |
| 780097 87 9 | ROYAL BK SCOTLAND GROUP PLC  | SPON ADR SER H     |         |
| 780097 88 7 | ROYAL BK SCOTLAND GROUP PLC  | SPON ADR PRF G     |         |
| 780153 AK 8 | ROYAL CARIBBEAN CRUISES LTD  | NOTE 2/0           |         |
| 780153 AM 4 | ROYAL CARIBBEAN CRUISES LTD  | NOTE 5/1           |         |
| 780257 80 4 | * ROYAL DUTCH PETE CO        | NY REG EUR .56     |         |
| 780257 90 4 | ROYAL DUTCH PETE CO          | CALL               |         |
| 780257 95 4 | ROYAL DUTCH PETE CO          | PUT                |         |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 780287 10 8 | * ROYAL GOLD INC           | COM                |        |
| 780287 90 8 | ROYAL GOLD INC             | CALL               |        |
| 780287 95 8 | ROYAL GOLD INC             | PUT                |        |
| 780641 20 5 | ROYAL KPN NV               | SPONSORED ADR      |        |
| 78074G 20 0 | ROYALE ENERGY INC          | COM NEW            |        |
| 78080N 10 8 | ROYCE FOCUS TR             | COM                |        |
| 780910 10 5 | ROYCE VALUE TR INC         | COM                |        |
| 780911 10 3 | RUBICON MINERALS CORP      | COM                |        |
| 780915 10 4 | ROYCE MICRO-CAP TR INC     | COM                |        |
| 78116B 10 2 | RUBIOS RESTAURANTS INC     | COM                |        |
| 781182 10 0 | * RUBY TUESDAY INC         | COM                |        |
| 781182 90 0 | RUBY TUESDAY INC           | CALL               |        |
| 781182 95 0 | RUBY TUESDAY INC           | PUT                |        |
| 781258 10 8 | RUDDICK CORP               | COM                |        |
| 781270 10 3 | * RUDOLPH TECHNOLOGIES INC | COM                |        |
| 781270 90 3 | RUDOLPH TECHNOLOGIES INC   | CALL               |        |
| 781270 95 3 | RUDOLPH TECHNOLOGIES INC   | PUT                |        |
| 78176P 10 8 | RURBAN FINL CORP           | COM                |        |
| 781846 20 9 | RUSH ENTERPRISES INC       | CL A               |        |
| 781846 30 8 | RUSH ENTERPRISES INC       | CL B               |        |
| 781904 10 7 | RURAL CELLULAR CORP        | CL A               |        |
| 782233 10 0 | * RUSS BERRIE & CO         | COM                |        |
| 782233 90 0 | RUSS BERRIE & CO           | CALL               |        |
| 782233 95 0 | RUSS BERRIE & CO           | PUT                |        |
| 782352 10 8 | * RUSSELL CORP             | COM                |        |
| 782352 90 8 | RUSSELL CORP               | CALL               |        |
| 782352 95 8 | RUSSELL CORP               | PUT                |        |
| 783513 10 4 | * RYANAIR HLDGS PLC        | SPONSORED ADR      |        |
| 783513 90 4 | RYANAIR HLDGS PLC          | CALL               |        |
| 783513 95 4 | RYANAIR HLDGS PLC          | PUT                |        |
| 783520 10 9 | RYANS RESTAURANT GROUP INC | COM                |        |
| 783549 10 8 | * RYDER SYS INC            | COM                |        |
| 783549 90 8 | RYDER SYS INC              | CALL               |        |
| 783549 95 8 | RYDER SYS INC              | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 78355W 10 6 | RYDEX ETF TRUST              | S&P 500 EQ TRD     |         |
| 78375P 10 7 | * RYERSON TULL INC NEW       | COM                |         |
| 78375P 90 7 | RYERSON TULL INC NEW         | CALL               |         |
| 78375P 95 7 | RYERSON TULL INC NEW         | PUT                |         |
| 783764 10 3 | * RYLAND GROUP INC           | COM                |         |
| 783764 90 3 | RYLAND GROUP INC             | CALL               |         |
| 783764 95 3 | RYLAND GROUP INC             | PUT                |         |
| 783774 10 2 | S&K FAMOUS BRANDS INC        | COM                |         |
| 78379P 10 3 | S&P 500 PROTECTED EQUITY FD  | COM                |         |
| 78381R 10 5 | S & P 500 GEARED FD INC      | COM                | ADDED   |
| 783834 10 4 | S&P QUALITY RNKNGS GLBL EQ M | COM SHS BEN IT     |         |
| 783859 10 1 | S & T BANCORP INC            | COM                |         |
| 78387G 10 3 | * SBC COMMUNICATIONS INC     | COM                |         |
| 78387G 90 3 | SBC COMMUNICATIONS INC       | CALL               |         |
| 78387G 95 3 | SBC COMMUNICATIONS INC       | PUT                |         |
| 78387P 10 3 | * SBS TECHNOLOGIES INC       | COM                |         |
| 78387P 90 3 | SBS TECHNOLOGIES INC         | CALL               |         |
| 78387P 95 3 | SBS TECHNOLOGIES INC         | PUT                |         |
| 783873 20 1 | SBE INC                      | COM NEW            |         |
| 78388J 10 6 | * SBA COMMUNICATIONS CORP    | COM                |         |
| 78388J 90 6 | SBA COMMUNICATIONS CORP      | CALL               |         |
| 78388J 95 6 | SBA COMMUNICATIONS CORP      | PUT                |         |
| 783890 AF 3 | SCI SYS INC                  | NOTE 3.000% 3/1    |         |
| 783978 10 9 | SI TECHNOLOGIES INC          | COM                |         |
| 78400H 10 4 | SAL TR PFD FD I              | SH BEN INT         | DELETED |
| 78401V 10 2 | SCBT FINANCIAL CORP          | COM                |         |
| 784018 10 3 | * SCM MICROSYSTEMS INC       | COM                |         |
| 784018 90 3 | SCM MICROSYSTEMS INC         | CALL               |         |
| 784018 95 3 | SCM MICROSYSTEMS INC         | PUT                |         |
| 78402P 10 4 | SCPIE HLDGS INC              | COM                |         |
| 78402X 10 7 | SCOLR PHARMA INC             | COM                |         |
| 784028 10 2 | * SCP POOL CORP              | COM                |         |
| 784028 90 2 | SCP POOL CORP                | CALL               |         |
| 784028 95 2 | SCP POOL CORP                | PUT                |         |



Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 327

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>      | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-------------------------|---------------------------|---------------|
| 78403A 10 6     | SCO GROUP INC           | COM                       |               |
| 784117 10 3     | * SEI INVESTMENTS CO    | COM                       |               |
| 784117 90 3     | SEI INVESTMENTS CO      | CALL                      |               |
| 784117 95 3     | SEI INVESTMENTS CO      | PUT                       |               |
| 78412D 10 9     | SEMCO ENERGY INC        | COM                       |               |
| 784121 10 5     | * SFBC INTL INC         | COM                       |               |
| 784121 90 5     | SFBC INTL INC           | CALL                      |               |
| 784121 95 5     | SFBC INTL INC           | PUT                       |               |
| 784188 20 3     | SGL CARBON AG           | SPONSORED ADR             |               |
| 78422X CU 5     | SG STRUCTURED PRODS INC | NOTE 12.000% 9/3          | DELETED       |
| 78422X CV 3     | SG STRUCTURED PRODS INC | NOTE 13.250% 9/3          | DELETED       |
| 78422X DG 5     | SG STRUCTURED PRODS INC | FRNT 9.100% 10/2          | DELETED       |
| 78422X DH 3     | SG STRUCTURED PRODS INC | NOTE 9.100% 11/0          | DELETED       |
| 78422X DW 0     | SG STRUCTURED PRODS INC | NOTE 8.000% 12/2          |               |
| 78422X DX 8     | SG STRUCTURED PRODS INC | NOTE 14.650% 12/2         | DELETED       |
| 78422X DZ 3     | SG STRUCTURED PRODS INC | NOTE 12.500% 1/3          |               |
| 78422X EA 7     | SG STRUCTURED PRODS INC | NOTE 12.000% 1/3          |               |
| 78422X EB 5     | SG STRUCTURED PRODS INC | NOTE 12.000% 1/3          |               |
| 78422X EC 3     | SG STRUCTURED PRODS INC | NOTE 9.250% 1/3           |               |
| 78422X EH 2     | SG STRUCTURED PRODS INC | NOTE 14.000% 2/1          |               |
| 78422X EJ 8     | SG STRUCTURED PRODS INC | NOTE 11.750% 2/2          |               |
| 78422X EK 5     | SG STRUCTURED PRODS INC | NOTE 13.000% 2/2          |               |
| 78422X EL 3     | SG STRUCTURED PRODS INC | NOTE 10.000% 2/2          |               |
| 78422X FT 5     | SG STRUCTURED PRODS INC | NOTE 11.500% 5/3          |               |
| 78425W 10 2     | SI FINL GROUP INC       | COM                       | ADDED         |
| 78427V 10 2     | SI INTL INC             | COM                       |               |
| 784305 10 4     | SJW CORP                | COM                       |               |
| 78440P 10 8     | * SK TELECOM LTD        | SPONSORED ADR             |               |
| 78440P 90 8     | SK TELECOM LTD          | CALL                      |               |
| 78440P 95 8     | SK TELECOM LTD          | PUT                       |               |
| 78440X 10 1     | SL GREEN RLTY CORP      | COM                       |               |
| 784413 10 6     | S L INDS INC            | COM                       |               |
| 78442P AC 0     | SLM CORP                | DBCV 7/2                  |               |
| 78442P 10 6     | * SLM CORP              | COM                       |               |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 328

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>       | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------------|---------------------------|---------------|
| 78442P 90 6     | SLM CORP                 | CALL                      |               |
| 78442P 95 6     | SLM CORP                 | PUT                       |               |
| 78460M 20 9     | SNB BANCSHARES INC TEX   | COM                       |               |
| 78462F 10 3     | SPDR TR                  | UNIT SER 1                |               |
| 78462K 10 2     | SPSS INC                 | COM                       |               |
| 78463B 10 1     | * S1 CORPORATION         | COM                       |               |
| 78463B 90 1     | S1 CORPORATION           | CALL                      |               |
| 78463B 95 1     | S1 CORPORATION           | PUT                       |               |
| 784635 AD 6     | SPX CORP                 | NOTE 2/0                  |               |
| 784635 AF 1     | SPX CORP                 | NOTE 5/0                  |               |
| 784635 10 4     | * SPX CORP               | COM                       |               |
| 784635 90 4     | SPX CORP                 | CALL                      |               |
| 784635 95 4     | SPX CORP                 | PUT                       |               |
| 78464M 10 6     | SRS LABS INC             | COM                       |               |
| 78464P 20 8     | S R TELECOM INC          | COM NEW                   |               |
| 78464R 10 5     | * SRA INTL INC           | CL A                      |               |
| 78464R 90 5     | SRA INTL INC             | CALL                      |               |
| 78464R 95 5     | SRA INTL INC             | PUT                       |               |
| 78464W 10 4     | SRI/SURGICAL EXPRESS INC | COM                       |               |
| 784642 AA 8     | SRI CORP                 | SDCV 8.750% 1/0           | DELETED       |
| 78465D 10 5     | SM&A                     | COM                       |               |
| 784869 10 9     | SVB FINL SVCS INC        | COM                       |               |
| 784932 60 0     | SABA SOFTWARE INC        | COM NEW                   |               |
| 784933 10 3     | SPAR GROUP INC           | COM                       |               |
| 78503N 10 7     | * SWS GROUP INC          | COM                       |               |
| 78503N 90 7     | SWS GROUP INC            | CALL                      |               |
| 78503N 95 7     | SWS GROUP INC            | PUT                       |               |
| 785060 10 4     | S Y BANCORP INC          | COM                       |               |
| 785688 10 2     | SABINE ROYALTY TR        | UNIT BEN INT              |               |
| 785905 10 0     | * SABRE HLDGS CORP       | CL A                      |               |
| 785905 90 0     | SABRE HLDGS CORP         | CALL                      |               |
| 785905 95 0     | SABRE HLDGS CORP         | PUT                       |               |
| 786326 10 8     | SADIA S A                | SP ADR PFD 30             |               |
| 786429 10 0     | * SAFECO CORP            | COM                       |               |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 786429 90 0 | SAFECO CORP                 | CALL               |         |
| 786429 95 0 | SAFECO CORP                 | PUT                |         |
| 786449 AE 8 | SAFEGUARD SCIENTIFICS INC   | NOTE 5.000% 6/1    | DELETED |
| 786449 AG 3 | SAFEGUARD SCIENTIFICS INC   | DBCX 2.625% 3/1    | ADDED   |
| 786449 10 8 | * SAFEGUARD SCIENTIFICS INC | COM                |         |
| 786449 90 8 | SAFEGUARD SCIENTIFICS INC   | CALL               |         |
| 786449 95 8 | SAFEGUARD SCIENTIFICS INC   | PUT                |         |
| 78645R 10 7 | * SAFENET INC               | COM                |         |
| 78645R 90 7 | SAFENET INC                 | CALL               |         |
| 78645R 95 7 | SAFENET INC                 | PUT                |         |
| 78648T 10 0 | SAFETY INS GROUP INC        | COM                |         |
| 786514 20 8 | * SAFEWAY INC               | COM NEW            |         |
| 786514 90 8 | SAFEWAY INC                 | CALL               |         |
| 786514 95 8 | SAFEWAY INC                 | PUT                |         |
| 786578 30 2 | SAFLINK CORP                | COM NEW            |         |
| 786598 10 2 | SAGA COMMUNICATIONS         | CL A               |         |
| 790148 10 0 | * ST JOE CO                 | COM                |         |
| 790148 90 0 | ST JOE CO                   | CALL               |         |
| 790148 95 0 | ST JOE CO                   | PUT                |         |
| 790595 10 2 | ST JOSEPH CAP CORP          | COM                |         |
| 790849 10 3 | * ST JUDE MED INC           | COM                |         |
| 790849 90 3 | ST JUDE MED INC             | CALL               |         |
| 790849 95 3 | ST JUDE MED INC             | PUT                |         |
| 792228 AC 2 | ST MARY LD & EXPL CO        | NOTE 5.750% 3/1    |         |
| 792228 10 8 | * ST MARY LD & EXPL CO      | COM                |         |
| 792228 90 8 | ST MARY LD & EXPL CO        | CALL               |         |
| 792228 95 8 | ST MARY LD & EXPL CO        | PUT                |         |
| 792860 10 8 | * ST PAUL TRAVELERS INC     | COM                |         |
| 792860 90 8 | ST PAUL TRAVELERS INC       | CALL               |         |
| 792860 95 8 | ST PAUL TRAVELERS INC       | PUT                |         |
| 792860 30 6 | ST PAUL TRAVELERS INC       | EQUITY UNIT        |         |
| 79377W AL 2 | SAKS INC                    | NOTE 2.000% 3/1    |         |
| 79377W 10 8 | * SAKS INC                  | COM                |         |
| 79377W 90 8 | SAKS INC                    | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 79377W 95 8 | SAKS INC                     | PUT                |         |
| 794093 10 4 | SALEM COMMUNICATIONS CORP DE | CL A               |         |
| 79466L 30 2 | * SALESFORCE COM INC         | COM                |         |
| 79466L 90 2 | SALESFORCE COM INC           | CALL               |         |
| 79466L 95 2 | SALESFORCE COM INC           | PUT                |         |
| 794907 10 5 | SALOMON BROS HIGH INCOME FD  | COM                |         |
| 794908 10 3 | SALOMON BR EMRG MKT INCM FD  | COM                |         |
| 794910 10 9 | SALOMON BR EMRG MKTS INC II. | COM                |         |
| 794912 10 5 | SALOMON BR EMRG MKT FLT RTE  | COM                |         |
| 794914 10 1 | SALOMON BR GLBL PRTNRS INC F | COM                |         |
| 794916 10 6 | SALOMON BROS MUN PARTNERS FD | COM                |         |
| 794918 10 2 | SALOMON BROS MUN PARTNERS FD | COM                |         |
| 795226 10 9 | SALISBURY BANCORP INC        | COM                |         |
| 795435 10 6 | * SALIX PHARMACEUTICALS INC  | COM                |         |
| 795435 90 6 | SALIX PHARMACEUTICALS INC    | CALL               |         |
| 795435 95 6 | SALIX PHARMACEUTICALS INC    | PUT                |         |
| 79547Q 10 6 | SALOMON BROS HIGH INCOME FD  | COM                |         |
| 795477 10 8 | SALOMON BROTHERS FD INC      | COM                |         |
| 79548R 10 3 | SALOMON BROS 2008 WORLDWIDE  | COM                |         |
| 79548T 10 9 | SALOMON BROS WORLDWIDE INCOM | COM                |         |
| 79549B LT 2 | SALOMON SMITH BARNEY HLDGS I | NOTE 0.500% 3/1    | DELETED |
| 79550E 10 7 | SALOMON BROS EMERG MKT DEBT  | COM                |         |
| 79550G 10 2 | SALOMON BROS GLBL HIGH INC F | COM                |         |
| 79550V 10 9 | SALOMON BR INFLTN MNGNT FD I | COM                |         |
| 79550X 10 5 | SALOMON BROS VAR RATE STRT F | COM                | ADDED   |
| 795500 10 7 | SALOMON BROS CP & INCM FD IN | COM                |         |
| 795757 10 3 | * SALTON INC                 | COM                |         |
| 795757 90 3 | SALTON INC                   | CALL               |         |
| 795757 95 3 | SALTON INC                   | PUT                |         |
| 79586Q 10 8 | SAMARITAN PHARMACEUTICALS    | COM                |         |
| 798241 10 5 | SAN JUAN BASIN RTY TR        | UNIT BEN INT       |         |
| 799175 10 4 | SAN PAOLO-IMI S P A          | SPONSORED ADR      |         |
| 799774 30 2 | SAND TECHNOLOGY INC          | CL A NEW           |         |
| 80000Q 10 4 | SANDERS MORRIS HARRIS GROUP  | COM                |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 800013 10 4 | * SANDERSON FARMS INC       | COM                |         |
| 800013 90 4 | SANDERSON FARMS INC         | CALL               |         |
| 800013 95 4 | SANDERSON FARMS INC         | PUT                |         |
| 80004C AB 7 | SANDISK CORP                | NOTE 4.500%11/1    | DELETED |
| 80004C 10 1 | * SANDISK CORP              | COM                |         |
| 80004C 90 1 | SANDISK CORP                | CALL               |         |
| 80004C 95 1 | SANDISK CORP                | PUT                |         |
| 800091 10 0 | SANDS REGENT                | COM                |         |
| 800363 10 3 | SANDY SPRING BANCORP INC    | COM                |         |
| 800422 10 7 | SANFILIPPO JOHN B & SON INC | COM                |         |
| 800677 10 6 | * SANGAMO BIOSCIENCES INC   | COM                |         |
| 800677 90 6 | SANGAMO BIOSCIENCES INC     | CALL               |         |
| 800677 95 6 | SANGAMO BIOSCIENCES INC     | PUT                |         |
| 800907 AD 9 | SANMINA SCI CORP            | SDCV 9/1           |         |
| 800907 10 7 | * SANMINA SCI CORP          | COM                |         |
| 800907 90 7 | SANMINA SCI CORP            | CALL               |         |
| 800907 95 7 | SANMINA SCI CORP            | PUT                |         |
| 80105N 10 5 | * SANOFI AVENTIS            | SPONSORED ADR      |         |
| 80105N 90 5 | SANOFI AVENTIS              | CALL               |         |
| 80105N 95 5 | SANOFI AVENTIS              | PUT                |         |
| 80105N 20 4 | SANOFI AVENTIS              | SP ADR TEMP 04     | DELETED |
| 802013 10 2 | SANTA FE ENERGY TR          | RCPT DEP UNITS     |         |
| 802809 10 3 | SANTANDER BANCORP           | COM                |         |
| 802817 30 4 | * SANTARUS INC              | COM                |         |
| 802817 90 4 | SANTARUS INC                | CALL               |         |
| 802817 95 4 | SANTARUS INC                | PUT                |         |
| 803021 60 9 | SANTOS LIMITED              | SPONSORED ADR      |         |
| 803038 30 6 | SANYO ELEC LTD              | ADR 5 COM          |         |
| 803054 20 4 | * SAP AKTIENGESELLSCHAFT    | SPONSORED ADR      |         |
| 803054 90 4 | SAP AKTIENGESELLSCHAFT      | CALL               |         |
| 803054 95 4 | SAP AKTIENGESELLSCHAFT      | PUT                |         |
| 803062 10 8 | * SAPIENT CORP              | COM                |         |
| 803062 90 8 | SAPIENT CORP                | CALL               |         |
| 803062 95 8 | SAPIENT CORP                | PUT                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------------|--------------------|---------|
| 803069 20 2 | SAPPI LTD                     | SPON ADR NEW       |         |
| 803111 10 3 | * SARA LEE CORP               | COM                |         |
| 803111 90 3 | SARA LEE CORP                 | CALL               |         |
| 803111 95 3 | SARA LEE CORP                 | PUT                |         |
| 803866 30 0 | SASOL LTD                     | SPONSORED ADR      |         |
| 803893 10 6 | * SATCON TECHNOLOGY CORP      | COM                |         |
| 803893 90 6 | SATCON TECHNOLOGY CORP        | CALL               |         |
| 803893 95 6 | SATCON TECHNOLOGY CORP        | PUT                |         |
| 804098 10 1 | SATYAM COMPUTER SERVICES LTD  | ADR                |         |
| 804120 10 3 | SAUCONY INC                   | CL A               |         |
| 804120 20 2 | SAUCONY INC                   | CL B               |         |
| 804137 10 7 | SAUER-DANFOSS INC             | COM                |         |
| 804395 10 1 | SAUL CTRS INC                 | COM                |         |
| 804748 10 1 | SAVANNAH BANCORP INC          | COM                |         |
| 80517Q 10 0 | * SAVIENT PHARMACEUTICALS INC | COM                |         |
| 80517Q 90 0 | SAVIENT PHARMACEUTICALS INC   | CALL               |         |
| 80517Q 95 0 | SAVIENT PHARMACEUTICALS INC   | PUT                |         |
| 805423 10 0 | SAVVIS COMMUNICATIONS CORP    | COM                |         |
| 80556P 30 2 | * SAXON CAPITAL INC           | COM                | DELETED |
| 80556P 90 2 | SAXON CAPITAL INC             | CALL               | DELETED |
| 80556P 95 2 | SAXON CAPITAL INC             | PUT                | DELETED |
| 80556T 10 6 | * SAXON CAP INC NEW           | COM                | ADDED   |
| 80556T 90 6 | SAXON CAP INC NEW             | CALL               | ADDED   |
| 80556T 95 6 | SAXON CAP INC NEW             | PUT                | ADDED   |
| 80589M 10 2 | * SCANA CORP NEW              | COM                |         |
| 80589M 90 2 | SCANA CORP NEW                | CALL               |         |
| 80589M 95 2 | SCANA CORP NEW                | PUT                |         |
| 80603P 10 7 | * SCANSOFT INC                | COM                |         |
| 80603P 90 7 | SCANSOFT INC                  | CALL               |         |
| 80603P 95 7 | SCANSOFT INC                  | PUT                |         |
| 806037 10 7 | * SCANSOURCE INC              | COM                |         |
| 806037 90 7 | SCANSOURCE INC                | CALL               |         |
| 806037 95 7 | SCANSOURCE INC                | PUT                |         |
| 806373 10 6 | SCHAWK INC                    | CL A               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 806398 10 3 | SCHEIB EARL INC               | COM                |        |
| 806403 10 1 | SCHEID VINEYARDS INC          | CL A               |        |
| 806407 10 2 | * SCHEIN HENRY INC            | COM                |        |
| 806407 90 2 | SCHEIN HENRY INC              | CALL               |        |
| 806407 95 2 | SCHEIN HENRY INC              | PUT                |        |
| 806585 20 4 | SCHERING A G                  | SPONSORED ADR      |        |
| 806605 10 1 | * SCHERING PLOUGH CORP        | COM                |        |
| 806605 90 1 | SCHERING PLOUGH CORP          | CALL               |        |
| 806605 95 1 | SCHERING PLOUGH CORP          | PUT                |        |
| 806605 60 6 | SCHERING PLOUGH CORP          | PFD CONV MAND      |        |
| 806857 AC 2 | SCHLUMBERGER LTD              | DBCV 1.500% 6/0    |        |
| 806857 AD 0 | SCHLUMBERGER LTD              | DBCV 2.125% 6/0    |        |
| 806857 10 8 | * SCHLUMBERGER LTD            | COM                |        |
| 806857 90 8 | SCHLUMBERGER LTD              | CALL               |        |
| 806857 95 8 | SCHLUMBERGER LTD              | PUT                |        |
| 806870 20 0 | SCHMITT INDS INC ORE          | COM NEW            |        |
| 806882 10 6 | * SCHNITZER STL INDS          | CL A               |        |
| 806882 90 6 | SCHNITZER STL INDS            | CALL               |        |
| 806882 95 6 | SCHNITZER STL INDS            | PUT                |        |
| 807066 10 5 | * SCHOLASTIC CORP             | COM                |        |
| 807066 90 5 | SCHOLASTIC CORP               | CALL               |        |
| 807066 95 5 | SCHOLASTIC CORP               | PUT                |        |
| 807863 10 5 | * SCHOOL SPECIALTY INC        | COM                |        |
| 807863 90 5 | SCHOOL SPECIALTY INC          | CALL               |        |
| 807863 95 5 | SCHOOL SPECIALTY INC          | PUT                |        |
| 808156 10 3 | SCHUFF INTERNATIONAL INC      | COM                |        |
| 808194 10 4 | * SCHULMAN A INC              | COM                |        |
| 808194 90 4 | SCHULMAN A INC                | CALL               |        |
| 808194 95 4 | SCHULMAN A INC                | PUT                |        |
| 808513 10 5 | * SCHWAB CHARLES CORP NEW     | COM                |        |
| 808513 90 5 | SCHWAB CHARLES CORP NEW       | CALL               |        |
| 808513 95 5 | SCHWAB CHARLES CORP NEW       | PUT                |        |
| 808541 10 6 | * SCHWEITZER-MAUDUIT INTL INC | COM                |        |
| 808541 90 6 | SCHWEITZER-MAUDUIT INTL INC   | CALL               |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 334

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>             | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------------------|---------------------------|---------------|
| 808541 95 6     | SCHWEITZER-MAUDUIT INTL INC    | PUT                       |               |
| 80862K 10 4     | * SCICLONE PHARMACEUTICALS INC | COM                       |               |
| 80862K 90 4     | SCICLONE PHARMACEUTICALS INC   | CALL                      |               |
| 80862K 95 4     | SCICLONE PHARMACEUTICALS INC   | PUT                       |               |
| 808655 10 4     | * SCIENTIFIC ATLANTA INC       | COM                       |               |
| 808655 90 4     | SCIENTIFIC ATLANTA INC         | CALL                      |               |
| 808655 95 4     | SCIENTIFIC ATLANTA INC         | PUT                       |               |
| 80874P 10 9     | * SCIENTIFIC GAMES CORP        | CL A                      |               |
| 80874P 90 9     | SCIENTIFIC GAMES CORP          | CALL                      |               |
| 80874P 95 9     | SCIENTIFIC GAMES CORP          | PUT                       |               |
| 808760 10 2     | SCIENTIFIC LEARNING CORP       | COM                       |               |
| 808799 20 9     | SCIENTIFIC TECHNOL INC         | COM PAR \$0.001           |               |
| 808905 AB 9     | SCIOS INC                      | NOTE 5.500% 8/1           |               |
| 809090 10 3     | * SCITEX LTD                   | ORD                       |               |
| 809090 90 3     | SCITEX LTD                     | CALL                      |               |
| 809090 95 3     | SCITEX LTD                     | PUT                       |               |
| 80917Q 10 6     | SCOR                           | SPONSORED ADR             |               |
| 81013R AC 9     | SCOTTISH ANNUITY & LIFE HLDG   | NOTE 4.500% 12/0          |               |
| 81013T 70 5     | SCOTTISH PWR PLC               | SPON ADR FINAL            |               |
| 810186 10 6     | * SCOTTS CO                    | CL A                      |               |
| 810186 90 6     | SCOTTS CO                      | CALL                      |               |
| 810186 95 6     | SCOTTS CO                      | PUT                       |               |
| 811054 20 4     | * SCRIPPS E W CO OHIO          | CL A                      |               |
| 811054 90 4     | SCRIPPS E W CO OHIO            | CALL                      |               |
| 811054 95 4     | SCRIPPS E W CO OHIO            | PUT                       |               |
| 81111T 10 2     | SCS TRANSN INC                 | COM                       |               |
| 81114Y 10 8     | SCUDDER GLOBAL COMMDTS STCK    | COM SHS                   | ADDED         |
| 81115E 10 1     | SCUDDER GLOBAL HIGH INCOME F   | COM                       |               |
| 811153 10 5     | SCUDDER HIGH INCOME TR         | SH BEN INT                |               |
| 811163 10 4     | SCUDDER INTER GOVT TR          | SH BEN INT                |               |
| 81118Q 10 1     | SCUDDER MULTI-MARKET INCOME    | SH BEN INT                |               |
| 81118R 60 4     | SCUDDER MUN INCOME TR          | COM SH BEN INT            |               |
| 811183 10 2     | SCUDDER NEW ASIA FD INC        | COM                       |               |
| 81119Q 10 0     | SCUDDER RREEF REAL ESTATE FD   | COM                       |               |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 81119R 10 8 | SCUDDER RREEF REAL EST FD II | COM                |        |
| 81123W 10 1 | SCUDDER STRATEGIC INCOME TR  | SH BEN INT         |        |
| 811234 10 3 | SCUDDER STRATEGIC MUN INCOME | COM SH BEN INT     |        |
| 811371 10 3 | * SEA CONTAINERS LTD         | CL B               |        |
| 811371 90 3 | SEA CONTAINERS LTD           | CALL               |        |
| 811371 95 3 | SEA CONTAINERS LTD           | PUT                |        |
| 811371 70 7 | SEA CONTAINERS LTD           | CL A               |        |
| 811543 10 7 | SEABOARD CORP                | COM                |        |
| 81169P 10 1 | SEABULK INTL INC             | COM                |        |
| 811699 10 7 | * SEACHANGE INTL INC         | COM                |        |
| 811699 90 7 | SEACHANGE INTL INC           | CALL               |        |
| 811699 95 7 | SEACHANGE INTL INC           | PUT                |        |
| 811707 30 6 | SEACOAST BKG CORP FLA        | COM                |        |
| 811904 10 1 | * SEACOR HOLDINGS INC        | COM                |        |
| 811904 90 1 | SEACOR HOLDINGS INC          | CALL               |        |
| 811904 95 1 | SEACOR HOLDINGS INC          | PUT                |        |
| 811916 10 5 | SEABRIDGE GOLD INC           | COM                |        |
| 81211K 10 0 | * SEALED AIR CORP NEW        | COM                |        |
| 81211K 90 0 | SEALED AIR CORP NEW          | CALL               |        |
| 81211K 95 0 | SEALED AIR CORP NEW          | PUT                |        |
| 812387 10 8 | * SEARS ROEBUCK & CO         | COM                |        |
| 812387 90 8 | SEARS ROEBUCK & CO           | CALL               |        |
| 812387 95 8 | SEARS ROEBUCK & CO           | PUT                |        |
| 812578 10 2 | * SEATTLE GENETICS INC       | COM                |        |
| 812578 90 2 | SEATTLE GENETICS INC         | CALL               |        |
| 812578 95 2 | SEATTLE GENETICS INC         | PUT                |        |
| 81369Y 10 0 | * SELECT SECTOR SPDR TR      | SBI MATERIALS      |        |
| 81369Y 90 0 | SELECT SECTOR SPDR TR        | CALL               |        |
| 81369Y 95 0 | SELECT SECTOR SPDR TR        | PUT                |        |
| 81369Y 20 9 | * SELECT SECTOR SPDR TR      | SBI HEALTHCARE     |        |
| 81369Y 90 9 | SELECT SECTOR SPDR TR        | CALL               |        |
| 81369Y 95 9 | SELECT SECTOR SPDR TR        | PUT                |        |
| 81369Y 30 8 | * SELECT SECTOR SPDR TR      | SBI CONS STPLS     |        |
| 81369Y 90 8 | SELECT SECTOR SPDR TR        | CALL               |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 81369Y 95 8 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 40 7 | * SELECT SECTOR SPDR TR       | SBI CONS DISCR     |        |
| 81369Y 90 7 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 7 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 50 6 | * SELECT SECTOR SPDR TR       | SBI INT-ENERGY     |        |
| 81369Y 90 6 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 6 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 60 5 | * SELECT SECTOR SPDR TR       | SBI INT-FINL       |        |
| 81369Y 90 5 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 5 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 70 4 | * SELECT SECTOR SPDR TR       | SBI INT-INDS       |        |
| 81369Y 90 4 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 4 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 80 3 | * SELECT SECTOR SPDR TR       | SBI INT-TECH       |        |
| 81369Y 90 3 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 3 | SELECT SECTOR SPDR TR         | PUT                |        |
| 81369Y 88 6 | * SELECT SECTOR SPDR TR       | SBI INT-UTILS      |        |
| 81369Y 90 6 | SELECT SECTOR SPDR TR         | CALL               |        |
| 81369Y 95 6 | SELECT SECTOR SPDR TR         | PUT                |        |
| 813705 10 0 | * SECURE COMPUTING CORP       | COM                |        |
| 813705 90 0 | SECURE COMPUTING CORP         | CALL               |        |
| 813705 95 0 | SECURE COMPUTING CORP         | PUT                |        |
| 814047 10 6 | SECURITY BANK CORP            | COM                |        |
| 814131 40 5 | SECURITY CAP CORP DEL         | CL A NEW           |        |
| 814785 30 9 | SECURITY NATL FINL CORP       | CL A NEW           |        |
| 815704 10 1 | * SEEBEYOND TECHNOLOGIES CORP | COM                |        |
| 815704 90 1 | SEEBEYOND TECHNOLOGIES CORP   | CALL               |        |
| 815704 95 1 | SEEBEYOND TECHNOLOGIES CORP   | PUT                |        |
| 815801 10 5 | SEGMENTZ INC                  | COM                |        |
| 815807 10 2 | SEGUE SOFTWARE INC            | COM                |        |
| 816119 10 1 | SELAS CORP AMER               | COM                |        |
| 81616X 10 3 | * SELECT COMFORT CORP         | COM                |        |
| 81616X 90 3 | SELECT COMFORT CORP           | CALL               |        |
| 81616X 95 3 | SELECT COMFORT CORP           | PUT                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 816196 10 9 | * SELECT MEDICAL CORP         | COM                |        |
| 816196 90 9 | SELECT MEDICAL CORP           | CALL               |        |
| 816196 95 9 | SELECT MEDICAL CORP           | PUT                |        |
| 816288 10 4 | * SELECTICA INC               | COM                |        |
| 816288 90 4 | SELECTICA INC                 | CALL               |        |
| 816288 95 4 | SELECTICA INC                 | PUT                |        |
| 816300 AB 3 | SELECTIVE INS GROUP INC       | NOTE 1.616% 9/2    |        |
| 816300 10 7 | * SELECTIVE INS GROUP INC     | COM                |        |
| 816300 90 7 | SELECTIVE INS GROUP INC       | CALL               |        |
| 816300 95 7 | SELECTIVE INS GROUP INC       | PUT                |        |
| 816343 10 7 | SELIGMAN QUALITY MUN FD INC   | COM                |        |
| 816344 10 5 | SELIGMAN SELECT MUN FD INC    | COM                |        |
| 81663N 20 6 | * SEMICONDUCTOR MFG INTL CORP | SPONSORED ADR      |        |
| 81663N 90 6 | SEMICONDUCTOR MFG INTL CORP   | CALL               |        |
| 81663N 95 6 | SEMICONDUCTOR MFG INTL CORP   | PUT                |        |
| 816636 20 3 | * SEMICONDUCTOR HLDRS TR      | DEP RCPT           |        |
| 816636 90 3 | SEMICONDUCTOR HLDRS TR        | CALL               |        |
| 816636 95 3 | SEMICONDUCTOR HLDRS TR        | PUT                |        |
| 81684P 10 7 | * SEMOTUS SOLUTIONS INC       | COM                |        |
| 81684P 90 7 | SEMOTUS SOLUTIONS INC         | CALL               |        |
| 81684P 95 7 | SEMOTUS SOLUTIONS INC         | PUT                |        |
| 816850 10 1 | * SEMTECH CORP                | COM                |        |
| 816850 90 1 | SEMTECH CORP                  | CALL               |        |
| 816850 95 1 | SEMTECH CORP                  | PUT                |        |
| 816851 10 9 | * SEMPRA ENERGY               | COM                |        |
| 816851 90 9 | SEMPRA ENERGY                 | CALL               |        |
| 816851 95 9 | SEMPRA ENERGY                 | PUT                |        |
| 816851 20 8 | SEMPRA ENERGY                 | INCOME EQTY UT     |        |
| 816909 10 5 | * SEMITOOOL INC               | COM                |        |
| 816909 90 5 | SEMITOOOL INC                 | CALL               |        |
| 816909 95 5 | SEMITOOOL INC                 | PUT                |        |
| 816918 20 5 | SENTO CORP                    | COM NEW            |        |
| 817070 10 5 | SENECA FOODS CORP NEW         | CL B               |        |
| 817070 50 1 | SENECA FOODS CORP NEW         | CL A               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 817208 40 8 | SENECO TECHNOLOGIES INC      | COM NEW            |         |
| 817209 30 7 | SENETEK PLC                  | SPONSORED ADR      | DELETED |
| 81721E 10 7 | SENIOR HIGH INCOME PORTFOLIO | COM                |         |
| 81721M 10 9 | SENIOR HSG PPTYS TR          | SH BEN INT         |         |
| 81724Q 10 7 | SENOMYX INC                  | COM                |         |
| 81725T 10 0 | * SENSIENT TECHNOLOGIES CORP | COM                |         |
| 81725T 90 0 | SENSIENT TECHNOLOGIES CORP   | CALL               |         |
| 81725T 95 0 | SENSIENT TECHNOLOGIES CORP   | PUT                |         |
| 81726S 10 1 | SENSYTECH INC                | COM                | DELETED |
| 81726V 10 4 | SENTIGEN HLDG CORP           | COM                |         |
| 817315 AL 8 | SEPRACOR INC                 | SDCV 5.000% 2/1    |         |
| 817315 AT 1 | SEPRACOR INC                 | NOTE 12/1          |         |
| 817315 AU 8 | SEPRACOR INC                 | NOTE 12/1          |         |
| 817315 10 4 | * SEPRACOR INC               | COM                |         |
| 817315 90 4 | SEPRACOR INC                 | CALL               |         |
| 817315 95 4 | SEPRACOR INC                 | PUT                |         |
| 817320 10 4 | SEQUA CORPORATION            | CL A               |         |
| 817320 20 3 | SEQUA CORPORATION            | CL B               |         |
| 817320 30 2 | SEQUA CORPORATION            | PFD CONV \$5       |         |
| 817337 10 8 | * SEQUENOM INC               | COM                |         |
| 817337 90 8 | SEQUENOM INC                 | CALL               |         |
| 817337 95 8 | SEQUENOM INC                 | PUT                |         |
| 81747Q 10 0 | SERACARE LIFE SCIENCES INC   | COM                |         |
| 817492 AB 7 | SERENA SOFTWARE INC          | NOTE 1.500% 12/1   |         |
| 817492 10 1 | * SERENA SOFTWARE INC        | COM                |         |
| 817492 90 1 | SERENA SOFTWARE INC          | CALL               |         |
| 817492 95 1 | SERENA SOFTWARE INC          | PUT                |         |
| 81752M 10 1 | * SERONO S A                 | SPONSORED ADR      |         |
| 81752M 90 1 | SERONO S A                   | CALL               |         |
| 81752M 95 1 | SERONO S A                   | PUT                |         |
| 817523 AB 9 | SEROLOGICALS CORP            | SDCV 4.750% 8/1    |         |
| 817523 10 3 | * SEROLOGICALS CORP          | COM                |         |
| 817523 90 3 | SEROLOGICALS CORP            | CALL               |         |
| 817523 95 3 | SEROLOGICALS CORP            | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 817565 10 4 | * SERVICE CORP INTL            | COM                |        |
| 817565 90 4 | SERVICE CORP INTL              | CALL               |        |
| 817565 95 4 | SERVICE CORP INTL              | PUT                |        |
| 81760N 10 9 | * SERVICEMASTER CO             | COM                |        |
| 81760N 90 9 | SERVICEMASTER CO               | CALL               |        |
| 81760N 95 9 | SERVICEMASTER CO               | PUT                |        |
| 817732 10 0 | SERVOTRONICS INC               | COM                |        |
| 817826 20 9 | 7-ELEVEN INC                   | COM NEW            |        |
| 81788Q 20 9 | 724 SOLUTIONS INC              | COM NEW            |        |
| 81811M 10 0 | SEVERN BANCORP ANNAPOLIS MD    | COM                |        |
| 81941Q 20 3 | * SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR      |        |
| 81941Q 90 3 | SHANDA INTERACTIVE ENTMT LTD   | CALL               |        |
| 81941Q 95 3 | SHANDA INTERACTIVE ENTMT LTD   | PUT                |        |
| 820013 10 0 | * SHARPER IMAGE CORP           | COM                |        |
| 820013 90 0 | SHARPER IMAGE CORP             | CALL               |        |
| 820013 95 0 | SHARPER IMAGE CORP             | PUT                |        |
| 82028K 20 0 | * SHAW COMMUNICATIONS INC      | CL B CONV          |        |
| 82028K 90 0 | SHAW COMMUNICATIONS INC        | CALL               |        |
| 82028K 95 0 | SHAW COMMUNICATIONS INC        | PUT                |        |
| 820280 AC 9 | SHAW GROUP INC                 | NOTE 5/0           |        |
| 820280 10 5 | * SHAW GROUP INC               | COM                |        |
| 820280 90 5 | SHAW GROUP INC                 | CALL               |        |
| 820280 95 5 | SHAW GROUP INC                 | PUT                |        |
| 822703 60 9 | * SHELL TRANS & TRADING PLC    | ADR NY SHS NEW     |        |
| 822703 90 9 | SHELL TRANS & TRADING PLC      | CALL               |        |
| 822703 95 9 | SHELL TRANS & TRADING PLC      | PUT                |        |
| 82312B 10 6 | SHENANDOAH TELECOMMUNICATION   | COM                |        |
| 824348 10 6 | * SHERWIN WILLIAMS CO          | COM                |        |
| 824348 90 6 | SHERWIN WILLIAMS CO            | CALL               |        |
| 824348 95 6 | SHERWIN WILLIAMS CO            | PUT                |        |
| 82437L 10 4 | SHERWOOD BRANDS INC            | CL A               |        |
| 824543 10 2 | SHILOH INDS INC                | COM                |        |
| 824596 10 0 | SHINHAN FINANCIAL GROUP CO L   | SPN ADR RESTRD     |        |
| 82481R 10 6 | * SHIRE PHARMACEUTICALS GRP PL | SPONSORED ADR      |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 82481R 90 6 | SHIRE PHARMACEUTICALS GRP PL | CALL               |        |
| 82481R 95 6 | SHIRE PHARMACEUTICALS GRP PL | PUT                |        |
| 82481U AB 5 | SHIRE FIN LTD                | NOTE 2.000% 8/2    |        |
| 824889 10 9 | SHOE CARNIVAL INC            | COM                |        |
| 824894 10 9 | SHOE PAVILION INC            | COM                |        |
| 824911 10 1 | * SHOPKO STORES INC          | COM                |        |
| 824911 90 1 | SHOPKO STORES INC            | CALL               |        |
| 824911 95 1 | SHOPKO STORES INC            | PUT                |        |
| 825034 10 1 | SHOLODGE INC                 | COM                |        |
| 825107 10 5 | SHORE BANCSHARES INC         | COM                |        |
| 82511E 10 9 | SHORE FINL CORP              | COM                |        |
| 825549 AB 4 | SHUFFLE MASTER INC           | NOTE 1.250% 4/1    | ADDED  |
| 825549 10 8 | * SHUFFLE MASTER INC         | COM                |        |
| 825549 90 8 | SHUFFLE MASTER INC           | CALL               |        |
| 825549 95 8 | SHUFFLE MASTER INC           | PUT                |        |
| 82567D 10 4 | SHURGARD STORAGE CTRS INC    | COM                |        |
| 826170 10 2 | * SIEBEL SYS INC             | COM                |        |
| 826170 90 2 | SIEBEL SYS INC               | CALL               |        |
| 826170 95 2 | SIEBEL SYS INC               | PUT                |        |
| 826176 10 9 | SIEBERT FINL CORP            | COM                |        |
| 826197 50 1 | * SIEMENS A G                | SPONSORED ADR      |        |
| 826197 90 1 | SIEMENS A G                  | CALL               |        |
| 826197 95 1 | SIEMENS A G                  | PUT                |        |
| 82620P 10 2 | SIERRA BANCORP               | COM                |        |
| 826322 AB 5 | SIERRA HEALTH SVCS INC       | DBCX 2.250% 3/1    |        |
| 826322 10 9 | * SIERRA HEALTH SVCS INC     | COM                |        |
| 826322 90 9 | SIERRA HEALTH SVCS INC       | CALL               |        |
| 826322 95 9 | SIERRA HEALTH SVCS INC       | PUT                |        |
| 826425 10 0 | SIERRA PAC RES               | COM                |        |
| 826428 AF 1 | SIERRA PAC RES NEW           | NOTE 7.250% 2/1    |        |
| 826428 10 4 | * SIERRA PAC RES NEW         | COM                |        |
| 826428 90 4 | SIERRA PAC RES NEW           | CALL               |        |
| 826428 95 4 | SIERRA PAC RES NEW           | PUT                |        |
| 826516 10 6 | * SIERRA WIRELESS INC        | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 826516 90 6 | SIERRA WIRELESS INC            | CALL               |        |
| 826516 95 6 | SIERRA WIRELESS INC            | PUT                |        |
| 826546 10 3 | SIFCO INDS INC                 | COM                |        |
| 82655M 10 7 | * SIFY LTD                     | SPONSORED ADR      |        |
| 82655M 90 7 | SIFY LTD                       | CALL               |        |
| 82655M 95 7 | SIFY LTD                       | PUT                |        |
| 826552 10 1 | * SIGMA ALDRICH CORP           | COM                |        |
| 826552 90 1 | SIGMA ALDRICH CORP             | CALL               |        |
| 826552 95 1 | SIGMA ALDRICH CORP             | PUT                |        |
| 826565 10 3 | * SIGMA DESIGNS INC            | COM                |        |
| 826565 90 3 | SIGMA DESIGNS INC              | CALL               |        |
| 826565 95 3 | SIGMA DESIGNS INC              | PUT                |        |
| 82661L 10 1 | SIGMATRON INTL INC             | COM                |        |
| 82661W 10 7 | * SIGMATEL INC                 | COM                |        |
| 82661W 90 7 | SIGMATEL INC                   | CALL               |        |
| 82661W 95 7 | SIGMATEL INC                   | PUT                |        |
| 82668L 87 2 | SIGNET GROUP PLC               | SP ADR REP 10      |        |
| 82669G 10 4 | SIGNATURE BK NEW YORK N Y      | COM                |        |
| 826917 10 6 | SIGA TECHNOLOGIES INC          | COM                |        |
| 826919 10 2 | * SILICON LABORATORIES INC     | COM                |        |
| 826919 90 2 | SILICON LABORATORIES INC       | CALL               |        |
| 826919 95 2 | SILICON LABORATORIES INC       | PUT                |        |
| 827048 10 9 | SILGAN HOLDINGS INC            | COM                |        |
| 82705T 10 2 | * SILICON IMAGE INC            | COM                |        |
| 82705T 90 2 | SILICON IMAGE INC              | CALL               |        |
| 82705T 95 2 | SILICON IMAGE INC              | PUT                |        |
| 827056 AE 2 | SILICON GRAPHICS INC           | NOTE 6.500% 6/0    |        |
| 827056 10 2 | * SILICON GRAPHICS INC         | COM                |        |
| 827056 90 2 | SILICON GRAPHICS INC           | CALL               |        |
| 827056 95 2 | SILICON GRAPHICS INC           | PUT                |        |
| 827057 10 0 | * SILICON STORAGE TECHNOLOGY I | COM                |        |
| 827057 90 0 | SILICON STORAGE TECHNOLOGY I   | CALL               |        |
| 827057 95 0 | SILICON STORAGE TECHNOLOGY I   | PUT                |        |
| 827064 AC 0 | SILICON VY BANCSHARES          | NOTE 6/1           |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 827064 10 6 | * SILICON VY BANCSHARES        | COM                |        |
| 827064 90 6 | SILICON VY BANCSHARES          | CALL               |        |
| 827064 95 6 | SILICON VY BANCSHARES          | PUT                |        |
| 827079 20 3 | SILICONIX INC                  | COM NEW            |        |
| 827084 86 4 | * SILICONWARE PRECISION INDS L | SPONSD ADR SPL     |        |
| 827084 90 4 | SILICONWARE PRECISION INDS L   | CALL               |        |
| 827084 95 4 | SILICONWARE PRECISION INDS L   | PUT                |        |
| 82823L 10 6 | * SILVER STD RES INC           | COM                |        |
| 82823L 90 6 | SILVER STD RES INC             | CALL               |        |
| 82823L 95 6 | SILVER STD RES INC             | PUT                |        |
| 828599 10 0 | SIMCLAR INC                    | COM                |        |
| 828730 20 0 | SIMMONS 1ST NATL CORP          | CL A \$1 PAR       |        |
| 828806 10 9 | * SIMON PPTY GROUP INC NEW     | COM                |        |
| 828806 90 9 | SIMON PPTY GROUP INC NEW       | CALL               |        |
| 828806 95 9 | SIMON PPTY GROUP INC NEW       | PUT                |        |
| 828806 80 2 | SIMON PPTY GROUP INC NEW       | PFD CONV I 6%      | ADDED  |
| 828823 10 4 | * SIMLETECH INC                | COM                |        |
| 828823 90 4 | SIMLETECH INC                  | CALL               |        |
| 828823 95 4 | SIMLETECH INC                  | PUT                |        |
| 829073 10 5 | SIMPSON MANUFACTURING CO INC   | COM                |        |
| 829214 10 5 | SIMULATIONS PLUS INC           | COM                |        |
| 82922R AB 9 | SINA CORP                      | NOTE 7/1           |        |
| 829226 AU 3 | SINCLAIR BROADCAST GROUP INC   | NOTE 4.875% 7/1    |        |
| 829226 10 9 | * SINCLAIR BROADCAST GROUP INC | CL A               |        |
| 829226 90 9 | SINCLAIR BROADCAST GROUP INC   | CALL               |        |
| 829226 95 9 | SINCLAIR BROADCAST GROUP INC   | PUT                |        |
| 829226 50 5 | SINCLAIR BROADCAST GROUP INC   | PFD CV EXCH D      |        |
| 82929L 10 9 | SINGAPORE FD INC               | COM                |        |
| 829322 30 4 | SINGING MACH INC               | COM NEW            |        |
| 82935M 10 9 | SINOPEC SHANGHAI PETROCHEMIC   | SPON ADR H         |        |
| 82935N 10 7 | SINOPEC BEIJING YANHUA PETRO   | SPON ADR H SHS     |        |
| 82966T 10 6 | * SIRENZA MICRODEVICES INC     | COM                |        |
| 82966T 90 6 | SIRENZA MICRODEVICES INC       | CALL               |        |
| 82966T 95 6 | SIRENZA MICRODEVICES INC       | PUT                |        |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 82966U AA 1 | SIRIUS SATELLITE RADIO INC   | NOTE 3.500% 6/0    |        |
| 82966U AC 7 | SIRIUS SATELLITE RADIO INC   | NOTE 2.500% 2/1    | ADDED  |
| 82966U AD 5 | SIRIUS SATELLITE RADIO INC   | NOTE 3.250% 10/1   | ADDED  |
| 82966U 10 3 | * SIRIUS SATELLITE RADIO INC | COM                |        |
| 82966U 90 3 | SIRIUS SATELLITE RADIO INC   | CALL               |        |
| 82966U 95 3 | SIRIUS SATELLITE RADIO INC   | PUT                |        |
| 829669 10 0 | SIRNA THERAPEUTICS INC       | COM                |        |
| 82967H 10 1 | * SIRF TECHNOLOGY HLDGS INC  | COM                |        |
| 82967H 90 1 | SIRF TECHNOLOGY HLDGS INC    | CALL               |        |
| 82967H 95 1 | SIRF TECHNOLOGY HLDGS INC    | PUT                |        |
| 82967Y 10 4 | SIRVA INC                    | COM                |        |
| 82980K 10 7 | * SITEL CORP                 | COM                |        |
| 82980K 90 7 | SITEL CORP                   | CALL               |        |
| 82980K 95 7 | SITEL CORP                   | PUT                |        |
| 829909 10 0 | * SIPEX CORP                 | COM                |        |
| 829909 90 0 | SIPEX CORP                   | CALL               |        |
| 829909 95 0 | SIPEX CORP                   | PUT                |        |
| 83001P AJ 8 | SIX FLAGS INC                | NOTE 4.500% 5/1    | ADDED  |
| 83001P 10 9 | * SIX FLAGS INC              | COM                |        |
| 83001P 90 9 | SIX FLAGS INC                | CALL               |        |
| 83001P 95 9 | SIX FLAGS INC                | PUT                |        |
| 830137 AB 1 | SIZELER PPTY INVS INC        | SDCV 9.000% 7/1    |        |
| 830137 10 5 | SIZELER PPTY INVS INC        | COM                |        |
| 830566 AB 1 | SKECHERS U S A INC           | NOTE 4.500% 4/1    |        |
| 830566 10 5 | * SKECHERS U S A INC         | CL A               |        |
| 830566 90 5 | SKECHERS U S A INC           | CALL               |        |
| 830566 95 5 | SKECHERS U S A INC           | PUT                |        |
| 83080P 10 3 | SKY FINL GROUP INC           | COM                |        |
| 830808 10 1 | SKYEPHARMA PLC               | SPONSORED ADR      |        |
| 830830 10 5 | * SKYLINE CORP               | COM                |        |
| 830830 90 5 | SKYLINE CORP                 | CALL               |        |
| 830830 95 5 | SKYLINE CORP                 | PUT                |        |
| 830879 10 2 | * SKYWEST INC                | COM                |        |
| 830879 90 2 | SKYWEST INC                  | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 830879 95 2 | SKYWEST INC                  | PUT                |         |
| 83088M AB 8 | SKYWORKS SOLUTIONS INC       | NOTE 4.750%11/1    |         |
| 83088M 10 2 | * SKYWORKS SOLUTIONS INC     | COM                |         |
| 83088M 90 2 | SKYWORKS SOLUTIONS INC       | CALL               |         |
| 83088M 95 2 | SKYWORKS SOLUTIONS INC       | PUT                |         |
| 830896 10 6 | SLADES FERRY BANCORP         | COM                |         |
| 830928 10 7 | * SKILLSOFT PLC              | SPONSORED ADR      |         |
| 830928 90 7 | SKILLSOFT PLC                | CALL               |         |
| 830928 95 7 | SKILLSOFT PLC                | PUT                |         |
| 831683 10 7 | SMART & FINAL INC            | COM                |         |
| 83169H 10 5 | SMEDVIG A S                  | SPON ADR REP A     |         |
| 83169H 20 4 | SMEDVIG A S                  | SPON ADR REP B     |         |
| 83171G 10 3 | SMARTPROS LTD                | COM                | ADDED   |
| 83171G 11 1 | SMARTPROS LTD                | *W EXP 10/19/200   | ADDED   |
| 83175M 20 5 | SMITH & NEPHEW PLC           | SPDN ADR NEW       |         |
| 831756 10 1 | SMITH & WESSON HLDG CORP     | COM                |         |
| 831758 10 7 | SMITH & WOLLENSKY RESTAURANT | COM                |         |
| 831865 20 9 | * SMITH A O                  | COM                |         |
| 831865 90 9 | SMITH A O                    | CALL               |         |
| 831865 95 9 | SMITH A O                    | PUT                |         |
| 832110 10 0 | * SMITH INTL INC             | COM                |         |
| 832110 90 0 | SMITH INTL INC               | CALL               |         |
| 832110 95 0 | SMITH INTL INC               | PUT                |         |
| 832154 10 8 | SMITH MICRO SOFTWARE INC     | COM                |         |
| 832248 10 8 | * SMITHFIELD FOODS INC       | COM                |         |
| 832248 90 8 | SMITHFIELD FOODS INC         | CALL               |         |
| 832248 95 8 | SMITHFIELD FOODS INC         | PUT                |         |
| 832449 10 2 | SMITHTOWN BANCORP INC        | COM                |         |
| 832653 10 9 | SMITHWAY MTR XPRESS CORP     | CL A               |         |
| 832682 10 8 | SMTC CORP                    | COM                | DELETED |
| 832682 20 7 | SMTC CORP                    | COM NEW            | ADDED   |
| 832688 20 4 | SMTEK INTL INC               | COM NEW            |         |
| 832696 40 5 | * SMUCKER J M CO             | COM NEW            |         |
| 832696 90 5 | SMUCKER J M CO               | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 832696 95 5 | SMUCKER J M CO                 | PUT                |        |
| 832727 10 1 | * SMURFIT-STONE CONTAINER CORP | COM                |        |
| 832727 90 1 | SMURFIT-STONE CONTAINER CORP   | CALL               |        |
| 832727 95 1 | SMURFIT-STONE CONTAINER CORP   | PUT                |        |
| 832727 20 0 | SMURFIT-STONE CONTAINER CORP   | PFD CV EX A 7%     |        |
| 833034 10 1 | * SNAP ON INC                  | COM                |        |
| 833034 90 1 | SNAP ON INC                    | CALL               |        |
| 833034 95 1 | SNAP ON INC                    | PUT                |        |
| 833635 10 5 | SOCIEDAD QUIMICA MINERA DE C   | SPON ADR SER B     |        |
| 833636 10 3 | SOCIEDAD QUIMICA Y MINERA DE   | SPONSORED ADR      |        |
| 833672 10 8 | SOCKET COMMUNICATIONS INC      | COM                |        |
| 833792 10 4 | SODEXHO ALLIANCE SA            | SPONSORED ADR      |        |
| 83404B 10 3 | * SOFTWARE HOLDRS TR           | DEPOSITRY RCPT     |        |
| 83404B 90 3 | SOFTWARE HOLDRS TR             | CALL               |        |
| 83404B 95 3 | SOFTWARE HOLDRS TR             | PUT                |        |
| 83408W 10 3 | * SOHU COM INC                 | COM                |        |
| 83408W 90 3 | SOHU COM INC                   | CALL               |        |
| 83408W 95 3 | SOHU COM INC                   | PUT                |        |
| 834092 10 8 | * SOLA INTL INC                | COM                |        |
| 834092 90 8 | SOLA INTL INC                  | CALL               |        |
| 834092 95 8 | SOLA INTL INC                  | PUT                |        |
| 834182 AK 3 | SOLECTRON CORP                 | NOTE 5/0           |        |
| 834182 AL 1 | SOLECTRON CORP                 | NOTE 11/2          |        |
| 834182 AS 6 | SOLECTRON CORP                 | NOTE 0.500% 2/1    |        |
| 834182 10 7 | * SOLECTRON CORP               | COM                |        |
| 834182 90 7 | SOLECTRON CORP                 | CALL               |        |
| 834182 95 7 | SOLECTRON CORP                 | PUT                |        |
| 834445 40 5 | SOMANETICS CORP                | COM NEW            |        |
| 834458 10 1 | * SOMERA COMMUNICATION         | COM                |        |
| 834458 90 1 | SOMERA COMMUNICATION           | CALL               |        |
| 834458 95 1 | SOMERA COMMUNICATION           | PUT                |        |
| 834728 10 7 | SOMERSET HILLS BANCORP         | COM                |        |
| 834728 11 5 | SOMERSET HILLS BANCORP         | *W EXP 11/30/200   |        |
| 835438 40 9 | SONESTA INTL HOTELS CORP       | CL A               |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 346

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>          | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-----------------------------|---------------------------|---------------|
| 83545G AE 2     | SONIC AUTOMOTIVE INC        | NOTE 5.250% 5/0           |               |
| 83545G 10 2     | * SONIC AUTOMOTIVE INC      | CL A                      |               |
| 83545G 90 2     | SONIC AUTOMOTIVE INC        | CALL                      |               |
| 83545G 95 2     | SONIC AUTOMOTIVE INC        | PUT                       |               |
| 83545M 10 9     | * SONIC INNOVATIONS INC     | COM                       |               |
| 83545M 90 9     | SONIC INNOVATIONS INC       | CALL                      |               |
| 83545M 95 9     | SONIC INNOVATIONS INC       | PUT                       |               |
| 83545R 10 8     | * SONIC FDRY INC            | COM                       |               |
| 83545R 90 8     | SONIC FDRY INC              | CALL                      |               |
| 83545R 95 8     | SONIC FDRY INC              | PUT                       |               |
| 835451 10 5     | * SONIC CORP                | COM                       |               |
| 835451 90 5     | SONIC CORP                  | CALL                      |               |
| 835451 95 5     | SONIC CORP                  | PUT                       |               |
| 835460 10 6     | * SONIC SOLUTIONS           | COM                       |               |
| 835460 90 6     | SONIC SOLUTIONS             | CALL                      |               |
| 835460 95 6     | SONIC SOLUTIONS             | PUT                       |               |
| 835470 10 5     | * SONICWALL INC             | COM                       |               |
| 835470 90 5     | SONICWALL INC               | CALL                      |               |
| 835470 95 5     | SONICWALL INC               | PUT                       |               |
| 835495 10 2     | * SONOCO PRODS CO           | COM                       |               |
| 835495 90 2     | SONOCO PRODS CO             | CALL                      |               |
| 835495 95 2     | SONOCO PRODS CO             | PUT                       |               |
| 835637 10 9     | SONOMA WEST HLDGS INC       | COM                       |               |
| 83568G 10 4     | * SONOSITE INC              | COM                       |               |
| 83568G 90 4     | SONOSITE INC                | CALL                      |               |
| 83568G 95 4     | SONOSITE INC                | PUT                       |               |
| 83568W 10 9     | SONTRA MEDICAL CORP         | COM                       |               |
| 835692 10 4     | * SONUS PHARMACEUTICALS INC | COM                       |               |
| 835692 90 4     | SONUS PHARMACEUTICALS INC   | CALL                      |               |
| 835692 95 4     | SONUS PHARMACEUTICALS INC   | PUT                       |               |
| 835699 30 7     | * SONY CORP                 | ADR NEW                   |               |
| 835699 90 7     | SONY CORP                   | CALL                      |               |
| 835699 95 7     | SONY CORP                   | PUT                       |               |
| 835898 10 7     | * SOTHEBYS HLDGS INC        | CL A                      |               |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 835898 90 7 | SOTHEBYS HLDGS INC          | CALL               |         |
| 835898 95 7 | SOTHEBYS HLDGS INC          | PUT                |         |
| 835916 10 7 | * SONUS NETWORKS INC        | COM                |         |
| 835916 90 7 | SONUS NETWORKS INC          | CALL               |         |
| 835916 95 7 | SONUS NETWORKS INC          | PUT                |         |
| 83607V 10 4 | SOUND FED BANCORP INC       | COM                |         |
| 836144 10 5 | SOURCE CAP INC              | COM                |         |
| 836151 20 9 | * SOURCE INTERLINK COS INC  | COM NEW            |         |
| 836151 90 9 | SOURCE INTERLINK COS INC    | CALL               |         |
| 836151 95 9 | SOURCE INTERLINK COS INC    | PUT                |         |
| 836167 10 6 | * SOURCECORP                | COM                |         |
| 836167 90 6 | SOURCECORP                  | CALL               |         |
| 836167 95 6 | SOURCECORP                  | PUT                |         |
| 837841 10 5 | * SOUTH FINL GROUP INC      | COM                |         |
| 837841 90 5 | SOUTH FINL GROUP INC        | CALL               |         |
| 837841 95 5 | SOUTH FINL GROUP INC        | PUT                |         |
| 838518 10 8 | SOUTH JERSEY INDS INC       | COM                |         |
| 840468 10 2 | SOUTH STR FINL CORP         | COM                |         |
| 84129R 10 0 | SOUTHCOAST FINANCIAL CORP   | COM                |         |
| 842157 10 9 | SOUTHERN AFRICA FD INC      | COM                | DELETED |
| 842587 10 7 | * SOUTHERN CO               | COM                |         |
| 842587 90 7 | SOUTHERN CO                 | CALL               |         |
| 842587 95 7 | SOUTHERN CO                 | PUT                |         |
| 84263N 10 5 | SOUTHERN CMNTY FINL CORP VA | COM                |         |
| 84263N 11 3 | SOUTHERN CMNTY FINL CORP VA | *W EXP 09/27/200   |         |
| 842632 10 1 | SOUTHERN CMNTY FINL CORP    | COM                |         |
| 84264A 10 2 | SOUTHERN CONN BANCORP INC   | COM                |         |
| 843380 10 6 | SOUTHERN MO BANCORP INC     | COM                |         |
| 843611 10 4 | * SOUTHERN PERU COPPER CORP | COM                |         |
| 843611 90 4 | SOUTHERN PERU COPPER CORP   | CALL               |         |
| 843611 95 4 | SOUTHERN PERU COPPER CORP   | PUT                |         |
| 843805 10 2 | SOUTHERN SEC LIFE INS INC   | COM                |         |
| 844030 10 6 | * SOUTHERN UN CO NEW        | COM                |         |
| 844030 90 6 | SOUTHERN UN CO NEW          | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 844030 95 6 | SOUTHERN UN CO NEW             | PUT                |         |
| 844271 10 6 | SOUTHFIRST BANCSHARES INC      | COM                |         |
| 84470P 10 9 | SOUTHSIDE BANCSHARES INC       | COM                |         |
| 844730 10 1 | * SOUTHTRUST CORP              | COM                | DELETED |
| 844730 90 1 | SOUTHTRUST CORP                | CALL               | DELETED |
| 844730 95 1 | SOUTHTRUST CORP                | PUT                | DELETED |
| 844741 10 8 | * SOUTHWEST AIRLS CO           | COM                |         |
| 844741 90 8 | SOUTHWEST AIRLS CO             | CALL               |         |
| 844741 95 8 | SOUTHWEST AIRLS CO             | PUT                |         |
| 84476R 10 9 | * SOUTHWEST BANCORPORATION TEX | COM                |         |
| 84476R 90 9 | SOUTHWEST BANCORPORATION TEX   | CALL               |         |
| 84476R 95 9 | SOUTHWEST BANCORPORATION TEX   | PUT                |         |
| 844767 10 3 | SOUTHWEST BANCORP INC OKLA     | COM                |         |
| 844895 10 2 | SOUTHWEST GAS CORP             | COM                |         |
| 84502A 10 4 | SOUTHWEST GA FINL CORP         | COM                |         |
| 845331 AB 3 | SOUTHWEST WTR CO               | SDCV 6.850% 7/0    | DELETED |
| 845331 10 7 | SOUTHWEST WTR CO               | COM                |         |
| 845467 10 9 | * SOUTHWESTERN ENERGY CO       | COM                |         |
| 845467 90 9 | SOUTHWESTERN ENERGY CO         | CALL               |         |
| 845467 95 9 | SOUTHWESTERN ENERGY CO         | PUT                |         |
| 845905 10 8 | * SOVEREIGN BANCORP INC        | COM                |         |
| 845905 90 8 | SOVEREIGN BANCORP INC          | CALL               |         |
| 845905 95 8 | SOVEREIGN BANCORP INC          | PUT                |         |
| 84610H 10 8 | SOVRAN SELF STORAGE INC        | COM                |         |
| 846243 AB 9 | SPACEHAB INC                   | NOTE 8.000% 10/1   |         |
| 846243 AC 7 | SPACEHAB INC                   | NOTE 8.000% 10/1   |         |
| 846243 10 3 | SPACEHAB INC                   | COM                |         |
| 846330 10 8 | SPAIN FD                       | COM                |         |
| 846396 10 9 | SPAN AMER MED SYS INC          | COM                |         |
| 846425 88 2 | * SPANISH BROADCASTING SYS INC | CL A               |         |
| 846425 90 2 | SPANISH BROADCASTING SYS INC   | CALL               |         |
| 846425 95 2 | SPANISH BROADCASTING SYS INC   | PUT                |         |
| 846819 10 0 | * SPARTAN MTRS INC             | COM                |         |
| 846819 90 0 | SPARTAN MTRS INC               | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 846819 95 0 | SPARTAN MTRS INC               | PUT                |        |
| 846822 10 4 | SPARTAN STORES INC             | COM                |        |
| 847220 20 9 | SPARTECH CORP                  | COM NEW            |        |
| 847235 10 8 | SPARTON CORP                   | COM                |        |
| 847248 10 1 | SPATIALIGHT INC                | COM                |        |
| 84749R 10 0 | SPECIALTY LABORATORIES INC     | COM                |        |
| 84751T 30 9 | SPECIALTY UNDERWRITERS ALLIA   | COM                | ADDED  |
| 847580 10 7 | * SPECTRALINK CORP             | COM                |        |
| 847580 90 7 | SPECTRALINK CORP               | CALL               |        |
| 847580 95 7 | SPECTRALINK CORP               | PUT                |        |
| 84760C 10 7 | SPECTRANETICS CORP             | COM                |        |
| 84761M 10 4 | * SPECTRASITE INC              | COM                |        |
| 84761M 90 4 | SPECTRASITE INC                | CALL               |        |
| 84761M 95 4 | SPECTRASITE INC                | PUT                |        |
| 847615 10 1 | SPECTRUM CTL INC               | COM                |        |
| 84763A 10 8 | SPECTRUM PHARMACEUTICALS INC   | COM                |        |
| 84763F 10 7 | * SPECTRUM SIGNAL PROCESSING I | COM                |        |
| 84763F 90 7 | SPECTRUM SIGNAL PROCESSING I   | CALL               |        |
| 84763F 95 7 | SPECTRUM SIGNAL PROCESSING I   | PUT                |        |
| 847723 10 3 | SPEEDUS CORP                   | COM                |        |
| 847788 10 6 | * SPEEDWAY MOTORSPORTS INC     | COM                |        |
| 847788 90 6 | SPEEDWAY MOTORSPORTS INC       | CALL               |        |
| 847788 95 6 | SPEEDWAY MOTORSPORTS INC       | PUT                |        |
| 84842R 10 6 | SPHERIX INC                    | COM                |        |
| 848420 10 5 | * SPHERION CORP                | COM                |        |
| 848420 90 5 | SPHERION CORP                  | CALL               |        |
| 848420 95 5 | SPHERION CORP                  | PUT                |        |
| 84855W 10 9 | * SPINNAKER EXPL CO            | COM                |        |
| 84855W 90 9 | SPINNAKER EXPL CO              | CALL               |        |
| 84855W 95 9 | SPINNAKER EXPL CO              | PUT                |        |
| 84856M 20 9 | SPIRENT PLC                    | SPONS ADR NEW      |        |
| 848565 10 7 | SPIRE CORP                     | COM                |        |
| 848907 20 0 | SPORTSMANS GUIDE INC           | COM NEW            |        |
| 848925 10 3 | SPORT-HALEY INC                | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 848926 20 0 | SPINNAKER INDS INC           | COM                |         |
| 848934 10 5 | * SPORTSLINE COM INC         | COM                | DELETED |
| 848934 90 5 | SPORTSLINE COM INC           | CALL               | DELETED |
| 848934 95 5 | SPORTSLINE COM INC           | PUT                | DELETED |
| 849163 10 0 | SPORT CHALET INC             | COM                |         |
| 84917P 10 0 | SPORTS CLUB INC              | COM                |         |
| 84917U 10 9 | * SPORTS AUTH INC NEW        | COM                |         |
| 84917U 90 9 | SPORTS AUTH INC NEW          | CALL               |         |
| 84917U 95 9 | SPORTS AUTH INC NEW          | PUT                |         |
| 84918U 10 8 | SPORTS RESORTS INTL INC      | COM                |         |
| 852061 10 0 | * SPRINT CORP                | COM FON            |         |
| 852061 90 0 | SPRINT CORP                  | CALL               |         |
| 852061 95 0 | SPRINT CORP                  | PUT                |         |
| 85227Q 10 0 | * SS&C TECHNOLOGIES INC      | COM                |         |
| 85227Q 90 0 | SS&C TECHNOLOGIES INC        | CALL               |         |
| 85227Q 95 0 | SS&C TECHNOLOGIES INC        | PUT                |         |
| 852312 30 5 | * STAAR SURGICAL CO          | COM PAR \$0.01     |         |
| 852312 90 5 | STAAR SURGICAL CO            | CALL               |         |
| 852312 95 5 | STAAR SURGICAL CO            | PUT                |         |
| 85254C 12 3 | STAGE STORES INC             | *W EXP 08/23/200   |         |
| 85254C 13 1 | STAGE STORES INC             | *W EXP 08/23/200   |         |
| 85254C 30 5 | * STAGE STORES INC           | COM NEW            |         |
| 85254C 90 5 | STAGE STORES INC             | CALL               |         |
| 85254C 95 5 | STAGE STORES INC             | PUT                |         |
| 85256P 10 6 | STAKTEK HLDGS INC            | COM                |         |
| 852857 20 0 | * STAMPS COM INC             | COM NEW            |         |
| 852857 90 0 | STAMPS COM INC               | CALL               |         |
| 852857 95 0 | STAMPS COM INC               | PUT                |         |
| 852891 10 0 | * STANCORP FINL GROUP INC    | COM                |         |
| 852891 90 0 | STANCORP FINL GROUP INC      | CALL               |         |
| 852891 95 0 | STANCORP FINL GROUP INC      | PUT                |         |
| 853258 10 1 | STANDARD COML CORP           | COM                |         |
| 853612 10 9 | STANDARD MANAGEMENT CORP     | COM                |         |
| 853626 10 9 | * STANDARD MICROSYSTEMS CORP | COM                |         |



| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 853626 90 9 | STANDARD MICROSYSTEMS CORP   | CALL               |        |
| 853626 95 9 | STANDARD MICROSYSTEMS CORP   | PUT                |        |
| 853666 AB 1 | STANDARD MTR PRODS INC       | SDCV 6.750% 7/1    |        |
| 853666 10 5 | STANDARD MTR PRODS INC       | COM                |        |
| 85375C 10 1 | * STANDARD PAC CORP NEW      | COM                |        |
| 85375C 90 1 | STANDARD PAC CORP NEW        | CALL               |        |
| 85375C 95 1 | STANDARD PAC CORP NEW        | PUT                |        |
| 853790 10 3 | STANDARD PARKING CORP        | COM                |        |
| 853887 10 7 | STANDARD REGISTER CO         | COM                |        |
| 854231 10 7 | STANDEX INTL CORP            | COM                |        |
| 854305 20 8 | STANLEY FURNITURE INC        | COM NEW            |        |
| 854616 10 9 | * STANLEY WKS                | COM                |        |
| 854616 90 9 | STANLEY WKS                  | CALL               |        |
| 854616 95 9 | STANLEY WKS                  | PUT                |        |
| 855030 10 2 | * STAPLES INC                | COM                |        |
| 855030 90 2 | STAPLES INC                  | CALL               |        |
| 855030 95 2 | STAPLES INC                  | PUT                |        |
| 855086 10 4 | STAR BUFFET INC              | COM                |        |
| 85512C 10 5 | STAR GAS PARTNERS L P        | UNIT LTD PARTNR    |        |
| 85512C 20 4 | STAR GAS PARTNERS L P        | SR SUB UN LTD      |        |
| 85517P 10 1 | * STAR SCIENTIFIC INC        | COM                |        |
| 85517P 90 1 | STAR SCIENTIFIC INC          | CALL               |        |
| 85517P 95 1 | STAR SCIENTIFIC INC          | PUT                |        |
| 855244 10 9 | * STARBUCKS CORP             | COM                |        |
| 855244 90 9 | STARBUCKS CORP               | CALL               |        |
| 855244 95 9 | STARBUCKS CORP               | PUT                |        |
| 855269 10 6 | STARCRAFT CORP               | COM                |        |
| 855668 10 9 | STARRETT L S CO              | CL A               |        |
| 85569C 10 7 | * STARTEK INC                | COM                |        |
| 85569C 90 7 | STARTEK INC                  | CALL               |        |
| 85569C 95 7 | STARTEK INC                  | PUT                |        |
| 855707 10 5 | STATE AUTO FINL CORP         | COM                |        |
| 855716 10 6 | STATE BANCORP INC N.Y        | COM                |        |
| 85590A AG 9 | STARWOOD HOTELS&RESORTS WRLD | NOTE 5/2           |        |

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>             | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|--------------------------------|---------------------------|---------------|
| 85590A AJ 3     | STARWOOD HOTELS&RESORTS WRLD   | NOTE 3.500% 5/1           |               |
| 85590A 20 3     | * STARWOOD HOTELS&RESORTS WRLD | PAIRED CTF                |               |
| 85590A 90 3     | STARWOOD HOTELS&RESORTS WRLD   | CALL                      |               |
| 85590A 95 3     | STARWOOD HOTELS&RESORTS WRLD   | PUT                       |               |
| 856855 10 1     | STATE FINL SVCS CORP           | CL A                      |               |
| 857477 10 3     | * STATE STR CORP               | COM                       |               |
| 857477 90 3     | STATE STR CORP                 | CALL                      |               |
| 857477 95 3     | STATE STR CORP                 | PUT                       |               |
| 857477 20 2     | STATE STR CORP                 | SPACES                    | ADDED         |
| 857689 10 3     | * STATION CASINOS INC          | COM                       |               |
| 857689 90 3     | STATION CASINOS INC            | CALL                      |               |
| 857689 95 3     | STATION CASINOS INC            | PUT                       |               |
| 85771P 10 2     | STATOIL ASA                    | SPONSORED ADR             |               |
| 85771T 10 4     | * STATS CHIPPAC LTD            | SPONSORED ADR             |               |
| 85771T 90 4     | STATS CHIPPAC LTD              | CALL                      |               |
| 85771T 95 4     | STATS CHIPPAC LTD              | PUT                       |               |
| 857873 10 3     | STEAK N SHAKE CO               | COM                       |               |
| 858119 AD 2     | STEEL DYNAMICS INC             | NOTE 4.000% 12/1          |               |
| 858119 10 0     | * STEEL DYNAMICS INC           | COM                       |               |
| 858119 90 0     | STEEL DYNAMICS INC             | CALL                      |               |
| 858119 95 0     | STEEL DYNAMICS INC             | PUT                       |               |
| 858147 10 1     | * STEEL TECHNOLOGIES INC       | COM                       |               |
| 858147 90 1     | STEEL TECHNOLOGIES INC         | CALL                      |               |
| 858147 95 1     | STEEL TECHNOLOGIES INC         | PUT                       |               |
| 85815M 10 7     | STEELCLOUD INC                 | COM                       |               |
| 858155 20 3     | * STEELCASE INC                | CL A                      |               |
| 858155 90 3     | STEELCASE INC                  | CALL                      |               |
| 858155 95 3     | STEELCASE INC                  | PUT                       |               |
| 858375 10 8     | * STEIN MART INC               | COM                       |               |
| 858375 90 8     | STEIN MART INC                 | CALL                      |               |
| 858375 95 8     | STEIN MART INC                 | PUT                       |               |
| 858495 10 4     | STEINWAY MUSICAL INSTRS INC    | COM                       |               |
| 85856W 10 5     | * STELLENT INC                 | COM                       |               |
| 85856W 90 5     | STELLENT INC                   | CALL                      |               |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 85856W 95 5 | STELLENT INC                   | PUT                |         |
| 85857R 10 5 | STEMCELLS INC                  | COM                |         |
| 858586 10 0 | STEPAN CO                      | COM                |         |
| 858586 20 9 | STEPAN CO                      | PFD CONV 5.50%     |         |
| 858603 10 3 | STEPHAN CO                     | COM                |         |
| 858907 10 8 | STERLING BANCSHARES INC        | COM                |         |
| 858910 10 2 | STERLING BK MOUNT LAUREL N J   | COM                |         |
| 858912 10 8 | * STERICYCLE INC               | COM                |         |
| 858912 90 8 | STERICYCLE INC                 | CALL               |         |
| 858912 95 8 | STERICYCLE INC                 | PUT                |         |
| 859152 10 0 | * STERIS CORP                  | COM                |         |
| 859152 90 0 | STERIS CORP                    | CALL               |         |
| 859152 95 0 | STERIS CORP                    | PUT                |         |
| 859158 10 7 | * STERLING BANCORP             | COM                |         |
| 859158 90 7 | STERLING BANCORP               | CALL               |         |
| 859158 95 7 | STERLING BANCORP               | PUT                |         |
| 85916A 10 1 | STERION INC                    | COM                |         |
| 85916J 10 2 | STEREOTAXIS INC                | COM                |         |
| 859160 10 3 | STERLING CAP CORP              | COM                |         |
| 859241 10 1 | STERLING CONSTRUCTION CO INC   | COM                |         |
| 859317 10 9 | STERLING FINL CORP             | COM                |         |
| 859319 10 5 | STERLING FINL CORP WASH        | COM                |         |
| 859823 10 6 | STET HELLAS COMMUNICATIONS S   | ADR                | DELETED |
| 860342 10 4 | * STEWART & STEVENSON SVCS INC | COM                |         |
| 860342 90 4 | STEWART & STEVENSON SVCS INC   | CALL               |         |
| 860342 95 4 | STEWART & STEVENSON SVCS INC   | PUT                |         |
| 860370 10 5 | * STEWART ENTERPRISES INC      | CL A               |         |
| 860370 90 5 | STEWART ENTERPRISES INC        | CALL               |         |
| 860370 95 5 | STEWART ENTERPRISES INC        | PUT                |         |
| 860372 10 1 | STEWART INFORMATION SVCS COR   | COM                |         |
| 860630 10 2 | STIFEL FINL CORP               | COM                |         |
| 86074Q 10 2 | * STILLWATER MNG CO            | COM                |         |
| 86074Q 90 2 | STILLWATER MNG CO              | CALL               |         |
| 86074Q 95 2 | STILLWATER MNG CO              | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 860831 AC 0 | STILWELL FINL INC            | NOTE 4/3           |         |
| 861012 AB 8 | STMICROELECTRONICS N V       | NOTE 9/2           | DELETED |
| 861012 10 2 | * STMICROELECTRONICS N V     | NY REGISTRY        |         |
| 861012 90 2 | STMICROELECTRONICS N V       | CALL               |         |
| 861012 95 2 | STMICROELECTRONICS N V       | PUT                |         |
| 86126T 20 3 | STOCKERYALE INC              | COM NEW            |         |
| 861565 10 9 | STOLT NIELSEN S A            | SP ADR REG COM     |         |
| 861567 10 5 | * STOLT OFFSHORE S A         | SP ADR REG COM     |         |
| 861567 90 5 | STOLT OFFSHORE S A           | CALL               |         |
| 861567 95 5 | STOLT OFFSHORE S A           | PUT                |         |
| 861642 10 6 | * STONE ENERGY CORP          | COM                |         |
| 861642 90 6 | STONE ENERGY CORP            | CALL               |         |
| 861642 95 6 | STONE ENERGY CORP            | PUT                |         |
| 86183P 10 2 | STONERIDGE INC               | COM                |         |
| 86183Q 10 0 | STONEMOR PARTNERS L P        | COM UNITS          |         |
| 861837 10 2 | STONEPATH GROUP INC          | COM                |         |
| 86210M 10 6 | STORA ENSO CORP              | SPON ADR REP R     |         |
| 86211A 10 1 | STORAGE COMPUTER CORP        | COM                |         |
| 862111 20 0 | * STORAGE TECHNOLOGY CORP    | COM PAR \$0.10     |         |
| 862111 90 0 | STORAGE TECHNOLOGY CORP      | CALL               |         |
| 862111 95 0 | STORAGE TECHNOLOGY CORP      | PUT                |         |
| 862685 10 4 | * STRATASYS INC              | COM                |         |
| 862685 90 4 | STRATASYS INC                | CALL               |         |
| 862685 95 4 | STRATASYS INC                | PUT                |         |
| 86269H 10 7 | STRATAGENE CORP              | COM                |         |
| 862700 10 1 | STRATEGIC DIAGNOSTICS INC    | COM                |         |
| 862701 30 7 | STRATEGIC DISTR INC          | COM NEW            |         |
| 862719 10 1 | STRATEGIC GLOBAL INCOME FD   | COM                |         |
| 86272T 10 6 | STRATEGIC HOTEL CAP INC      | COM                |         |
| 86279T 10 9 | * STRATEX NETWORKS INC       | COM                |         |
| 86279T 90 9 | STRATEX NETWORKS INC         | CALL               |         |
| 86279T 95 9 | STRATEX NETWORKS INC         | PUT                |         |
| 862924 10 7 | STREICHER MOBILE FUELING INC | COM                |         |
| 862924 11 5 | STREICHER MOBILE FUELING INC | *W EXP 12/11/200   |         |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS  |
|-------------|-----------------------------|--------------------|---------|
| 863100 20 2 | * STRATOS INTERNATIONAL INC | COM NEW            |         |
| 863100 90 2 | STRATOS INTERNATIONAL INC   | CALL               |         |
| 863100 95 2 | STRATOS INTERNATIONAL INC   | PUT                |         |
| 863111 10 0 | STRATTEC SEC CORP           | COM                |         |
| 863167 20 1 | STRATUS PPTYS INC           | COM NEW            |         |
| 863236 10 5 | * STRAYER ED INC            | COM                |         |
| 863236 90 5 | STRAYER ED INC              | CALL               |         |
| 863236 95 5 | STRAYER ED INC              | PUT                |         |
| 86330E 10 9 | STREETTRACKS SER TR         | DJ LRG CAP GRW     |         |
| 86330E 20 8 | STREETTRACKS SER TR         | DJ LRG CAP VAL     |         |
| 86330E 30 7 | STREETTRACKS SER TR         | DJ SML CAP GRW     |         |
| 86330E 40 6 | STREETTRACKS SER TR         | DJ SML CAP VAL     |         |
| 86330E 50 5 | * STREETTRACKS SER TR       | DJ GLOB TITANS     |         |
| 86330E 90 5 | STREETTRACKS SER TR         | CALL               |         |
| 86330E 95 5 | STREETTRACKS SER TR         | PUT                |         |
| 86330E 60 4 | STREETTRACKS SER TR         | WILSHIRE REIT      |         |
| 86330E 70 3 | STREETTRACKS SER TR         | MORGN S HI 35T     |         |
| 86330E 86 9 | * STREETTRACKS SER TR       | SPDR O STRIP       |         |
| 86330E 90 9 | STREETTRACKS SER TR         | CALL               |         |
| 86330E 95 9 | STREETTRACKS SER TR         | PUT                |         |
| 86330E 87 7 | STREETTRACKS SER TR         | FORTUNE E-50       | DELETED |
| 86330E 88 5 | * STREETTRACKS SER TR       | FORTUNE 500        |         |
| 86330E 90 5 | STREETTRACKS SER TR         | CALL               |         |
| 86330E 95 5 | STREETTRACKS SER TR         | PUT                |         |
| 863307 10 4 | STREETTRACKS GOLD TR        | GOLD SHS           | ADDED   |
| 863308 10 2 | STREETTRACKS INDEX SHS FDS  | DJ STOXX 50 FD     |         |
| 863308 20 1 | STREETTRACKS INDEX SHS FDS  | DJ EURO STX 50     |         |
| 863314 10 0 | * STRIDE RITE CORP          | COM                |         |
| 863314 90 0 | STRIDE RITE CORP            | CALL               |         |
| 863314 95 0 | STRIDE RITE CORP            | PUT                |         |
| 86358M BF 4 | STRUCTURED INVTS CORP       | NOTE 0.250% 8/0    |         |
| 863667 10 1 | * STRYKER CORP              | COM                |         |
| 863667 90 1 | STRYKER CORP                | CALL               |         |
| 863667 95 1 | STRYKER CORP                | PUT                |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 356

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>          | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-----------------------------|---------------------------|---------------|
| 863902 10 2     | STUDENT LN CORP             | COM                       |               |
| 864087 10 1     | STURGIS BANCORP INC         | COM                       |               |
| 864159 10 8     | * STURM RUGER & CO INC      | COM                       |               |
| 864159 90 8     | STURM RUGER & CO INC        | CALL                      |               |
| 864159 95 8     | STURM RUGER & CO INC        | PUT                       |               |
| 864482 10 4     | SUBURBAN PROPANE PARTNERS L | UNIT LTD PARTN            |               |
| 864686 10 0     | SUEZ                        | SPONSORED ADR             |               |
| 864739 10 7     | SUFFOLK BANCORP             | COM                       |               |
| 864788 10 4     | SUFFOLK FIRST BK VA         | COM                       |               |
| 86562T 10 5     | SUMMA INDS                  | COM                       |               |
| 866011 10 9     | SUMMIT BANCSHARES INC TEX   | COM                       |               |
| 866013 10 5     | SUMMIT BK CORP GA           | COM                       |               |
| 866057 10 2     | SUMMIT FINL CORP            | COM                       |               |
| 866239 10 6     | SUMMIT PPTYS INC            | COM                       |               |
| 866615 10 7     | SUMTOTAL SYS INC            | COM                       |               |
| 86663B 10 2     | SUN BANCORP INC             | COM                       |               |
| 866634 10 8     | SUN BANCORP INC             | COM                       | DELETED       |
| 866674 10 4     | SUN COMMUNITIES INC         | COM                       |               |
| 866762 AG 2     | SUN INC                     | SDCV 6.750% 6/1           |               |
| 866796 10 5     | * SUN LIFE FINL INC         | COM                       |               |
| 866796 90 5     | SUN LIFE FINL INC           | CALL                      |               |
| 866796 95 5     | SUN LIFE FINL INC           | PUT                       |               |
| 866810 10 4     | * SUN MICROSYSTEMS INC      | COM                       |               |
| 866810 90 4     | SUN MICROSYSTEMS INC        | CALL                      |               |
| 866810 95 4     | SUN MICROSYSTEMS INC        | PUT                       |               |
| 866933 40 1     | SUN HEALTHCARE GROUP INC    | COM NEW                   |               |
| 866942 10 5     | SUN HYDRAULICS CORP         | COM                       |               |
| 867017 10 5     | SUNAIR ELECTRS INC          | COM                       |               |
| 867229 10 6     | * SUNCOR ENERGY INC         | COM                       |               |
| 867229 90 6     | SUNCOR ENERGY INC           | CALL                      |               |
| 867229 95 6     | SUNCOR ENERGY INC           | PUT                       |               |
| 867270 20 9     | SUNDAY COMMUNICATION LTD    | SPONS ADR NEW             |               |
| 867363 10 3     | * SUNGARD DATA SYS INC      | COM                       |               |
| 867363 90 3     | SUNGARD DATA SYS INC        | CALL                      |               |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 867363 95 3 | SUNGARD DATA SYS INC          | PUT                |        |
| 86737U 10 2 | SUNLINK HEALTH SYSTEMS INC    | COM                |        |
| 8676EP 10 8 | SUNOPTA INC                   | COM                |        |
| 86764L 10 8 | SUNOCO LOGISTICS PRTRNS L P   | COM UNITS          |        |
| 86764P 10 9 | * SUNOCO INC                  | COM                |        |
| 86764P 90 9 | SUNOCO INC                    | CALL               |        |
| 86764P 95 9 | SUNOCO INC                    | PUT                |        |
| 86768K AE 6 | SUNRISE SENIOR LIVING INC     | NOTE 5.250% 2/0    |        |
| 86768K 10 6 | * SUNRISE SENIOR LIVING INC   | COM                |        |
| 86768K 90 6 | SUNRISE SENIOR LIVING INC     | CALL               |        |
| 86768K 95 6 | SUNRISE SENIOR LIVING INC     | PUT                |        |
| 86769Y 10 5 | SUNRISE TELECOM INC           | COM                |        |
| 867708 10 9 | SUNSET FINANCIAL RESOURCES I  | COM                |        |
| 867833 AN 5 | SUNSHINE MNG & REFINING CO    | SDCV 9.000% 7/1    |        |
| 86787D AC 3 | SUNTERRA CORP                 | NOTE 3.750% 3/2    |        |
| 86787D 20 8 | SUNTERRA CORP                 | COM NEW            |        |
| 86789P 10 0 | SUNTRON CORP                  | COM                |        |
| 867892 10 1 | SUNSTONE HOTEL INVS INC NEW   | COM                | ADDED  |
| 867914 10 3 | * SUNTRUST BKS INC            | COM                |        |
| 867914 90 3 | SUNTRUST BKS INC              | CALL               |        |
| 867914 95 3 | SUNTRUST BKS INC              | PUT                |        |
| 867931 10 7 | * SUPERCONDUCTOR TECHNOLOGIES | COM                |        |
| 867931 90 7 | SUPERCONDUCTOR TECHNOLOGIES   | CALL               |        |
| 867931 95 7 | SUPERCONDUCTOR TECHNOLOGIES   | PUT                |        |
| 868042 10 2 | SUPER VISION INTL INC         | CL A               |        |
| 868059 10 6 | * SUPERGEN INC                | COM                |        |
| 868059 90 6 | SUPERGEN INC                  | CALL               |        |
| 868059 95 6 | SUPERGEN INC                  | PUT                |        |
| 868146 10 1 | SUPERIOR CONSULTANT HLDGS CO  | COM                |        |
| 86815V 10 5 | SUPERIOR ESSEX INC            | COM                | ADDED  |
| 868157 10 8 | * SUPERIOR ENERGY SVCS INC    | COM                |        |
| 868157 90 8 | SUPERIOR ENERGY SVCS INC      | CALL               |        |
| 868157 95 8 | SUPERIOR ENERGY SVCS INC      | PUT                |        |
| 868168 10 5 | * SUPERIOR INDS INTL INC      | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 868168 90 5 | SUPERIOR INDS INTL INC         | CALL               |         |
| 868168 95 5 | SUPERIOR INDS INTL INC         | PUT                |         |
| 868358 10 2 | SUPERIOR UNIFORM GP INC        | COM                |         |
| 868532 10 2 | * SUPERTEX INC                 | COM                |         |
| 868532 90 2 | SUPERTEX INC                   | CALL               |         |
| 868532 95 2 | SUPERTEX INC                   | PUT                |         |
| 868536 AP 8 | SUPERVALU INC                  | NOTE 11/0          |         |
| 868536 10 3 | * SUPERVALU INC                | COM                |         |
| 868536 90 3 | SUPERVALU INC                  | CALL               |         |
| 868536 95 3 | SUPERVALU INC                  | PUT                |         |
| 868587 10 6 | * SUPPORTSOFT INC              | COM                |         |
| 868587 90 6 | SUPPORTSOFT INC                | CALL               |         |
| 868587 95 6 | SUPPORTSOFT INC                | PUT                |         |
| 868607 10 2 | SUPREME INDS INC               | CL A               |         |
| 868733 10 6 | SUREWEST COMMUNICATIONS        | COM                |         |
| 868823 10 5 | SURGICARE INC                  | COM                | DELETED |
| 868873 10 0 | * SURMODICS INC                | COM                |         |
| 868873 90 0 | SURMODICS INC                  | CALL               |         |
| 868873 95 0 | SURMODICS INC                  | PUT                |         |
| 869099 10 1 | * SUSQUEHANNA BANCSHARES INC P | COM                |         |
| 869099 90 1 | SUSQUEHANNA BANCSHARES INC P   | CALL               |         |
| 869099 95 1 | SUSQUEHANNA BANCSHARES INC P   | PUT                |         |
| 869245 10 0 | SUSSEX BANCORP                 | COM                |         |
| 870309 50 7 | SWEDISH MATCH AB               | SPONSORED ADR      | DELETED |
| 870738 10 1 | * SWIFT ENERGY CO              | COM                |         |
| 870738 90 1 | SWIFT ENERGY CO                | CALL               |         |
| 870738 95 1 | SWIFT ENERGY CO                | PUT                |         |
| 870756 10 3 | * SWIFT TRANSN CO              | COM                |         |
| 870756 90 3 | SWIFT TRANSN CO                | CALL               |         |
| 870756 95 3 | SWIFT TRANSN CO                | PUT                |         |
| 870875 10 1 | SWISS HELVETIA FD INC          | COM                |         |
| 871013 10 8 | SWISSCOM AG                    | SPONSORED ADR      |         |
| 871130 10 0 | * SYBASE INC                   | COM                |         |
| 871130 90 0 | SYBASE INC                     | CALL               |         |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 871130 95 0 | SYBASE INC                     | PUT                |         |
| 871142 10 5 | * SYBRON DENTAL SPECIALTIES IN | COM                |         |
| 871142 90 5 | SYBRON DENTAL SPECIALTIES IN   | CALL               |         |
| 871142 95 5 | SYBRON DENTAL SPECIALTIES IN   | PUT                |         |
| 871206 10 8 | * SYCAMORE NETWORKS INC        | COM                |         |
| 871206 90 8 | SYCAMORE NETWORKS INC          | CALL               |         |
| 871206 95 8 | SYCAMORE NETWORKS INC          | PUT                |         |
| 871237 10 3 | * SYKES ENTERPRISES INC        | COM                |         |
| 871237 90 3 | SYKES ENTERPRISES INC          | CALL               |         |
| 871237 95 3 | SYKES ENTERPRISES INC          | PUT                |         |
| 871503 AB 4 | SYMANTEC CORP                  | NOTE 3.000%11/0    | DELETED |
| 871503 10 8 | * SYMANTEC CORP                | COM                |         |
| 871503 90 8 | SYMANTEC CORP                  | CALL               |         |
| 871503 95 8 | SYMANTEC CORP                  | PUT                |         |
| 871507 10 9 | SYMBION INC DEL                | COM                |         |
| 871508 10 7 | * SYMBOL TECHNOLOGIES INC      | COM                |         |
| 871508 90 7 | SYMBOL TECHNOLOGIES INC        | CALL               |         |
| 871508 95 7 | SYMBOL TECHNOLOGIES INC        | PUT                |         |
| 871543 10 4 | * SYMMETRICOM INC              | COM                |         |
| 871543 90 4 | SYMMETRICOM INC                | CALL               |         |
| 871543 95 4 | SYMMETRICOM INC                | PUT                |         |
| 871546 20 6 | SYMMETRY MED INC               | COM                |         |
| 87155S 10 8 | * SYMYX TECHNOLOGIES           | COM                |         |
| 87155S 90 8 | SYMYX TECHNOLOGIES             | CALL               |         |
| 87155S 95 8 | SYMYX TECHNOLOGIES             | PUT                |         |
| 871551 10 7 | SYMS CORP                      | COM                |         |
| 871562 20 3 | SYNAGRO TECHNOLOGIES INC       | COM NEW            |         |
| 871565 10 7 | SYNALLOY CP DEL                | COM                |         |
| 87157D 10 9 | * SYNAPTICS INC                | COM                |         |
| 87157D 90 9 | SYNAPTICS INC                  | CALL               |         |
| 87157D 95 9 | SYNAPTICS INC                  | PUT                |         |
| 87159E 40 2 | SYNERGY BRANDS INC             | COM PAR \$.001     |         |
| 87160A 10 0 | * SYNGENTA AG                  | SPONSORED ADR      |         |
| 87160A 90 0 | SYNGENTA AG                    | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 87160A 95 0 | SYNGENTA AG                    | PUT                |         |
| 87160C 10 6 | SYNERGX SYSTEMS INC            | COM                |         |
| 87160Y 10 8 | SYNPLICITY INC                 | COM                |         |
| 871607 10 7 | * SYNOPSIS INC                 | COM                |         |
| 871607 90 7 | SYNOPSIS INC                   | CALL               |         |
| 871607 95 7 | SYNOPSIS INC                   | PUT                |         |
| 87161C 10 5 | * SYNOVUS FINL CORP            | COM                |         |
| 87161C 90 5 | SYNOVUS FINL CORP              | CALL               |         |
| 87161C 95 5 | SYNOVUS FINL CORP              | PUT                |         |
| 87162E 10 0 | * SYNTHETECH INC               | COM                |         |
| 87162E 90 0 | SYNTHETECH INC                 | CALL               |         |
| 87162E 95 0 | SYNTHETECH INC                 | PUT                |         |
| 87162G 10 5 | * SYNOVIS LIFE TECHNOLOGIES IN | COM                |         |
| 87162G 90 5 | SYNOVIS LIFE TECHNOLOGIES IN   | CALL               |         |
| 87162G 95 5 | SYNOVIS LIFE TECHNOLOGIES IN   | PUT                |         |
| 87162H 10 3 | SYNTEL INC                     | COM                |         |
| 87162V 10 2 | SYNERGY FINANCIAL GROUP INC    | COM                |         |
| 87162W 10 0 | SYNNEX CORP                    | COM                |         |
| 871630 10 9 | * SYNTROLEUM CORP              | COM                |         |
| 871630 90 9 | SYNTROLEUM CORP                | CALL               |         |
| 871630 95 9 | SYNTROLEUM CORP                | PUT                |         |
| 871630 11 7 | SYNTROLEUM CORP                | *W EXP 11/04/200   |         |
| 871630 12 5 | SYNTROLEUM CORP                | *W EXP 05/26/200   |         |
| 871655 10 6 | SYPRIS SOLUTIONS INC           | COM                |         |
| 871829 10 7 | * SYSCO CORP                   | COM                |         |
| 871829 90 7 | SYSCO CORP                     | CALL               |         |
| 871829 95 7 | SYSCO CORP                     | PUT                |         |
| 871851 10 1 | * SYSTEMAX INC                 | COM                |         |
| 871851 90 1 | SYSTEMAX INC                   | CALL               |         |
| 871851 95 1 | SYSTEMAX INC                   | PUT                |         |
| 872180 10 4 | * TBC CORP                     | COM                | DELETED |
| 872180 90 4 | TBC CORP                       | CALL               | DELETED |
| 872180 95 4 | TBC CORP                       | PUT                | DELETED |
| 872183 10 8 | TBC CORP NEW                   | COM                | ADDED   |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 872226 10 5 | TB WOODS CORP                | COM                |        |
| 872275 10 2 | * TCF FINL CORP              | COM                |        |
| 872275 90 2 | TCF FINL CORP                | CALL               |        |
| 872275 95 2 | TCF FINL CORP                | PUT                |        |
| 87233Q 10 8 | TC PIPELINES LP              | UT COM LTD PRT     |        |
| 872340 10 4 | TCW CONV SECS FD INC         | COM                |        |
| 872351 40 8 | TDK CORP                     | AMERN DEP SH       |        |
| 87236N 10 2 | TDC A/S                      | SPONSORED ADR      |        |
| 872375 10 0 | * TECO ENERGY INC            | COM                |        |
| 872375 90 0 | TECO ENERGY INC              | CALL               |        |
| 872375 95 0 | TECO ENERGY INC              | PUT                |        |
| 872382 10 6 | TEL OFFSHORE TR              | UNIT BEN INT       |        |
| 872384 10 2 | TEPPCO PARTNERS L P          | UT LTD PARTNER     |        |
| 872386 10 7 | TESSCO TECHNOLOGIES INC      | COM                |        |
| 872391 10 7 | TF FINL CORP                 | COM                |        |
| 872443 40 3 | * THQ INC                    | COM NEW            |        |
| 872443 90 3 | THQ INC                      | CALL               |        |
| 872443 95 3 | THQ INC                      | PUT                |        |
| 872449 10 3 | TIB FINL CORP                | COM                |        |
| 872479 20 9 | TII NETWORK TECHNOLOGIES INC | COM NEW            |        |
| 872540 AL 3 | TJX COS INC NEW              | NOTE 2/1           |        |
| 872540 10 9 | * TJX COS INC NEW            | COM                |        |
| 872540 90 9 | TJX COS INC NEW              | CALL               |        |
| 872540 95 9 | TJX COS INC NEW              | PUT                |        |
| 872549 10 0 | * TLC VISION CORP            | COM                |        |
| 872549 90 0 | TLC VISION CORP              | CALL               |        |
| 872549 95 0 | TLC VISION CORP              | PUT                |        |
| 872625 10 8 | * TRC COS INC                | COM                |        |
| 872625 90 8 | TRC COS INC                  | CALL               |        |
| 872625 95 8 | TRC COS INC                  | PUT                |        |
| 872636 10 5 | TRM CORP                     | COM                |        |
| 87264S 10 6 | * TRW AUTOMOTIVE HLDGS CORP  | COM                |        |
| 87264S 90 6 | TRW AUTOMOTIVE HLDGS CORP    | CALL               |        |
| 87264S 95 6 | TRW AUTOMOTIVE HLDGS CORP    | PUT                |        |

| CUSIP NO    | ISSUER NAME                     | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------------|--------------------|--------|
| 87280R 10 8 | TS&W CLAYMORE TAX ADVNTG BL     | COM                |        |
| 872885 10 8 | TSR INC                         | COM                |        |
| 872916 10 1 | TVI CORP NEW                    | COM                |        |
| 872960 10 9 | TNS INC                         | COM                |        |
| 87305R 10 9 | * TTM TECHNOLOGIES INC          | COM                |        |
| 87305R 90 9 | TTM TECHNOLOGIES INC            | CALL               |        |
| 87305R 95 9 | TTM TECHNOLOGIES INC            | PUT                |        |
| 87306E 10 7 | T-3 ENERGY SRVCS INC            | COM                |        |
| 87307P 10 1 | TVIA INC                        | COM                |        |
| 873168 AE 8 | TXU CORP                        | FRNT               | 7/1    |
| 873168 10 8 | * TXU CORP                      | COM                |        |
| 873168 90 8 | TXU CORP                        | CALL               |        |
| 873168 95 8 | TXU CORP                        | PUT                |        |
| 873774 10 3 | TAG-IT PAC INC                  | COM                |        |
| 874028 10 3 | TAITRON COMPONENTS INC          | CL A               |        |
| 874036 10 6 | TAIWAN FD INC                   | COM                |        |
| 874037 10 4 | TAIWAN GREATER CHINA FD         | SH BEN INT         |        |
| 874039 10 0 | * TAIWAN SEMICONDUCTOR MFG LTD  | SPONSORED ADR      |        |
| 874039 90 0 | TAIWAN SEMICONDUCTOR MFG LTD    | CALL               |        |
| 874039 95 0 | TAIWAN SEMICONDUCTOR MFG LTD    | PUT                |        |
| 874054 10 9 | * TAKE-TWO INTERACTIVE SOFTWARE | COM                |        |
| 874054 90 9 | TAKE-TWO INTERACTIVE SOFTWARE   | CALL               |        |
| 874054 95 9 | TAKE-TWO INTERACTIVE SOFTWARE   | PUT                |        |
| 874161 10 2 | * TALBOTS INC                   | COM                |        |
| 874161 90 2 | TALBOTS INC                     | CALL               |        |
| 874161 95 2 | TALBOTS INC                     | PUT                |        |
| 87425E 10 3 | * TALISMAN ENERGY INC           | COM                |        |
| 87425E 90 3 | TALISMAN ENERGY INC             | CALL               |        |
| 87425E 95 3 | TALISMAN ENERGY INC             | PUT                |        |
| 87426R 20 2 | * TALK AMERICA HLDGS INC        | COM NEW            |        |
| 87426R 90 2 | TALK AMERICA HLDGS INC          | CALL               |        |
| 87426R 95 2 | TALK AMERICA HLDGS INC          | PUT                |        |
| 874918 10 5 | * TALX CORP                     | COM                |        |
| 874918 90 5 | TALX CORP                       | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 874918 95 5 | TALX CORP                    | PUT                |        |
| 875378 10 1 | TANDY BRANDS ACCESSORIES INC | COM                |        |
| 875465 10 6 | TANGER FACTORY OUTLET CTRS I | COM                |        |
| 87588Q 10 9 | * TANOX INC                  | COM                |        |
| 87588Q 90 9 | TANOX INC                    | CALL               |        |
| 87588Q 95 9 | TANOX INC                    | PUT                |        |
| 876031 10 5 | TAPESTRY PHARMACEUTICALS INC | COM                |        |
| 87612E 10 6 | * TARGET CORP                | COM                |        |
| 87612E 90 6 | TARGET CORP                  | CALL               |        |
| 87612E 95 6 | TARGET CORP                  | PUT                |        |
| 87612M 10 8 | * TARGETED GENETICS CORP     | COM                |        |
| 87612M 90 8 | TARGETED GENETICS CORP       | CALL               |        |
| 87612M 95 8 | TARGETED GENETICS CORP       | PUT                |        |
| 876287 10 3 | TARRAGON CORP                | COM                |        |
| 876289 10 9 | TARRANT APPAREL GROUP        | COM                |        |
| 87651B 10 4 | * TASER INTL INC             | COM                |        |
| 87651B 90 4 | TASER INTL INC               | CALL               |        |
| 87651B 95 4 | TASER INTL INC               | PUT                |        |
| 876511 10 6 | TASEKO MINES LTD             | COM                | ADDED  |
| 876553 30 6 | TASTY BAKING CO              | COM                |        |
| 876568 50 2 | TATA MTRS LTD                | SPONSORED ADR      | ADDED  |
| 876664 10 3 | * TAUBMAN CTRS INC           | COM                |        |
| 876664 90 3 | TAUBMAN CTRS INC             | CALL               |        |
| 876664 95 3 | TAUBMAN CTRS INC             | PUT                |        |
| 876851 10 6 | TAYLOR CAP GROUP INC         | COM                |        |
| 877163 10 5 | TAYLOR DEVICES INC           | COM                |        |
| 87815U 20 4 | TEAMSTAFF INC                | COM NEW            |        |
| 87815X 10 9 | TEAM FINANCIAL INC           | COM                |        |
| 878155 10 0 | TEAM INC                     | COM                |        |
| 878237 AC 0 | TECH DATA CORP               | SDCV 2.000%12/1    |        |
| 878237 10 6 | * TECH DATA CORP             | COM                |        |
| 878237 90 6 | TECH DATA CORP               | CALL               |        |
| 878237 95 6 | TECH DATA CORP               | PUT                |        |
| 878293 10 9 | TECH OPS SEVCON INC          | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 878311 10 9 | TECHTEAM GLOBAL INC          | COM                |        |
| 878330 10 9 | TECHE HLDG CO                | COM                |        |
| 878377 10 0 | * TECHNE CORP                | COM                |        |
| 878377 90 0 | TECHNE CORP                  | CALL               |        |
| 878377 95 0 | TECHNE CORP                  | PUT                |        |
| 878483 10 6 | TECHNICAL OLYMPIC USA INC    | COM                |        |
| 878546 20 9 | TECHNIP NEW                  | SPONSORED ADR      |        |
| 878555 10 1 | * TECHNITROL INC             | COM                |        |
| 878555 90 1 | TECHNITROL INC               | CALL               |        |
| 878555 95 1 | TECHNITROL INC               | PUT                |        |
| 87869A 10 4 | TECHNOLOGY FLAVORS & FRAGRAN | COM                |        |
| 878717 30 5 | TECHNOLOGY INVT CAP CORP     | COM                |        |
| 87872T 10 8 | * TECHNOLOGY SOLUTIONS CO    | COM                |        |
| 87872T 90 8 | TECHNOLOGY SOLUTIONS CO      | CALL               |        |
| 87872T 95 8 | TECHNOLOGY SOLUTIONS CO      | PUT                |        |
| 878727 30 4 | TECHNOLOGY RESH CORP         | COM NEW            |        |
| 878895 10 1 | * TECUMSEH PRODS CO          | CL B               |        |
| 878895 90 1 | TECUMSEH PRODS CO            | CALL               |        |
| 878895 95 1 | TECUMSEH PRODS CO            | PUT                |        |
| 878895 20 0 | * TECUMSEH PRODS CO          | CL A               |        |
| 878895 90 0 | TECUMSEH PRODS CO            | CALL               |        |
| 878895 95 0 | TECUMSEH PRODS CO            | PUT                |        |
| 878919 20 8 | TEKKNOWLEDGE CORP NEW        | COM NEW            |        |
| 879008 10 0 | TEGAL CORP                   | COM                |        |
| 879080 10 9 | TEJON RANCH CO DEL           | COM                |        |
| 879101 AE 3 | TEKELEC                      | NOTE 2.250% 6/1    |        |
| 879101 10 3 | * TEKELEC                    | COM                |        |
| 879101 90 3 | TEKELEC                      | CALL               |        |
| 879101 95 3 | TEKELEC                      | PUT                |        |
| 879131 10 0 | * TEKTRONIX INC              | COM                |        |
| 879131 90 0 | TEKTRONIX INC                | CALL               |        |
| 879131 95 0 | TEKTRONIX INC                | PUT                |        |
| 879165 20 7 | TEL INSTR ELECTRS CORP       | COM NEW            |        |
| 87923P 10 5 | TELE CENTRO OESTE CELULAR S  | SPON ADR PFD       |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 879238 10 3 | TELE CELULAR SUL PART S A      | SPON ADR PFD       | DELETED |
| 87924Y 10 5 | TELE NORTE CELULAR PART S A    | SPON ADR PFD       |         |
| 879246 10 6 | * TELE NORTE LESTE PART S A    | SPON ADR PFD       |         |
| 879246 90 6 | TELE NORTE LESTE PART S A      | CALL               |         |
| 879246 95 6 | TELE NORTE LESTE PART S A      | PUT                |         |
| 879252 10 4 | TELE SUDESTE CELULAR PART S    | SPON ADR PFD       |         |
| 87927P 20 0 | * TELECOM HLDRS TR             | DEPOSITRY RCPT     |         |
| 87927P 90 0 | TELECOM HLDRS TR               | CALL               |         |
| 87927P 95 0 | TELECOM HLDRS TR               | PUT                |         |
| 87927Y 10 2 | * TELECOM ITALIA S P A NEW     | SPON ADR ORD       |         |
| 87927Y 90 2 | TELECOM ITALIA S P A NEW       | CALL               |         |
| 87927Y 95 2 | TELECOM ITALIA S P A NEW       | PUT                |         |
| 87927Y 20 1 | TELECOM ITALIA S P A NEW       | SPON ADR SVGS      |         |
| 879273 20 9 | * TELECOM ARGENTINA S A        | SPON ADR REP B     |         |
| 879273 90 9 | TELECOM ARGENTINA S A          | CALL               |         |
| 879273 95 9 | TELECOM ARGENTINA S A          | PUT                |         |
| 879278 20 8 | * TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR      |         |
| 879278 90 8 | TELECOM CORP NEW ZEALAND LTD   | CALL               |         |
| 879278 95 8 | TELECOM CORP NEW ZEALAND LTD   | PUT                |         |
| 879287 30 8 | * TELECOMUNICACOES BRASILEIRAS | SPONSORED ADR      |         |
| 879287 90 8 | TELECOMUNICACOES BRASILEIRAS   | CALL               |         |
| 879287 95 8 | TELECOMUNICACOES BRASILEIRAS   | PUT                |         |
| 87929A 10 2 | TELECOMUNICACOES DE SAO PAUL   | SPON ADR PFD       |         |
| 87929J 10 3 | * TELECOMMUNICATION SYS INC    | CL A               |         |
| 87929J 90 3 | TELECOMMUNICATION SYS INC      | CALL               |         |
| 87929J 95 3 | TELECOMMUNICATION SYS INC      | PUT                |         |
| 879360 10 5 | * TELEDYNE TECHNOLOGIES INC    | COM                |         |
| 879360 90 5 | TELEDYNE TECHNOLOGIES INC      | CALL               |         |
| 879360 95 5 | TELEDYNE TECHNOLOGIES INC      | PUT                |         |
| 879369 10 6 | * TELEFLEX INC                 | COM                |         |
| 879369 90 6 | TELEFLEX INC                   | CALL               |         |
| 879369 95 6 | TELEFLEX INC                   | PUT                |         |
| 879378 40 4 | * TELEFONICA DE ARGENTINA S A  | SP ADR .8156 B     |         |
| 879378 90 4 | TELEFONICA DE ARGENTINA S A    | CALL               |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 879378 95 4 | TELEFONICA DE ARGENTINA S A  | PUT                |        |
| 87938V 10 5 | TELEFONICA MOVILES S A       | SPONSORED ADR      |        |
| 879382 20 8 | * TELEFONICA S A             | SPONSORED ADR      |        |
| 879382 90 8 | TELEFONICA S A               | CALL               |        |
| 879382 95 8 | TELEFONICA S A               | PUT                |        |
| 879403 70 7 | TELEFONOS DE MEXICO S A      | SPON ADR A SHS     |        |
| 879403 78 0 | * TELEFONOS DE MEXICO S A    | SPON ADR ORD L     |        |
| 879403 90 0 | TELEFONOS DE MEXICO S A      | CALL               |        |
| 879403 95 0 | TELEFONOS DE MEXICO S A      | PUT                |        |
| 87943B 10 2 | TELELESTE CELULAR PART S A   | SPON ADR PFD       |        |
| 87943Q 10 9 | TELEKOM AUSTRIA AG           | SPONSORED ADR      |        |
| 879433 10 0 | * TELEPHONE & DATA SYS INC   | COM                |        |
| 879433 90 0 | TELEPHONE & DATA SYS INC     | CALL               |        |
| 879433 95 0 | TELEPHONE & DATA SYS INC     | PUT                |        |
| 87944E 10 5 | TELEMIG CELULAR PART S A     | SPON ADR PFD       |        |
| 87944W 10 5 | TELENOR ASA                  | SPONSORED ADR      |        |
| 87951V 20 6 | TELETOUCH COMMUNICATIONS INC | COM NEW            |        |
| 87952L 10 8 | TELESP CELULAR PART S A      | SPON ADR PFD       |        |
| 87952P 10 9 | TELE2 AB                     | SPON ADR CL A      |        |
| 87952P 20 8 | TELE2 AB                     | SPON ADR REP B     |        |
| 87956T 10 7 | * TELEWEST GLOBAL INC        | COM                |        |
| 87956T 90 7 | TELEWEST GLOBAL INC          | CALL               |        |
| 87956T 95 7 | TELEWEST GLOBAL INC          | PUT                |        |
| 87959M 10 9 | * TELIK INC                  | COM                |        |
| 87959M 90 9 | TELIK INC                    | CALL               |        |
| 87959M 95 9 | TELIK INC                    | PUT                |        |
| 879603 10 8 | TELKOM SA LTD                | SPONSORED ADR      |        |
| 879604 10 6 | TELKONET INC                 | COM                |        |
| 879664 10 0 | * TELLABS INC                | COM                |        |
| 879664 90 0 | TELLABS INC                  | CALL               |        |
| 879664 95 0 | TELLABS INC                  | PUT                |        |
| 87969N 20 4 | TELSTRA CORP LTD             | SPON ADR FINAL     |        |
| 87970T 20 8 | * TELULAR CORP               | COM NEW            |        |
| 87970T 90 8 | TELULAR CORP                 | CALL               |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 87970T 95 8 | TELULAR CORP                   | PUT                |         |
| 87971M 20 2 | TELUS CORP                     | NON-VTG SHS        |         |
| 879868 10 7 | * TEMPLE INLAND INC            | COM                |         |
| 879868 90 7 | TEMPLE INLAND INC              | CALL               |         |
| 879868 95 7 | TEMPLE INLAND INC              | PUT                |         |
| 879939 10 6 | * TELETECH HOLDINGS INC        | COM                |         |
| 879939 90 6 | TELETECH HOLDINGS INC          | CALL               |         |
| 879939 95 6 | TELETECH HOLDINGS INC          | PUT                |         |
| 879946 60 6 | * TELESYSTEM INTL WIRELESS INC | COM NEW            |         |
| 879946 90 6 | TELESYSTEM INTL WIRELESS INC   | CALL               |         |
| 879946 95 6 | TELESYSTEM INTL WIRELESS INC   | PUT                |         |
| 88018T 10 1 | TEMPLETON DRAGON FD INC        | COM                |         |
| 880191 10 1 | TEMPLETON EMERGING MKTS FD I   | COM                |         |
| 880192 10 9 | TEMPLETON EMERG MKTS INCOME    | COM                |         |
| 880198 10 6 | TEMPLETON GLOBAL INCOME FD     | COM                |         |
| 88022F 10 5 | TEMPLETON RUS AND EAST EUR F   | COM                |         |
| 88023U 10 1 | TEMPUR PEDIC INTL INC          | COM                |         |
| 88031M 10 9 | * TENARIS S A                  | SPONSORED ADR      |         |
| 88031M 90 9 | TENARIS S A                    | CALL               |         |
| 88031M 95 9 | TENARIS S A                    | PUT                |         |
| 88033G 10 0 | * TENET HEALTHCARE CORP        | COM                |         |
| 88033G 90 0 | TENET HEALTHCARE CORP          | CALL               |         |
| 88033G 95 0 | TENET HEALTHCARE CORP          | PUT                |         |
| 88033R 20 5 | TENGASCO INC                   | COM NEW            |         |
| 880345 10 3 | TENNANT CO                     | COM                |         |
| 880349 10 5 | * TENNECO AUTOMOTIVE INC       | COM                |         |
| 880349 90 5 | TENNECO AUTOMOTIVE INC         | CALL               |         |
| 880349 95 5 | TENNECO AUTOMOTIVE INC         | PUT                |         |
| 88065X 20 3 | TENON LTD                      | SPONSORED ADR      | DELETED |
| 88065X 30 2 | TENON LTD                      | SRONS ADR A        | DELETED |
| 880770 AD 4 | TERADYNE INC                   | SDCV 3.750%10/1    |         |
| 880770 10 2 | * TERADYNE INC                 | COM                |         |
| 880770 90 2 | TERADYNE INC                   | CALL               |         |
| 880770 95 2 | TERADYNE INC                   | PUT                |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 880775 AC 5 | TERAYON COMMUNICATION SYS      | NOTE 5.000% 8/0    |        |
| 880775 10 1 | * TERAYON COMMUNICATION SYS    | COM                |        |
| 880775 90 1 | TERAYON COMMUNICATION SYS      | CALL               |        |
| 880775 95 1 | TERAYON COMMUNICATION SYS      | PUT                |        |
| 880779 10 3 | * TEREX CORP NEW               | COM                |        |
| 880779 90 3 | TEREX CORP NEW                 | CALL               |        |
| 880779 95 3 | TEREX CORP NEW                 | PUT                |        |
| 88078L 10 5 | TERCICA INC                    | COM                |        |
| 880915 10 3 | * TERRA INDS INC               | COM                |        |
| 880915 90 3 | TERRA INDS INC                 | CALL               |        |
| 880915 95 3 | TERRA INDS INC                 | PUT                |        |
| 88100W 10 3 | * TERRA NETWORKS S A           | SPONSORED ADR      |        |
| 88100W 90 3 | TERRA NETWORKS S A             | CALL               |        |
| 88100W 95 3 | TERRA NETWORKS S A             | PUT                |        |
| 881005 20 1 | TERRA NITROGEN CO L P          | COM UNIT           |        |
| 881448 10 4 | TERREMARK WORLDWIDE INC        | COM                |        |
| 88157K 10 1 | TESCO CORP                     | COM                |        |
| 881609 10 1 | * TESORO CORP                  | COM                |        |
| 881609 90 1 | TESORO CORP                    | CALL               |        |
| 881609 95 1 | TESORO CORP                    | PUT                |        |
| 88162A 20 5 | TETON PETE CO                  | COM NEW            |        |
| 88162F 10 5 | * TETRA TECHNOLOGIES INC DEL   | COM                |        |
| 88162F 90 5 | TETRA TECHNOLOGIES INC DEL     | CALL               |        |
| 88162F 95 5 | TETRA TECHNOLOGIES INC DEL     | PUT                |        |
| 88162G 10 3 | * TETRA TECH INC NEW           | COM                |        |
| 88162G 90 3 | TETRA TECH INC NEW             | CALL               |        |
| 88162G 95 3 | TETRA TECH INC NEW             | PUT                |        |
| 881624 20 9 | * TEVA PHARMACEUTICAL INDS LTD | ADR                |        |
| 881624 90 9 | TEVA PHARMACEUTICAL INDS LTD   | CALL               |        |
| 881624 95 9 | TEVA PHARMACEUTICAL INDS LTD   | PUT                |        |
| 88164L 10 0 | * TESSERA TECHNOLOGIES INC     | COM                |        |
| 88164L 90 0 | TESSERA TECHNOLOGIES INC       | CALL               |        |
| 88164L 95 0 | TESSERA TECHNOLOGIES INC       | PUT                |        |
| 88164M AB 4 | TEVA PHARMACEUTICALS FIN B V   | DBCVC 0.375%11/1   |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 88164R AA 5 | TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0    |         |
| 88164R AB 3 | TEVA PHARMACEUTICAL FIN II L | DBCV 0.250% 2/0    |         |
| 881908 10 7 | TESMA INTL INC               | CL A SUB VTG       |         |
| 88224Q 10 7 | TEXAS CAPITAL BANCSHARES INC | COM                |         |
| 882443 10 4 | * TEXAS GENCO HLDGS INC      | COM                | DELETED |
| 882443 90 4 | TEXAS GENCO HLDGS INC        | CALL               | DELETED |
| 882443 95 4 | TEXAS GENCO HLDGS INC        | PUT                | DELETED |
| 882491 10 3 | * TEXAS INDS INC             | COM                |         |
| 882491 90 3 | TEXAS INDS INC               | CALL               |         |
| 882491 95 3 | TEXAS INDS INC               | PUT                |         |
| 882508 10 4 | * TEXAS INSTRS INC           | COM                |         |
| 882508 90 4 | TEXAS INSTRS INC             | CALL               |         |
| 882508 95 4 | TEXAS INSTRS INC             | PUT                |         |
| 882610 10 8 | TEXAS PAC LD TR              | SUB CTF PROP I T   |         |
| 882651 AB 8 | TEXAS PETROCHEMICALS LP & TP | NOTE 7.250% 4/3    |         |
| 882673 10 6 | TEXAS REGL BANCSHARES INC    | CL A VTG           |         |
| 882681 10 9 | TEXAS ROADHOUSE INC          | CL A               | ADDED   |
| 882838 10 5 | TEXAS UTD BANCSHARES INC     | COM                |         |
| 882904 10 5 | THAI FD INC                  | COM                |         |
| 882905 20 1 | THAI CAP FD INC              | COM NEW            |         |
| 883203 10 1 | * TEXTRON INC                | COM                |         |
| 883203 90 1 | TEXTRON INC                  | CALL               |         |
| 883203 95 1 | TEXTRON INC                  | PUT                |         |
| 883203 20 0 | TEXTRON INC                  | PFD CONV \$2.08    |         |
| 883203 30 9 | TEXTRON INC                  | PFD CONV \$1.40    |         |
| 88331E 10 4 | THE BANK HOLDINGS INC        | COM                |         |
| 88331E 11 2 | THE BANK HOLDINGS INC        | *W EXP 05/21/200   |         |
| 88337K 10 4 | THE9 LTD                     | ADR                | ADDED   |
| 883375 10 7 | * THERAGENICS CORP           | COM                |         |
| 883375 90 7 | THERAGENICS CORP             | CALL               |         |
| 883375 95 7 | THERAGENICS CORP             | PUT                |         |
| 88338T 10 4 | THERAVANCE INC               | COM                | ADDED   |
| 88343A 10 8 | * THERMA-WAVE INC            | COM                |         |
| 88343A 90 8 | THERMA-WAVE INC              | CALL               |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 88343A 95 8 | THERMA-WAVE INC               | PUT                |        |
| 883556 AJ 1 | THERMO ELECTRON CORP          | SDCV 3.250%11/0    |        |
| 883556 10 2 | * THERMO ELECTRON CORP        | COM                |        |
| 883556 90 2 | THERMO ELECTRON CORP          | CALL               |        |
| 883556 95 2 | THERMO ELECTRON CORP          | PUT                |        |
| 883623 20 9 | THERMOGENESIS CORP            | COM NEW            |        |
| 883671 50 5 | THERMOVIEV INDS INC           | COM NEW            |        |
| 88368Q 10 3 | * THESTREET COM               | COM                |        |
| 88368Q 90 3 | THESTREET COM                 | CALL               |        |
| 88368Q 95 3 | THESTREET COM                 | PUT                |        |
| 88428W 10 8 | * THIRD WAVE TECHNOLOGIES INC | COM                |        |
| 88428W 90 8 | THIRD WAVE TECHNOLOGIES INC   | CALL               |        |
| 88428W 95 8 | THIRD WAVE TECHNOLOGIES INC   | PUT                |        |
| 884315 10 2 | * THOMAS & BETTS CORP         | COM                |        |
| 884315 90 2 | THOMAS & BETTS CORP           | CALL               |        |
| 884315 95 2 | THOMAS & BETTS CORP           | PUT                |        |
| 884425 10 9 | THOMAS INDS INC               | COM                |        |
| 884453 10 1 | THOMAS PPTY GROUP INC         | COM                | ADDED  |
| 884903 10 5 | * THOMSON CORP                | COM                |        |
| 884903 90 5 | THOMSON CORP                  | CALL               |        |
| 884903 95 5 | THOMSON CORP                  | PUT                |        |
| 885118 10 9 | THOMSON                       | SPONSORED ADR      |        |
| 885160 10 1 | * THOR INDS INC               | COM                |        |
| 885160 90 1 | THOR INDS INC                 | CALL               |        |
| 885160 95 1 | THOR INDS INC                 | PUT                |        |
| 885175 AB 5 | THORATEC CORP                 | NOTE 2.375% 5/1    | ADDED  |
| 885175 30 7 | * THORATEC CORP               | COM NEW            |        |
| 885175 90 7 | THORATEC CORP                 | CALL               |        |
| 885175 95 7 | THORATEC CORP                 | PUT                |        |
| 885218 10 7 | * THORNBURG MTG INC           | COM                |        |
| 885218 90 7 | THORNBURG MTG INC             | CALL               |        |
| 885218 95 7 | THORNBURG MTG INC             | PUT                |        |
| 885535 10 4 | * 3COM CORP                   | COM                |        |
| 885535 90 4 | 3COM CORP                     | CALL               |        |

| CUSIP NO    | ISSUER NAME               | ISSUER DESCRIPTION | STATUS |
|-------------|---------------------------|--------------------|--------|
| 885535 95 4 | 3COM CORP                 | PUT                |        |
| 88554D 20 5 | 3-D SYS CORP DEL          | COM NEW            |        |
| 88554L 10 8 | * THREE FIVE SYS INC      | COM                |        |
| 88554L 90 8 | THREE FIVE SYS INC        | CALL               |        |
| 88554L 95 8 | THREE FIVE SYS INC        | PUT                |        |
| 88579Y AB 7 | 3M CO                     | NOTE 11/2          |        |
| 88579Y 10 1 | * 3M CO                   | COM                |        |
| 88579Y 90 1 | 3M CO                     | CALL               |        |
| 88579Y 95 1 | 3M CO                     | PUT                |        |
| 88632Q 10 3 | * TIBCO SOFTWARE INC      | COM                |        |
| 88632Q 90 3 | TIBCO SOFTWARE INC        | CALL               |        |
| 88632Q 95 3 | TIBCO SOFTWARE INC        | PUT                |        |
| 886423 10 2 | * TIDEWATER INC           | COM                |        |
| 886423 90 2 | TIDEWATER INC             | CALL               |        |
| 886423 95 2 | TIDEWATER INC             | PUT                |        |
| 88650Q 10 0 | * TIER TECHNOLOGIES INC   | CL B               |        |
| 88650Q 90 0 | TIER TECHNOLOGIES INC     | CALL               |        |
| 88650Q 95 0 | TIER TECHNOLOGIES INC     | PUT                |        |
| 88650R 10 8 | TIERONE CORP              | COM                |        |
| 886547 10 8 | * TIFFANY & CO NEW        | COM                |        |
| 886547 90 8 | TIFFANY & CO NEW          | CALL               |        |
| 886547 95 8 | TIFFANY & CO NEW          | PUT                |        |
| 88706P 10 6 | TIM PARTICIPACOES S A     | SPONS ADR PFD      | ADDED  |
| 88706Q 10 4 | TIM HELLAS TELECOMM S A   | ADR                | ADDED  |
| 887098 10 1 | TIMBERLAND BANCORP INC    | COM                |        |
| 887100 10 5 | * TIMBERLAND CO           | CL A               |        |
| 887100 90 5 | TIMBERLAND CO             | CALL               |        |
| 887100 95 5 | TIMBERLAND CO             | PUT                |        |
| 887317 10 5 | * TIME WARNER INC         | COM                |        |
| 887317 90 5 | TIME WARNER INC           | CALL               |        |
| 887317 95 5 | TIME WARNER INC           | PUT                |        |
| 887319 10 1 | * TIME WARNER TELECOM INC | CL A               |        |
| 887319 90 1 | TIME WARNER TELECOM INC   | CALL               |        |
| 887319 95 1 | TIME WARNER TELECOM INC   | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 887389 10 4 | * TIMKEN CO                    | COM                |        |
| 887389 90 4 | TIMKEN CO                      | CALL               |        |
| 887389 95 4 | TIMKEN CO                      | PUT                |        |
| 888002 30 0 | TIPPERARY CORP                 | COM PAR \$0.02     |        |
| 888011 10 3 | TIPPINGPOINT TECH INC          | COM                |        |
| 888266 10 3 | * TITAN CORP                   | COM                |        |
| 888266 90 3 | TITAN CORP                     | CALL               |        |
| 888266 95 3 | TITAN CORP                     | PUT                |        |
| 888266 20 2 | TITAN CORP                     | PFD CONV \$1       | ADDED  |
| 88830M AB 8 | TITAN INTL INC ILL             | NOTE 5.250% 7/2    | ADDED  |
| 88830M 10 2 | * TITAN INTL INC ILL           | COM                |        |
| 88830M 90 2 | TITAN INTL INC ILL             | CALL               |        |
| 88830M 95 2 | TITAN INTL INC ILL             | PUT                |        |
| 888314 10 1 | * TITAN PHARMACEUTICALS INC DE | COM                |        |
| 888314 90 1 | TITAN PHARMACEUTICALS INC DE   | CALL               |        |
| 888314 95 1 | TITAN PHARMACEUTICALS INC DE   | PUT                |        |
| 888339 20 7 | TITANIUM METALS CORP           | COM NEW            |        |
| 888706 10 8 | * TIVO INC                     | COM                |        |
| 888706 90 8 | TIVO INC                       | CALL               |        |
| 888706 95 8 | TIVO INC                       | PUT                |        |
| 88889T 10 7 | * TODCO                        | CL A               |        |
| 88889T 90 7 | TODCO                          | CALL               |        |
| 88889T 95 7 | TODCO                          | PUT                |        |
| 889039 10 3 | TODD SHIPYARDS CORP DEL        | COM                |        |
| 889050 10 0 | TODHUNTER INTL INC DEL         | COM                |        |
| 88906B 10 5 | TOFUTTI BRANDS INC             | COM                |        |
| 889478 10 3 | * TOLL BROTHERS INC            | COM                |        |
| 889478 90 3 | TOLL BROTHERS INC              | CALL               |        |
| 889478 95 3 | TOLL BROTHERS INC              | PUT                |        |
| 889542 10 6 | * TOLLGRADE COMMUNICATIONS INC | COM                |        |
| 889542 90 6 | TOLLGRADE COMMUNICATIONS INC   | CALL               |        |
| 889542 95 6 | TOLLGRADE COMMUNICATIONS INC   | PUT                |        |
| 889728 20 0 | * TOM ONLINE INC               | ADR REG S          |        |
| 889728 90 0 | TOM ONLINE INC                 | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 889728 95 0 | TOM ONLINE INC               | PUT                |        |
| 890030 20 8 | TOMKINS PLC                  | SPONSORED ADR      |        |
| 890110 10 9 | TOMPKINSTRUSTCO INC          | COM                |        |
| 890333 10 7 | * TOO INC                    | COM                |        |
| 890333 90 7 | TOO INC                      | CALL               |        |
| 890333 95 7 | TOO INC                      | PUT                |        |
| 890516 10 7 | * TOOTSIE ROLL INDS INC      | COM                |        |
| 890516 90 7 | TOOTSIE ROLL INDS INC        | CALL               |        |
| 890516 95 7 | TOOTSIE ROLL INDS INC        | PUT                |        |
| 890786 10 6 | * TOPPS INC                  | COM                |        |
| 890786 90 6 | TOPPS INC                    | CALL               |        |
| 890786 95 6 | TOPPS INC                    | PUT                |        |
| 890878 10 1 | TOR MINERALS INTL INC        | COM                |        |
| 891013 10 4 | TORCH ENERGY ROYALTY TRUST   | UNIT BEN INT       |        |
| 891019 10 1 | TORCH OFFSHORE INC           | COM                |        |
| 891027 10 4 | * TORCHMARK CORP             | COM                |        |
| 891027 90 4 | TORCHMARK CORP               | CALL               |        |
| 891027 95 4 | TORCHMARK CORP               | PUT                |        |
| 891050 10 6 | TOREADOR RES CORP            | COM                |        |
| 891092 10 8 | * TORO CO                    | COM                |        |
| 891092 90 8 | TORO CO                      | CALL               |        |
| 891092 95 8 | TORO CO                      | PUT                |        |
| 891160 50 9 | * TORONTO DOMINION BK ONT    | COM NEW            |        |
| 891160 90 9 | TORONTO DOMINION BK ONT      | CALL               |        |
| 891160 95 9 | TORONTO DOMINION BK ONT      | PUT                |        |
| 89147L 10 0 | TORTOISE ENERGY INFRSTRCTR C | COM                |        |
| 89150E 10 0 | TOTAL ENTMT RESTAURANT CORP  | COM                |        |
| 89151E 10 9 | * TOTAL S A                  | SPONSORED ADR      |        |
| 89151E 90 9 | TOTAL S A                    | CALL               |        |
| 89151E 95 9 | TOTAL S A                    | PUT                |        |
| 89151W 10 9 | TOTAL LOGISTICS INC WIS      | COM                |        |
| 891707 10 1 | * TOWER AUTOMOTIVE INC       | COM                |        |
| 891707 90 1 | TOWER AUTOMOTIVE INC         | CALL               |        |
| 891707 95 1 | TOWER AUTOMOTIVE INC         | PUT                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 891769 10 1 | TOWER FINANCIAL CORP         | COM                |        |
| 891777 10 4 | TOWER GROUP INC              | COM                | ADDED  |
| 891906 10 9 | * TOTAL SYS SVCS INC         | COM                |        |
| 891906 90 9 | TOTAL SYS SVCS INC           | CALL               |        |
| 891906 95 9 | TOTAL SYS SVCS INC           | PUT                |        |
| 891918 10 4 | TRACK DATA CORP              | COM                |        |
| 892081 10 0 | TOWN & CTRY TR               | SH BEN INT         |        |
| 892331 30 7 | * TOYOTA MOTOR CORP          | SP ADR REP2COM     |        |
| 892331 90 7 | TOYOTA MOTOR CORP            | CALL               |        |
| 892331 95 7 | TOYOTA MOTOR CORP            | PUT                |        |
| 892335 10 0 | * TOYS R US INC              | COM                |        |
| 892335 90 0 | TOYS R US INC                | CALL               |        |
| 892335 95 0 | TOYS R US INC                | PUT                |        |
| 892339 10 2 | TPG N V                      | SPONSORED ADR      |        |
| 892356 10 6 | * TRACTOR SUPPLY CO          | COM                |        |
| 892356 90 6 | TRACTOR SUPPLY CO            | CALL               |        |
| 892356 95 6 | TRACTOR SUPPLY CO            | PUT                |        |
| 89267P 10 5 | * TRADESTATION GROUP INC     | COM                |        |
| 89267P 90 5 | TRADESTATION GROUP INC       | CALL               |        |
| 89267P 95 5 | TRADESTATION GROUP INC       | PUT                |        |
| 892721 10 1 | TRAFFIX INC                  | COM                |        |
| 892782 10 3 | TRAILER BRIDGE               | COM                |        |
| 89288R 10 6 | TRAMMELL CROW CO             | COM                |        |
| 892918 10 3 | * TRANSACT TECHNOLOGIES INC  | COM                |        |
| 892918 90 3 | TRANSACT TECHNOLOGIES INC    | CALL               |        |
| 892918 95 3 | TRANSACT TECHNOLOGIES INC    | PUT                |        |
| 893239 10 3 | TRANS INDS INC               | COM                |        |
| 893247 AD 8 | TRANS LUX CORP               | NOTE 7.500% 12/0   |        |
| 893247 AE 6 | TRANS LUX CORP               | NOTE 8.250% 3/0    | ADDED  |
| 893247 10 6 | TRANS LUX CORP               | COM                |        |
| 89336Q 10 0 | * TRANS WORLD ENTMT CORP     | COM                |        |
| 89336Q 90 0 | TRANS WORLD ENTMT CORP       | CALL               |        |
| 89336Q 95 0 | TRANS WORLD ENTMT CORP       | PUT                |        |
| 893416 10 7 | * TRANSACTION SYS ARCHITECTS | CL A               |        |



| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 893416 90 7 | TRANSACTION SYS ARCHITECTS    | CALL               |        |
| 893416 95 7 | TRANSACTION SYS ARCHITECTS    | PUT                |        |
| 89346D 10 7 | * TRANSALTA CORP              | COM                |        |
| 89346D 90 7 | TRANSALTA CORP                | CALL               |        |
| 89346D 95 7 | TRANSALTA CORP                | PUT                |        |
| 893506 10 5 | TRANSAMERICA INCOME SHS INC   | COM                |        |
| 893521 10 4 | * TRANSATLANTIC HLDGS INC     | COM                |        |
| 893521 90 4 | TRANSATLANTIC HLDGS INC       | CALL               |        |
| 893521 95 4 | TRANSATLANTIC HLDGS INC       | PUT                |        |
| 893529 10 7 | TRANSCAT INC                  | COM                |        |
| 89353D 10 7 | * TRANSCANADA CORP            | COM                |        |
| 89353D 90 7 | TRANSCANADA CORP              | CALL               |        |
| 89353D 95 7 | TRANSCANADA CORP              | PUT                |        |
| 893617 20 9 | TRANSCONTINENTAL RLTY INVS    | COM NEW            |        |
| 89365K 20 6 | TRANSGENOMIC INC              | COM                |        |
| 89365U 10 5 | TRANSGENE S A                 | SPONSORED ADR      |        |
| 893662 10 6 | TRANSGLOBE ENERGY CORP        | COM                |        |
| 893735 AA 8 | TRANSKARYOTIC THERAPIES INC   | NOTE 1.250% 5/1    |        |
| 893735 10 0 | * TRANSKARYOTIC THERAPIES INC | COM                |        |
| 893735 90 0 | TRANSKARYOTIC THERAPIES INC   | CALL               |        |
| 893735 95 0 | TRANSKARYOTIC THERAPIES INC   | PUT                |        |
| 89376R 10 9 | * TRANSMETA CORP DEL          | COM                |        |
| 89376R 90 9 | TRANSMETA CORP DEL            | CALL               |        |
| 89376R 95 9 | TRANSMETA CORP DEL            | PUT                |        |
| 893776 10 4 | TRANSNATIONAL FINL NETWORK I  | COM                |        |
| 893830 AA 7 | TRANSOCEAN SEDCO FOREX INC    | DBCV 5/2           |        |
| 893830 AD 1 | TRANSOCEAN SEDCO FOREX INC    | DBCV 1.500% 5/1    |        |
| 89385P 10 2 | TRANSPORT CORP OF AMER INC    | COM                |        |
| 893870 20 4 | TRANSPORTADORA DE GAS SUR     | SPON ADR B         |        |
| 893885 10 3 | TRANSPRO INC                  | COM                |        |
| 893889 10 5 | TRANSTECHNOLOGY CORP DEL      | COM                |        |
| 893929 20 8 | TRANSCEND SERVICES INC        | COM NEW            |        |
| 893934 10 9 | TRANSMONTAIGNE INC            | COM                |        |
| 894065 AB 7 | TRANSWITCH CORP               | NOTE 4.500% 9/1    |        |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 376

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>          | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-----------------------------|---------------------------|---------------|
| 894065 10 1     | * TRANSWITCH CORP           | COM                       |               |
| 894065 90 1     | TRANSWITCH CORP             | CALL                      |               |
| 894065 95 1     | TRANSWITCH CORP             | PUT                       |               |
| 894076 10 8     | TRANSWORLD CORP LIQUIDATING | COM                       |               |
| 89421Q 10 6     | TRAVELZOO INC               | COM                       |               |
| 894363 10 0     | TRAVIS BOATS & MTRS INC     | COM                       | DELETED       |
| 894650 10 0     | TREDEGAR CORP               | COM                       |               |
| 89486M 20 6     | TREND MICRO INC             | SPONS ADR NEW             |               |
| 89531P 10 5     | * TREX INC                  | COM                       |               |
| 89531P 90 5     | TREX INC                    | CALL                      |               |
| 89531P 95 5     | TREX INC                    | PUT                       |               |
| 895436 10 3     | * TRI CONTL CORP            | COM                       |               |
| 895436 90 3     | TRI CONTL CORP              | CALL                      |               |
| 895436 95 3     | TRI CONTL CORP              | PUT                       |               |
| 895735 10 8     | TRI VY CORP                 | COM                       |               |
| 89579K 10 9     | * TRIAD HOSPITALS INC       | COM                       |               |
| 89579K 90 9     | TRIAD HOSPITALS INC         | CALL                      |               |
| 89579K 95 9     | TRIAD HOSPITALS INC         | PUT                       |               |
| 895919 10 8     | * TRIDENT MICROSYSTEMS INC  | COM                       |               |
| 895919 90 8     | TRIDENT MICROSYSTEMS INC    | CALL                      |               |
| 895919 95 8     | TRIDENT MICROSYSTEMS INC    | PUT                       |               |
| 895925 10 5     | TRIAD GTY INC               | COM                       |               |
| 895927 AD 3     | TRIARC COS INC              | NOTE 5.000% 5/1           |               |
| 895927 10 1     | * TRIARC COS INC            | CL A                      |               |
| 895927 90 1     | TRIARC COS INC              | CALL                      |               |
| 895927 95 1     | TRIARC COS INC              | PUT                       |               |
| 895927 30 9     | TRIARC COS INC              | CL B SER 1                |               |
| 896047 10 7     | * TRIBUNE CO NEW            | COM                       |               |
| 896047 90 7     | TRIBUNE CO NEW              | CALL                      |               |
| 896047 95 7     | TRIBUNE CO NEW              | PUT                       |               |
| 896047 30 5     | TRIBUNE CO NEW              | SB DB EXCH2%29            |               |
| 896095 10 6     | TRICO BANCSHARES            | COM                       |               |
| 896106 10 1     | * TRICO MARINE SERVICES INC | COM                       |               |
| 896106 90 1     | TRICO MARINE SERVICES INC   | CALL                      |               |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 896106 95 1 | TRICO MARINE SERVICES INC    | PUT                |        |
| 896187 40 8 | TRIKON TECHNOLOGIES INC      | COM NEW            |        |
| 896239 10 0 | * TRIMBLE NAVIGATION LTD     | COM                |        |
| 896239 90 0 | TRIMBLE NAVIGATION LTD       | CALL               |        |
| 896239 95 0 | TRIMBLE NAVIGATION LTD       | PUT                |        |
| 896263 10 0 | * TRIMERIS INC               | COM                |        |
| 896263 90 0 | TRIMERIS INC                 | CALL               |        |
| 896263 95 0 | TRIMERIS INC                 | PUT                |        |
| 896438 10 8 | TRINITY BIOTECH PLC          | SPONSORED ADR      |        |
| 896522 10 9 | * TRINITY INDS INC           | COM                |        |
| 896522 90 9 | TRINITY INDS INC             | CALL               |        |
| 896522 95 9 | TRINITY INDS INC             | PUT                |        |
| 896682 20 0 | TRINTECH GROUP PLC           | SPONS ADR NEW      |        |
| 896712 20 5 | TRIO TECH INTL               | COM NEW            |        |
| 89672P 10 4 | * TRIPATH TECHNOLOGY INC     | COM                |        |
| 89672P 90 4 | TRIPATH TECHNOLOGY INC       | CALL               |        |
| 89672P 95 4 | TRIPATH TECHNOLOGY INC       | PUT                |        |
| 89674K AB 9 | TRIQUINT SEMICONDUCTOR INC   | NOTE 4.000% 3/0    |        |
| 89674K 10 3 | * TRIQUINT SEMICONDUCTOR INC | COM                |        |
| 89674K 90 3 | TRIQUINT SEMICONDUCTOR INC   | CALL               |        |
| 89674K 95 3 | TRIQUINT SEMICONDUCTOR INC   | PUT                |        |
| 89677M 10 6 | * TRITON PCS HLDGS INC       | CL A               |        |
| 89677M 90 6 | TRITON PCS HLDGS INC         | CALL               |        |
| 89677M 95 6 | TRITON PCS HLDGS INC         | PUT                |        |
| 896818 10 1 | * TRIUMPH GROUP INC NEW      | COM                |        |
| 896818 90 1 | TRIUMPH GROUP INC NEW        | CALL               |        |
| 896818 95 1 | TRIUMPH GROUP INC NEW        | PUT                |        |
| 89687P 10 7 | * TRIZEC PROPERTIES INC      | COM                |        |
| 89687P 90 7 | TRIZEC PROPERTIES INC        | CALL               |        |
| 89687P 95 7 | TRIZEC PROPERTIES INC        | PUT                |        |
| 896882 10 7 | * TRIZETTO GROUP INC         | COM                |        |
| 896882 90 7 | TRIZETTO GROUP INC           | CALL               |        |
| 896882 95 7 | TRIZETTO GROUP INC           | PUT                |        |
| 896928 10 8 | TRIPOS INC                   | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 896938 AB 3 | TRIZEC HAHN CORP               | DEB 3.000% 1/2     |        |
| 896942 10 9 | * TRIPATH IMAGING INC          | COM                |        |
| 896942 90 9 | TRIPATH IMAGING INC            | CALL               |        |
| 896942 95 9 | TRIPATH IMAGING INC            | PUT                |        |
| 89708P 10 2 | TROPICAL SPORTSWEAR INTL COR   | COM                |        |
| 89733N 10 6 | TROY GROUP INC                 | COM                |        |
| 898349 10 5 | * TRUSTCO BK CORP N Y          | COM                |        |
| 898349 90 5 | TRUSTCO BK CORP N Y            | CALL               |        |
| 898349 95 5 | TRUSTCO BK CORP N Y            | PUT                |        |
| 898402 10 2 | * TRUSTMARK CORP               | COM                |        |
| 898402 90 2 | TRUSTMARK CORP                 | CALL               |        |
| 898402 95 2 | TRUSTMARK CORP                 | PUT                |        |
| 899035 50 5 | * TUESDAY MORNING CORP         | COM NEW            |        |
| 899035 90 5 | TUESDAY MORNING CORP           | CALL               |        |
| 899035 95 5 | TUESDAY MORNING CORP           | PUT                |        |
| 899040 10 9 | TUFCO TECHNOLOGIES INC         | COM                |        |
| 899690 10 1 | * TUMBLEWEED COMMUNICATIONS CO | COM                |        |
| 899690 90 1 | TUMBLEWEED COMMUNICATIONS CO   | CALL               |        |
| 899690 95 1 | TUMBLEWEED COMMUNICATIONS CO   | PUT                |        |
| 899896 10 4 | * TUPPERWARE CORP              | COM                |        |
| 899896 90 4 | TUPPERWARE CORP                | CALL               |        |
| 899896 95 4 | TUPPERWARE CORP                | PUT                |        |
| 900006 10 7 | TURBOCHEF TECHNOLOGIES INC     | COM                | ADDED  |
| 900111 20 4 | TURKCELL ILETISIM HIZMETLERI   | SPON ADR NEW       |        |
| 900145 10 3 | TURKISH INVT FD INC            | COM                |        |
| 901103 10 1 | * TUT SYSTEMS                  | COM                |        |
| 901103 90 1 | TUT SYSTEMS                    | CALL               |        |
| 901103 95 1 | TUT SYSTEMS                    | PUT                |        |
| 901107 10 2 | TUTOGEN MEDICAL INC            | COM                |        |
| 901144 10 5 | TUXIS CORP                     | COM                |        |
| 901145 10 2 | * TV AZTECA S A DE C V         | SPONSORED ADR      |        |
| 901145 90 2 | TV AZTECA S A DE C V           | CALL               |        |
| 901145 95 2 | TV AZTECA S A DE C V           | PUT                |        |
| 901167 10 6 | * TWEETER HOME ENTMT GROUP INC | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 901167 90 6 | TWEETER HOME ENTMT GROUP INC | CALL               |        |
| 901167 95 6 | TWEETER HOME ENTMT GROUP INC | PUT                |        |
| 90130N 10 3 | 21ST CENTY INS GROUP         | COM                |        |
| 901314 20 3 | 24/7 REAL MEDIA INC          | COM NEW            |        |
| 90136Q 10 0 | 21ST CENTY HLDG CO           | COM                |        |
| 90136Q 11 8 | 21ST CENTY HLDG CO           | *W EXP 07/31/200   |        |
| 901476 10 1 | TWIN DISC INC                | COM                |        |
| 902104 10 8 | * II VI INC                  | COM                |        |
| 902104 90 8 | II VI INC                    | CALL               |        |
| 902104 95 8 | II VI INC                    | PUT                |        |
| 902118 BE 7 | TYCO INTL GROUP S A          | DBCV 3.125% 1/1    |        |
| 902118 BF 4 | TYCO INTL GROUP S A          | DBCV 2.750% 1/1    |        |
| 902118 BG 2 | TYCO INTL GROUP S A          | DBCV 3.125% 1/1    |        |
| 902124 AC 0 | TYCO INTL LTD NEW            | NOTE 11/1          |        |
| 902124 10 6 | * TYCO INTL LTD NEW          | COM                |        |
| 902124 90 6 | TYCO INTL LTD NEW            | CALL               |        |
| 902124 95 6 | TYCO INTL LTD NEW            | PUT                |        |
| 902252 10 5 | TYLER TECHNOLOGIES INC       | COM                |        |
| 902494 10 3 | * TYSON FOODS INC            | CL A               |        |
| 902494 90 3 | TYSON FOODS INC              | CALL               |        |
| 902494 95 3 | TYSON FOODS INC              | PUT                |        |
| 902549 10 4 | UAL CORP                     | COM                |        |
| 90262T 30 8 | * UCBH HOLDINGS INC          | COM                |        |
| 90262T 90 8 | UCBH HOLDINGS INC            | CALL               |        |
| 90262T 95 8 | UCBH HOLDINGS INC            | PUT                |        |
| 902673 10 2 | UFP TECHNOLOGIES INC         | COM                |        |
| 902681 10 5 | * UGI CORP NEW               | COM                |        |
| 902681 90 5 | UGI CORP NEW                 | CALL               |        |
| 902681 95 5 | UGI CORP NEW                 | PUT                |        |
| 902737 10 5 | * UICI                       | COM                |        |
| 902737 90 5 | UICI                         | CALL               |        |
| 902737 95 5 | UICI                         | PUT                |        |
| 902748 10 2 | UIL HLDG CORP                | COM                |        |
| 902788 10 8 | UMB FINL CORP                | COM                |        |

| CUSIP NO    | ISSUER NAME                 | ISSUER DESCRIPTION | STATUS |
|-------------|-----------------------------|--------------------|--------|
| 902910 10 8 | U S B HLDG INC              | COM                |        |
| 902911 10 6 | * UST INC                   | COM                |        |
| 902911 90 6 | UST INC                     | CALL               |        |
| 902911 95 6 | UST INC                     | PUT                |        |
| 902925 10 6 | USA TRUCK INC               | COM                |        |
| 902951 10 2 | U S ENERGY SYS INC          | COM                |        |
| 902952 10 0 | U S GLOBAL INVS INC         | CL A               |        |
| 902971 10 0 | U S RESTAURANT PPTYS INC    | COM                |        |
| 902971 20 9 | U S RESTAURANT PPTYS INC    | PFD CV SER A       |        |
| 902973 30 4 | * US BANCORP DEL            | COM NEW            |        |
| 902973 90 4 | US BANCORP DEL              | CALL               |        |
| 902973 95 4 | US BANCORP DEL              | PUT                |        |
| 903213 10 6 | UQM TECHNOLOGIES INC        | COM                |        |
| 903236 AB 3 | URS CORP NEW                | SDCV 6.500% 2/1    |        |
| 903236 10 7 | URS CORP NEW                | COM                |        |
| 90328M 10 7 | * USANA HEALTH SCIENCES INC | COM                |        |
| 90328M 90 7 | USANA HEALTH SCIENCES INC   | CALL               |        |
| 90328M 95 7 | USANA HEALTH SCIENCES INC   | PUT                |        |
| 903290 AD 6 | USF&G CORP                  | NOTE 3/0           |        |
| 903293 40 5 | * U S G CORP                | COM NEW            |        |
| 903293 90 5 | U S G CORP                  | CALL               |        |
| 903293 95 5 | U S G CORP                  | PUT                |        |
| 90331S 10 9 | * US LEC CORP               | CL A               |        |
| 90331S 90 9 | US LEC CORP                 | CALL               |        |
| 90331S 95 9 | US LEC CORP                 | PUT                |        |
| 90333E 10 8 | * USEC INC                  | COM                |        |
| 90333E 90 8 | USEC INC                    | CALL               |        |
| 90333E 95 8 | USEC INC                    | PUT                |        |
| 90333H 10 1 | U S I HLDGS                 | COM                |        |
| 90333L 10 2 | U S CONCRETE INC            | COM                |        |
| 90335C 10 0 | U S HOME SYS INC            | COM                |        |
| 90337L 10 8 | U S PHYSICAL THERAPY INC    | COM                |        |
| 90338N 10 3 | U S XPRESS ENTERPRISES INC  | CL A               |        |
| 90341G 10 3 | USA MOBILITY INC            | COM                | ADDED  |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 903417 10 3 | U S SHIPPING PARTNERS L P      | COM UNIT           | ADDED  |
| 903441 10 3 | UAP HLDG CORP                  | COM                | ADDED  |
| 903474 30 2 | * UBIQUITEL INC                | COM                |        |
| 903474 90 2 | UBIQUITEL INC                  | CALL               |        |
| 903474 95 2 | UBIQUITEL INC                  | PUT                |        |
| 903844 10 8 | * ULTICOM INC                  | COM                |        |
| 903844 90 8 | ULTICOM INC                    | CALL               |        |
| 903844 95 8 | ULTICOM INC                    | PUT                |        |
| 903849 10 7 | * ULTIMATE ELECTRS INC         | COM                |        |
| 903849 90 7 | ULTIMATE ELECTRS INC           | CALL               |        |
| 903849 95 7 | ULTIMATE ELECTRS INC           | PUT                |        |
| 90385D 10 7 | * ULTIMATE SOFTWARE GROUP INC  | COM                |        |
| 90385D 90 7 | ULTIMATE SOFTWARE GROUP INC    | CALL               |        |
| 90385D 95 7 | ULTIMATE SOFTWARE GROUP INC    | PUT                |        |
| 90385V 10 7 | ULTRA CLEAN HLDGS INC          | COM                |        |
| 903899 10 2 | * ULTRALIFE BATTERIES INC      | COM                |        |
| 903899 90 2 | ULTRALIFE BATTERIES INC        | CALL               |        |
| 903899 95 2 | ULTRALIFE BATTERIES INC        | PUT                |        |
| 903914 10 9 | * ULTRA PETROLEUM CORP         | COM                |        |
| 903914 90 9 | ULTRA PETROLEUM CORP           | CALL               |        |
| 903914 95 9 | ULTRA PETROLEUM CORP           | PUT                |        |
| 90400P 10 1 | ULTRAPAR PARTICIPACOES S A     | SP ADR REP PFD     |        |
| 904034 10 5 | * ULTRATECH INC                | COM                |        |
| 904034 90 5 | ULTRATECH INC                  | CALL               |        |
| 904034 95 5 | ULTRATECH INC                  | PUT                |        |
| 904214 10 3 | UMPQUA HLDGS CORP              | COM                |        |
| 90458E 10 7 | * UNIBANCO-UNIAO DE BANCOS BRA | GDR REP PFD UT     |        |
| 90458E 90 7 | UNIBANCO-UNIAO DE BANCOS BRA   | CALL               |        |
| 90458E 95 7 | UNIBANCO-UNIAO DE BANCOS BRA   | PUT                |        |
| 904607 10 8 | UNICO AMERN CORP               | COM                |        |
| 904677 10 1 | * UNIFI INC                    | COM                |        |
| 904677 90 1 | UNIFI INC                      | CALL               |        |
| 904677 95 1 | UNIFI INC                      | PUT                |        |
| 904708 10 4 | UNIFIRST CORP MASS             | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 904767 70 4 | UNILEVER PLC                   | SPON ADR NEW       |        |
| 904784 70 9 | * UNILEVER N V                 | N Y SHS NEW        |        |
| 904784 90 9 | UNILEVER N V                   | CALL               |        |
| 904784 95 9 | UNILEVER N V                   | PUT                |        |
| 905399 10 1 | UNION BANKSHARES CORP          | COM                |        |
| 905400 10 7 | UNION BANKSHARES INC           | COM                |        |
| 906054 10 1 | UNION CMNTY BANCORP            | COM                |        |
| 906548 10 2 | UNION ELEC CO                  | COM                |        |
| 906611 10 8 | UNION FINL BANCSHARES INC      | COM                |        |
| 907818 10 8 | * UNION PAC CORP               | COM                |        |
| 907818 90 8 | UNION PAC CORP                 | CALL               |        |
| 907818 95 8 | UNION PAC CORP                 | PUT                |        |
| 908906 10 0 | * UNIONBANCAL CORP             | COM                |        |
| 908906 90 0 | UNIONBANCAL CORP               | CALL               |        |
| 908906 95 0 | UNIONBANCAL CORP               | PUT                |        |
| 908908 10 6 | UNIONBANCORP INC               | COM                |        |
| 909205 10 6 | * UNISOURCE ENERGY CORP        | COM                |        |
| 909205 90 6 | UNISOURCE ENERGY CORP          | CALL               |        |
| 909205 95 6 | UNISOURCE ENERGY CORP          | PUT                |        |
| 909214 10 8 | * UNISYS CORP                  | COM                |        |
| 909214 90 8 | UNISYS CORP                    | CALL               |        |
| 909214 95 8 | UNISYS CORP                    | PUT                |        |
| 909218 10 9 | * UNIT CORP                    | COM                |        |
| 909218 90 9 | UNIT CORP                      | CALL               |        |
| 909218 95 9 | UNIT CORP                      | PUT                |        |
| 90934C 10 5 | UNITED AMERN HEALTHCARE CORP   | COM                |        |
| 909440 10 9 | * UNITED AUTO GROUP INC        | COM                |        |
| 909440 90 9 | UNITED AUTO GROUP INC          | CALL               |        |
| 909440 95 9 | UNITED AUTO GROUP INC          | PUT                |        |
| 909458 10 1 | UNITED BANCSHARES INC OHIO     | COM                |        |
| 90969M 10 1 | UNITED BUSINESS MEDIA PLC      | ADR                |        |
| 909839 10 2 | UNITED CMNTY FINL CORP OHIO    | COM                |        |
| 90984P 10 5 | UNITED CMNTY BKS BLAIRSVLE G   | CAP STK            |        |
| 909907 10 7 | * UNITED BANKSHARES INC WEST V | COM                |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 909907 90 7 | UNITED BANKSHARES INC WEST V   | CALL               |        |
| 909907 95 7 | UNITED BANKSHARES INC WEST V   | PUT                |        |
| 909911 10 9 | UNITED BANCORP INC OHIO        | COM                |        |
| 909912 10 7 | UNITED CAPITAL CORP            | COM                |        |
| 909919 10 2 | UNITED FINL CORP MINN          | COM                |        |
| 91018B 10 4 | * UNITED DEFENSE INDS INC      | COM                |        |
| 91018B 90 4 | UNITED DEFENSE INDS INC        | CALL               |        |
| 91018B 95 4 | UNITED DEFENSE INDS INC        | PUT                |        |
| 910197 10 2 | * UNITED DOMINION REALTY TR IN | COM                |        |
| 910197 90 2 | UNITED DOMINION REALTY TR IN   | CALL               |        |
| 910197 95 2 | UNITED DOMINION REALTY TR IN   | PUT                |        |
| 910303 30 4 | UNITED FINL MTG CORP           | COM NEW            |        |
| 910331 10 7 | UNITED FIRE & CAS CO           | COM                |        |
| 910331 30 5 | UNITED FIRE & CAS CO           | PFD CONV A %       |        |
| 910571 10 8 | UNITED GUARDIAN INC            | COM                |        |
| 91058F 30 4 | UNITED HERITAGE CORP           | COM NEW            |        |
| 910671 10 6 | * UNITED INDL CORP             | COM                |        |
| 910671 90 6 | UNITED INDL CORP               | CALL               |        |
| 910671 95 6 | UNITED INDL CORP               | PUT                |        |
| 910873 20 7 | * UNITED MICROELECTRONICS CORP | SPONSORED ADR      |        |
| 910873 90 7 | UNITED MICROELECTRONICS CORP   | CALL               |        |
| 910873 95 7 | UNITED MICROELECTRONICS CORP   | PUT                |        |
| 911024 10 7 | UNITED MOBILE HOMES INC        | COM                |        |
| 91103X 10 2 | UNITED NATL GROUP LTD          | CL A               |        |
| 911163 10 3 | * UNITED NAT FOODS INC         | COM                |        |
| 911163 90 3 | UNITED NAT FOODS INC           | CALL               |        |
| 911163 95 3 | UNITED NAT FOODS INC           | PUT                |        |
| 911268 10 0 | * UNITED ONLINE INC            | COM                |        |
| 911268 90 0 | UNITED ONLINE INC              | CALL               |        |
| 911268 95 0 | UNITED ONLINE INC              | PUT                |        |
| 911301 10 9 | UNITED PANAM FINANCIAL CP      | COM                |        |
| 911312 10 6 | * UNITED PARCEL SERVICE INC    | CL B               |        |
| 911312 90 6 | UNITED PARCEL SERVICE INC      | CALL               |        |
| 911312 95 6 | UNITED PARCEL SERVICE INC      | PUT                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 911363 10 9 | * UNITED RENTALS INC           | COM                |         |
| 911363 90 9 | UNITED RENTALS INC             | CALL               |         |
| 911363 95 9 | UNITED RENTALS INC             | PUT                |         |
| 911365 AH 7 | UNITED RENTALS NORTH AMER IN   | NOTE 1.875%10/1    |         |
| 911380 10 3 | UNITED RETAIL GROUP INC        | COM                |         |
| 911459 10 5 | * UNITED SEC BANCSHARES INC    | SHS                |         |
| 911459 90 5 | UNITED SEC BANCSHARES INC      | CALL               |         |
| 911459 95 5 | UNITED SEC BANCSHARES INC      | PUT                |         |
| 911460 10 3 | UNITED SECURITY BANCSHARES C   | COM                |         |
| 911684 10 8 | * UNITED STATES CELLULAR CORP  | COM                |         |
| 911684 90 8 | UNITED STATES CELLULAR CORP    | CALL               |         |
| 911684 95 8 | UNITED STATES CELLULAR CORP    | PUT                |         |
| 911805 10 9 | U S ENERGY CORP WYO            | COM                |         |
| 911905 50 3 | * US AIRWAYS GROUP INC         | CL A               | DELETED |
| 911905 90 3 | US AIRWAYS GROUP INC           | CALL               | DELETED |
| 911905 95 3 | US AIRWAYS GROUP INC           | PUT                | DELETED |
| 911922 10 2 | UNITED STATES LIME & MINERAL   | COM                |         |
| 91274F 10 4 | U STORE IT TR                  | COM                | ADDED   |
| 912909 10 8 | * UNITED STATES STL CORP NEW   | COM                |         |
| 912909 90 8 | UNITED STATES STL CORP NEW     | CALL               |         |
| 912909 95 8 | UNITED STATES STL CORP NEW     | PUT                |         |
| 912909 20 7 | UNITED STATES STL CORP NEW     | PFD CV B 7%        |         |
| 913004 10 7 | * UNITED STATIONERS INC        | COM                |         |
| 913004 90 7 | UNITED STATIONERS INC          | CALL               |         |
| 913004 95 7 | UNITED STATIONERS INC          | PUT                |         |
| 913016 30 9 | * UNITED SURGICAL PARTNERS INT | COM                |         |
| 913016 90 9 | UNITED SURGICAL PARTNERS INT   | CALL               |         |
| 913016 95 9 | UNITED SURGICAL PARTNERS INT   | PUT                |         |
| 913017 10 9 | * UNITED TECHNOLOGIES CORP     | COM                |         |
| 913017 90 9 | UNITED TECHNOLOGIES CORP       | CALL               |         |
| 913017 95 9 | UNITED TECHNOLOGIES CORP       | PUT                |         |
| 91307C 10 2 | * UNITED THERAPEUTICS CORP DEL | COM                |         |
| 91307C 90 2 | UNITED THERAPEUTICS CORP DEL   | CALL               |         |
| 91307C 95 2 | UNITED THERAPEUTICS CORP DEL   | PUT                |         |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 91307P 10 3 | UNITED TENN BANKSHARES INC    | COM                |        |
| 91311Q 10 5 | UNITED UTILS PLC              | SPONSORED ADR      |        |
| 91324P 10 2 | * UNITEDHEALTH GROUP INC      | COM                |        |
| 91324P 90 2 | UNITEDHEALTH GROUP INC        | CALL               |        |
| 91324P 95 2 | UNITEDHEALTH GROUP INC        | PUT                |        |
| 913247 50 8 | * UNITEDGLOBALCOM             | CL A               |        |
| 913247 90 8 | UNITEDGLOBALCOM               | CALL               |        |
| 913247 95 8 | UNITEDGLOBALCOM               | PUT                |        |
| 913259 10 7 | UNITIL CORP                   | COM                |        |
| 913275 10 3 | * UNITRIN INC                 | COM                |        |
| 913275 90 3 | UNITRIN INC                   | CALL               |        |
| 913275 95 3 | UNITRIN INC                   | PUT                |        |
| 913290 10 2 | UNITY BANCORP INC             | COM                |        |
| 913377 10 7 | UNIVERSAL AMERN FINL CORP     | COM                |        |
| 913378 10 5 | UNIVERSAL AUTOMOTIVE INDS IN  | COM                |        |
| 913431 10 2 | * UNIVERSAL COMPRESSION HLDGS | COM                |        |
| 913431 90 2 | UNIVERSAL COMPRESSION HLDGS   | CALL               |        |
| 913431 95 2 | UNIVERSAL COMPRESSION HLDGS   | PUT                |        |
| 913456 10 9 | * UNIVERSAL CORP VA           | COM                |        |
| 913456 90 9 | UNIVERSAL CORP VA             | CALL               |        |
| 913456 95 9 | UNIVERSAL CORP VA             | PUT                |        |
| 91347P 10 5 | * UNIVERSAL DISPLAY CORP      | COM                |        |
| 91347P 90 5 | UNIVERSAL DISPLAY CORP        | CALL               |        |
| 91347P 95 5 | UNIVERSAL DISPLAY CORP        | PUT                |        |
| 913483 10 3 | UNIVERSAL ELECTRS INC         | COM                |        |
| 913543 10 4 | UNIVERSAL FST PRODS INC       | COM                |        |
| 91359E 10 5 | UNIVERSAL HEALTH RLTY INCM T  | SH BEN INT         |        |
| 913821 30 2 | UNIVERSAL SEC INSTRS INC      | COM NEW            |        |
| 913837 10 0 | UNIVERSAL STAINLESS & ALLOY   | COM                |        |
| 913903 AL 4 | UNIVERSAL HLTH SVCS INC       | DBCW 0.426% 6/2    |        |
| 913903 10 0 | * UNIVERSAL HLTH SVCS INC     | CL B               |        |
| 913903 90 0 | UNIVERSAL HLTH SVCS INC       | CALL               |        |
| 913903 95 0 | UNIVERSAL HLTH SVCS INC       | PUT                |        |
| 913915 10 4 | UNIVERSAL TECHNICAL INST INC  | COM                |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 914090 10 5 | UNIVERSITY BANCORP INC MICH    | COM                |        |
| 914906 10 2 | * UNIVISION COMMUNICATIONS INC | CL A               |        |
| 914906 90 2 | UNIVISION COMMUNICATIONS INC   | CALL               |        |
| 914906 95 2 | UNIVISION COMMUNICATIONS INC   | PUT                |        |
| 915271 10 0 | UNIVEST CORP PA                | COM                |        |
| 91528W 10 1 | UNIZAN FINANCIAL CORP          | COM                |        |
| 915289 10 2 | * UNOCAL CORP                  | COM                |        |
| 915289 90 2 | UNOCAL CORP                    | CALL               |        |
| 915289 95 2 | UNOCAL CORP                    | PUT                |        |
| 91529B 10 6 | * UNOVA INC                    | COM                |        |
| 91529B 90 6 | UNOVA INC                      | CALL               |        |
| 91529B 95 6 | UNOVA INC                      | PUT                |        |
| 91529Y 10 6 | * UNUMPROVIDENT CORP           | COM                |        |
| 91529Y 90 6 | UNUMPROVIDENT CORP             | CALL               |        |
| 91529Y 95 6 | UNUMPROVIDENT CORP             | PUT                |        |
| 915436 10 9 | UPM KYMMENE CORP               | SPONSORED ADR      |        |
| 917047 10 2 | * URBAN OUTFITTERS INC         | COM                |        |
| 917047 90 2 | URBAN OUTFITTERS INC           | CALL               |        |
| 917047 95 2 | URBAN OUTFITTERS INC           | PUT                |        |
| 91724E 40 0 | URECOATS INDUSTRIES INC        | COM NEW            |        |
| 917273 10 4 | * UROLOGIX INC                 | COM                |        |
| 917273 90 4 | UROLOGIX INC                   | CALL               |        |
| 917273 95 4 | UROLOGIX INC                   | PUT                |        |
| 917286 10 6 | URSTADT BIDDLE PPTYS INS       | COM                |        |
| 917286 20 5 | URSTADT BIDDLE PPTYS INS       | CL A               |        |
| 91729G 30 1 | US DATAWORKS INC               | COM NEW            |        |
| 91729Q 10 1 | * USF CORP                     | COM                |        |
| 91729Q 90 1 | USF CORP                       | CALL               |        |
| 91729Q 95 1 | USF CORP                       | PUT                |        |
| 917488 10 8 | * UTAH MED PRODS INC           | COM                |        |
| 917488 90 8 | UTAH MED PRODS INC             | CALL               |        |
| 917488 95 8 | UTAH MED PRODS INC             | PUT                |        |
| 91759P 10 6 | UTEK CORP                      | COM                |        |
| 917920 10 0 | VI TECHNOLOGIES INC            | COM                |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 918019 10 0 | * UTILITIES HOLDRS TR         | DEPOSITRY RCPT     |        |
| 918019 90 0 | UTILITIES HOLDRS TR           | CALL               |        |
| 918019 95 0 | UTILITIES HOLDRS TR           | PUT                |        |
| 918076 AB 6 | UTSTARCOM INC                 | NOTE 0.875% 3/0    |        |
| 918076 10 0 | * UTSTARCOM INC               | COM                |        |
| 918076 90 0 | UTSTARCOM INC                 | CALL               |        |
| 918076 95 0 | UTSTARCOM INC                 | PUT                |        |
| 91819B 10 5 | * VA SOFTWARE CORP            | COM                |        |
| 91819B 90 5 | VA SOFTWARE CORP              | CALL               |        |
| 91819B 95 5 | VA SOFTWARE CORP              | PUT                |        |
| 918194 10 1 | * VCA ANTECH INC              | COM                |        |
| 918194 90 1 | VCA ANTECH INC                | CALL               |        |
| 918194 95 1 | VCA ANTECH INC                | PUT                |        |
| 918204 10 8 | * V F CORP                    | COM                |        |
| 918204 90 8 | V F CORP                      | CALL               |        |
| 918204 95 8 | V F CORP                      | PUT                |        |
| 91821K 10 1 | VCG HLDG CORP                 | COM                |        |
| 918284 10 0 | VSE CORP                      | COM                |        |
| 918458 20 9 | VYYO INC                      | COM NEW            |        |
| 91851C 20 1 | VAALCO ENERGY INC             | COM NEW            |        |
| 918779 10 9 | VAIL BANKS INC                | COM                |        |
| 91879Q 10 9 | * VAIL RESORTS INC            | COM                |        |
| 91879Q 90 9 | VAIL RESORTS INC              | CALL               |        |
| 91879Q 95 9 | VAIL RESORTS INC              | PUT                |        |
| 918866 AH 7 | VALASSIS COMMUNICATIONS INC   | NOTE 6/0           |        |
| 918866 AK 0 | VALASSIS COMMUNICATIONS INC   | NOTE 1.625% 5/2    |        |
| 918866 10 4 | * VALASSIS COMMUNICATIONS INC | COM                |        |
| 918866 90 4 | VALASSIS COMMUNICATIONS INC   | CALL               |        |
| 918866 95 4 | VALASSIS COMMUNICATIONS INC   | PUT                |        |
| 918905 10 0 | * VALHI INC NEW               | COM                |        |
| 918905 90 0 | VALHI INC NEW                 | CALL               |        |
| 918905 95 0 | VALHI INC NEW                 | PUT                |        |
| 918914 10 2 | * VALENCE TECHNOLOGY INC      | COM                |        |
| 918914 90 2 | VALENCE TECHNOLOGY INC        | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 918914 95 2 | VALENCE TECHNOLOGY INC         | PUT                |        |
| 91911X AB 0 | VALEANT PHARMACEUTICALS INTL   | NOTE 3.000% 8/1    |        |
| 91911X AD 6 | VALEANT PHARMACEUTICALS INTL   | NOTE 4.000% 11/1   |        |
| 91911X 10 4 | * VALEANT PHARMACEUTICALS INTL | COM                |        |
| 91911X 90 4 | VALEANT PHARMACEUTICALS INTL   | CALL               |        |
| 91911X 95 4 | VALEANT PHARMACEUTICALS INTL   | PUT                |        |
| 91913E 30 2 | VALENTIS INC                   | COM NEW            |        |
| 91913W 10 4 | VALERO L P                     | COM UT LTD PRT     |        |
| 91913Y 10 0 | * VALERO ENERGY CORP NEW       | COM                |        |
| 91913Y 90 0 | VALERO ENERGY CORP NEW         | CALL               |        |
| 91913Y 95 0 | VALERO ENERGY CORP NEW         | PUT                |        |
| 91929R 10 7 | VALLEY BANCORP NEV             | COM                | ADDED  |
| 919656 10 8 | VALLEY FORGE SCIENTIFIC CORP   | COM                |        |
| 919792 10 1 | VALLEY NATIONAL GASES INC      | COM                |        |
| 919794 10 7 | * VALLEY NATL BANCORP          | COM                |        |
| 919794 90 7 | VALLEY NATL BANCORP            | CALL               |        |
| 919794 95 7 | VALLEY NATL BANCORP            | PUT                |        |
| 920253 10 1 | * VALMONT INDS INC             | COM                |        |
| 920253 90 1 | VALMONT INDS INC               | CALL               |        |
| 920253 95 1 | VALMONT INDS INC               | PUT                |        |
| 920344 10 8 | VALPEY FISHER CORP             | COM                |        |
| 920355 10 4 | * VALSPAR CORP                 | COM                |        |
| 920355 90 4 | VALSPAR CORP                   | CALL               |        |
| 920355 95 4 | VALSPAR CORP                   | PUT                |        |
| 920437 10 0 | VALUE LINE INC                 | COM                |        |
| 92046N 10 2 | * VALUECLICK INC               | COM                |        |
| 92046N 90 2 | VALUECLICK INC                 | CALL               |        |
| 92046N 95 2 | VALUECLICK INC                 | PUT                |        |
| 92047K 10 7 | * VALUEVISION MEDIA INC        | CL A               |        |
| 92047K 90 7 | VALUEVISION MEDIA INC          | CALL               |        |
| 92047K 95 7 | VALUEVISION MEDIA INC          | PUT                |        |
| 920909 10 8 | VAN KAMPEN MUN INCOME TR       | COM                |        |
| 920910 10 6 | VAN KAMPEN CALIF MUN TR        | SH BEN INT         |        |
| 920911 10 4 | VAN KAMPEN HIGH INCOME TR      | SH BEN INT         |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 920913 10 0 | VAN KAMPEN HIGH INCOME TR II | SH BEN INT         |        |
| 920915 10 5 | VAN KAMPEN INVT GRADE MUN TR | COM                |        |
| 920919 10 7 | VAN KAMPEN MUN TR            | SH BEN INT         |        |
| 920920 10 5 | VAN KAMPEN CALIF QUALITY MUN | COM                |        |
| 920921 10 3 | VAN KAMPEN FLA QUALITY MUN T | COM                |        |
| 920922 10 1 | VAN KAMPEN N Y QUALITY MUN T | COM                |        |
| 920923 10 9 | VAN KAMPEN OHIO QUALITY MUN  | COM                |        |
| 920924 10 7 | VAN KAMPEN PA QUALITY MUN TR | COM                |        |
| 920928 10 8 | VAN KAMPEN TR INSD MUNS      | COM                |        |
| 920929 10 6 | VAN KAMPEN TR INVT GRADE MUN | COM                |        |
| 920930 10 4 | VAN KAMPEN TR INVT GRADE CAL | COM                |        |
| 920931 10 2 | VAN KAMPEN TR INVT GRADE N Y | COM                |        |
| 920932 10 0 | VAN KAMPEN TR INVT FLA MUNS  | COM                |        |
| 920933 10 8 | VAN KAMPEN TR INVT GRADE N J | COM                |        |
| 920934 10 6 | VAN KAMPEN TR INVT GRADE PA  | COM                |        |
| 920935 10 3 | VAN KAMPEN MUN OPPORTUNITY T | COM                |        |
| 920937 10 9 | VAN KAMPEN ADVANTAGE PA MUN  | SH BEN INT         |        |
| 920943 10 7 | VAN KAMPEN STRATEGIC SECTOR  | COM                |        |
| 920944 10 5 | VAN KAMPEN MUN OPPORTUNITY I | COM                |        |
| 920955 10 1 | VAN KAMPEN BD FD             | COM                |        |
| 920957 10 7 | VAN KAMPEN INCOME TR         | SH BEN INT         |        |
| 920961 10 9 | VAN KAMPEN SENIOR INCOME TR  | COM                |        |
| 921020 10 3 | VAN DER MOOLEN HLDG N.V.     | SPONSORED ADR      |        |
| 92112B 10 7 | VAN KAMPEN CALIF VALUE MUN I | COM                |        |
| 92112K 10 7 | VAN KAMPEN ADVANTAGE MUN II  | SH BEN INT         |        |
| 92112M 10 3 | VAN KAMPEN SELECT SECTOR MUN | COM                |        |
| 92112Q 10 4 | VAN KAMPEN N Y VALUE MUN INC | COM                |        |
| 92112R 10 2 | VAN KAMPEN MASS VALUE MUN IN | COM SH BEN INT     |        |
| 92112T 10 8 | VAN KAMPEN PA VALUE MUN INCO | COM                |        |
| 92112W 10 1 | VAN KAMPEN OHIO VALUE MUN IN | COM SH BEN INT     |        |
| 921124 10 3 | VAN KAMPEN ADVANTAGE MUN INC | SH BEN INT         |        |
| 921132 10 6 | VAN KAMPEN VALUE MUN INCOME  | COM                |        |
| 92204A 10 8 | VANGUARD SECTOR INDEX FDS    | CONSUMER DISC      |        |
| 92204A 20 7 | VANGUARD SECTOR INDEX FDS    | CNS STP VIPERS     |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 92204A 30 6 | VANGUARD SECTOR INDEX FDS      | ENERGY VIPERS      | ADDED   |
| 92204A 40 5 | VANGUARD SECTOR INDEX FDS      | FINLS VIPERS       |         |
| 92204A 50 4 | VANGUARD SECTOR INDEX FDS      | HTH CARE VIPER     |         |
| 92204A 60 3 | VANGUARD SECTOR INDEX FDS      | INDSTRS VIPERS     | ADDED   |
| 92204A 70 2 | VANGUARD SECTOR INDEX FDS      | INF TECH VIPER     |         |
| 92204A 80 1 | VANGUARD SECTOR INDEX FDS      | MATLS VIPERS       |         |
| 92204A 87 6 | VANGUARD SECTOR INDEX FDS      | UTILS VIPERS       |         |
| 92204A 88 4 | VANGUARD SECTOR INDEX FDS      | TELCOMM VIPERS     | ADDED   |
| 922122 10 6 | * VARCO INTL INC DEL           | COM                |         |
| 922122 90 6 | VARCO INTL INC DEL             | CALL               |         |
| 922122 95 6 | VARCO INTL INC DEL             | PUT                |         |
| 92220P 10 5 | * VARIAN MED SYS INC           | COM                |         |
| 92220P 90 5 | VARIAN MED SYS INC             | CALL               |         |
| 92220P 95 5 | VARIAN MED SYS INC             | PUT                |         |
| 922206 10 7 | * VARIAN INC                   | COM                |         |
| 922206 90 7 | VARIAN INC                     | CALL               |         |
| 922206 95 7 | VARIAN INC                     | PUT                |         |
| 922207 10 5 | * VARIAN SEMICONDUCTOR EQUIPMN | COM                |         |
| 922207 90 5 | VARIAN SEMICONDUCTOR EQUIPMN   | CALL               |         |
| 922207 95 5 | VARIAN SEMICONDUCTOR EQUIPMN   | PUT                |         |
| 922242 10 2 | VARIFLEX INC                   | COM                | DELETED |
| 922281 10 0 | VARSITY GROUP INC              | COM                | ADDED   |
| 92230Y 10 4 | VASCO DATA SEC INTL INC        | COM                |         |
| 92231M 10 9 | * VASCULAR SOLUTIONS INC       | COM                |         |
| 92231M 90 9 | VASCULAR SOLUTIONS INC         | CALL               |         |
| 92231M 95 9 | VASCULAR SOLUTIONS INC         | PUT                |         |
| 92232F 10 3 | VASOGEN INC                    | COM                |         |
| 922321 10 4 | VASOMEDICAL INC                | COM                |         |
| 92239N 10 9 | * VASTERA INC                  | COM                |         |
| 92239N 90 9 | VASTERA INC                    | CALL               |         |
| 92239N 95 9 | VASTERA INC                    | PUT                |         |
| 92240C 30 8 | VCAMPUS CORP                   | COM NEW            |         |
| 92240G 10 1 | VECTREN CORP                   | COM                |         |
| 92240M AC 2 | VECTOR GROUP LTD               | NOTE 6.250% 7/1    |         |



| CUSIP NO    | ISSUER NAME             | ISSUER DESCRIPTION | STATUS  |
|-------------|-------------------------|--------------------|---------|
| 92240M 10 8 | * VECTOR GROUP LTD      | COM                |         |
| 92240M 90 8 | VECTOR GROUP LTD        | CALL               |         |
| 92240M 95 8 | VECTOR GROUP LTD        | PUT                |         |
| 922417 AB 6 | VEECO INSTRS INC DEL    | NOTE 4.125%12/2    |         |
| 922417 10 0 | * VEECO INSTRS INC DEL  | COM                |         |
| 922417 90 0 | VEECO INSTRS INC DEL    | CALL               |         |
| 922417 95 0 | VEECO INSTRS INC DEL    | PUT                |         |
| 92257T 20 2 | VELOCITY EXPRESS CORP   | COM NEW            |         |
| 922571 10 4 | VELCRO INDS N V         | COM                |         |
| 92261Q 20 2 | VENDINGDATA CORPORATION | COM NEW            |         |
| 92276F 10 0 | VENTAS INC              | COM                |         |
| 92276H 10 6 | * VENTANA MED SYS INC   | COM                |         |
| 92276H 90 6 | VENTANA MED SYS INC     | CALL               |         |
| 92276H 95 6 | VENTANA MED SYS INC     | PUT                |         |
| 922793 10 4 | * VENTIV HEALTH INC     | COM                |         |
| 922793 90 4 | VENTIV HEALTH INC       | CALL               |         |
| 922793 95 4 | VENTIV HEALTH INC       | PUT                |         |
| 922908 55 3 | VANGUARD INDEX TR       | REIT VIPERS        | ADDED   |
| 922908 59 5 | VANGUARD INDEX TR       | SML CP G VIPER     |         |
| 922908 61 1 | VANGUARD INDEX TR       | SM CP V VIPERS     |         |
| 922908 62 9 | VANGUARD INDEX TR       | MID CAP VIPERS     |         |
| 922908 63 7 | VANGUARD INDEX TR       | LRG CAP VIPERS     |         |
| 922908 65 2 | VANGUARD INDEX TR       | EXT MKT VIPERS     |         |
| 922908 73 6 | VANGUARD INDEX TR       | GROWTH VIPERS      |         |
| 922908 74 4 | VANGUARD INDEX TR       | VALUE VIPERS       |         |
| 922908 75 1 | VANGUARD INDEX TR       | SMLL CP VIPERS     |         |
| 922908 76 9 | * VANGUARD INDEX TR     | STK MRK VIPERS     |         |
| 922908 90 9 | VANGUARD INDEX TR       | CALL               |         |
| 922908 95 9 | VANGUARD INDEX TR       | PUT                |         |
| 92330P 10 2 | VENTURI PARTNERS INC    | COM                | DELETED |
| 92334N 10 3 | VEOLIA ENVIRONNEMENT    | SPONSORED ADR      |         |
| 92343C 10 6 | * VERITY INC            | COM                |         |
| 92343C 90 6 | VERITY INC              | CALL               |         |
| 92343C 95 6 | VERITY INC              | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 92343E 10 2 | * VERISIGN INC               | COM                |        |
| 92343E 90 2 | VERISIGN INC                 | CALL               |        |
| 92343E 95 2 | VERISIGN INC                 | PUT                |        |
| 92343P 10 7 | * VERITAS DGC INC            | COM                |        |
| 92343P 90 7 | VERITAS DGC INC              | CALL               |        |
| 92343P 95 7 | VERITAS DGC INC              | PUT                |        |
| 92343V 10 4 | * VERIZON COMMUNICATIONS     | COM                |        |
| 92343V 90 4 | VERIZON COMMUNICATIONS       | CALL               |        |
| 92343V 95 4 | VERIZON COMMUNICATIONS       | PUT                |        |
| 92343X 10 0 | * VERINT SYS INC             | COM                |        |
| 92343X 90 0 | VERINT SYS INC               | CALL               |        |
| 92343X 95 0 | VERINT SYS INC               | PUT                |        |
| 923432 10 8 | * VERILINK CORP              | COM                |        |
| 923432 90 8 | VERILINK CORP                | CALL               |        |
| 923432 95 8 | VERILINK CORP                | PUT                |        |
| 923436 AD 1 | VERITAS SOFTWARE CO          | NOTE 0.250% 8/0    | ADDED  |
| 923436 10 9 | * VERITAS SOFTWARE CO        | COM                |        |
| 923436 90 9 | VERITAS SOFTWARE CO          | CALL               |        |
| 923436 95 9 | VERITAS SOFTWARE CO          | PUT                |        |
| 92344G AN 6 | VERIZON GLOBAL FDG CORP      | NOTE 5/1           |        |
| 924237 10 0 | VERMONT PURE HLDGS LTD NEW   | COM                |        |
| 92427X 10 9 | VERMONT TEDDY BEAR INC       | COM                |        |
| 92431M 10 7 | VERNALIS PLC                 | SPONSORED ADR      |        |
| 925284 10 1 | * VERSANT CORP               | COM                |        |
| 925284 90 1 | VERSANT CORP                 | CALL               |        |
| 925284 95 1 | VERSANT CORP                 | PUT                |        |
| 925297 10 3 | VERSAR INC                   | COM                |        |
| 925298 20 0 | VERSATA INC                  | COM NEW            |        |
| 925317 10 9 | VERSO TECHNOLOGIES INC       | COM                |        |
| 92532F AD 2 | VERTEX PHARMACEUTICALS INC   | NOTE 5.000% 9/1    |        |
| 92532F 10 0 | * VERTEX PHARMACEUTICALS INC | COM                |        |
| 92532F 90 0 | VERTEX PHARMACEUTICALS INC   | CALL               |        |
| 92532F 95 0 | VERTEX PHARMACEUTICALS INC   | PUT                |        |
| 92532L 20 6 | * VERTICALNET INC            | COM NEW            |        |

| CUSIP NO    | ISSUER NAME                   | ISSUER DESCRIPTION | STATUS |
|-------------|-------------------------------|--------------------|--------|
| 92532L 90 6 | VERTICALNET INC               | CALL               |        |
| 92532L 95 6 | VERTICALNET INC               | PUT                |        |
| 92534N 10 1 | VERTRUE INC                   | COM                | ADDED  |
| 925391 10 4 | * VESTA INS GROUP INC         | COM                |        |
| 925391 90 4 | VESTA INS GROUP INC           | CALL               |        |
| 925391 95 4 | VESTA INS GROUP INC           | PUT                |        |
| 925464 10 9 | VESTAUR SECURITIES FUND       | COM                |        |
| 925489 30 4 | VESTIN GROUP INC              | COM NEW            |        |
| 92552R 40 6 | * VIAD CORP                   | COM NEW            |        |
| 92552R 90 6 | VIAD CORP                     | CALL               |        |
| 92552R 95 6 | VIAD CORP                     | PUT                |        |
| 92552V 10 0 | * VIASAT INC                  | COM                |        |
| 92552V 90 0 | VIASAT INC                    | CALL               |        |
| 92552V 95 0 | VIASAT INC                    | PUT                |        |
| 925524 10 0 | * VIACOM INC                  | CL A               |        |
| 925524 90 0 | VIACOM INC                    | CALL               |        |
| 925524 95 0 | VIACOM INC                    | PUT                |        |
| 925524 30 8 | * VIACOM INC                  | CL B               |        |
| 925524 90 8 | VIACOM INC                    | CALL               |        |
| 925524 95 8 | VIACOM INC                    | PUT                |        |
| 92553Q 20 9 | * VIASYS HEALTHCARE INC       | COM NEW            |        |
| 92553Q 90 9 | VIASYS HEALTHCARE INC         | CALL               |        |
| 92553Q 95 9 | VIASYS HEALTHCARE INC         | PUT                |        |
| 925602 10 4 | * VICAL INC                   | COM                |        |
| 925602 90 4 | VICAL INC                     | CALL               |        |
| 925602 95 4 | VICAL INC                     | PUT                |        |
| 925811 10 1 | VICON INDS INC                | COM                |        |
| 925815 10 2 | * VICOR CORP                  | COM                |        |
| 925815 90 2 | VICOR CORP                    | CALL               |        |
| 925815 95 2 | VICOR CORP                    | PUT                |        |
| 925912 10 7 | VIA NET WRKS INC              | COM                |        |
| 926471 10 3 | * VICURON PHARMACEUTICALS INC | COM                |        |
| 926471 90 3 | VICURON PHARMACEUTICALS INC   | CALL               |        |
| 926471 95 3 | VICURON PHARMACEUTICALS INC   | PUT                |        |

| CUSIP NO    | ISSUER NAME                | ISSUER DESCRIPTION | STATUS |
|-------------|----------------------------|--------------------|--------|
| 926555 10 3 | VIDEO DISPLAY CORP         | COM                |        |
| 92659G 60 0 | VIDESH SANCHAR NIGAM LTD   | SPON ADR NEW       |        |
| 92672P 10 8 | * VIEWPOINT CORP           | COM                |        |
| 92672P 90 8 | VIEWPOINT CORP             | CALL               |        |
| 92672P 95 8 | VIEWPOINT CORP             | PUT                |        |
| 926734 10 4 | * VIGNETTE CORP            | COM                |        |
| 926734 90 4 | VIGNETTE CORP              | CALL               |        |
| 926734 95 4 | VIGNETTE CORP              | PUT                |        |
| 92675K 10 6 | * VIISAGE TECHNOLOGY INC   | COM                |        |
| 92675K 90 6 | VIISAGE TECHNOLOGY INC     | CALL               |        |
| 92675K 95 6 | VIISAGE TECHNOLOGY INC     | PUT                |        |
| 927107 40 9 | VILLAGE SUPER MKT INC      | CL A NEW           |        |
| 927191 10 6 | VINA CONCHA Y TORO S A     | SPONSORED ADR      |        |
| 927426 10 6 | VINEYARD NATL BANCORP      | COM                |        |
| 927460 10 5 | * VINTAGE PETE INC         | COM                |        |
| 927460 90 5 | VINTAGE PETE INC           | CALL               |        |
| 927460 95 5 | VINTAGE PETE INC           | PUT                |        |
| 927624 10 6 | * VION PHARMACEUTICALS INC | COM                |        |
| 927624 90 6 | VION PHARMACEUTICALS INC   | CALL               |        |
| 927624 95 6 | VION PHARMACEUTICALS INC   | PUT                |        |
| 92763R 10 4 | * VIRAGE LOGIC CORP        | COM                |        |
| 92763R 90 4 | VIRAGE LOGIC CORP          | CALL               |        |
| 92763R 95 4 | VIRAGE LOGIC CORP          | PUT                |        |
| 927638 40 3 | VIRAGEN INC                | COM NEW            |        |
| 927651 10 9 | VIRCO MFG CO               | COM                |        |
| 92778Q 10 9 | VIRGINIA COMM BANCORP INC  | COM                |        |
| 927810 10 1 | VIRGINIA FINL GROUP INC    | COM                |        |
| 927912 10 5 | VISION-SCIENCES INC DEL    | COM                |        |
| 927926 20 4 | VISTA GOLD CORP            | COM NEW            |        |
| 92823R 20 1 | VIROLOGIC INC              | COM                |        |
| 928241 AB 4 | VIROPHARMA INC             | NOTE 6.000% 3/0    |        |
| 928241 AC 2 | VIROPHARMA INC             | NOTE 6.000% 3/0    |        |
| 928241 10 8 | * VIROPHARMA INC           | COM                |        |
| 928241 90 8 | VIROPHARMA INC             | CALL               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 928241 95 8 | VIOPHARMA INC                | PUT                |         |
| 928298 AD 0 | VISHAY INTERTECHNOLOGY INC   | NOTE 6/0           |         |
| 928298 10 8 | * VISHAY INTERTECHNOLOGY INC | COM                |         |
| 928298 90 8 | VISHAY INTERTECHNOLOGY INC   | CALL               |         |
| 928298 95 8 | VISHAY INTERTECHNOLOGY INC   | PUT                |         |
| 928369 30 5 | VISTA MED TECHNOLOGIES INC   | COM NEW            |         |
| 92839U 10 7 | * VISTEON CORP               | COM                |         |
| 92839U 90 7 | VISTEON CORP                 | CALL               |         |
| 92839U 95 7 | VISTEON CORP                 | PUT                |         |
| 92839Y 10 9 | * VISTACARE INC              | CL A               |         |
| 92839Y 90 9 | VISTACARE INC                | CALL               |         |
| 92839Y 95 9 | VISTACARE INC                | PUT                |         |
| 928428 30 9 | VISUAL DATA CORP             | COM PAR \$.0001    |         |
| 92844S 10 5 | * VISX INC DEL               | COM                |         |
| 92844S 90 5 | VISX INC DEL                 | CALL               |         |
| 92844S 95 5 | VISX INC DEL                 | PUT                |         |
| 928444 10 8 | * VISUAL NETWORKS INC        | COM                |         |
| 928444 90 8 | VISUAL NETWORKS INC          | CALL               |         |
| 928444 95 8 | VISUAL NETWORKS INC          | PUT                |         |
| 928450 10 5 | VITA FOOD PRODS INC NEV      | COM                |         |
| 92846N 10 4 | * VITAL IMAGES INC           | COM                |         |
| 92846N 90 4 | VITAL IMAGES INC             | CALL               |         |
| 92846N 95 4 | VITAL IMAGES INC             | PUT                |         |
| 928469 10 5 | VITAL SIGNS INC              | COM                |         |
| 928483 10 6 | * VITALWORKS INC             | COM                |         |
| 928483 90 6 | VITALWORKS INC               | CALL               |         |
| 928483 95 6 | VITALWORKS INC               | PUT                |         |
| 92849Q 40 1 | VITRIA TECHNOLOGY            | COM NEW            |         |
| 928497 AB 2 | VITESSE SEMICONDUCTOR CORP   | SDCV 4.000% 3/1    | DELETED |
| 928497 10 6 | * VITESSE SEMICONDUCTOR CORP | COM                |         |
| 928497 90 6 | VITESSE SEMICONDUCTOR CORP   | CALL               |         |
| 928497 95 6 | VITESSE SEMICONDUCTOR CORP   | PUT                |         |
| 92850E 10 7 | VITRAN INC                   | COM                |         |
| 928502 30 1 | VITRO SOCIEDAD ANONIMA       | SPONSORED ADR      |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 92851S 20 4 | * VIVENDI UNIVERSAL          | SPON ADR NEW       |         |
| 92851S 90 4 | VIVENDI UNIVERSAL            | CALL               |         |
| 92851S 95 4 | VIVENDI UNIVERSAL            | PUT                |         |
| 928551 10 0 | * VIVUS INC                  | COM                |         |
| 928551 90 0 | VIVUS INC                    | CALL               |         |
| 928551 95 0 | VIVUS INC                    | PUT                |         |
| 928566 10 8 | VNUS MED TECHNOLOGIES INC    | COM                | ADDED   |
| 92857V 10 2 | VODAVI TECHNOLOGY INC        | COM                |         |
| 92857W 10 0 | * VODAFONE GROUP PLC NEW     | SPONSORED ADR      |         |
| 92857W 90 0 | VODAFONE GROUP PLC NEW       | CALL               |         |
| 92857W 95 0 | VODAFONE GROUP PLC NEW       | PUT                |         |
| 928703 10 7 | VOLT INFORMATION SCIENCES IN | COM                |         |
| 928708 10 6 | VOLTERRA SEMICONDUCTOR CORP  | COM                |         |
| 92873P 20 4 | VOLUME SVCS AMER HLDGS INC   | UNIT 99/99/9999    | DELETED |
| 928856 40 0 | * VOLVO AKTIEBOLAGET         | ADR B              |         |
| 928856 90 0 | VOLVO AKTIEBOLAGET           | CALL               |         |
| 928856 95 0 | VOLVO AKTIEBOLAGET           | PUT                |         |
| 929042 10 9 | * VORNADO RLTY TR            | SH BEN INT         |         |
| 929042 90 9 | VORNADO RLTY TR              | CALL               |         |
| 929042 95 9 | VORNADO RLTY TR              | PUT                |         |
| 929042 20 8 | VORNADO RLTY TR              | PFD CONV SER A     |         |
| 92906P 10 6 | VOTORANTIM CELULOSE E PAPEL  | SPONSORED ADR      |         |
| 929136 10 9 | VULCAN INTL CORP             | COM                |         |
| 929160 10 9 | * VULCAN MATLS CO            | COM                |         |
| 929160 90 9 | VULCAN MATLS CO              | CALL               |         |
| 929160 95 9 | VULCAN MATLS CO              | PUT                |         |
| 92923B 10 6 | WFS FINL INC                 | COM                |         |
| 92923C AK 0 | WCI CMNTYS INC               | NOTE 4.000% 8/1    |         |
| 92923C 10 4 | * WCI CMNTYS INC             | COM                |         |
| 92923C 90 4 | WCI CMNTYS INC               | CALL               |         |
| 92923C 95 4 | WCI CMNTYS INC               | PUT                |         |
| 92923K 10 6 | WGNB CORP                    | CAP STK            |         |
| 929236 10 7 | WD-40 CO                     | COM                |         |
| 92924F 10 6 | WGL HLDGS INC                | COM                |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 397

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>      | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|-------------------------|---------------------------|---------------|
| 929248 20 1     | WHX CORP                | PFD CV SER A              |               |
| 929248 30 0     | WHX CORP                | PFD CV SER B              |               |
| 929248 40 9     | WHX CORP                | COM NEW                   |               |
| 92925E 10 8     | * W-H ENERGY SVCS INC   | COM                       |               |
| 92925E 90 8     | W-H ENERGY SVCS INC     | CALL                      |               |
| 92925E 95 8     | W-H ENERGY SVCS INC     | PUT                       |               |
| 929251 10 6     | W HLDG CO INC           | COM                       |               |
| 92926K 10 3     | WCA WASTE CORP          | COM                       |               |
| 92928R 10 6     | WMC RES LTD             | SPONSORED ADR             |               |
| 929284 10 7     | * WJ COMMUNICATIONS INC | COM                       |               |
| 929284 90 7     | WJ COMMUNICATIONS INC   | CALL                      |               |
| 929284 95 7     | WJ COMMUNICATIONS INC   | PUT                       |               |
| 929297 AE 9     | WMS INDS INC            | NOTE 2.750% 7/1           |               |
| 929297 10 9     | * WMS INDS INC          | COM                       |               |
| 929297 90 9     | WMS INDS INC            | CALL                      |               |
| 929297 95 9     | WMS INDS INC            | PUT                       |               |
| 92930Y 10 7     | W P CAREY & CO LLC      | COM                       |               |
| 929309 30 0     | WPP GROUP PLC           | SPON ADR NEW              |               |
| 92931B 10 6     | * WPS RESOURCES CORP    | COM                       |               |
| 92931B 90 6     | WPS RESOURCES CORP      | CALL                      |               |
| 92931B 95 6     | WPS RESOURCES CORP      | PUT                       |               |
| 92932Q 10 2     | WSI INDS INC            | COM                       |               |
| 929328 10 2     | * WSFS FINL CORP        | COM                       |               |
| 929328 90 2     | WSFS FINL CORP          | CALL                      |               |
| 929328 95 2     | WSFS FINL CORP          | PUT                       |               |
| 929358 10 9     | WVS FINL CORP           | COM                       |               |
| 929566 AD 9     | WABASH NATL CORP        | NOTE 3.250% 8/0           | ADDED         |
| 929566 10 7     | * WABASH NATL CORP      | COM                       |               |
| 929566 90 7     | WABASH NATL CORP        | CALL                      |               |
| 929566 95 7     | WABASH NATL CORP        | PUT                       |               |
| 929740 10 8     | WABTEC CORP             | COM                       |               |
| 929741 10 6     | WACCAMAW BANKSHARES INC | COM                       |               |
| 929903 10 2     | * WACHOVIA CORP 2ND NEW | COM                       |               |
| 929903 90 2     | WACHOVIA CORP 2ND NEW   | CALL                      |               |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 929903 95 2 | WACHOVIA CORP 2ND NEW        | PUT                |         |
| 930004 20 5 | WACOAL CORP                  | ADR                |         |
| 930059 10 0 | * WADDELL & REED FINL INC    | CL A               |         |
| 930059 90 0 | WADDELL & REED FINL INC      | CALL               |         |
| 930059 95 0 | WADDELL & REED FINL INC      | PUT                |         |
| 930705 10 8 | WAINWRIGHT BK&TR CO BOSTON M | COM                |         |
| 931142 10 3 | * WAL MART STORES INC        | COM                |         |
| 931142 90 3 | WAL MART STORES INC          | CALL               |         |
| 931142 95 3 | WAL MART STORES INC          | PUT                |         |
| 931422 10 9 | * WALGREEN CO                | COM                |         |
| 931422 90 9 | WALGREEN CO                  | CALL               |         |
| 931422 95 9 | WALGREEN CO                  | PUT                |         |
| 93317Q 10 5 | * WALTER INDS INC            | COM                |         |
| 93317Q 90 5 | WALTER INDS INC              | CALL               |         |
| 93317Q 95 5 | WALTER INDS INC              | PUT                |         |
| 934390 40 2 | * WARNACO GROUP INC          | COM NEW            |         |
| 934390 90 2 | WARNACO GROUP INC            | CALL               |         |
| 934390 95 2 | WARNACO GROUP INC            | PUT                |         |
| 93443W 10 9 | WARNER CHILCOTT PLC          | SPONSORED ADR      |         |
| 936559 10 3 | WARWICK CMNTY BANCORP INC    | COM                | DELETED |
| 936750 10 8 | WARWICK VALLEY TEL CO        | COM                |         |
| 937303 10 5 | WASHINGTON BKG CO OAK HBR WA | COM                |         |
| 938824 10 9 | * WASHINGTON FED INC         | COM                |         |
| 938824 90 9 | WASHINGTON FED INC           | CALL               |         |
| 938824 95 9 | WASHINGTON FED INC           | PUT                |         |
| 938862 20 8 | * WASHINGTON GROUP INTL INC  | COM NEW            |         |
| 938862 90 8 | WASHINGTON GROUP INTL INC    | CALL               |         |
| 938862 95 8 | WASHINGTON GROUP INTL INC    | PUT                |         |
| 939322 10 3 | * WASHINGTON MUT INC         | COM                |         |
| 939322 90 3 | WASHINGTON MUT INC           | CALL               |         |
| 939322 95 3 | WASHINGTON MUT INC           | PUT                |         |
| 939640 10 8 | WASHINGTON POST CO           | CL B               |         |
| 939653 10 1 | WASHINGTON REAL ESTATE INVT  | SH BEN INT         |         |
| 939696 10 0 | WASHINGTON SVGBK FSB WALDRF  | COM                |         |



| CUSIP NO      | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|---------------|------------------------------|--------------------|--------|
| 940610 10 8   | WASHINGTON TR BANCORP        | COM                |        |
| 941022 10 5   | WASHTENAW GROUP INC          | COM                |        |
| 941053 AD 2   | WASTE CONNECTIONS INC        | DBCV 5/0           |        |
| 941053 AE 0   | WASTE CONNECTIONS INC        | DBCV 5/0           |        |
| 941053 10 0 * | WASTE CONNECTIONS INC        | COM                |        |
| 941053 90 0   | WASTE CONNECTIONS INC        | CALL               |        |
| 941053 95 0   | WASTE CONNECTIONS INC        | PUT                |        |
| 941057 10 1   | WASTE INDUSTRIES USA INC     | COM                |        |
| 94106L 10 9 * | WASTE MGMT INC DEL           | COM                |        |
| 94106L 90 9   | WASTE MGMT INC DEL           | CALL               |        |
| 94106L 95 9   | WASTE MGMT INC DEL           | PUT                |        |
| 941075 10 3   | WASTE SERVICES INC DEL       | COM                |        |
| 941105 10 8 * | WATCHGUARD TECHNOLOGIES INC  | COM                |        |
| 941105 90 8   | WATCHGUARD TECHNOLOGIES INC  | CALL               |        |
| 941105 95 8   | WATCHGUARD TECHNOLOGIES INC  | PUT                |        |
| 94113U 10 0   | WATER PIK TECHNOLOGIES INC   | COM                |        |
| 941513 30 1   | WATERFORD WEDGWOOD PUB LTD C | ADR REPSTG UT      |        |
| 941848 10 3 * | WATERS CORP                  | COM                |        |
| 941848 90 3   | WATERS CORP                  | CALL               |        |
| 941848 95 3   | WATERS CORP                  | PUT                |        |
| 941850 10 9   | WATERS INSTRS INC            | COM                |        |
| 941872 10 3   | WATERSIDE CAP CORP           | COM                |        |
| 942622 10 1 * | WATSCO INC                   | CL B               |        |
| 942622 90 1   | WATSCO INC                   | CALL               |        |
| 942622 95 1   | WATSCO INC                   | PUT                |        |
| 942622 20 0 * | WATSCO INC                   | COM                |        |
| 942622 90 0   | WATSCO INC                   | CALL               |        |
| 942622 95 0   | WATSCO INC                   | PUT                |        |
| 942683 AC 7   | WATSON PHARMACEUTICALS INC   | DBCV 1.750% 3/1    |        |
| 942683 10 3 * | WATSON PHARMACEUTICALS INC   | COM                |        |
| 942683 90 3   | WATSON PHARMACEUTICALS INC   | CALL               |        |
| 942683 95 3   | WATSON PHARMACEUTICALS INC   | PUT                |        |
| 942712 10 0 * | WATSON WYATT & CO HLDGS      | CL A               |        |
| 942712 90 0   | WATSON WYATT & CO HLDGS      | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 942712 95 0 | WATSON WYATT & CO HLDGS        | PUT                |         |
| 942749 10 2 | * WATTS WATER TECHNOLOGIES INC | CL A               |         |
| 942749 90 2 | WATTS WATER TECHNOLOGIES INC   | CALL               |         |
| 942749 95 2 | WATTS WATER TECHNOLOGIES INC   | PUT                |         |
| 943315 10 1 | * WAUSAU-MOSINEE PAPER CORP    | COM                |         |
| 943315 90 1 | WAUSAU-MOSINEE PAPER CORP      | CALL               |         |
| 943315 95 1 | WAUSAU-MOSINEE PAPER CORP      | PUT                |         |
| 943526 10 3 | * WAVE SYSTEMS CORP            | CL A               |         |
| 943526 90 3 | WAVE SYSTEMS CORP              | CALL               |         |
| 943526 95 3 | WAVE SYSTEMS CORP              | PUT                |         |
| 943531 10 3 | WAVECOM S A                    | SPONSORED ADR      |         |
| 944293 10 9 | WAYNE BANCORP INC OHIO         | COM                | DELETED |
| 94624Q 10 1 | WAYNE SVGS BANCSHARES INC NE   | COM                |         |
| 946756 10 3 | * WAYPOINT FINL CORP           | COM                |         |
| 946756 90 3 | WAYPOINT FINL CORP             | CALL               |         |
| 946756 95 3 | WAYPOINT FINL CORP             | PUT                |         |
| 947015 10 3 | WEAN INC PA                    | COM                |         |
| 947074 AB 6 | WEATHERFORD INTL INC           | DBCV 6/3           |         |
| 947621 10 8 | WEBCO INDS INC                 | COM                |         |
| 94767L 10 9 | * WEBEX COMMUNICATIONS INC     | COM                |         |
| 94767L 90 9 | WEBEX COMMUNICATIONS INC       | CALL               |         |
| 94767L 95 9 | WEBEX COMMUNICATIONS INC       | PUT                |         |
| 94767P 10 0 | WEBFINANCIAL CORP              | COM                |         |
| 94768C 10 8 | * WEBMETHODS INC               | COM                |         |
| 94768C 90 8 | WEBMETHODS INC                 | CALL               |         |
| 94768C 95 8 | WEBMETHODS INC                 | PUT                |         |
| 947684 10 6 | * WEBSSENSE INC                | COM                |         |
| 947684 90 6 | WEBSSENSE INC                  | CALL               |         |
| 947684 95 6 | WEBSSENSE INC                  | PUT                |         |
| 947685 10 3 | WEBSIDESTORY INC               | COM                | ADDED   |
| 94769M AC 9 | WEBMD CORP                     | NOTE 3.250% 4/0    |         |
| 94769M AE 5 | WEBMD CORP                     | NOTE 1.750% 6/1    |         |
| 94769M 10 5 | * WEBMD CORP                   | COM                |         |
| 94769M 90 5 | WEBMD CORP                     | CALL               |         |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 94769M 95 5 | WEBMD CORP                     | PUT                |         |
| 947692 10 9 | WEBSTER CITY FED BANCORP IOW   | COM                | DELETED |
| 947890 10 9 | * WEBSTER FINL CORP CONN       | COM                |         |
| 947890 90 9 | WEBSTER FINL CORP CONN         | CALL               |         |
| 947890 95 9 | WEBSTER FINL CORP CONN         | PUT                |         |
| 94846M 10 2 | * WEBZEN INC                   | SPONSORED ADR      |         |
| 94846M 90 2 | WEBZEN INC                     | CALL               |         |
| 94846M 95 2 | WEBZEN INC                     | PUT                |         |
| 948585 10 4 | WEGENER CORP                   | COM                |         |
| 948603 10 5 | WEIDER NUTRITION INTL INC      | CL A               |         |
| 948626 10 6 | * WEIGHT WATCHERS INTL INC NEW | COM                |         |
| 948626 90 6 | WEIGHT WATCHERS INTL INC NEW   | CALL               |         |
| 948626 95 6 | WEIGHT WATCHERS INTL INC NEW   | PUT                |         |
| 948741 10 3 | WEINGARTEN RLTY INVS           | SH BEN INT         |         |
| 948849 10 4 | WEIS MKTS INC                  | COM                |         |
| 94946T 10 6 | WELLCARE HEALTH PLANS INC      | COM                |         |
| 949475 10 7 | * WELLCHOICE INC               | COM                |         |
| 949475 90 7 | WELLCHOICE INC                 | CALL               |         |
| 949475 95 7 | WELLCHOICE INC                 | PUT                |         |
| 949476 10 5 | WELLCO ENTERPRISES INC         | COM                |         |
| 949702 10 4 | * WELLMAN INC                  | COM                |         |
| 949702 90 4 | WELLMAN INC                    | CALL               |         |
| 949702 95 4 | WELLMAN INC                    | PUT                |         |
| 94973H 10 8 | * WELLPOINT HEALTH NETWORK NEW | COM                | DELETED |
| 94973H 90 8 | WELLPOINT HEALTH NETWORK NEW   | CALL               | DELETED |
| 94973H 95 8 | WELLPOINT HEALTH NETWORK NEW   | PUT                | DELETED |
| 94973V 10 7 | * WELLPOINT INC                | COM                | ADDED   |
| 94973V 90 7 | WELLPOINT INC                  | CALL               | ADDED   |
| 94973V 95 7 | WELLPOINT INC                  | PUT                | ADDED   |
| 949746 FA 4 | WELLS FARGO & CO NEW           | DBCV 5/0           |         |
| 949746 10 1 | * WELLS FARGO & CO NEW         | COM                |         |
| 949746 90 1 | WELLS FARGO & CO NEW           | CALL               |         |
| 949746 95 1 | WELLS FARGO & CO NEW           | PUT                |         |
| 949759 10 4 | WELLS FINL CORP                | COM                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 949765 10 1 | WELLS GARDNER ELECTRS CORP   | COM                |        |
| 950240 20 0 | WELLSFORD REAL PPTYS INC     | COM NEW            |        |
| 950590 10 9 | * WENDYS INTL INC            | COM                |        |
| 950590 90 9 | WENDYS INTL INC              | CALL               |        |
| 950590 95 9 | WENDYS INTL INC              | PUT                |        |
| 950755 10 8 | * WERNER ENTERPRISES INC     | COM                |        |
| 950755 90 8 | WERNER ENTERPRISES INC       | CALL               |        |
| 950755 95 8 | WERNER ENTERPRISES INC       | PUT                |        |
| 950810 10 1 | WESBANCO INC                 | COM                |        |
| 950813 10 5 | WESCAST INDS INC             | CL A SUB VTG       |        |
| 950817 10 6 | WESCO FINL CORP              | COM                |        |
| 95082P 10 5 | * WESCO INTL INC             | COM                |        |
| 95082P 90 5 | WESCO INTL INC               | CALL               |        |
| 95082P 95 5 | WESCO INTL INC               | PUT                |        |
| 95123P 10 6 | WEST BANCORPORATION INC      | CAP STK            |        |
| 952145 10 0 | WEST COAST BANCORP ORE NEW   | COM                |        |
| 952355 10 5 | * WEST CORP                  | COM                |        |
| 952355 90 5 | WEST CORP                    | CALL               |        |
| 952355 95 5 | WEST CORP                    | PUT                |        |
| 954235 10 7 | * WEST MARINE INC            | COM                |        |
| 954235 90 7 | WEST MARINE INC              | CALL               |        |
| 954235 95 7 | WEST MARINE INC              | PUT                |        |
| 955306 10 5 | WEST PHARMACEUTICAL SVSC INC | COM                |        |
| 956909 10 5 | WESTAIM CORP                 | COM                |        |
| 957070 10 5 | WESTAFF INC                  | COM                |        |
| 95709T 10 0 | * WESTAR ENERGY INC          | COM                |        |
| 95709T 90 0 | WESTAR ENERGY INC            | CALL               |        |
| 95709T 95 0 | WESTAR ENERGY INC            | PUT                |        |
| 957090 10 3 | * WESTAMERICA BANCORPORATION | COM                |        |
| 957090 90 3 | WESTAMERICA BANCORPORATION   | CALL               |        |
| 957090 95 3 | WESTAMERICA BANCORPORATION   | PUT                |        |
| 957116 10 6 | WESTBANK CORP                | COM                |        |
| 95750P 10 6 | WESTCOAST HOSPITALITY CORP   | COM                |        |
| 957541 10 5 | * WESTELL TECHNOLOGIES INC   | CL A               |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 957541 90 5 | WESTELL TECHNOLOGIES INC     | CALL               |        |
| 957541 95 5 | WESTELL TECHNOLOGIES INC     | PUT                |        |
| 95766Q 10 6 | WESTERN ASSET CLAYMORE US TR | COM SH BEN INT     |        |
| 95766R 10 4 | WSTRN ASSET/CLYMRE US TR INF | COM                |        |
| 957664 10 5 | WESTERN ASSET PREMIER BD FD  | SHS BEN INT        |        |
| 957907 10 8 | WESTCORP INC                 | COM                |        |
| 958102 10 5 | * WESTERN DIGITAL CORP       | COM                |        |
| 958102 90 5 | WESTERN DIGITAL CORP         | CALL               |        |
| 958102 95 5 | WESTERN DIGITAL CORP         | PUT                |        |
| 958259 10 3 | * WESTERN GAS RES INC        | COM                |        |
| 958259 90 3 | WESTERN GAS RES INC          | CALL               |        |
| 958259 95 3 | WESTERN GAS RES INC          | PUT                |        |
| 959522 10 3 | WESTERN SIERRA BANCORP       | COM                |        |
| 959531 10 4 | * WESTERN SILVER CORP        | COM                |        |
| 959531 90 4 | WESTERN SILVER CORP          | CALL               |        |
| 959531 95 4 | WESTERN SILVER CORP          | PUT                |        |
| 95988E AF 2 | WESTERN WIRELESS CORP        | NOTE 4.625% 6/1    |        |
| 95988E 20 4 | * WESTERN WIRELESS CORP      | CL A               |        |
| 95988E 90 4 | WESTERN WIRELESS CORP        | CALL               |        |
| 95988E 95 4 | WESTERN WIRELESS CORP        | PUT                |        |
| 96008D 10 1 | WESTFIELD FINANCIAL INC      | COM                |        |
| 960413 10 2 | WESTLAKE CHEM CORP           | COM                |        |
| 960878 10 6 | WESTMORELAND COAL CO         | COM                |        |
| 960878 30 4 | WESTMORELAND COAL CO         | PFD DP A CV1/4     |        |
| 961214 30 1 | WESTPAC BKG CORP             | SPONSORED ADR      |        |
| 961765 10 4 | WESTWOOD HLDGS GROUP INC     | COM                |        |
| 961815 10 7 | * WESTWOOD ONE INC           | COM                |        |
| 961815 90 7 | WESTWOOD ONE INC             | CALL               |        |
| 961815 95 7 | WESTWOOD ONE INC             | PUT                |        |
| 961840 10 5 | * WET SEAL INC               | CL A               |        |
| 961840 90 5 | WET SEAL INC                 | CALL               |        |
| 961840 95 5 | WET SEAL INC                 | PUT                |        |
| 962149 10 0 | WEYCO GROUP INC              | COM                |        |
| 962166 10 4 | * WEYERHAEUSER CO            | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 962166 90 4 | WEYERHAEUSER CO              | CALL               |        |
| 962166 95 4 | WEYERHAEUSER CO              | PUT                |        |
| 962902 10 2 | WHEATON RIV MINERALS LTD     | COM                |        |
| 962902 14 4 | WHEATON RIV MINERALS LTD     | *W EXP 05/30/200   |        |
| 962902 17 7 | WHEATON RIV MINERALS LTD     | *W EXP 05/30/200   |        |
| 963142 30 2 | WHEELING PITTSBURGH CORP     | COM NEW            |        |
| 963320 10 6 | * WHIRLPOOL CORP             | COM                |        |
| 963320 90 6 | WHIRLPOOL CORP               | CALL               |        |
| 963320 95 6 | WHIRLPOOL CORP               | PUT                |        |
| 963801 10 5 | * WHITE ELECTR DESIGNS CORP  | COM                |        |
| 963801 90 5 | WHITE ELECTR DESIGNS CORP    | CALL               |        |
| 963801 95 5 | WHITE ELECTR DESIGNS CORP    | PUT                |        |
| 965063 10 0 | WHITEHALL JEWELLERS INC      | COM                |        |
| 966387 10 2 | WHITING PETE CORP NEW        | COM                |        |
| 966612 10 3 | WHITNEY HLDG CORP            | COM                |        |
| 966837 AB 2 | WHOLE FOODS MKT INC          | SDCV 3/0           |        |
| 966837 AC 0 | WHOLE FOODS MKT INC          | SDCV 3/0           |        |
| 966837 10 6 | * WHOLE FOODS MKT INC        | COM                |        |
| 966837 90 6 | WHOLE FOODS MKT INC          | CALL               |        |
| 966837 95 6 | WHOLE FOODS MKT INC          | PUT                |        |
| 967797 10 1 | WILBER CORP                  | COM                |        |
| 96808B 10 7 | * WILD OATS MARKETS INC      | COM                |        |
| 96808B 90 7 | WILD OATS MARKETS INC        | CALL               |        |
| 96808B 95 7 | WILD OATS MARKETS INC        | PUT                |        |
| 968223 20 6 | WILEY JOHN & SONS INC        | CL A               |        |
| 968223 30 5 | WILEY JOHN & SONS INC        | CL B               |        |
| 969136 10 0 | WILLAMETTE VY VINEYARD INC   | COM                |        |
| 969199 AC 2 | WILLBROS GROUP INC           | NOTE 2.750% 3/1    | ADDED  |
| 969199 10 8 | * WILLBROS GROUP INC         | COM                |        |
| 969199 90 8 | WILLBROS GROUP INC           | CALL               |        |
| 969199 95 8 | WILLBROS GROUP INC           | PUT                |        |
| 969450 10 5 | WILLIAMS COAL SEAM GAS RTY T | TR UNIT            |        |
| 969457 10 0 | * WILLIAMS COS INC DEL       | COM                |        |
| 969457 90 0 | WILLIAMS COS INC DEL         | CALL               |        |

| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS |
|-------------|--------------------------------|--------------------|--------|
| 969457 95 0 | WILLIAMS COS INC DEL           | PUT                |        |
| 969490 10 1 | WILLIAMS CLAYTON ENERGY INC    | COM                |        |
| 969493 20 4 | WILLIAMS INDS INC              | COM                |        |
| 969904 10 1 | * WILLIAMS SONOMA INC          | COM                |        |
| 969904 90 1 | WILLIAMS SONOMA INC            | CALL               |        |
| 969904 95 1 | WILLIAMS SONOMA INC            | PUT                |        |
| 970646 10 5 | WILLIS LEASE FINANCE CORP      | COM                |        |
| 97111W 10 1 | WILLOW GROVE BANCORP INC NEW   | COM                |        |
| 971807 10 2 | * WILMINGTON TRUST CORP        | COM                |        |
| 971807 90 2 | WILMINGTON TRUST CORP          | CALL               |        |
| 971807 95 2 | WILMINGTON TRUST CORP          | PUT                |        |
| 97186T 10 8 | WILSHIRE BANCORP INC           | COM                |        |
| 971889 10 0 | WILSHIRE ENTERPRISES INC       | COM                |        |
| 972232 AB 8 | WILSON GREATBATCH TECHNOLOGI   | SDCV 2.250% 6/1    |        |
| 972232 10 2 | * WILSON GREATBATCH TECHNOLOGI | COM                |        |
| 972232 90 2 | WILSON GREATBATCH TECHNOLOGI   | CALL               |        |
| 972232 95 2 | WILSON GREATBATCH TECHNOLOGI   | PUT                |        |
| 972463 10 3 | WILSONS THE LEATHER EXPERTS    | COM                |        |
| 97263M 10 9 | WIMM BILL DANN FOODS OJSC      | SPONSORED ADR      |        |
| 973149 AE 7 | WIND RIVER SYSTEMS INC         | NOTE 3.750% 12/1   |        |
| 973149 10 7 | * WIND RIVER SYSTEMS INC       | COM                |        |
| 973149 90 7 | WIND RIVER SYSTEMS INC         | CALL               |        |
| 973149 95 7 | WIND RIVER SYSTEMS INC         | PUT                |        |
| 973491 10 3 | WINDROSE MED PPTYS TR          | COM                |        |
| 974241 10 1 | WINLAND ELECTRS INC            | COM                |        |
| 974250 10 2 | WINMARK CORP                   | COM                |        |
| 974280 10 9 | * WINN DIXIE STORES INC        | COM                |        |
| 974280 90 9 | WINN DIXIE STORES INC          | CALL               |        |
| 974280 95 9 | WINN DIXIE STORES INC          | PUT                |        |
| 974637 10 0 | * WINNEBAGO INDS INC           | COM                |        |
| 974637 90 0 | WINNEBAGO INDS INC             | CALL               |        |
| 974637 95 0 | WINNEBAGO INDS INC             | PUT                |        |
| 97563A 10 2 | WINSTON HOTELS INC             | COM                |        |
| 976446 10 4 | WINTON FINL CORP               | COM                |        |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 97650W 10 8 | WINTRUST FINANCIAL CORP      | COM                |        |
| 97651M 10 9 | * WIPRO LTD                  | SPON ADR 1 SH      |        |
| 97651M 90 9 | WIPRO LTD                    | CALL               |        |
| 97651M 95 9 | WIPRO LTD                    | PUT                |        |
| 976524 10 8 | * WIRELESS TELECOM GROUP INC | COM                |        |
| 976524 90 8 | WIRELESS TELECOM GROUP INC   | CALL               |        |
| 976524 95 8 | WIRELESS TELECOM GROUP INC   | PUT                |        |
| 97653A 10 3 | * WIRELESS FACILITIES INC    | COM                |        |
| 97653A 90 3 | WIRELESS FACILITIES INC      | CALL               |        |
| 97653A 95 3 | WIRELESS FACILITIES INC      | PUT                |        |
| 97653L 20 8 | * WIRELESS HOLDRS TR         | DEPOSITRY RCPT     |        |
| 97653L 90 8 | WIRELESS HOLDRS TR           | CALL               |        |
| 97653L 95 8 | WIRELESS HOLDRS TR           | PUT                |        |
| 976657 10 6 | * WISCONSIN ENERGY CORP      | COM                |        |
| 976657 90 6 | WISCONSIN ENERGY CORP        | CALL               |        |
| 976657 95 6 | WISCONSIN ENERGY CORP        | PUT                |        |
| 977424 10 0 | * WITNESS SYS INC            | COM                |        |
| 977424 90 0 | WITNESS SYS INC              | CALL               |        |
| 977424 95 0 | WITNESS SYS INC              | PUT                |        |
| 97786P 10 0 | WOLSELEY PLC                 | SPONSORED ADR      |        |
| 978093 10 2 | * WOLVERINE TUBE INC         | COM                |        |
| 978093 90 2 | WOLVERINE TUBE INC           | CALL               |        |
| 978093 95 2 | WOLVERINE TUBE INC           | PUT                |        |
| 978097 10 3 | * WOLVERINE WORLD WIDE INC   | COM                |        |
| 978097 90 3 | WOLVERINE WORLD WIDE INC     | CALL               |        |
| 978097 95 3 | WOLVERINE WORLD WIDE INC     | PUT                |        |
| 979438 10 8 | WOODHEAD INDS INC            | COM                |        |
| 980745 10 3 | WOODWARD GOVERNOR CO         | COM                |        |
| 980905 20 2 | WORLD HEART CORP             | COM NEW            |        |
| 981063 10 0 | WOORI FIN HLDGS CO LTD       | ADR                |        |
| 981402 10 0 | WORKSTREAM INC               | COM                |        |
| 981419 10 4 | WORLD ACCEP CORP DEL         | COM                |        |
| 98142H 10 5 | WORLD AWYS INC NEW           | COM                |        |
| 981443 AA 2 | WORLD COLOR PRESS INC DEL    | NOTE 6.000%10/0    |        |



| CUSIP NO    | ISSUER NAME                    | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------------|--------------------|---------|
| 981475 10 6 | WORLD FUEL SVCS CORP           | COM                |         |
| 98156L 30 7 | * WORLDGATE COMMUNICATIONS INC | COM                |         |
| 98156L 90 7 | WORLDGATE COMMUNICATIONS INC   | CALL               |         |
| 98156L 95 7 | WORLDGATE COMMUNICATIONS INC   | PUT                |         |
| 98156Q 10 8 | * WORLD WRESTLING ENTMT INC    | CL A               |         |
| 98156Q 90 8 | WORLD WRESTLING ENTMT INC      | CALL               |         |
| 98156Q 95 8 | WORLD WRESTLING ENTMT INC      | PUT                |         |
| 98156W 10 5 | WORLDQUEST NETWORKS            | COM                |         |
| 98160A 10 7 | WORLDWIDE RESTRNT CONCEPTS I   | COM                |         |
| 981630 10 6 | WORONOCO BANCORP INC           | COM                |         |
| 981811 10 2 | * WORTHINGTON INDS INC         | COM                |         |
| 981811 90 2 | WORTHINGTON INDS INC           | CALL               |         |
| 981811 95 2 | WORTHINGTON INDS INC           | PUT                |         |
| 98211W 10 8 | WPT ENTERPRISES INC            | COM                |         |
| 98235T 10 7 | * WRIGHT MED GROUP INC         | COM                |         |
| 98235T 90 7 | WRIGHT MED GROUP INC           | CALL               |         |
| 98235T 95 7 | WRIGHT MED GROUP INC           | PUT                |         |
| 982526 10 5 | * WRIGLEY WM JR CO             | COM                |         |
| 982526 90 5 | WRIGLEY WM JR CO               | CALL               |         |
| 982526 95 5 | WRIGLEY WM JR CO               | PUT                |         |
| 983024 AD 2 | WYETH                          | DBCV 1/1           |         |
| 983024 10 0 | * WYETH                        | COM                |         |
| 983024 90 0 | WYETH                          | CALL               |         |
| 983024 95 0 | WYETH                          | PUT                |         |
| 983024 20 9 | WYETH                          | PFD CV \$2         |         |
| 983101 10 6 | WYNDHAM INTL INC               | CL A               |         |
| 983134 AB 3 | WYNN RESORTS LTD               | DBCV 6.000% 7/1    |         |
| 983134 10 7 | * WYNN RESORTS LTD             | COM                |         |
| 983134 90 7 | WYNN RESORTS LTD               | CALL               |         |
| 983134 95 7 | WYNN RESORTS LTD               | PUT                |         |
| 98372P AB 4 | XL CAP LTD                     | DBCV 5/2           | DELETED |
| 983759 10 1 | * XM SATELLITE RADIO HLDGS INC | CL A               |         |
| 983759 90 1 | XM SATELLITE RADIO HLDGS INC   | CALL               |         |
| 983759 95 1 | XM SATELLITE RADIO HLDGS INC   | PUT                |         |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS |
|-------------|------------------------------|--------------------|--------|
| 98385X 10 6 | * XTO ENERGY INC             | COM                |        |
| 98385X 90 6 | XTO ENERGY INC               | CALL               |        |
| 98385X 95 6 | XTO ENERGY INC               | PUT                |        |
| 983857 10 3 | * X-RITE INC                 | COM                |        |
| 983857 90 3 | X-RITE INC                   | CALL               |        |
| 983857 95 3 | X-RITE INC                   | PUT                |        |
| 983882 30 9 | XATA CORP                    | COM NEW            |        |
| 98389B AB 6 | XCEL ENERGY INC              | NOTE 7.500%11/2    |        |
| 98389B 10 0 | * XCEL ENERGY INC            | COM                |        |
| 98389B 90 0 | XCEL ENERGY INC              | CALL               |        |
| 98389B 95 0 | XCEL ENERGY INC              | PUT                |        |
| 98389F 30 9 | XCYTE THERAPIES INC          | COM                |        |
| 98389F 40 8 | XCYTE THERAPIES INC          | PFD CV EXCH        | ADDED  |
| 98389J 10 3 | XANSER CORP                  | COM                |        |
| 983909 10 2 | XETA TECHNOLOGIES INC        | COM                |        |
| 983919 10 1 | * XILINX INC                 | COM                |        |
| 983919 90 1 | XILINX INC                   | CALL               |        |
| 983919 95 1 | XILINX INC                   | PUT                |        |
| 98410R 10 8 | XENOGEN CORP                 | COM                |        |
| 984111 30 2 | XENOVA GROUP PLC             | SPONS ADR NEW      |        |
| 984121 10 3 | * XEROX CORP                 | COM                |        |
| 984121 90 3 | XEROX CORP                   | CALL               |        |
| 984121 95 3 | XEROX CORP                   | PUT                |        |
| 984121 50 9 | XEROX CORP                   | PFD CONV SER C     |        |
| 984149 10 4 | * XYBERNAUT CORP             | COM                |        |
| 984149 90 4 | XYBERNAUT CORP               | CALL               |        |
| 984149 95 4 | XYBERNAUT CORP               | PUT                |        |
| 984208 20 7 | YAK COMMUNICATIONS INC       | COM                |        |
| 984215 10 3 | YDI WIRELESS INC             | COM                |        |
| 984238 10 5 | YM BIOSCIENCES INC           | COM                | ADDED  |
| 984245 10 0 | * YPF SOCIEDAD ANONIMA       | SPON ADR CL D      |        |
| 984245 90 0 | YPF SOCIEDAD ANONIMA         | CALL               |        |
| 984245 95 0 | YPF SOCIEDAD ANONIMA         | PUT                |        |
| 984308 10 6 | YADKIN VY BK&TR CO ELKIN N C | COM                |        |

| CUSIP NO    | ISSUER NAME              | ISSUER DESCRIPTION | STATUS  |
|-------------|--------------------------|--------------------|---------|
| 984332 AB 2 | YAHOO INC                | FRNT 4/0           |         |
| 984332 10 6 | * YAHOO INC              | COM                |         |
| 984332 90 6 | YAHOO INC                | CALL               |         |
| 984332 95 6 | YAHOO INC                | PUT                |         |
| 98462Y 10 0 | YAMANA GOLD INC          | COM                |         |
| 98462Y 11 8 | YAMANA GOLD INC          | *W EXP 07/31/200   |         |
| 984757 10 4 | * YANKEE CANDLE INC      | COM                |         |
| 984757 90 4 | YANKEE CANDLE INC        | CALL               |         |
| 984757 95 4 | YANKEE CANDLE INC        | PUT                |         |
| 984846 10 5 | YANZHOU COAL MNG CO LTD  | SPON ADR H SHS     |         |
| 985021 10 4 | YARDVILLE NATL BANCORP   | COM                |         |
| 985509 AN 8 | YELLOW CORP              | NOTE 5.000% 8/0    |         |
| 985509 AQ 1 | YELLOW CORP              | NOTE 3.375% 11/2   |         |
| 985577 10 5 | * YELLOW ROADWAY CORP    | COM                |         |
| 985577 90 5 | YELLOW ROADWAY CORP      | CALL               |         |
| 985577 95 5 | YELLOW ROADWAY CORP      | PUT                |         |
| 986001 10 5 | YOCREAM INTL INC         | COM                |         |
| 986670 10 7 | * YORK INTL CORP NEW     | COM                |         |
| 986670 90 7 | YORK INTL CORP NEW       | CALL               |         |
| 986670 95 7 | YORK INTL CORP NEW       | PUT                |         |
| 987184 10 8 | YORK WTR CO              | COM                |         |
| 987413 10 1 | * YOUBET COM INC         | COM                |         |
| 987413 90 1 | YOUBET COM INC           | CALL               |         |
| 987413 95 1 | YOUBET COM INC           | PUT                |         |
| 987425 AC 9 | YOUNG & RUBICAM INC      | NOTE 3.000% 1/1    |         |
| 987434 10 7 | * YOUNG BROADCASTING INC | CL A               |         |
| 987434 90 7 | YOUNG BROADCASTING INC   | CALL               |         |
| 987434 95 7 | YOUNG BROADCASTING INC   | PUT                |         |
| 987520 10 3 | YOUNG INNOVATIONS INC    | COM                |         |
| 988498 10 1 | * YUM BRANDS INC         | COM                |         |
| 988498 90 1 | YUM BRANDS INC           | CALL               |         |
| 988498 95 1 | YUM BRANDS INC           | PUT                |         |
| 988792 10 7 | * Z TEL TECHNOLOGIES INC | COM                | DELETED |
| 988792 90 7 | Z TEL TECHNOLOGIES INC   | CALL               | DELETED |

| CUSIP NO    | ISSUER NAME                  | ISSUER DESCRIPTION | STATUS  |
|-------------|------------------------------|--------------------|---------|
| 988792 95 7 | Z TEL TECHNOLOGIES INC       | PUT                | DELETED |
| 988792 20 6 | Z TEL TECHNOLOGIES INC       | COM NEW            | ADDED   |
| 988858 10 6 | * ZALE CORP NEW              | COM                |         |
| 988858 90 6 | ZALE CORP NEW                | CALL               |         |
| 988858 95 6 | ZALE CORP NEW                | PUT                |         |
| 988918 10 8 | ZI CORP                      | COM                |         |
| 98906R 10 9 | ZANETT INC                   | COM                |         |
| 989070 60 2 | ZAPATA CORP                  | COM PAR \$         |         |
| 989139 10 0 | * ZARLINK SEMICONDUCTOR INC  | COM                |         |
| 989139 90 0 | ZARLINK SEMICONDUCTOR INC    | CALL               |         |
| 989139 95 0 | ZARLINK SEMICONDUCTOR INC    | PUT                |         |
| 989207 10 5 | * ZEBRA TECHNOLOGIES CORP    | CL A               |         |
| 989207 90 5 | ZEBRA TECHNOLOGIES CORP      | CALL               |         |
| 989207 95 5 | ZEBRA TECHNOLOGIES CORP      | PUT                |         |
| 989390 AH 2 | ZENITH NATL INS CORP         | NOTE 5.750% 3/3    |         |
| 989390 10 9 | ZENITH NATL INS CORP         | COM                |         |
| 989414 10 7 | ZENIX INCOME FD INC          | COM                |         |
| 98950E 40 0 | ZEVEX INTL INC               | COM PAR \$0.04     |         |
| 98950P 10 8 | * ZHONE TECHNOLOGIES INC NEW | COM                |         |
| 98950P 90 8 | ZHONE TECHNOLOGIES INC NEW   | CALL               |         |
| 98950P 95 8 | ZHONE TECHNOLOGIES INC NEW   | PUT                |         |
| 989513 20 5 | * ZILA INC                   | COM PAR \$0.01     |         |
| 989513 90 5 | ZILA INC                     | CALL               |         |
| 989513 95 5 | ZILA INC                     | PUT                |         |
| 989524 30 1 | ZILOG INC                    | COM PAR \$0.01     |         |
| 98956P 10 2 | * ZIMMER HLDGS INC           | COM                |         |
| 98956P 90 2 | ZIMMER HLDGS INC             | CALL               |         |
| 98956P 95 2 | ZIMMER HLDGS INC             | PUT                |         |
| 989597 10 9 | ZINDART LTD                  | SPONSORED ADR      |         |
| 989701 10 7 | * ZIONS BANCORPORATION       | COM                |         |
| 989701 90 7 | ZIONS BANCORPORATION         | CALL               |         |
| 989701 95 7 | ZIONS BANCORPORATION         | PUT                |         |
| 98974P 10 0 | * ZIX CORP                   | COM                |         |
| 98974P 90 0 | ZIX CORP                     | CALL               |         |

Run Date: 1/6/2005

**\*\* List Of Section 13F Securities \*\***

Page 411

Run Time: 17:18

**Fiscal Year: 2004 Qtr: 4**

IVM001

| <b>CUSIP NO</b> | <b>ISSUER NAME</b>        | <b>ISSUER DESCRIPTION</b> | <b>STATUS</b> |
|-----------------|---------------------------|---------------------------|---------------|
| 98974P 95 0     | ZIX CORP                  | PUT                       |               |
| 98974V 10 7     | ZIPREALTY INC             | COM                       | ADDED         |
| 98975F 10 1     | * ZORAN CORP              | COM                       |               |
| 98975F 90 1     | ZORAN CORP                | CALL                      |               |
| 98975F 95 1     | ZORAN CORP                | PUT                       |               |
| 98975L 10 8     | * ZONAGEN INC             | COM                       |               |
| 98975L 90 8     | ZONAGEN INC               | CALL                      |               |
| 98975L 95 8     | ZONAGEN INC               | PUT                       |               |
| 98975W 10 4     | * ZOLTEK COS INC          | COM                       |               |
| 98975W 90 4     | ZOLTEK COS INC            | CALL                      |               |
| 98975W 95 4     | ZOLTEK COS INC            | PUT                       |               |
| 98976E 10 3     | ZOOM TECHNOLOGIES INC DEL | COM                       |               |
| 98976N 10 3     | ZONES INC                 | COM                       |               |
| 989834 10 6     | ZWEIG FD                  | COM                       |               |
| 989837 10 9     | ZWEIG TOTAL RETURN FD INC | COM                       |               |
| 98985T 10 9     | * ZYMOGENETICS INC        | COM                       |               |
| 98985T 90 9     | ZYMOGENETICS INC          | CALL                      |               |
| 98985T 95 9     | ZYMOGENETICS INC          | PUT                       |               |
| 989855 10 1     | * ZYGO CORP               | COM                       |               |
| 989855 90 1     | ZYGO CORP                 | CALL                      |               |
| 989855 95 1     | ZYGO CORP                 | PUT                       |               |
| 989922 10 9     | ZOLL MED CORP             | COM                       |               |
| 989929 10 4     | * ZOMAX INC MINN          | COM                       |               |
| 989929 90 4     | ZOMAX INC MINN            | CALL                      |               |
| 989929 95 4     | ZOMAX INC MINN            | PUT                       |               |

**Total Count: 13965**