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| B49233 10 7   | ICOS VISION SYS CORP N V       | ORD                |         |
| B5628B 10 4 * | LERNOUT & HAUSPIE SPEECH PRODS | COM                |         |
| B5628B 90 4   | LERNOUT & HAUSPIE SPEECH PRODS | CALL               |         |
| B5628B 95 4   | LERNOUT & HAUSPIE SPEECH PRODS | PUT                |         |
| D1497A 10 1   | CELANESE AG                    | ORD                | ADDED   |
| D1668R 12 3 * | DAIMLERCHRYSLER AG             | ORD                |         |
| D1668R 90 3   | DAIMLERCHRYSLER AG             | CALL               |         |
| D1668R 95 3   | DAIMLERCHRYSLER AG             | PUT                |         |
| F9212D 14 2   | TOTAL FINA S A                 | WT EXP 080503      |         |
| 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 GROUP LTD  | ORD                |         |
| G0352M 10 8 * | AMWAY ASIA PACIFIC LTD         | COM                |         |
| G0352M 90 8   | AMWAY ASIA PACIFIC LTD         | CALL               |         |
| G0352M 95 8   | AMWAY ASIA PACIFIC LTD         | PUT                |         |
| G03910 10 9 * | ANNUITY AND LIFE RE HLDGS      | ORD                |         |
| G03910 90 9   | ANNUITY AND LIFE RE HLDGS      | CALL               |         |
| G03910 95 9   | ANNUITY AND LIFE RE HLDGS      | PUT                |         |
| G04074 10 3   | APEX SILVER MINES LTD          | ORD                |         |
| G04450 10 5   | ARAMEX INTL LTD                | ORD                |         |
| G05345 10 6   | ASIA PACIFIC RES INTL HLDG LTD | CL A               |         |
| G0535E 10 6   | ASIA PACIFIC WIRE & CABLE CORP | ORD                |         |
| G0690R 10 8   | AXOGEN LTD                     | COM                |         |
| G1368B 10 2   | BRILLIANCE CHINA AUTO HLDG LTD | COM                |         |
| G20045 10 3   | CENTRAL EUROPEAN MEDIA ENTRPRS | CL A               | DELETED |
| G20045 20 2   | CENTRAL EUROPEAN MEDIA ENTRPRS | CL A NEW           | ADDED   |
| G2107X 10 8   | CHINA TIRE HLDGS LTD           | COM                |         |
| G2108N 10 9   | CHINA COM CORP                 | CL A               |         |
| G21082 10 5   | CHINA YUCHAI INTL LTD          | COM                |         |
| G2109A 10 6   | CHINA ENERGY RES CORP          | ORD                | DELETED |
| G23257 10 1   | COMMODORE HLDGS LTD            | ORD                |         |
| G23257 11 9   | COMMODORE HLDGS LTD            | WT EXP 071501      |         |
| G23773 10 7   | CONSOLIDATED WATER CO INC      | ORD                |         |
| G2422R 10 9   | CORECOMM LTD                   | ORD                |         |
| G2519Y 10 8   | CREDICORP LTD                  | COM                |         |
| G2706W 10 5   | DELPHI INTERNATIONAL LTD       | ORD                |         |
| G2829S 10 6   | DRANSFIELD CHINA PAPER CORP    | ORD                |         |
| G28471 10 3   | DSG INTL LTD                   | ORD                |         |
| G29526 10 3   | EK CHOR CHINA MOTORCYCLE CO    | COM                |         |
| G30177 10 2   | EL SITIO INC                   | ORD                | ADDED   |
| G31215 10 9   | ESG RE LTD                     | ORD                |         |
| G31611 10 9   | XCELERA COM INC                | COM                | ADDED   |
| G32030 10 1   | EURO TECH HOLDINGS CO LTD      | ORD                |         |
| G32030 11 9   | EURO TECH HOLDINGS CO LTD      | WT EXP 021403      |         |
| G36738 10 5 * | FRESH DEL MONTE PRODUCE INC    | ORD                |         |

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| G36738 90 5   | FRESH DEL MONTE PRODUCE INC    | CALL               |         |
| G36738 95 5   | FRESH DEL MONTE PRODUCE INC    | PUT                |         |
| G3682L 10 5 * | FRUIT OF THE LOOM LTD          | ORD CL A           |         |
| G3682L 90 5   | FRUIT OF THE LOOM LTD          | CALL               |         |
| G3682L 95 5   | FRUIT OF THE LOOM LTD          | PUT                |         |
| G3788V 10 6 * | GEMSTAR INTL GROUP LTD         | ORD                |         |
| G3788V 90 6   | GEMSTAR INTL GROUP LTD         | CALL               |         |
| G3788V 95 6   | GEMSTAR INTL GROUP LTD         | PUT                |         |
| G38529 10 6   | GETGO MAIL COM INC             | COM                | ADDED   |
| G3921A 10 0 * | GLOBAL CROSSING LTD            | COM                |         |
| G3921A 90 0   | GLOBAL CROSSING LTD            | CALL               |         |
| G3921A 95 0   | GLOBAL CROSSING LTD            | PUT                |         |
| G3930H 10 4 * | GLOBALSTAR TELECOMMUNICTNS LTD | COM                |         |
| G3930H 90 4   | GLOBALSTAR TELECOMMUNICTNS LTD | CALL               |         |
| G3930H 95 4   | GLOBALSTAR TELECOMMUNICTNS LTD | PUT                |         |
| 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                |         |
| G4481U 11 4   | HIGHWAY HLDGS LTD              | WT EXP 120801      |         |
| G4509W 10 0   | HI-Q WASON INC                 | ORD                | ADDED   |
| G4705T 10 9   | ICO GLOBAL COMM HLDGS          | ORD                |         |
| G48029 10 5   | INTELLIGENT POLYMERS LTD       | COM                | ADDED   |
| G4821Q 10 4   | INTERNATIONAL BRIQUETTES HLDG  | ORD                |         |
| G4933P 10 1   | IPC HLDGS LTD                  | ORD                |         |
| G49398 10 3 * | IRIDIUM WORLD COMMUNICATIONS   | CL A               | DELETED |
| G49398 90 3   | IRIDIUM WORLD COMMUNICATIONS   | CALL               | DELETED |
| G49398 95 3   | IRIDIUM WORLD COMMUNICATIONS   | PUT                | DELETED |
| G5138L 10 0   | JINPAN INTL LTD                | ORD                |         |
| G5299G 10 6   | KNIGHTSBRIDGE TANKERS LTD      | ORD                |         |
| G5383Q 10 1   | LASALLE RE HLDGS LTD           | ORD                |         |
| G54467 10 8   | LEISUREPLANET HLDGS LTD        | ORD                |         |
| G54467 11 6   | LEISUREPLANET HLDGS LTD        | WT A EX 012301     |         |
| G54467 12 4   | LEISUREPLANET HLDGS LTD        | WT B EX 012301     |         |
| G54467 13 2   | LEISUREPLANET HLDGS LTD        | UNIT EX 012301     | DELETED |
| G55312 10 5   | LJ INTL INC                    | ORD                |         |
| G55312 11 3   | LJ INTL INC                    | WT EXP 041503      |         |
| G56462 10 7 * | LORAL SPACE & COMMUNICATIONS   | COM                |         |
| G56462 90 7   | LORAL SPACE & COMMUNICATIONS   | CALL               |         |
| G56462 95 7   | LORAL SPACE & COMMUNICATIONS   | PUT                |         |
| G56462 14 9   | LORAL SPACE & COMMUNICATIONS   | PFD CONV C 6%      |         |
| G6116R 10 1   | MIH LTD                        | CL A               |         |
| G65773 10 6   | NORDIC AMERICAN TANKER SHIPPNG | COM                |         |
| G6674P 10 9   | NOVEL DENIM HLDGS LTD          | ORD                |         |
| G67543 10 1   | OPENTV CORP                    | CL A               | ADDED   |
| G6852T 10 5   | PARTNERRE LTD                  | COM                |         |
| G69586 10 8   | PEAK INTL LTD                  | ORD                |         |
| G73018 10 6   | PXRE GROUP LTD                 | COM                | ADDED   |

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| G7303A 10 9   | QIAO XING UNIVERSAL TELEPHONE  | ORD                |        |
| G7342H 10 7 * | RADICA GAMES LTD               | ORD                |        |
| G7342H 90 7   | RADICA GAMES LTD               | CALL               |        |
| G7342H 95 7   | RADICA GAMES LTD               | PUT                |        |
| G7496G 10 3   | RENAISSANCE RE HLDGS LTD       | COM                |        |
| G7702U 10 2 * | RSL COMMUNICATIONS LTD         | CL A               |        |
| G7702U 90 2   | RSL COMMUNICATIONS LTD         | CALL               |        |
| G7702U 95 2   | RSL COMMUNICATIONS LTD         | PUT                |        |
| G7805C 10 8 * | SANTA FE INTL CORP             | ORD                |        |
| G7805C 90 8   | SANTA FE INTL CORP             | CALL               |        |
| G7805C 95 8   | SANTA FE INTL CORP             | PUT                |        |
| G7885T 10 4   | SCOTTISH ANNUITY & LIFE HLDGS  | ORD                |        |
| G84951 10 5   | STIRLING COOKE BROWN HLDGS LTD | ORD                |        |
| G87615 10 3   | TERRA NOVA BERMUDA HLDGS LTD   | ORD CL A           |        |
| G8846W 10 3   | 3D LABS INC LTD                | ORD                |        |
| 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                |        |
| G89935 11 1   | TRAMFORD INTL LTD              | WT EXP 121301      |        |
| G90076 10 3 * | TRANSOCEAN OFFSHORE INC CAYMON | ORD                |        |
| G90076 90 3   | TRANSOCEAN OFFSHORE INC CAYMON | CALL               |        |
| G90076 95 3   | TRANSOCEAN OFFSHORE INC CAYMON | PUT                |        |
| G90751 10 1 * | TRITON ENERGY LTD              | ORD                |        |
| G90751 90 1   | TRITON ENERGY LTD              | CALL               |        |
| G90751 95 1   | TRITON ENERGY LTD              | PUT                |        |
| G9618E 10 7   | WHITE MTNS INS GROUP LTD       | COM                | ADDED  |
| G9825R 10 7   | XOMA LTD                       | ORD                |        |
| G98255 10 5 * | XL CAP LTD                     | CL A               |        |
| G98255 90 5   | XL CAP LTD                     | CALL               |        |
| G98255 95 5   | XL CAP LTD                     | PUT                |        |
| K7514Y 10 7 * | OLICOM A/S                     | ORD                |        |
| K7514Y 90 7   | OLICOM A/S                     | CALL               |        |
| K7514Y 95 7   | OLICOM A/S                     | PUT                |        |
| K7514Y 12 3   | OLICOM A/S                     | WT EXP 091200      |        |
| L20708 10 0   | CRONOS GROUP N V               | ORD                |        |
| L6388F 10 2 * | MILLICOM INTL CELLULAR S A     | ORD                |        |
| L6388F 90 2   | MILLICOM INTL CELLULAR S A     | CALL               |        |
| L6388F 95 2   | MILLICOM INTL CELLULAR S A     | PUT                |        |
| L8137F 10 2   | SBS BROADCASTING SA            | ORD                |        |
| L8873E 10 3 * | STOLT COMEX SEAWAY SA          | COM                |        |
| L8873E 90 3   | STOLT COMEX SEAWAY SA          | CALL               |        |
| L8873E 95 3   | STOLT COMEX SEAWAY SA          | PUT                |        |
| L88742 10 8 * | STOLT NIELSEN S A              | COM                |        |
| L88742 90 8   | STOLT NIELSEN S A              | CALL               |        |
| L88742 95 8   | STOLT NIELSEN S A              | PUT                |        |
| M01764 10 5   | ACLN LTD                       | ORD                |        |
| M01770 10 2   | ACS ELECTRONICS LTD            | ORD                |        |
| M0392N 10 1   | ALADDIN KNOWLEDGE SYS LTD      | ORD                |        |

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| M14925 10 7   | AREL COMMUNICATIONS & SOFTWARE COM |                    |         |
| M15342 10 4   | AUDIOCODES LTD                     | ORD                |         |
| M15633 10 6 * | BACKWEB TECHNOLOGIES LTD           | ORD                |         |
| M15633 90 6   | BACKWEB TECHNOLOGIES LTD           | CALL               |         |
| M15633 95 6   | BACKWEB TECHNOLOGIES LTD           | PUT                |         |
| M20115 10 7   | BOS BETTER ONLINE SOLUTIONS        | ORD                |         |
| M20115 11 5   | BOS BETTER ONLINE SOLUTIONS        | WT EXP 040200      |         |
| M20512 10 5   | BVR SYS LTD                        | ORD                |         |
| M20514 10 1   | BVR TECHNOLOGIES LTD               | ORD                |         |
| M22465 10 4 * | CHECK POINT SOFTWARE TECH LTD      | ORD                |         |
| M22465 90 4   | CHECK POINT SOFTWARE TECH LTD      | CALL               |         |
| M22465 95 4   | CHECK POINT SOFTWARE TECH LTD      | PUT                |         |
| M23798 10 7   | CIMATRON LTD                       | ORD                |         |
| M25596 10 3   | COMMOUCHE SOFTWARE LTD             | ORD                |         |
| M26763 10 8   | CRYSTAL SYS SOLUTIONS LTD          | ORD                |         |
| M29925 10 0   | ECTEL LTD                          | ORD                | ADDED   |
| M37576 10 1   | ELBIT VISION SYS 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                |         |
| M3909Q 10 4   | ELECTROCHEMICAL INDS 1952 LTD      | ORD                |         |
| M40168 10 2   | ELSCINT LTD NEW                    | ORD                |         |
| M40184 10 9   | ELTEK LTD                          | ORD                |         |
| M40515 10 4   | ENGEL GENERAL DEVELOPERS LTD       | ORD                |         |
| M40868 10 7 * | ESC MEDICAL SYS LTD                | ORD                |         |
| M40868 90 7   | ESC MEDICAL SYS LTD                | CALL               |         |
| M40868 95 7   | ESC MEDICAL SYS LTD                | PUT                |         |
| M4095C 10 7   | ESHED ROBOTEC 1982 LTD             | ORD                |         |
| M40990 10 9   | E SIM LTD                          | ORD                |         |
| M4113L 10 5   | ETZ LAVUD LTD                      | CL A               |         |
| M4113L 11 3   | ETZ LAVUD LTD                      | COM                |         |
| M46544 10 8   | FORSOFT LTD                        | ORD NEW            |         |
| M47095 10 0 * | FUNDTECH LTD                       | ORD                |         |
| M47095 90 0   | FUNDTECH LTD                       | CALL               |         |
| M47095 95 0   | FUNDTECH LTD                       | PUT                |         |
| M47298 10 0 * | GALILEO TECHNOLOGY LTD             | ORD                |         |
| M47298 90 0   | GALILEO TECHNOLOGY LTD             | CALL               |         |
| M47298 95 0   | GALILEO TECHNOLOGY LTD             | PUT                |         |
| M49319 10 2   | GENESIS DEV & CONSTRUCTION LTD     | ORD                | DELETED |
| M49319 11 0   | GENESIS DEV & CONSTRUCTION LTD     | WT A EX 000002     | DELETED |
| M49319 12 8   | GENESIS DEV & CONSTRUCTION LTD     | WT B EX 000002     | DELETED |
| M49319 13 6   | GENESIS DEV & CONSTRUCTION LTD     | UNIT EX 000002     | DELETED |
| M50876 10 7   | GILAT COMMUNICATIONS LTD           | ORD                |         |
| M51474 10 0 * | GILAT SATELLITE NETWORKS LTD       | ORD                |         |
| M51474 90 0   | GILAT SATELLITE NETWORKS LTD       | CALL               |         |
| M51474 95 0   | GILAT SATELLITE NETWORKS LTD       | PUT                |         |
| M52523 10 3   | WILLI G FOOD INTL LTD              | ORD                |         |
| M52523 11 1   | WILLI G FOOD INTL LTD              | WT EXP 000002      |         |

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| M5296L 13 5   | HEALTHCARE TECHNOLOGIES LTD    | COM                |         |
| M53070 10 4   | HOME CTRS DIY LTD              | ORD                |         |
| M56595 10 7   | INTERNET GOLD-GOLDEN LINES LTD | ORD                |         |
| M5733B 10 4   | ISG INTL SOFTWARE GROUP LTD    | ORD                |         |
| M6184R 10 1   | JACADA LTD                     | ORD                | ADDED   |
| M6706C 10 3   | LANOPTICS LTD                  | ORD                |         |
| M6777Q 10 6   | LOGAL EDUCATIONAL SOFTWARE SYS | ORD                | DELETED |
| M6778J 10 1   | LUKI CONSTR & DEV LTD          | ORD                |         |
| M6786D 10 4   | MAGAL SECURITY SYS LTD         | ORD                |         |
| M6879H 10 3   | MEDIS EL LTD                   | ORD                |         |
| M69676 10 0   | MER TELEMANAGEMENT SOLUTIONS   | ORD                |         |
| M69897 10 2   | METALINK LTD                   | ORD                | ADDED   |
| M7061C 10 0   | M SYS FLASH DISK PIONEERS LTD  | ORD                |         |
| M74919 10 7   | NEXUS TELECOMMUNICATN SYS LTD  | ORD                |         |
| M75135 10 9   | NOGA ELECTRO-MECHANICAL INDS   | ORD                |         |
| M75135 11 7   | NOGA ELECTRO-MECHANICAL INDS   | WT EXP 012803      |         |
| M75165 10 6   | NUR MACROPRINTERS LTD          | ORD                |         |
| M7524R 10 8   | OPTIBASE LTD                   | ORD                |         |
| M75252 10 2   | OPTISYSTEMS SOLUTIONS LTD      | ORD                |         |
| M75252 11 0   | OPTISYSTEMS SOLUTIONS LTD      | WT EXP 000002      |         |
| M75253 10 0 * | ORBOTECH LTD                   | ORD                |         |
| M75253 90 0   | ORBOTECH LTD                   | CALL               |         |
| M75253 95 0   | ORBOTECH LTD                   | PUT                |         |
| M75257 10 1   | OPTOMEDIC MEDICAL TECHNOLOGIES | ORD                | DELETED |
| M75257 11 9   | OPTOMEDIC MEDICAL TECHNOLOGIES | WT EXP 061903      | DELETED |
| M7531S 10 7 * | ORCKIT COMMUNICATIONS LTD      | COM                |         |
| M7531S 90 7   | ORCKIT COMMUNICATIONS LTD      | CALL               |         |
| M7531S 95 7   | ORCKIT COMMUNICATIONS LTD      | PUT                |         |
| M78675 10 1   | PERIO PRODS LTD                | ORD                |         |
| M7945W 10 8   | POINT OF SALE LTD              | ORD                |         |
| M81865 10 3   | RADCOM LTD                     | ORD                |         |
| M81873 10 7   | RADWARE LTD                    | ORD                | ADDED   |
| M8215N 10 9   | RIT TECHNOLOGIES LTD           | ORD                |         |
| M82400 10 8   | SCANVEC CO 1990 LTD            | ORD                | DELETED |
| M8411K 10 7   | SIMPLAYER COM LTD              | ORD                | ADDED   |
| M84116 10 8   | SILICOM LTD                    | ORD                |         |
| M84911 10 2   | STAV ELECTRICAL SYS LTD        | ORD                |         |
| M8737E 10 8   | TARO PHARMACEUTICAL INDS LTD   | ORD                |         |
| 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                |         |
| M8748Z 10 1   | TEFRON LTD                     | ORD                |         |
| M87896 10 2   | TOP IMAGE SYSTEMS LTD          | ORD                |         |
| M87896 11 0   | TOP IMAGE SYSTEMS LTD          | WT EXP 000099      | DELETED |
| M87915 10 0 * | TOWER SEMICONDUCTOR LTD        | ORD                |         |
| M87915 90 0   | TOWER SEMICONDUCTOR LTD        | CALL               |         |
| M87915 95 0   | TOWER SEMICONDUCTOR LTD        | PUT                |         |
| M88258 10 4   | TTI TEAM TELECOM INTL LTD      | ORD                |         |

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| M90278 10 8   | TVG TECHNOLOGIES LTD         | ORD                |         |
| M90278 11 6   | TVG TECHNOLOGIES LTD         | WT A EX 080500     |         |
| M90278 12 4   | TVG TECHNOLOGIES LTD         | WT B EX 080500     |         |
| M90278 13 2   | TVG TECHNOLOGIES LTD         | WT C EX 080500     |         |
| M90278 14 0   | TVG TECHNOLOGIES LTD         | UNIT EX 080500     |         |
| M97601 10 4   | VOCALTEC COMMUNICATIONS LTD  | ORD                |         |
| M98105 10 5   | WIZTEC SOLUTIONS LTD         | ORD                | DELETED |
| N05515 10 6   | ANSALDO SIGNAL NV            | ORD                |         |
| N0605M 10 5   | ARCADIS N V                  | 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 * | ASM LITHOGRAPHY HLDG N V     | N Y SHS            |         |
| N07059 90 1   | ASM LITHOGRAPHY HLDG N V     | CALL               |         |
| N07059 95 1   | ASM LITHOGRAPHY HLDG N V     | PUT                |         |
| N08044 10 4 * | BAAN CO NV                   | COM                |         |
| N08044 90 4   | BAAN CO NV                   | CALL               |         |
| N08044 95 4   | BAAN CO NV                   | PUT                |         |
| N1251N 10 8   | BENCKISER N V                | CL B               |         |
| N19808 10 9   | CHICAGO BRIDGE & IRON CO N V | COM                |         |
| N20935 10 7 * | CNH GLOBAL N V               | ORD                | ADDED   |
| N20935 90 7   | CNH GLOBAL N V               | CALL               | ADDED   |
| N20935 95 7   | CNH GLOBAL N V               | PUT                | ADDED   |
| 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                |         |
| N44495 10 4 * | INDIGO N V                   | ORD                |         |
| N44495 90 4   | INDIGO N V                   | CALL               |         |
| N44495 95 4   | INDIGO N V                   | PUT                |         |
| N44495 12 0   | INDIGO N V                   | WT EXP 102101      |         |
| N47235 10 1   | JAMES HARDIE N V             | ORD                |         |
| N50919 10 4 * | KPNQWEST N V                 | CL C               | ADDED   |
| N50919 90 4   | KPNQWEST N V                 | CALL               | ADDED   |
| N50919 95 4   | KPNQWEST N V                 | PUT                | ADDED   |
| N5424G 10 6 * | MADGE NETWORKS N V           | ORD SHS            |         |
| N5424G 90 6   | MADGE NETWORKS N V           | CALL               |         |
| N5424G 95 6   | MADGE NETWORKS N V           | PUT                |         |
| N5665B 10 5   | METRON TECHNOLOGY N V        | ORD                | ADDED   |
| N62648 10 5 * | NEW HOLLAND N V              | ORD                | DELETED |
| N62648 90 5   | NEW HOLLAND N V              | CALL               | DELETED |
| N62648 95 5   | NEW HOLLAND N V              | PUT                | DELETED |
| 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 10 2 * | SAPIENS INTL CORP N V        | ORD                |         |
| N7716A 90 2   | SAPIENS INTL CORP N V        | CALL               |         |
| N7716A 95 2   | SAPIENS INTL CORP N V        | PUT                |         |

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| N82345 10 4   | STATIA TERMINALS GROUP N V     | ORD                |        |
| N8715N 10 3   | TOOLEX INTL NV                 | ORD                |        |
| N88795 10 4   | TRIPLE P N V                   | COM                |        |
| P16994 13 2   | BANCO LATINOAMERICANO DE EXPO  | CL E               |        |
| P21277 10 1   | CARLISLE HLDGS LTD             | ORD                |        |
| P36209 10 7   | ELAMEX S A DE C V              | ORD                |        |
| P74823 10 8 * | PANAMERICAN BEVERAGES INC      | CL A               |        |
| P74823 90 8   | PANAMERICAN BEVERAGES INC      | CALL               |        |
| P74823 95 8   | PANAMERICAN BEVERAGES INC      | PUT                |        |
| P8744Y 10 2 * | STEINER LEISURE LTD            | ORD                |        |
| P8744Y 90 2   | STEINER LEISURE LTD            | CALL               |        |
| P8744Y 95 2   | STEINER LEISURE LTD            | PUT                |        |
| P8797T 13 3 * | SUN INTL HOTELS LTD            | ORD                |        |
| P8797T 90 3   | SUN INTL HOTELS LTD            | CALL               |        |
| P8797T 95 3   | SUN INTL HOTELS LTD            | PUT                |        |
| Q3079D 10 3   | CITYVIEW ENERGY CORP LTD       | ORD                |        |
| 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                |        |
| V7780T 11 1   | ROYAL CARIBBEAN CRUISES LTD    | PFD CONV A         |        |
| V7780Z 10 9   | ROYAL OLYMPIC CRUISE LINES INC | COM                |        |
| V89564 10 4   | TEEKAY SHIPPING CORP           | COM                |        |
| X3071P 10 6   | GALAXIWORLD COM LTD            | ORD                |        |
| 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               |        |
| 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                |        |
| Y49975 10 8   | KOREA THRUNET CO LTD           | CL A               | ADDED  |
| 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                |        |
| 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                |        |
| 000400 10 1   | ABC BANCORP                    | COM                |        |
| 000752 10 5   | ABC-NACO INC                   | COM                |        |
| 000788 10 9   | A B WATLEY GROUP INC           | COM                |        |
| 00086T 10 3   | A C MOORE ARTS & CRAFTS INC    | COM                |        |
| 00087B 10 1   | ACR GROUP INC                  | COM                |        |
| 00087X 10 3   | ACSYS INC                      | COM                |        |

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| 00088E 10 4 * | ACTV INC                    | COM                |         |
| 00088E 90 4   | ACTV INC                    | CALL               |         |
| 00088E 95 4   | ACTV INC                    | PUT                |         |
| 00088F 10 1   | A D A M SOFTWARE INC        | COM                | DELETED |
| 00088I 10 2   | A CONSULTING TEAM INC       | COM                |         |
| 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 GOVT INCOME FD INC      | COM                |         |
| 000914 10 1   | ACM GOVT SECS FD INC        | COM                |         |
| 000917 10 4   | ACM GOVT SPECTRUM FD 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      |         |
| 000942 10 2   | ACM MUN SECS INCOME FD INC  | COM                |         |
| 000945 AC 9   | ADT OPERATIONS              | LYON ZERO CPN 10   |         |
| 000949 10 7   | ACM MANAGED DLR INCOME FD   | COM                |         |
| 000950 10 5 * | AFC CABLE SYS INC           | COM                | DELETED |
| 000950 90 5   | AFC CABLE SYS INC           | CALL               | DELETED |
| 000950 95 5   | AFC CABLE SYS INC           | PUT                | DELETED |
| 000955 10 4   | ACT TELECONFERENCING INC    | COM                |         |
| 000957 10 0 * | ABM INDS INC                | COM                |         |
| 000957 90 0   | ABM INDS INC                | CALL               |         |
| 000957 95 0   | ABM INDS INC                | PUT                |         |
| 000973 10 7   | ACT MFG INC                 | COM                |         |
| 000975 10 2 * | ACT NETWORKS INC            | COM                |         |
| 000975 90 2   | ACT NETWORKS INC            | CALL               |         |
| 000975 95 2   | ACT NETWORKS INC            | PUT                |         |
| 001031 10 3   | AEP INDS INC                | COM                |         |
| 001055 10 2 * | AFLAC INC                   | COM                |         |
| 001055 90 2   | AFLAC INC                   | CALL               |         |
| 001055 95 2   | AFLAC INC                   | PUT                |         |
| 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                |         |
| 001250 10 9   | AG SVCS AMER INC            | COM                |         |
| 001296 10 2   | AHL SVCS INC                | COM                |         |
| 00130H AN 5   | AES CORP                    | JR SBDB CV4.5%05   |         |
| 00130H 10 5 * | AES CORP                    | COM                |         |
| 00130H 90 5   | AES CORP                    | CALL               |         |
| 00130H 95 5   | AES CORP                    | PUT                |         |
| 00130H 11 3   | AES CORP                    | WT EXP 073100      |         |
| 00130R 10 3   | AHT CORP                    | COM                |         |

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| 001547 10 8 * | AK STL HLDG CORP           | COM                |        |
| 001547 90 8   | AK STL HLDG CORP           | CALL               |        |
| 001547 95 8   | AK STL HLDG CORP           | PUT                |        |
| 001547 30 6   | AK STL HLDG CORP           | PFD CV B\$3.625    | ADDED  |
| 00163N 10 2   | AMBI INC                   | COM                |        |
| 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                |        |
| 001693 10 0 * | AMFM INC                   | COM                |        |
| 001693 90 0   | AMFM INC                   | CALL               |        |
| 001693 95 0   | AMFM INC                   | PUT                |        |
| 001693 20 9   | AMFM INC                   | PFD CONV 7%        |        |
| 001733 10 4   | AML COMMUNICATIONS INC     | COM                |        |
| 001735 10 9   | AMLI RESIDENTIAL PPTYS TR  | SH BEN INT         |        |
| 001765 10 6 * | AMR CORP                   | COM                |        |
| 001765 90 6   | AMR CORP                   | CALL               |        |
| 001765 95 6   | AMR CORP                   | 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 OPTICS INC             | COM                |        |
| 001905 10 8   | ARC INTL CORP              | COM                |        |
| 001912 20 3   | ASA INTL LTD               | COM NEW            |        |
| 001926 10 4   | ANB CORP                   | COM                |        |
| 001930 20 5   | ARI NETWORK SVCS INC       | COM NEW            |        |
| 001941 10 3   | ATI TECHNOLOGIES INC       | COM                |        |
| 001947 10 0   | AT PLASTICS INC            | COM                |        |
| 001957 10 9 * | AT&T CORP                  | COM                |        |
| 001957 90 9   | AT&T CORP                  | CALL               |        |
| 001957 95 9   | AT&T CORP                  | PUT                |        |
| 001957 20 8 * | AT&T CORP                  | COM LIB GRP A      |        |
| 001957 90 8   | AT&T CORP                  | CALL               |        |
| 001957 95 8   | AT&T CORP                  | PUT                |        |
| 001957 30 7 * | AT&T CORP                  | COM LIB GRP B      |        |
| 001957 90 7   | AT&T CORP                  | CALL               |        |
| 001957 95 7   | AT&T CORP                  | PUT                |        |
| 001963 10 7   | A S V INC                  | COM                |        |
| 001984 10 3   | AMB FINL CORP              | COM                |        |
| 00202N AA 3   | APP FIN VI MAURITIUS LTD   | LYONS NT ZERO 12   |        |
| 00203R 10 5   | APT SATELLITE HOLDINGS LTD | SPONSORED ADR      |        |
| 00204C AA 5   | ARV ASSISTED LIVING INC    | SB NT CV 144A 06   |        |
| 00204C 10 7   | ARV ASSISTED LIVING INC    | COM                |        |
| 00205P 10 7   | ASB FINL CORP              | COM                |        |
| 002050 10 2 * | ASA LTD                    | COM                |        |
| 002050 90 2   | ASA LTD                    | CALL               |        |
| 002050 95 2   | ASA LTD                    | PUT                |        |
| 00206F 10 8   | ASI SOLUTIONS INC          | COM                |        |
| 00206P 10 6   | ATG INC                    | COM                |        |

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| 00206X 60 4 | ATEC GROUP INC                   | COM NEW            |         |
| 00207Q 20 2 | * AT & T CDA INC                 | DEPS RCPT CL B     |         |
| 00207Q 90 2 | AT & T CDA INC                   | CALL               |         |
| 00207Q 95 2 | AT & T CDA INC                   | PUT                |         |
| 00207R 10 1 | * ATMI INC                       | COM                |         |
| 00207R 90 1 | ATMI INC                         | CALL               |         |
| 00207R 95 1 | ATMI INC                         | PUT                |         |
| 00207W 10 0 | ASD SYSTEMS                      | COM                | ADDED   |
| 002083 10 3 | ATS MED INC                      | COM                |         |
| 002346 10 4 | AVI BIOPHARMA INC                | COM                |         |
| 002346 11 2 | AVI BIOPHARMA INC                | WT EXP 051503      |         |
| 002346 12 0 | AVI BIOPHARMA INC                | WT EXP 060402      |         |
| 002420 10 7 | * AVT CORP                       | COM                |         |
| 002420 90 7 | AVT CORP                         | CALL               |         |
| 002420 95 7 | AVT CORP                         | PUT                |         |
| 002444 10 7 | * AVX CORP NEW                   | COM                |         |
| 002444 90 7 | AVX CORP NEW                     | CALL               |         |
| 002444 95 7 | AVX CORP NEW                     | PUT                |         |
| 002451 10 2 | * AXA FINL INC                   | COM                |         |
| 002451 90 2 | AXA FINL INC                     | CALL               |         |
| 002451 95 2 | AXA FINL INC                     | PUT                |         |
| 00253A AB 7 | AAMES FINL CORP                  | SBDBCVA144A5.5%06  |         |
| 00253A AC 5 | AAMES FINL CORP                  | SBDBCVA1CRD5.5%06  |         |
| 00253A 10 1 | * AAMES FINL CORP                | COM                |         |
| 00253A 90 1 | AAMES FINL CORP                  | CALL               |         |
| 00253A 95 1 | AAMES FINL CORP                  | PUT                |         |
| 00253U 10 7 | AASTROM BIOSCIENCES INC          | COM                |         |
| 002535 20 1 | AARON RENTS INC                  | COM                |         |
| 002535 30 0 | AARON RENTS INC                  | CL A               |         |
| 002539 10 4 | * AAVID THERMAL TECHNOLOGIES INC | COM                |         |
| 002539 90 4 | AAVID THERMAL TECHNOLOGIES INC   | CALL               |         |
| 002539 95 4 | AAVID THERMAL TECHNOLOGIES INC   | PUT                |         |
| 002553 10 5 | * ABACUS DIRECT CORP             | COM                | DELETED |
| 002553 90 5 | ABACUS DIRECT CORP               | CALL               | DELETED |
| 002553 95 5 | ABACUS DIRECT CORP               | PUT                | DELETED |
| 002564 10 2 | ABATIX CORP                      | COM                |         |
| 002567 10 5 | ABAXIS INC                       | COM                |         |
| 002824 10 0 | * ABBOTT LABS                    | COM                |         |
| 002824 90 0 | ABBOTT LABS                      | CALL               |         |
| 002824 95 0 | ABBOTT LABS                      | PUT                |         |
| 002896 20 7 | * ABERCROMBIE & FITCH CO         | CL A               |         |
| 002896 90 7 | ABERCROMBIE & FITCH CO           | CALL               |         |
| 002896 95 7 | ABERCROMBIE & FITCH CO           | PUT                |         |
| 002916 10 4 | ABER RESOURCES LTD NEW           | COM                |         |
| 002920 20 5 | ABBNEY NATL PLC                  | SPON ADR A PRF     |         |
| 00339B 10 7 | ABGENIX INC                      | COM                |         |
| 003390 10 1 | ABIGAIL ADAMS NATL BANCORP INC   | COM                |         |
| 00350P 10 0 | ABINGTON BANCORP INC NEW         | COM                |         |
| 003654 10 0 | ABIOMED INC                      | COM                |         |

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| 003709 10 2   | ABLE ENERGY                    | COM                |        |
| 003712 30 4 * | ABLE TELCOM HLDG CORP          | COM NEW            |        |
| 003712 90 4   | ABLE TELCOM HLDG CORP          | CALL               |        |
| 003712 95 4   | ABLE TELCOM HLDG CORP          | PUT                |        |
| 003736 10 5 * | ABOUT COM INC                  | COM                |        |
| 003736 90 5   | ABOUT COM INC                  | CALL               |        |
| 003736 95 5   | ABOUT COM INC                  | PUT                |        |
| 003788 10 6   | ABRAMS INDS INC                | COM                |        |
| 003881 10 9   | ACACIA RESH CORP               | COM                |        |
| 003924 10 7 * | ABITIBI-CONSOLIDATED INC       | COM                |        |
| 003924 90 7   | ABITIBI-CONSOLIDATED INC       | CALL               |        |
| 003924 95 7   | ABITIBI-CONSOLIDATED INC       | PUT                |        |
| 004239 10 9   | ACADIA RLTY TR                 | COM SH BEN INT     |        |
| 004280 10 3   | ACADIANA BANCSHARES INC        | COM                |        |
| 004299 10 3   | ACCEL INTL CORP                | COM                |        |
| 004304 20 0   | ACCEL R8 TECHNOLOGY CORP       | COM NEW            |        |
| 004308 10 2   | ACCEPTANCE INS COS INC         | COM                |        |
| 00431F 10 5   | ACCESS ANYTIME BANCORP         | COM                |        |
| 004319 10 9   | ACCESS WORLDWIDE COMMUNICATINS | COM                |        |
| 004325 20 5 * | ACCLAIM ENTMT INC              | COM PAR \$0.02     |        |
| 004325 90 5   | ACCLAIM ENTMT INC              | CALL               |        |
| 004325 95 5   | ACCLAIM ENTMT INC              | PUT                |        |
| 00437V 10 4   | ACCREDO HEALTH INC             | COM                |        |
| 00437W 10 2   | ACCRUE SOFTWARE INC            | COM                |        |
| 004383 30 3   | ACCUMED INTL INC               | COM NEW            |        |
| 004403 10 1   | ACE CASH EXPRESS INC           | COM                |        |
| 004404 10 9   | ACE COMM CORP                  | COM                |        |
| 004446 10 0   | ACETO CORP                     | COM                |        |
| 004527 10 7   | ACKERLEY GROUP INC             | COM                |        |
| 004616 20 7   | ACMAT CORP                     | CL A               |        |
| 004631 10 7   | ACME COMMUNICATION INC         | COM                | ADDED  |
| 004644 10 0   | ACME ELEC CORP                 | COM                |        |
| 004816 10 4   | ACME UTD CORP                  | COM                |        |
| 004833 10 9 * | ACNIELSEN CORP                 | COM                |        |
| 004833 90 9   | ACNIELSEN CORP                 | CALL               |        |
| 004833 95 9   | ACNIELSEN CORP                 | PUT                |        |
| 004853 20 6   | ACORN HLDG CORP                | COM NEW            |        |
| 004857 10 8   | ACORN PRODS INC                | COM                |        |
| 004920 10 4   | ACTION PRODS INTL INC          | COM                |        |
| 004930 AA 1   | ACTIVISION INC NEW             | SUB NT CV 144A05   |        |
| 004930 AB 9   | ACTIVISION INC NEW             | SUB NT CV ACRD05   |        |
| 004930 AC 7   | ACTIVISION INC NEW             | SB NT CV 6.75%05   |        |
| 004930 20 2 * | ACTIVISION INC NEW             | COM NEW            |        |
| 004930 90 2   | ACTIVISION INC NEW             | CALL               |        |
| 004930 95 2   | ACTIVISION INC NEW             | PUT                |        |
| 004931 10 1   | ACTRADE INTL LTD               | COM                |        |
| 004933 AA 5   | ACTION PERFORMANCE COS INC     | SB NT CV 144A 05   | ADDED  |
| 004933 AB 3   | ACTION PERFORMANCE COS INC     | SB NT CV 4.75%05   |        |
| 004933 10 7 * | ACTION PERFORMANCE COS INC     | COM                |        |

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| 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                |         |
| 004936 10 0   | ACRES GAMING INC             | COM                |         |
| 004938 10 6   | ACTIVE VOICE CORP            | COM                |         |
| 00500E 10 4   | ACRODYNE COMMUNICATIONS INC  | COM                |         |
| 00504E 10 0   | ACTIVE SOFTWARE INC          | COM                |         |
| 00504P 10 5   | ACTIVE APPAREL GROUP INC     | COM                |         |
| 00508B 10 2   | ACTUATE CORP                 | COM                |         |
| 005113 10 5 * | ACUSON CORP                  | COM                |         |
| 005113 90 5   | ACUSON CORP                  | CALL               |         |
| 005113 95 5   | ACUSON CORP                  | PUT                |         |
| 005123 10 4 * | ACX TECHNOLOGIES INC         | COM                |         |
| 005123 90 4   | ACX TECHNOLOGIES INC         | CALL               |         |
| 005123 95 4   | ACX TECHNOLOGIES INC         | PUT                |         |
| 005125 10 9 * | ACXIOM CORP                  | COM                |         |
| 005125 90 9   | ACXIOM CORP                  | CALL               |         |
| 005125 95 9   | ACXIOM CORP                  | PUT                |         |
| 005313 20 0 * | ADAC LABS                    | COM NEW            |         |
| 005313 90 0   | ADAC LABS                    | CALL               |         |
| 005313 95 0   | ADAC LABS                    | PUT                |         |
| 00547M 10 1   | ADAM COM INC                 | COM                | ADDED   |
| 006212 10 4   | ADAMS EXPRESS CO             | COM                |         |
| 006228 10 0   | ADAMS GOLF INC               | COM                |         |
| 006351 30 8   | ADAMS RES & ENERGY INC       | COM NEW            |         |
| 00650M AA 2   | ADAPTIVE BROADBAND CORP      | SB NT CV 5.25%03   |         |
| 00650M 10 4 * | ADAPTIVE BROADBAND CORP      | COM                |         |
| 00650M 90 4   | ADAPTIVE BROADBAND CORP      | CALL               |         |
| 00650M 95 4   | ADAPTIVE BROADBAND CORP      | PUT                |         |
| 00650Q 10 5   | ADATOM COM INC               | CL A               | ADDED   |
| 00650Q 11 3   | ADATOM COM INC               | WT A EX 101402     | ADDED   |
| 00650Q 20 4   | ADATOM COM INC               | UNIT EX 000002     | ADDED   |
| 00651F AA 6   | ADAPTEC INC                  | SUB NT CV 144A04   |         |
| 00651F AB 4   | ADAPTEC INC                  | SUB NT CV ACRD04   |         |
| 00651F AC 2   | ADAPTEC INC                  | SB NT CV 4.75%04   |         |
| 00651F 10 8 * | ADAPTEC INC                  | COM                |         |
| 00651F 90 8   | ADAPTEC INC                  | CALL               |         |
| 00651F 95 8   | ADAPTEC INC                  | PUT                |         |
| 006743 30 6   | ADDVANTAGE MEDIA GROUP INC   | COM NEW            | DELETED |
| 006754 10 5   | ADECCO SA                    | SPONSORED ADR      |         |
| 006847 10 7 * | ADELPHIA BUSINESS SOLUTIONS  | CL A               | ADDED   |
| 006847 90 7   | ADELPHIA BUSINESS SOLUTIONS  | CALL               | ADDED   |
| 006847 95 7   | ADELPHIA BUSINESS SOLUTIONS  | PUT                | ADDED   |
| 006848 10 5 * | ADELPHIA COMMUNICATIONS CORP | CL A               |         |
| 006848 90 5   | ADELPHIA COMMUNICATIONS CORP | CALL               |         |
| 006848 95 5   | ADELPHIA COMMUNICATIONS CORP | PUT                |         |
| 006854 10 3 * | ADEPT TECHNOLOGY INC         | COM                |         |

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| 006854 90 3   | ADEPT TECHNOLOGY INC           | CALL               |         |
| 006854 95 3   | ADEPT TECHNOLOGY INC           | PUT                |         |
| 006866 10 7 * | ADFLEX SOLUTIONS INC           | COM                | DELETED |
| 006866 90 7   | ADFLEX SOLUTIONS INC           | CALL               | DELETED |
| 006866 95 7   | ADFLEX SOLUTIONS INC           | PUT                | DELETED |
| 006867 10 5   | ADFORCE INC                    | COM                |         |
| 00709P 10 8   | ADMINISTRADORA FONDOS PENSIONE | SPONSORED ADR      |         |
| 007094 10 5 * | ADMINISTAFF INC                | COM                |         |
| 007094 90 5   | ADMINISTAFF INC                | CALL               |         |
| 007094 95 5   | ADMINISTAFF INC                | PUT                |         |
| 007231 10 3   | ADMIRALTY BANCORP INC          | CL B               |         |
| 00724F 10 1 * | ADOBE SYS INC                  | COM                |         |
| 00724F 90 1   | ADOBE SYS INC                  | CALL               |         |
| 00724F 95 1   | ADOBE SYS INC                  | PUT                |         |
| 007246 20 0   | ADRENALIN INTERACTIVE INC      | COM NEW            |         |
| 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                |         |
| 007491 10 3 * | ADVANCE PARADIGM INC           | COM                |         |
| 007491 90 3   | ADVANCE PARADIGM INC           | CALL               |         |
| 007491 95 3   | ADVANCE PARADIGM INC           | PUT                |         |
| 00750B 10 7   | ADVANCED AERODYNAMICS&STRUCTUR | CL A               |         |
| 00750B 11 5   | ADVANCED AERODYNAMICS&STRUCTUR | WT A EX 120201     |         |
| 00750B 12 3   | ADVANCED AERODYNAMICS&STRUCTUR | WT B EX 120201     |         |
| 00750B 20 6   | ADVANCED AERODYNAMICS&STRUCTUR | UNIT EX 000001     |         |
| 00750X 10 9   | ADVANCED COMMUNICATION SYSTEMS | COM                |         |
| 00751B 10 6 * | ADVANCED COMMUNICATIONS GROUP  | COM                |         |
| 00751B 90 6   | ADVANCED COMMUNICATIONS GROUP  | CALL               |         |
| 00751B 95 6   | ADVANCED COMMUNICATIONS GROUP  | PUT                |         |
| 007521 10 7   | ADVANCED DEPOSITION TECHNOLS   | COM                |         |
| 007525 10 8 * | ADVANCED DIGITAL INFORMATION   | COM                |         |
| 007525 90 8   | ADVANCED DIGITAL INFORMATION   | CALL               |         |
| 007525 95 8   | ADVANCED DIGITAL INFORMATION   | PUT                |         |
| 00753B 10 4   | ADVANCED MACH VISION CORP      | CL A               |         |
| 00753C 10 2 * | ADVANCED LTG TECHNOLOGIES      | COM                |         |
| 00753C 90 2   | ADVANCED LTG TECHNOLOGIES      | CALL               |         |
| 00753C 95 2   | ADVANCED LTG TECHNOLOGIES      | PUT                |         |
| 00753P 10 3   | ADVANCED MAGNETICS INC         | COM                |         |
| 00753T 10 5   | ADVANCED MARKETING SVCS INC    | COM                |         |
| 00753U 10 2   | ADVANCED MATLS GROUP INC       | COM                |         |
| 007534 10 0   | ADVANCED ELECTR SUPPORT PRODS  | COM                |         |
| 007534 11 8   | ADVANCED ELECTR SUPPORT PRODS  | WT EXP 021302      |         |
| 00754A 10 5 * | ADVANCED FIBRE COMMUNICATIONS  | COM                |         |
| 00754A 90 5   | ADVANCED FIBRE COMMUNICATIONS  | CALL               |         |
| 00754A 95 5   | ADVANCED FIBRE COMMUNICATIONS  | PUT                |         |
| 00754C AA 9   | ADVANCED MED INC               | SB DB CV 7.25%02   |         |
| 00754E 10 7   | ADVANCED PHOTONIX INC          | CL A               |         |
| 00754G 10 2 * | ADVANCED POLYMER SYS INC       | COM                |         |

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| 00754G 90 2   | ADVANCED POLYMER SYS INC       | CALL               |         |
| 00754G 95 2   | ADVANCED POLYMER SYS INC       | PUT                |         |
| 00754U 10 1 * | ADVANCED RADIO TELECOM CORP    | COM                |         |
| 00754U 90 1   | ADVANCED RADIO TELECOM CORP    | CALL               |         |
| 00754U 95 1   | ADVANCED RADIO TELECOM CORP    | PUT                |         |
| 007548 10 0   | ADVANCED TECHNICAL PRODS INC   | COM                |         |
| 00755F 10 3 * | ADVANCED TISSUE SCIENCES INC   | COM                |         |
| 00755F 90 3   | ADVANCED TISSUE SCIENCES INC   | CALL               |         |
| 00755F 95 3   | ADVANCED TISSUE SCIENCES INC   | PUT                |         |
| 00756G 15 9   | ADVANTAGE MARKETING SYSTEMS    | WT A EX 110602     |         |
| 00756G 16 7   | ADVANTAGE MARKETING SYSTEMS    | WT EXP 110602      |         |
| 00756G 20 9   | ADVANTAGE MARKETING SYSTEMS    | COM NEW            |         |
| 007566 10 2   | ADVEST GROUP INC               | COM                |         |
| 00757K 10 0 * | ADVANTAGE LEARNING SYSTEMS     | COM                |         |
| 00757K 90 0   | ADVANTAGE LEARNING SYSTEMS     | CALL               |         |
| 00757K 95 0   | ADVANTAGE LEARNING SYSTEMS     | PUT                |         |
| 00757T 10 1   | ADVANCED NEUROMODULATION SYS   | COM                |         |
| 00758B 10 9   | ADVANTICA RESTAURANT GROUP INC | COM                |         |
| 00758B 11 7   | ADVANTICA RESTAURANT GROUP INC | WT EXP 010705      |         |
| 007585 10 2 * | ADVO INC                       | COM                |         |
| 007585 90 2   | ADVO INC                       | CALL               |         |
| 007585 95 2   | ADVO INC                       | PUT                |         |
| 007586 10 0   | ADVOCAT INC                    | COM                | DELETED |
| 00760B 10 5   | AEGIS COMMUNICATIONS GROUP INC | COM                | DELETED |
| 00760J 10 8   | AEHR TEST SYSTEMS              | COM                |         |
| 00760P 10 4   | AEGIS RLTY INC                 | COM                |         |
| 007655 10 3 * | AERIAL COMMUNICATIONS INC      | COM                |         |
| 007655 90 3   | AERIAL COMMUNICATIONS INC      | CALL               |         |
| 007655 95 3   | AERIAL COMMUNICATIONS INC      | PUT                |         |
| 007692 10 6   | AERO SYS ENGR 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                |         |
| 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               |         |
| 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                |         |
| 007942 30 3   | ADVANTA CORP                   | SAILS B 1/100      | DELETED |
| 007947 10 4   | ADVANCED ENVIRON RECYCLING TEC | CL A               |         |
| 007973 AA 8   | ADVANCED ENERGY INDS           | SUB NT CV5.25%06   | ADDED   |

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| 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                |        |
| 008015 30 7   | AEROSONIC CORP DEL            | COM PAR \$0.40     |        |
| 00808M 10 5   | AEROVOX INC                   | COM                |        |
| 00808V 10 5   | AETHER SYS INC                | COM                | ADDED  |
| 008117 10 3 * | AETNA INC                     | COM                |        |
| 008117 90 3   | AETNA INC                     | CALL               |        |
| 008117 95 3   | AETNA INC                     | PUT                |        |
| 00817R 10 3   | AETRIUM INC                   | COM                |        |
| 008190 AC 4   | AFFILIATED COMPUTER SERVICES  | SB NT CV 144A 05   |        |
| 008190 AD 2   | AFFILIATED COMPUTER SERVICES  | SB NT CV 4X05      |        |
| 008190 10 0 * | AFFILIATED COMPUTER SERVICES  | CL A               |        |
| 008190 90 0   | AFFILIATED COMPUTER SERVICES  | CALL               |        |
| 008190 95 0   | AFFILIATED COMPUTER SERVICES  | PUT                |        |
| 008252 10 8   | AFFILIATED MANAGERS GROUP     | COM                |        |
| 00826M 10 3 * | AFFINITY TECHNOLOGY GROUP INC | COM                |        |
| 00826M 90 3   | AFFINITY TECHNOLOGY GROUP INC | CALL               |        |
| 00826M 95 3   | AFFINITY TECHNOLOGY GROUP INC | PUT                |        |
| 00826T AA 6   | AFFYMETRIX INC                | SB NT CV 144A 06   | ADDED  |
| 00826T 10 8 * | AFFYMETRIX INC                | COM                |        |
| 00826T 90 8   | AFFYMETRIX INC                | CALL               |        |
| 00826T 95 8   | AFFYMETRIX INC                | PUT                |        |
| 008318 10 7 * | AFTERMARKET TECHNOLOGY CORP   | COM                |        |
| 008318 90 7   | AFTERMARKET TECHNOLOGY CORP   | CALL               |        |
| 008318 95 7   | AFTERMARKET TECHNOLOGY CORP   | PUT                |        |
| 008363 10 3   | AG CHEM EQUIP INC             | COM                |        |
| 008447 10 4   | AGENCY COM LTD                | COM                | ADDED  |
| 00846U 10 1 * | AGILENT TECHNOLOGIES INC      | COM                | ADDED  |
| 00846U 90 1   | AGILENT TECHNOLOGIES INC      | CALL               | ADDED  |
| 00846U 95 1   | AGILENT TECHNOLOGIES INC      | PUT                | ADDED  |
| 00846X 10 5   | AGILE SOFTWARE CORP DEL       | COM                |        |
| 008474 AA 6   | AGNICO EAGLE MINES LTD        | SRNT CONV 3.5%04   |        |
| 008474 10 8 * | AGNICO EAGLE MINES LTD        | COM                |        |
| 008474 90 8   | AGNICO EAGLE MINES LTD        | CALL               |        |
| 008474 95 8   | AGNICO EAGLE MINES LTD        | PUT                |        |
| 00849R 10 5 * | AGRIBRANDS INTL INC           | COM                |        |
| 00849R 90 5   | AGRIBRANDS INTL INC           | CALL               |        |
| 00849R 95 5   | AGRIBRANDS INTL INC           | PUT                |        |
| 008492 10 0   | AGREE REALTY CORP             | COM                |        |
| 008494 10 6 * | AGRIBIOTECH INC NEV           | COM                |        |
| 008494 90 6   | AGRIBIOTECH INC NEV           | CALL               |        |
| 008494 95 6   | AGRIBIOTECH INC NEV           | PUT                |        |
| 00855D 10 7   | AGRITOPE INC DEL              | COM                |        |
| 008911 30 7   | AIR CDA INC                   | CL A NON VTG       |        |
| 008916 10 8 * | AGRIUM INC                    | COM                |        |

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| 008916 90 8 | AGRIUM INC                    | CALL               |         |
| 008916 95 8 | AGRIUM INC                    | PUT                |         |
| 00900N 10 0 | AIMGLOBAL TECHNOLOGIES INC    | COM                |         |
| 009104 10 0 | * AIR EXPRESS INTL CORP       | COM                |         |
| 009104 90 0 | AIR EXPRESS INTL CORP         | CALL               |         |
| 009104 95 0 | AIR EXPRESS INTL CORP         | PUT                |         |
| 009128 30 7 | AIR METHODS CORP              | COM PAR \$.06      |         |
| 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                | ADDED   |
| 009224 30 4 | AIR TRANSN HLDG INC           | COM PAR \$0.25     | DELETED |
| 009266 10 7 | * AIRBORNE FGHT CORP          | COM                |         |
| 009266 90 7 | AIRBORNE FGHT CORP            | CALL               |         |
| 009266 95 7 | AIRBORNE FGHT CORP            | PUT                |         |
| 009363 10 2 | * AIRGAS INC                  | COM                |         |
| 009363 90 2 | AIRGAS INC                    | CALL               |         |
| 009363 95 2 | AIRGAS INC                    | PUT                |         |
| 009366 10 5 | AIRLEASE LTD                  | DEPOSITORY UNIT    |         |
| 009367 10 3 | AIRGATE PCS INC               | COM                | ADDED   |
| 00941P 10 6 | AIRNET COMMUNICATIONS CORP    | COM                | ADDED   |
| 009417 10 6 | AIRNET SYS INC                | COM                |         |
| 00943A 10 7 | AIRONET WIRELESS COMM         | COM                |         |
| 00949N 10 3 | AIRPORT SYS INTL INC          | COM                |         |
| 00949P 10 8 | * AIRTRAN HLDGS INC           | COM                |         |
| 00949P 90 8 | AIRTRAN HLDGS INC             | CALL               |         |
| 00949P 95 8 | AIRTRAN HLDGS INC             | PUT                |         |
| 00949T 30 8 | AIRTOUCH COMMUNICATIONS INC   | PFD C CV 4.25%     | DELETED |
| 009704 30 5 | AJAY SPORTS INC               | PFD CV C 10%       | ADDED   |
| 00971T 10 1 | AKAMAI TECHNOLOGIES INC       | COM                | ADDED   |
| 009728 10 6 | AKORN INC                     | COM                |         |
| 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      |         |
| 010317 10 5 | ALABAMA NATL BANCORP DELA     | COM                |         |
| 011311 10 7 | ALAMO GROUP INC               | COM                |         |
| 011612 40 5 | ALANCO TECHNOLOGIES INC       | COM NO PAR NEW     |         |
| 011637 10 5 | ALARIS MED INC                | COM                |         |
| 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 GRP | COM                | ADDED   |
| 012041 10 9 | ALBA WALDENSIAN INC           | COM                |         |
| 012348 10 8 | ALBANY INTL CORP              | CL A               |         |
| 012423 10 9 | ALBANY MOLECULAR RESH INC     | COM                |         |
| 012653 10 1 | * ALBEMARLE CORP              | COM                |         |
| 012653 90 1 | ALBEMARLE CORP                | CALL               |         |

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| 012653 95 1   | ALBEMARLE CORP                 | PUT                |        |
| 012873 10 5   | ALBERTA ENERGY LTD             | COM                |        |
| 013068 10 1 * | ALBERTO CULVER CO              | CL B CONV          |        |
| 013068 90 1   | ALBERTO CULVER CO              | CALL               |        |
| 013068 95 1   | ALBERTO CULVER CO              | PUT                |        |
| 013068 20 0 * | ALBERTO CULVER CO              | CL A               |        |
| 013068 90 0   | ALBERTO CULVER CO              | CALL               |        |
| 013068 95 0   | ALBERTO CULVER CO              | PUT                |        |
| 013104 10 4 * | ALBERTSONS INC                 | COM                |        |
| 013104 90 4   | ALBERTSONS INC                 | CALL               |        |
| 013104 95 4   | ALBERTSONS INC                 | PUT                |        |
| 013289 10 3   | ALBION BANC CORP               | COM                |        |
| 013716 10 5 * | ALCAN ALUMINIUM LTD NEW        | COM                |        |
| 013716 90 5   | ALCAN ALUMINIUM LTD NEW        | CALL               |        |
| 013716 95 5   | ALCAN ALUMINIUM LTD NEW        | PUT                |        |
| 013742 50 7   | ALCIDE CORP                    | COM NEW            |        |
| 013817 10 1 * | ALCOA INC                      | COM                |        |
| 013817 90 1   | ALCOA INC                      | CALL               |        |
| 013817 95 1   | ALCOA INC                      | PUT                |        |
| 013904 30 5   | ALCATEL                        | SPONSORED ADR      |        |
| 014384 10 1 * | ALDILA INC                     | COM                |        |
| 014384 90 1   | ALDILA INC                     | CALL               |        |
| 014384 95 1   | ALDILA INC                     | PUT                |        |
| 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 INC  | COM                |        |
| 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                |        |
| 01542P 10 7   | ALFORD REFRIGERATED WHSES INC  | COM                |        |
| 01566M 10 5   | ALGOMA STL INC                 | COM                |        |
| 015869 10 0 * | ALGOS PHARMACEUTICAL CORP      | COM                |        |
| 015869 90 0   | ALGOS PHARMACEUTICAL CORP      | CALL               |        |
| 015869 95 0   | ALGOS PHARMACEUTICAL CORP      | PUT                |        |
| 016230 10 4   | ALICO INC                      | COM                |        |
| 016251 10 0   | ALIGN-RITE INTL INC            | COM                |        |
| 01642T 10 8 * | ALKERMES INC                   | COM                |        |
| 01642T 90 8   | ALKERMES INC                   | CALL               |        |
| 01642T 95 8   | ALKERMES INC                   | PUT                |        |
| 01642T 40 5   | ALKERMES INC                   | PFD CV EX\$3.25    |        |
| 01643P 10 5   | ALL AMERICAN SPORTPARK INC     | COM                |        |
| 016440 10 9   | ALL AMERN TERM TR INC          | COM                |        |
| 016557 40 7   | ALL AMERICAN SEMICONDUCTOR INC | COM NEW            |        |
| 016714 10 7 * | ALLAIRE CORP                   | COM                |        |
| 016714 90 7   | ALLAIRE CORP                   | CALL               |        |
| 016714 95 7   | ALLAIRE CORP                   | PUT                |        |

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| 016752 10 7 | ALLCITY INS CO                 | COM                |         |
| 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                | ADDED   |
| 01741R 90 2 | ALLEGHENY TECHNOLOGIES INC     | CALL               | ADDED   |
| 01741R 95 2 | ALLEGHENY TECHNOLOGIES INC     | PUT                | ADDED   |
| 017415 10 0 | * ALLEGHENY TELEDYNE INC       | COM                | DELETED |
| 017415 90 0 | ALLEGHENY TELEDYNE INC         | CALL               | DELETED |
| 017415 95 0 | ALLEGHENY TELEDYNE INC         | PUT                | DELETED |
| 01747T 10 2 | * ALLEGIANCE TELECOM INC       | COM                |         |
| 01747T 90 2 | ALLEGIANCE TELECOM INC         | CALL               |         |
| 01747T 95 2 | ALLEGIANCE TELECOM INC         | PUT                |         |
| 017476 10 2 | ALLEGIANT BANCORP INC          | COM                |         |
| 017753 10 4 | ALLEN ORGAN CO                 | CL B               |         |
| 018091 10 8 | * ALLEN TELECOM INC            | COM                |         |
| 018091 90 8 | ALLEN TELECOM INC              | CALL               |         |
| 018091 95 8 | ALLEN TELECOM INC              | PUT                |         |
| 018490 10 2 | * ALLERGAN INC                 | COM                |         |
| 018490 90 2 | ALLERGAN INC                   | CALL               |         |
| 018490 95 2 | ALLERGAN INC                   | PUT                |         |
| 018494 10 4 | ALLERGAN SPECIALTY THERAP      | CL A               |         |
| 01852J 10 5 | ALLIANCE BANCORP               | COM                |         |
| 01852M 10 8 | ALLIANCE ALL MARKET ADVANTAGE  | COM                |         |
| 01852Q 10 9 | ALLIANCE BANCORP NEW ENG INC   | COM                |         |
| 01853E 20 4 | ALLIANCE ATLANTIS COMMUNICATNS | CL B NON-VTG       |         |
| 018548 10 7 | ALLIANCE CAP MGMT L P          | UNIT LTD PARTN     | DELETED |
| 01855A 10 1 | ALLIANCE CAP MGMT HLDG L P     | UNIT LTD PARTN     | ADDED   |
| 01859J 10 8 | ALLIANCE FST PRODS INC         | COM                |         |
| 01859P 60 9 | ALLIANCE GAMING CORP           | COM NEW            |         |
| 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 RESOURCE PARTNERS LP  | UT LTD PART        |         |
| 018773 10 1 | * ALLIANCE PHARMACEUTICAL CORP | COM                |         |
| 018773 90 1 | ALLIANCE PHARMACEUTICAL CORP   | CALL               |         |
| 018773 95 1 | ALLIANCE PHARMACEUTICAL CORP   | 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 CORP                 | COM                |         |
| 018802 90 8 | ALLIANT CORP                   | CALL               |         |
| 018802 95 8 | ALLIANT CORP                   | PUT                |         |
| 018804 10 4 | * ALLIANT TECHSYSTEMS INC      | COM                |         |
| 018804 90 4 | ALLIANT TECHSYSTEMS INC        | CALL               |         |
| 018804 95 4 | ALLIANT TECHSYSTEMS INC        | PUT                |         |
| 01903Q 10 8 | * ALLIED CAP CORP NEW          | COM                |         |
| 01903Q 90 8 | ALLIED CAP CORP NEW            | CALL               |         |
| 01903Q 95 8 | ALLIED CAP CORP NEW            | PUT                |         |

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| 019120 10 4   | ALLIED DEVICES CORP            | COM                |         |
| 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       |         |
| 019411 10 7   | ALLIED PRODS CORP DEL          | COM                |         |
| 019483 10 6   | ALLIED RESH CORP               | COM                |         |
| 019496 10 8   | ALLIED RISER COMMUNICATIONS CP | COM                | ADDED   |
| 019512 10 2 * | ALLIEDSIGNAL INC               | COM                | DELETED |
| 019512 90 2   | ALLIEDSIGNAL INC               | CALL               | DELETED |
| 019512 95 2   | ALLIEDSIGNAL INC               | PUT                | DELETED |
| 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                |         |
| 019754 10 0 * | ALLMERICA FINL CORP            | COM                |         |
| 019754 90 0   | ALLMERICA FINL CORP            | CALL               |         |
| 019754 95 0   | ALLMERICA FINL CORP            | PUT                |         |
| 019782 10 1   | ALLOU HEALTH & BEAUTY CARE INC | CL A               |         |
| 019855 10 5   | ALLOY ONLINE INC               | COM                |         |
| 019886 10 0   | ALLSCRIPTS INC                 | COM                |         |
| 019892 10 8   | ALLSTAR SYS INC                | COM                |         |
| 019921 10 5   | ALLMERICA SECS TR              | SH BEN INT         |         |
| 019924 10 9   | ALLIN CORP                     | COM                |         |
| 020002 10 1 * | ALLSTATE CORP                  | COM                |         |
| 020002 90 1   | ALLSTATE CORP                  | CALL               |         |
| 020002 95 1   | ALLSTATE CORP                  | PUT                |         |
| 020011 10 2   | ALLSTATE FINL CORP VA          | COM                | DELETED |
| 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    |         |
| 020040 10 1   | ALLTRISTA CORP                 | COM                |         |
| 020047 AA 4   | ALLWASTE INC                   | SB DB CV 7.25%14   |         |
| 020732 10 3   | ALPHA HOSPITALITY CORP         | COM                |         |
| 020732 11 1   | ALPHA HOSPITALITY CORP         | WT EXP 123100      |         |
| 020753 10 9 * | ALPHA INDS INC                 | COM                |         |
| 020753 90 9   | ALPHA INDS INC                 | CALL               |         |
| 020753 95 9   | ALPHA INDS INC                 | PUT                |         |
| 020781 10 0   | ALPHA TECHNOLOGIES GROUP INC   | COM                |         |
| 020787 10 7   | ALPHANET SOLUTIONS INC         | COM                |         |
| 020813 AA 9   | ALPHARMA INC                   | SB NT CV 144A 05   |         |
| 020813 AB 7   | ALPHARMA INC                   | SB NT CV 5.75%05   |         |
| 020813 AC 5   | ALPHARMA INC                   | SR SB CV 144A 06   |         |
| 020813 AD 3   | ALPHARMA INC                   | SR SB NT CV 3%06   | ADDED   |
| 020813 10 1 * | ALPHARMA INC                   | CL A               |         |
| 020813 90 1   | ALPHARMA INC                   | CALL               |         |
| 020813 95 1   | ALPHARMA INC                   | PUT                |         |
| 020825 10 5 * | ALPINE GROUP INC               | COM                |         |
| 020825 90 5   | ALPINE GROUP INC               | CALL               |         |

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| 020825 95 5   | ALPINE GROUP INC             | PUT                |         |
| 020903 10 0   | ALPHA MICROSYSTEMS INC       | COM                |         |
| 021089 10 7   | ALPNET INC                   | COM                |         |
| 021244 10 8   | ALSTOM                       | SPONSORED ADR      |         |
| 02136W 10 2   | ALTAIR INTL INC              | COM                |         |
| 02144G 10 7 * | ALTEON INC                   | COM                | DELETED |
| 02144G 90 7   | ALTEON INC                   | CALL               | DELETED |
| 02144G 95 7   | ALTEON INC                   | PUT                | DELETED |
| 02144I 10 0 * | ALTERA CORP                  | COM                |         |
| 02144I 90 0   | ALTERA CORP                  | CALL               |         |
| 02144I 95 0   | ALTERA CORP                  | PUT                |         |
| 02145A 10 9   | ALTEON WEBSYSTEMS INC        | COM                | ADDED   |
| 02145K AB 3   | ALTERNATIVE LIVING SVCS INC  | SB DB CV 5.25%02   |         |
| 02145P 10 6   | ALTERNATE MARKETING NETWORKS | COM                |         |
| 02145R 10 2 * | ALTERNATIVE RESOURCES CORP   | COM                |         |
| 02145R 90 2   | ALTERNATIVE RESOURCES CORP   | CALL               |         |
| 02145R 95 2   | ALTERNATIVE RESOURCES CORP   | PUT                |         |
| 02146C 10 4 * | ALTERRA HEALTHCARE CORP      | COM                |         |
| 02146C 90 4   | ALTERRA HEALTHCARE CORP      | CALL               |         |
| 02146C 95 4   | ALTERRA HEALTHCARE CORP      | PUT                |         |
| 021489 10 9   | ALTIGEN COMMUNICATIONS INC   | COM                | ADDED   |
| 021497 30 0   | ALTIVA FINL CORP             | COM NEW            |         |
| 022069 30 6   | ALTOS HORNOS DE MEXICO SA    | SPONSORED ADR      |         |
| 02261D 10 1   | ALYSIS TECHNOLOGIES INC      | COM                |         |
| 02261I 10 7   | ALYN CORP                    | COM                |         |
| 022615 AC 2   | ALZA CORP DEL                | SUB LYON ZERO 14   |         |
| 022615 AD 0   | ALZA CORP DEL                | SUB DB CONV 5%06   |         |
| 022615 10 8 * | ALZA CORP DEL                | COM                |         |
| 022615 90 8   | ALZA CORP DEL                | CALL               |         |
| 022615 95 8   | ALZA CORP DEL                | PUT                |         |
| 022615 15 7   | ALZA CORP DEL                | WT EXP 123199      |         |
| 02301P 10 6   | AMARILLO BIOSCIENCES INC     | COM                | DELETED |
| 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                |         |
| 023161 10 2   | AMBANC HLDG INC              | COM                |         |
| 02317L 10 7   | AMBASSODOR EYEWEAR GROUP     | COM                |         |
| 023178 10 6   | AMBASSADORS INTL INC         | COM                |         |
| 023395 10 6   | AMCAST INDL CORP             | COM                |         |
| 02341Q 10 6   | AMCON DISTRG CO              | COM                |         |
| 02341R 30 2   | AMCOR LTD                    | ADR NEW            |         |
| 02341W 10 3 * | AMCOL INTL CORP              | COM                |         |
| 02341W 90 3   | AMCOL INTL CORP              | CALL               |         |
| 02341W 95 3   | AMCOL INTL CORP              | PUT                |         |
| 023551 10 4 * | AMERADA HESS CORP            | COM                |         |
| 023551 90 4   | AMERADA HESS CORP            | CALL               |         |

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| 023551 95 4   | AMERADA HESS CORP              | PUT                |         |
| 023559 20 6   | AMERALIA INC                   | COM NEW            |         |
| 023586 10 0   | AMERCO                         | COM                |         |
| 023608 10 2 * | AMEREN CORP                    | COM                |         |
| 023608 90 2   | AMEREN CORP                    | CALL               |         |
| 023608 95 2   | AMEREN CORP                    | PUT                |         |
| 023613 10 2   | AMERIANA BANCORP               | COM                |         |
| 02364J AA 2   | AMERICA ONLINE INC DEL         | SUB NT CV 144A02   |         |
| 02364J AB 0   | AMERICA ONLINE INC DEL         | SUB NT CONV 4%02   |         |
| 02364J AC 8   | AMERICA ONLINE INC DEL         | SUB NT CV ZRO 19   | ADDED   |
| 02364J 10 4 * | AMERICA ONLINE INC DEL         | COM                |         |
| 02364J 90 4   | AMERICA ONLINE INC DEL         | CALL               |         |
| 02364J 95 4   | AMERICA ONLINE INC DEL         | PUT                |         |
| 02364L 10 9   | AMERICA SVC GROUP INC          | COM                |         |
| 02364V 10 7   | AMERICA FIRST TAX EX IVS L P   | BEN UNIT CTF       |         |
| 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                |         |
| 023758 10 5   | AMER AIRCARRIERS SUPPORT       | COM                |         |
| 023840 10 1   | AMERICAN ANNUITY GROUP INC     | COM                |         |
| 023912 10 8 * | AMCORE FINL INC                | COM                |         |
| 023912 90 8   | AMCORE FINL INC                | CALL               |         |
| 023912 95 8   | AMCORE FINL INC                | PUT                |         |
| 023929 10 2   | AMERICA FIRST APT INV L P      | BEN UNIT CTF       |         |
| 023934 10 2   | AMERICA FIRST MTG INVTS INC    | COM                |         |
| 024061 10 3   | AMERICAN AXLE & MFG HLDGS INC  | COM                |         |
| 024076 40 8   | AMERICAN BANCORPORATION OHIO   | COM NEW            |         |
| 02408H 10 6   | AMERICAN BANCSHARES INC FLA    | COM                |         |
| 024327 10 8   | AMERICAN BK CONN WATERBURY     | COM                |         |
| 024591 10 9   | AMERICAN BILTRITE INC          | COM                |         |
| 024596 10 8   | AMERICAN BINGO & GAMING CORP   | COM                |         |
| 024600 10 8   | AMER BIO MEDICA CORP           | COM                |         |
| 024611 10 5   | AMERICAN BIOGENETIC SCIENCES   | CL A               |         |
| 02476B 10 6   | AMERICAN BUSINESS FINL SVCS    | COM                |         |
| 024763 10 4   | AMERICAN BUSINESS PRODS GA     | COM                |         |
| 024927 10 5   | AMERICAN VANTAGE CO            | COM                | DELETED |
| 024928 10 3   | AMERICAN CLASSIC VOYAGES CO    | COM                |         |
| 024937 10 4 * | AMERICAN CAPITAL STRATEGIES    | COM                |         |
| 024937 90 4   | AMERICAN CAPITAL STRATEGIES    | CALL               |         |
| 024937 95 4   | AMERICAN CAPITAL STRATEGIES    | PUT                |         |
| 025119 10 8   | AMERICAN CHAMPION ENTERTAINMNT | COM                |         |
| 025119 11 6   | AMERICAN CHAMPION ENTERTAINMNT | WT EXP 073002      |         |
| 025144 10 6   | AMERICAN CLAIMS EVALUATION INC | COM                |         |
| 02516B 10 8   | AMERICAN COIN MERCHANDISING    | COM                |         |
| 02520N 10 6   | AMERICAN CMNTY PPTYS TR        | COM                |         |
| 025278 10 2   | AMERICAN CTRY HLDGS INC        | COM                |         |
| 025278 11 0   | AMERICAN CTRY HLDGS INC        | WT EXP 083100      |         |
| 025352 20 4   | AMERICAN DENTAL TECHNOLOGIES   | COM PAR \$0.04     |         |

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| 025353 10 3   | AMERICAN DENTAL PARTNERS      | COM                |         |
| 02553E 10 6 * | AMERICAN EAGLE OUTFITTERS NEW | COM                |         |
| 02553E 90 6   | AMERICAN EAGLE OUTFITTERS NEW | CALL               |         |
| 02553E 95 6   | AMERICAN EAGLE OUTFITTERS NEW | PUT                |         |
| 02553G 10 1 * | AMERICAN ECO CORP             | COM                |         |
| 02553G 90 1   | AMERICAN ECO CORP             | CALL               |         |
| 02553G 95 1   | AMERICAN ECO CORP             | PUT                |         |
| 02553T 11 1   | AMERICAN EDL PRODS INC        | WT EXP 090900      |         |
| 02553T 20 2   | AMERICAN EDL PRODS INC        | COM PAR \$0.05     |         |
| 025533 10 0   | AMERICAN ECOLOGY CORP         | COM                |         |
| 025537 10 1 * | AMERICAN ELEC PWR INC         | COM                |         |
| 025537 90 1   | AMERICAN ELEC PWR INC         | CALL               |         |
| 025537 95 1   | AMERICAN ELEC PWR INC         | PUT                |         |
| 025816 10 9 * | AMERICAN EXPRESS CO           | COM                |         |
| 025816 90 9   | AMERICAN EXPRESS CO           | CALL               |         |
| 025816 95 9   | AMERICAN EXPRESS CO           | PUT                |         |
| 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                |         |
| 026075 10 1   | AMERICAN FINL HLDGS INC       | COM                | ADDED   |
| 02629V 10 8 * | AMERICAN FREIGHTWAYS CORP     | COM                |         |
| 02629V 90 8   | AMERICAN FREIGHTWAYS CORP     | CALL               |         |
| 02629V 95 8   | AMERICAN FREIGHTWAYS CORP     | PUT                |         |
| 026351 10 6 * | AMERICAN GENERAL CORP         | COM                |         |
| 026351 90 6   | AMERICAN GENERAL CORP         | CALL               |         |
| 026351 95 6   | AMERICAN GENERAL CORP         | PUT                |         |
| 026351 80 9   | AMERICAN GENERAL CORP         | PFD CONV 7%        |         |
| 02637G 20 0   | AMERICAN GEN DEL L L C        | MIPS SER A         |         |
| 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 HEALTHCORP INC       | COM                |         |
| 026494 10 4   | AMERICAN HEALTH PPTYS INC     | COM                | DELETED |
| 026522 10 2   | AMERICAN HERITAGE LIFE INV    | COM                | DELETED |
| 02660M 10 8   | AMERICAN HOME MTG HLDGS INC   | COM                | ADDED   |
| 026609 10 7 * | AMERICAN HOME PRODS CORP      | COM                |         |
| 026609 90 7   | AMERICAN HOME PRODS CORP      | CALL               |         |
| 026609 95 7   | AMERICAN HOME PRODS CORP      | PUT                |         |
| 026609 20 6   | AMERICAN HOME PRODS CORP      | PFD CV \$2         |         |
| 026651 10 9 * | AMERICAN HOMESTAR CORP        | COM                |         |
| 026651 90 9   | AMERICAN HOMESTAR CORP        | CALL               |         |
| 026651 95 9   | AMERICAN HOMESTAR CORP        | PUT                |         |
| 026791 20 2   | AMERICAN INDL PPTYS REIT      | COM NEW            |         |
| 02686E 10 6   | AMERICAN INSD MTG-INVS L P 85 | DEPOSITORY UNIT    |         |
| 02686F 10 3   | AMERICAN INSD MTG INVS L P 86 | DEPOSITORY UNIT    |         |
| 02686G 10 1   | AMERICAN INSD MTG INVS L P 88 | DEPOSITORY UNIT    |         |
| 026862 10 2   | AMERICAN INSD MTG INVS        | DEP UNIT PRTNR     |         |
| 026874 10 7 * | AMERICAN INTL GROUP INC       | COM                |         |
| 026874 90 7   | AMERICAN INTL GROUP INC       | CALL               |         |

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| 026874 95 7   | AMERICAN INTL GROUP INC        | PUT                |         |
| 026909 40 8   | AMERICAN INTL PETROLEUM CORP   | COM PAR \$0.08N    |         |
| 027069 50 9   | AMERICAN ISRAELI PAPER MLS LTD | 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                |         |
| 027284 10 8   | AMERICAN LOCKER GROUP          | COM                |         |
| 027352 10 3 * | AMERICAN MGMT SYS INC          | COM                |         |
| 027352 90 3   | AMERICAN MGMT SYS INC          | CALL               |         |
| 027352 95 3   | AMERICAN MGMT SYS INC          | PUT                |         |
| 02744P 10 1   | AMERICAN MED SEC GROUP INC     | COM                |         |
| 02755R 10 3 * | AMERICAN MOBILE SATELLITE CORP | COM                |         |
| 02755R 90 3   | AMERICAN MOBILE SATELLITE CORP | CALL               |         |
| 02755R 95 3   | AMERICAN MOBILE SATELLITE CORP | PUT                |         |
| 027568 10 4   | AMERICAN MTG ACCEP CO          | SH BEN INT         |         |
| 027649 10 2   | AMERICAN MUN INCOME PORTFOLIO  | COM                |         |
| 027652 10 6   | AMERICAN MUN TERM TR INC       | COM                |         |
| 027653 10 4   | AMERICAN MUN TERM TR INC II    | COM                |         |
| 027654 10 2   | AMERICAN MUN TERM TR INC III   | COM                |         |
| 027714 10 4   | AMERICAN NATL CAN GROUP INC    | COM                |         |
| 027717 10 7   | AMERICAN NATL FINL INC         | COM                |         |
| 027745 10 8   | AMERICAN NATL BANKSHARES INC   | COM                |         |
| 027904 10 1   | AMERICAN MED ALERT CORP        | COM                |         |
| 02837P 30 7   | AMERICAN PAC BK AUMSVILLE ORE  | CL B               |         |
| 028591 10 5   | AMERICAN NATL INS CO           | COM                |         |
| 028740 10 8   | AMERICAN PAC CORP              | COM                |         |
| 028880 10 2   | AMERICAN PHYSICIAN PARTNERS    | COM                | DELETED |
| 028882 10 8   | AMERICAN PHYSICIANS SVC GROUP  | COM                |         |
| 028913 AA 9   | AMERICAN RETIREMENT CORP       | SB DB CV 5.75%02   |         |
| 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                |         |
| 029069 10 1   | AMERICAN PRECISION IND DEL     | COM                |         |
| 02914P 20 4   | AMERICAN QUANTUM CYCLES INC    | COM NEW            |         |
| 029166 10 5   | AMERICAN REAL ESTATE INVT CORP | COM                | DELETED |
| 029169 10 9   | AMERICAN REAL ESTATE PARTNR LP | DEPOSITORY UNIT    |         |
| 029177 40 9   | AMERICAN RLTY TR INC           | COM PAR\$.01NEW    |         |
| 02926T 10 3   | AMERICAN RESIDENTIAL INVS      | COM                |         |
| 029429 10 7   | AMERICAN SCIENCE & ENGR INC    | COM                |         |
| 029570 10 8   | AMERICAN SELECT PORTFOLIO INC  | COM                |         |
| 029595 10 5   | AMERICAN SHARED HOSPITAL SVCS  | COM                |         |
| 029654 30 8 * | AMERICAN SKIING CO             | COM                |         |
| 029654 90 8   | AMERICAN SKIING CO             | CALL               |         |
| 029654 95 8   | AMERICAN SKIING CO             | PUT                |         |
| 029683 10 9 * | AMERICAN SOFTWARE INC          | CL A               |         |
| 029683 90 9   | AMERICAN SOFTWARE INC          | CALL               |         |
| 029683 95 9   | AMERICAN SOFTWARE INC          | PUT                |         |
| 029712 10 6 * | AMERICAN STD COS INC DEL       | COM                |         |

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| 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 AA 0   | AMERICAN TOWER CORP            | NT CV 144A 09      | ADDED   |
| 029912 AB 8   | AMERICAN TOWER CORP            | NT CV 6.25%09      | ADDED   |
| 029912 AC 6   | AMERICAN TOWER CORP            | NT CV144A2.25%09   | 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 III  | COM                |         |
| 030098 10 7   | AMERICAN STRATEGIC INCM PTFL   | COM                |         |
| 030099 10 5   | AMERN STRATEGIC INCOME PTFL II | 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 TECHNICNAL CERAMICS   | COM                |         |
| 030145 20 5   | AMERICAN TECHNOLOGY CORP       | COM NEW            |         |
| 03037B 10 6   | AMERICAN VANTAGE COS           | COM                | ADDED   |
| 030371 10 8   | AMERICAN VANGUARD CORP         | COM                |         |
| 030405 10 4   | AMERICAN WAGERING INC          | COM                |         |
| 030411 10 2 * | AMERICAN WTR WKS INC           | COM                |         |
| 030411 90 2   | AMERICAN WTR WKS INC           | CALL               |         |
| 030411 95 2   | AMERICAN WTR WKS INC           | PUT                |         |
| 030506 10 9   | AMERICAN WOODMARK CORP         | COM                |         |
| 030514 10 3 * | AMERICAN XTAL TECHNOLOGY INC   | COM                |         |
| 030514 90 3   | AMERICAN XTAL TECHNOLOGY INC   | CALL               |         |
| 030514 95 3   | AMERICAN XTAL TECHNOLOGY INC   | PUT                |         |
| 03060R 10 1 * | AMERICREDIT CORP               | COM                |         |
| 03060R 90 1   | AMERICREDIT CORP               | CALL               |         |
| 03060R 95 1   | AMERICREDIT CORP               | PUT                |         |
| 03070D 20 9 * | AMERIHOST PPTYS INC            | COM NEW            |         |
| 03070D 90 9   | AMERIHOST PPTYS INC            | CALL               |         |
| 03070D 95 9   | AMERIHOST PPTYS INC            | PUT                |         |
| 03070L 11 0   | AMERIGON INC                   | WT A EX 021202     | DELETED |
| 03070L 30 0   | AMERIGON INC                   | CL A NEW           |         |
| 03070Q 10 1   | AMERISTAR CASINOS INC          | COM                |         |
| 03071D 10 9 * | AMERIPATH INC                  | COM                |         |
| 03071D 90 9   | AMERIPATH INC                  | CALL               |         |
| 03071D 95 9   | AMERIPATH INC                  | PUT                |         |
| 03071L 10 1   | AMERIVEST PPTYS INC DEL        | COM                |         |
| 03071L 11 9   | AMERIVEST PPTYS INC DEL        | WT EXP 111300      |         |
| 03071P 10 2 * | AMERISOURCE HEALTH CORP        | CL A               |         |
| 03071P 90 2   | AMERISOURCE HEALTH CORP        | CALL               |         |
| 03071P 95 2   | AMERISOURCE HEALTH CORP        | PUT                |         |
| 030710 10 7   | AMERON INTL INC                | COM                |         |
| 03072H AA 7   | AMERITRADE HLDG CORP           | SB NT CV 144A 04   |         |
| 03072H 10 9 * | AMERITRADE HLDG CORP           | CL A               |         |
| 03072H 90 9   | AMERITRADE HLDG CORP           | CALL               |         |
| 03072H 95 9   | AMERITRADE HLDG CORP           | PUT                |         |

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| 030732 10 1   | AMERUS LIFE HLDGS INC   | COM                |         |
| 030732 11 9   | AMERUS LIFE HLDGS INC   | WT EXP 040202      |         |
| 030789 50 7 * | AMES DEPT STORES INC    | COM NEW            |         |
| 030789 90 7   | AMES DEPT STORES INC    | CALL               |         |
| 030789 95 7   | AMES DEPT STORES INC    | PUT                |         |
| 030954 10 1 * | AMERITECH CORP NEW      | COM                | DELETED |
| 030954 90 1   | AMERITECH CORP NEW      | CALL               | DELETED |
| 030954 95 1   | AMERITECH CORP NEW      | PUT                | DELETED |
| 030975 10 6   | AMERIGAS PARTNERS L P   | UNIT L P INT       |         |
| 031100 10 0 * | AMETEK INC NEW          | COM                |         |
| 031100 90 0   | AMETEK INC NEW          | CALL               |         |
| 031100 95 0   | AMETEK INC NEW          | PUT                |         |
| 03113V AA 7   | AMF BOWLING INC         | DBCV ZERO 144A18   |         |
| 03113V AB 5   | AMF BOWLING INC         | DEB CV ZERO 18     |         |
| 03113V 10 9 * | AMF BOWLING INC         | COM                |         |
| 03113V 90 9   | AMF BOWLING INC         | CALL               |         |
| 03113V 95 9   | AMF BOWLING INC         | PUT                |         |
| 031162 10 0 * | AMGEN INC               | COM                |         |
| 031162 90 0   | AMGEN INC               | CALL               |         |
| 031162 95 0   | AMGEN INC               | PUT                |         |
| 031535 10 7   | AMISTAR CORP            | COM                |         |
| 031652 AA 8   | AMKOR TECHNOLOGY INC    | SB NT CV 5.75%03   |         |
| 031652 10 0 * | AMKOR TECHNOLOGY INC    | COM                |         |
| 031652 90 0   | AMKOR TECHNOLOGY INC    | CALL               |         |
| 031652 95 0   | AMKOR TECHNOLOGY INC    | PUT                |         |
| 031909 10 4 * | AMRESCO INC             | COM                |         |
| 031909 90 4   | AMRESCO INC             | CALL               |         |
| 031909 95 4   | AMRESCO INC             | PUT                |         |
| 031919 10 3   | AMRESCO CAP TR          | COM SH BEN INT     |         |
| 032015 10 9   | AMPAL AMERN ISRAEL CORP | CL A               |         |
| 032015 30 7   | AMPAL AMERN ISRAEL CORP | PFD CV 6.50%       |         |
| 032037 10 3   | AMPCO-PITTSBURGH CORP   | COM                |         |
| 032092 10 8 * | AMPEX CORP DEL          | CL A               |         |
| 032092 90 8   | AMPEX CORP DEL          | CALL               |         |
| 032092 95 8   | AMPEX CORP DEL          | PUT                |         |
| 032095 10 1   | AMPHENOL CORP NEW       | CL A               |         |
| 032101 10 7   | AMPLICON INC            | COM                |         |
| 032103 10 3   | AMPLIDYNE INC           | COM                |         |
| 032103 11 1   | AMPLIDYNE INC           | WT EXP 012002      |         |
| 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                |         |
| 03232P 10 8   | AMSURG CORP             | CL A               |         |
| 03232P 20 7   | AMSURG CORP             | CL B               |         |
| 03232Q 10 6   | AMTEC INC               | COM                |         |
| 032332 11 6   | AMTECH SYS INC          | WT EXP 121599      |         |
| 032332 50 4   | AMTECH SYS INC          | COM PAR \$0.01N    |         |
| 03234G 10 6   | AMTRAN INC              | COM                |         |

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| 03234J 10 0   | AMWAY JAPAN LTD                | SPONSORED ADR      |        |
| 032345 10 0   | AMWEST INS GROUP INC DEL       | COM                |        |
| 032346 10 8 * | AMYLIN PHARMACEUTICALS INC     | COM                |        |
| 032346 90 8   | AMYLIN PHARMACEUTICALS INC     | CALL               |        |
| 032346 95 8   | AMYLIN PHARMACEUTICALS INC     | PUT                |        |
| 03235E 10 0   | AMVESCAP PLC                   | SPONSORED ADR      |        |
| 032371 10 6   | ANACOMP INC DEL                | COM                |        |
| 032371 11 4   | ANACOMP INC DEL                | WT EXP 060301      |        |
| 032511 10 7 * | ANADARKO PETE CORP             | COM                |        |
| 032511 90 7   | ANADARKO PETE CORP             | CALL               |        |
| 032511 95 7   | ANADARKO PETE CORP             | PUT                |        |
| 032515 10 8 * | ANADIGICS INC                  | COM                |        |
| 032515 90 8   | ANADIGICS INC                  | CALL               |        |
| 032515 95 8   | ANADIGICS INC                  | PUT                |        |
| 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     |        |
| 032659 10 4   | ANALOGY INC                    | COM                |        |
| 032681 10 8 * | ANALYSTS INTL CORP             | COM                |        |
| 032681 90 8   | ANALYSTS INTL CORP             | CALL               |        |
| 032681 95 8   | ANALYSTS INTL CORP             | PUT                |        |
| 032683 30 2   | ANALYTICAL SURVEYS INC         | COM NEW            |        |
| 032721 20 1   | ANANGEL-AMERN SHIPHOLDINGS LTD | SPONSORED ADR      |        |
| 032744 10 4   | ANAREN MICROWAVE INC           | COM                |        |
| 032839 10 2   | ANCHOR BANCORP WIS INC         | COM                |        |
| 033036 10 4   | ANCHOR FINL CORP S C           | COM                |        |
| 033037 10 2 * | ANCHOR GAMING                  | COM                |        |
| 033037 90 2   | ANCHOR GAMING                  | CALL               |        |
| 033037 95 2   | ANCHOR GAMING                  | PUT                |        |
| 033039 10 8   | ANCHOR GOLD & CURREN           | COM                |        |
| 03332K 10 8 * | ANCOR COMMUNICATIONS INC       | COM                |        |
| 03332K 90 8   | ANCOR COMMUNICATIONS INC       | CALL               |        |
| 03332K 95 8   | ANCOR COMMUNICATIONS INC       | PUT                |        |
| 033495 12 8   | ANDEAN DEV CORP                | WT EXP 111201      |        |
| 033495 40 9   | ANDEAN DEV CORP                | COM                |        |
| 033501 AD 9   | ANDERSEN GROUP INC             | SB DB CV 10.5%07   |        |
| 033501 10 7   | ANDERSEN GROUP INC             | COM                |        |
| 034164 10 3   | ANDERSONS INC                  | COM                |        |
| 034258 10 3   | ANDOVER BANCORP INC DEL        | COM                |        |
| 034318 10 5   | ANDOVER NET INC                | COM                | ADDED  |
| 034393 10 8 * | ANDREA ELECTRONICS CORP        | COM                |        |
| 034393 90 8   | ANDREA ELECTRONICS CORP        | CALL               |        |
| 034393 95 8   | ANDREA ELECTRONICS CORP        | PUT                |        |
| 034425 10 8 * | ANDREW CORP                    | COM                |        |
| 034425 90 8   | ANDREW CORP                    | CALL               |        |
| 034425 95 8   | ANDREW CORP                    | PUT                |        |
| 034551 10 1 * | ANDRX CORP                     | COM                |        |
| 034551 90 1   | ANDRX CORP                     | CALL               |        |

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| 034551 95 1 | ANDRX CORP                     | PUT                |        |
| 034603 10 0 | * ANESTA CORP                  | COM                |        |
| 034603 90 0 | ANESTA CORP                    | CALL               |        |
| 034603 95 0 | ANESTA CORP                    | PUT                |        |
| 03462H AA 5 | ANGEION CORP                   | SR NT CV ACD 03    |        |
| 03462H 30 5 | ANGEION CORP                   | COM NEW            |        |
| 034663 10 4 | ANGELICA CORP                  | COM                |        |
| 03485P 10 2 | ANGLO AMERN PLC                | ADR                |        |
| 035128 20 6 | ANGLOGOLD LTD                  | SPONSORED ADR      |        |
| 035229 10 3 | * ANHEUSER BUSCH COS INC       | COM                |        |
| 035229 90 3 | ANHEUSER BUSCH COS INC         | CALL               |        |
| 035229 95 3 | ANHEUSER BUSCH COS INC         | PUT                |        |
| 035250 10 9 | * ANICOM INC                   | COM                |        |
| 035250 90 9 | ANICOM INC                     | CALL               |        |
| 035250 95 9 | ANICOM INC                     | PUT                |        |
| 035255 10 8 | * ANIKA THERAPEUTICS INC       | COM                |        |
| 035255 90 8 | ANIKA THERAPEUTICS INC         | CALL               |        |
| 035255 95 8 | ANIKA THERAPEUTICS INC         | PUT                |        |
| 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                |        |
| 035848 10 0 | ANNAPOLIS NATL BANCORP INC     | COM                |        |
| 036115 AA 1 | ANNTAYLOR STORES CORP          | GTD SD CV 144A19   |        |
| 036115 AC 7 | ANNTAYLOR STORES CORP          | GTD SB DB CV 19    | ADDED  |
| 036115 10 3 | * ANNTAYLOR STORES CORP        | COM                |        |
| 036115 90 3 | ANNTAYLOR STORES CORP          | CALL               |        |
| 036115 95 3 | ANNTAYLOR STORES CORP          | PUT                |        |
| 036384 10 5 | ANSOFT CORP                    | COM                |        |
| 03662Q 10 5 | ANSYS INC                      | COM                |        |
| 03664P AA 3 | ANTEC CORP                     | SB NT CV 144A 03   |        |
| 03664P AB 1 | ANTEC CORP                     | SUB NT CV 4.5%03   |        |
| 03664P 10 5 | * ANTEC CORP                   | COM                |        |
| 03664P 90 5 | ANTEC CORP                     | CALL               |        |
| 03664P 95 5 | ANTEC CORP                     | PUT                |        |
| 03672N 10 0 | ANTENNA TV SA                  | SPONSORED ADR      |        |
| 036728 10 3 | ANTENNA PRODS INC              | COM                |        |
| 036762 10 2 | ANTHONY & SYLVAN POOLS CORP    | COM                |        |
| 036916 10 4 | * ANSWERTHINK CONSULTING GROUP | COM                |        |
| 036916 90 4 | ANSWERTHINK CONSULTING GROUP   | CALL               |        |
| 036916 95 4 | ANSWERTHINK CONSULTING GROUP   | PUT                |        |
| 037023 10 8 | ANTHRACITE CAP INC             | COM                |        |
| 037347 10 1 | ANWORTH MORTGAGE ASSET CP      | COM                |        |
| 03737P 30 6 | AO TATNEFT                     | SPON ADR REG S     |        |
| 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               |        |

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| 037411 95 5   | APACHE CORP                    | PUT                |         |
| 037411 60 0   | APACHE CORP                    | ACES C DP 1/50     |         |
| 03746E 10 2   | APACHE MED SYS INC             | COM                |         |
| 03748R 10 1   | APTMENT INVT & MGMT CO         | CL A               |         |
| 03748R 70 5   | APTMENT INVT & MGMT CO         | PFD CONV CL K      |         |
| 037489 10 1   | APCO ARGENTINA INC CAYMAN IS   | ORD                |         |
| 037548 10 4   | APEX INC                       | COM                |         |
| 037564 10 1   | APEX MORTGAGE CAPITAL          | COM                |         |
| 037580 10 7   | APEX MUN FD INC                | COM                |         |
| 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                |         |
| 037604 10 5 * | APOLLO GROUP INC               | CL A               |         |
| 037604 90 5   | APOLLO GROUP INC               | CALL               |         |
| 037604 95 5   | APOLLO GROUP INC               | PUT                |         |
| 037833 10 0 * | APPLE COMPUTER INC             | COM                |         |
| 037833 90 0   | APPLE COMPUTER INC             | CALL               |         |
| 037833 95 0   | APPLE COMPUTER INC             | PUT                |         |
| 037849 10 6   | APPLE ORTHODONTIX INC          | COM                |         |
| 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 10 8 * | APRIA HEALTHCARE GROUP INC     | COM                |         |
| 037933 90 8   | APRIA HEALTHCARE GROUP INC     | CALL               |         |
| 037933 95 8   | APRIA HEALTHCARE GROUP INC     | PUT                |         |
| 037935 10 3   | APPLIED MICROSYSTEMS CORP      | COM                |         |
| 037937 10 9 * | APPLIED GRAPHICS TECHNOLOGIES  | COM                |         |
| 037937 90 9   | APPLIED GRAPHICS TECHNOLOGIES  | CALL               |         |
| 037937 95 9   | APPLIED GRAPHICS TECHNOLOGIES  | PUT                |         |
| 037939 10 5   | APPLIED ANALYTICAL INDs INC    | COM                |         |
| 03814L 10 3   | APPLIED BIOMETRICS INC         | COM                |         |
| 038181 10 3 * | APPLIED DIGITAL ACCESS INC     | COM                | DELETED |
| 038181 90 3   | APPLIED DIGITAL ACCESS INC     | CALL               | DELETED |
| 038181 95 3   | APPLIED DIGITAL ACCESS INC     | PUT                | DELETED |
| 038188 10 8   | APPLIED DIGITAL SOLUTIONS      | COM                |         |
| 038196 10 1 * | APPLIED EXTRUSION TECHNOLOGIES | COM                |         |
| 038196 90 1   | APPLIED EXTRUSION TECHNOLOGIES | CALL               |         |
| 038196 95 1   | APPLIED EXTRUSION TECHNOLOGIES | PUT                |         |
| 038197 10 9   | APPLIED FILMS CORP             | COM                |         |
| 03820C 10 5 * | APPLIED INDL TECHNOLOGIES INC  | COM                |         |
| 03820C 90 5   | APPLIED INDL TECHNOLOGIES INC  | CALL               |         |
| 03820C 95 5   | APPLIED INDL TECHNOLOGIES INC  | PUT                |         |
| 03820G 10 6   | APPLIED IMAGING CORP           | COM                |         |

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| 038213 AA 2   | APPLIED MAGNETICS CP DEL      | SUB DB CONV        | 7%06   |
| 038213 10 4 * | APPLIED MAGNETICS CP DEL      | COM                |        |
| 038213 90 4   | APPLIED MAGNETICS CP DEL      | CALL               |        |
| 038213 95 4   | APPLIED MAGNETICS CP DEL      | PUT                |        |
| 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                |        |
| 038225 10 8 * | APPLIED PWR INC               | CL A               |        |
| 038225 90 8   | APPLIED PWR INC               | CALL               |        |
| 038225 95 8   | APPLIED PWR INC               | PUT                |        |
| 038236 10 5 * | APPLIED SCIENCE & TECHNOLOGY  | COM                |        |
| 038236 90 5   | APPLIED SCIENCE & TECHNOLOGY  | CALL               |        |
| 038236 95 5   | APPLIED SCIENCE & TECHNOLOGY  | PUT                |        |
| 038237 10 3   | APPLIED SIGNAL TECHNOLOGY INC | COM                |        |
| 03828R 10 4   | APPLIEDTHEORY CORP            | COM                |        |
| 03831Q 10 1 * | APPNET INC                    | COM                |        |
| 03831Q 90 1   | APPNET INC                    | CALL               |        |
| 03831Q 95 1   | APPNET INC                    | PUT                |        |
| 038316 10 5 * | APPLIX INC                    | COM                |        |
| 038316 90 5   | APPLIX INC                    | CALL               |        |
| 038316 95 5   | APPLIX INC                    | PUT                |        |
| 03832H 10 0   | APPONLINE COM INC             | COM                |        |
| 038336 10 3 * | APTARGROUP INC                | COM                |        |
| 038336 90 3   | APTARGROUP INC                | CALL               |        |
| 038336 95 3   | APTARGROUP INC                | PUT                |        |
| 038373 30 4   | AQUA CARE SYS INC             | COM NEW            |        |
| 03838W 10 1   | AQUARION CO                   | COM                |        |
| 03839F 10 7   | AQUILA BIOPHARM INC           | COM                |        |
| 038399 10 1   | AQUIS COMMUNICATIONS INC      | COM                |        |
| 038465 10 0   | ARABIAN SHIELD DEV CO         | COM                |        |
| 038496 20 4   | ARACRUZ CELULOSE S A          | SPON ADR CL B      |        |
| 038505 10 3 * | ARADIGM CORP                  | COM                |        |
| 038505 90 3   | ARADIGM CORP                  | CALL               |        |
| 038505 95 3   | ARADIGM CORP                  | PUT                |        |
| 039101 10 0 * | ARCADIA FINL LTD              | COM                |        |
| 039101 90 0   | ARCADIA FINL LTD              | CALL               |        |
| 039101 95 0   | ARCADIA FINL LTD              | PUT                |        |
| 03937R 10 2   | ARCH CHEMICALS INC            | COM                |        |
| 039380 10 0   | ARCH COAL INC                 | COM                |        |
| 039381 AA 6   | ARCH COMMUNICATIONS GROUP INC | SDBCV144A6.75%03   |        |
| 039381 14 0   | ARCH COMMUNICATIONS GROUP INC | WT EXP 090101      |        |
| 039381 50 4   | ARCH COMMUNICATIONS GROUP INC | COM NEW            |        |
| 039483 10 2 * | ARCHER DANIELS MIDLAND CO     | COM                |        |
| 039483 90 2   | ARCHER DANIELS MIDLAND CO     | CALL               |        |
| 039483 95 2   | ARCHER DANIELS MIDLAND CO     | PUT                |        |
| 039581 10 3   | ARCHSTONE CMNTYS TR           | SH BEN INT         |        |

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| 039581 20 2   | ARCHSTONE CMNTYS TR            | PFD SER A CV       |         |
| 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 GROUP INC           | COM                |         |
| 039794 10 2 * | ARDENT SOFTWARE INC            | COM                |         |
| 039794 90 2   | ARDENT SOFTWARE INC            | CALL               |         |
| 039794 95 2   | ARDENT SOFTWARE INC            | PUT                |         |
| 039872 10 6   | AREA BANCSHARES CORP NEW       | COM                |         |
| 039917 10 9   | ARCHITEL SYS CORP              | COM                |         |
| 040026 10 6   | AREMISOFT CORP DEL             | COM                |         |
| 04011W 10 8   | ARGENTARIA CAJA POSTAL Y BANCO | SPONSORED ADR      |         |
| 040112 10 4   | ARGENTINA FD INC               | COM                |         |
| 040157 10 9   | ARGONAUT GROUP INC             | COM                |         |
| 040222 10 1   | ARGOSY ED GROUP INC            | CL A               |         |
| 040228 10 8 * | ARGOSY GAMING CO               | COM                |         |
| 040228 90 8   | ARGOSY GAMING CO               | CALL               |         |
| 040228 95 8   | ARGOSY GAMING CO               | PUT                |         |
| 040282 10 5   | ARGUSS HLDGS INC               | COM                |         |
| 04033A 10 0   | ARIAD PHARMACEUTICALS INC      | COM                |         |
| 04033A 11 8   | ARIAD PHARMACEUTICALS INC      | WT EXP 123099      |         |
| 04033M 10 4 * | ARIEL CORP                     | COM                |         |
| 04033M 90 4   | ARIEL CORP                     | CALL               |         |
| 04033M 95 4   | ARIEL CORP                     | PUT                |         |
| 04033V 10 4 * | ARIBA INC                      | COM                |         |
| 04033V 90 4   | ARIBA INC                      | CALL               |         |
| 04033V 95 4   | ARIBA INC                      | PUT                |         |
| 04040A 10 1   | ARIS CORP                      | COM                |         |
| 04040A 11 9   | ARIS CORP                      | WT EXP 021500      |         |
| 040408 10 6   | ARISTA INVESTORS CORP          | COM                |         |
| 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                |         |
| 040790 20 6   | ARKANSAS BEST CORP DEL         | PFD A CV EXCH      |         |
| 040903 20 5   | ARIZONA INSTRUMENT CORP        | COM NEW            |         |
| 042068 10 6   | ARM HLDGS PLC                  | SPONSORED ADR      |         |
| 042166 70 2   | ARMANINO FOODS DISTINCTION INC | COM NO PAR 99      |         |
| 042170 10 0 * | ARMCO INC                      | COM                | DELETED |
| 042170 90 0   | ARMCO INC                      | CALL               | DELETED |
| 042170 95 0   | ARMCO INC                      | PUT                | DELETED |
| 042170 20 9   | ARMCO INC                      | PFD CV \$2.10      | DELETED |
| 042170 30 8   | ARMCO INC                      | PFD CV \$4.50      | DELETED |
| 042170 40 7   | ARMCO INC                      | PFD CVA \$3.625    | DELETED |
| 042260 10 9 * | ARMOR HOLDINGS INC             | COM                |         |
| 042260 90 9   | ARMOR HOLDINGS INC             | CALL               |         |

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| 042260 95 9   | ARMOR HOLDINGS INC             | PUT                |         |
| 042476 10 1 * | ARMSTRONG WORLD INDS INC       | COM                |         |
| 042476 90 1   | ARMSTRONG WORLD INDS INC       | CALL               |         |
| 042476 95 1   | ARMSTRONG WORLD INDS INC       | PUT                |         |
| 042595 10 8 * | ARNOLD INDs INC                | COM                |         |
| 042595 90 8   | ARNOLD INDs INC                | CALL               |         |
| 042595 95 8   | ARNOLD INDs INC                | PUT                |         |
| 042666 20 6   | ARONEX PHARMACEUTICALS INC     | COM NEW            |         |
| 04269E 10 7 * | ARQUEL INC                     | COM                |         |
| 04269E 90 7   | ARQUEL INC                     | CALL               |         |
| 04269E 95 7   | ARQUEL INC                     | PUT                |         |
| 042698 30 8   | ARRHYTHMIA RESH TECHNOLOGY INC | COM PAR \$0.01     |         |
| 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                |         |
| 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                |         |
| 043113 20 8   | ARTESIAN RESOURCES CORP        | CL A               |         |
| 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                |         |
| 04314L 10 6 * | ARTISOFT INC                   | COM                |         |
| 04314L 90 6   | ARTISOFT INC                   | CALL               |         |
| 04314L 95 6   | ARTISOFT INC                   | PUT                |         |
| 04314Q 10 5   | ARTIFICIAL LIFE INC            | COM                |         |
| 043147 10 7   | ARTRA GROUP INC                | COM                | DELETED |
| 043168 10 3   | ARTS WAY MFG INC               | COM                |         |
| 043339 10 0 * | ARVIN INDs INC                 | COM                |         |
| 043339 90 0   | ARVIN INDs INC                 | CALL               |         |
| 043339 95 0   | ARVIN INDs INC                 | PUT                |         |
| 04338D 10 6   | ASAHI / AMER INC               | COM                | DELETED |
| 043412 10 5   | ASANTE TECHNOLOGIES INC        | COM                | DELETED |
| 043413 10 3 * | ASARCO INC                     | COM                | DELETED |
| 043413 90 3   | ASARCO INC                     | CALL               | DELETED |
| 043413 95 3   | ASARCO INC                     | PUT                | DELETED |
| 04362T 10 0   | ASCHE TRANSN SVCS INC          | COM                |         |
| 04362T 11 8   | ASCHE TRANSN SVCS INC          | WT EXP 020800      |         |
| 043628 10 6 * | ASCENT ENTMT GROUP INC         | COM                |         |
| 043628 90 6   | ASCENT ENTMT GROUP INC         | CALL               |         |
| 043628 95 6   | ASCENT ENTMT GROUP INC         | PUT                |         |
| 043659 10 1   | ASECO CORP                     | COM                |         |

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| 043743 20 2 | ASHANTI GOLDFIELDS LTD           | GLOB DEP RCPT      |         |
| 044093 10 2 | ASHFORD COM INC                  | COM                | ADDED   |
| 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                |         |
| 044902 10 4 | ASIA PACIFIC RESOURCES LTD       | COM                |         |
| 045084 10 0 | ASHTON TECHNOLOGY GROUP INC      | COM                |         |
| 045084 11 8 | ASHTON TECHNOLOGY GROUP INC      | WT EXP 050202      |         |
| 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                |         |
| 04516V 10 0 | ASIA PULP & PAPER LTD            | SPONSORED ADR      |         |
| 04516V 20 9 | ASIA PULP & PAPER LTD            | WT EXP 072700      |         |
| 04516X 10 6 | ASIA SATELLITE TELECOMMUNCNT     | SPONSORED ADR      |         |
| 045174 10 9 | ASK JEEVES INC                   | COM                |         |
| 04523Q 10 2 | * ASPECT COMMUNICATIONS CORP     | COM                | ADDED   |
| 04523Q 90 2 | ASPECT COMMUNICATIONS CORP       | CALL               | ADDED   |
| 04523Q 95 2 | ASPECT COMMUNICATIONS CORP       | PUT                | ADDED   |
| 045233 10 3 | ASPEC TECHNOLOGY INC             | COM                |         |
| 045234 10 1 | * ASPECT DEV INC                 | COM                |         |
| 045234 90 1 | ASPECT DEV INC                   | CALL               |         |
| 045234 95 1 | ASPECT DEV INC                   | PUT                |         |
| 045237 AB 0 | ASPECT TELECOMMUNICATIONS CORP   | SD CV ZR0 144A18   | DELETED |
| 045237 AE 4 | ASPECT TELECOMMUNICATIONS CORP   | SB DB CV ZERO 18   | DELETED |
| 045237 10 4 | * ASPECT TELECOMMUNICATIONS CORP | COM                | DELETED |
| 045237 90 4 | ASPECT TELECOMMUNICATIONS CORP   | CALL               | DELETED |
| 045237 95 4 | ASPECT TELECOMMUNICATIONS CORP   | PUT                | DELETED |
| 045327 AA 1 | ASPEN TECHNOLOGY INC             | SB DB CV 144A 05   |         |
| 045327 10 3 | * ASPEN TECHNOLOGY INC           | COM                |         |
| 045327 90 3 | ASPEN TECHNOLOGY INC             | CALL               |         |
| 045327 95 3 | ASPEN TECHNOLOGY INC             | PUT                |         |
| 04541W 10 7 | ASSET INVS CORP DEL              | COM                |         |
| 04543L AD 1 | ASSISTED LIVING CONCEPTS INC     | SB DB CV 6%02      |         |
| 04543L AE 9 | ASSISTED LIVING CONCEPTS INC     | SUB DB CV 144A03   |         |
| 04543L AF 6 | ASSISTED LIVING CONCEPTS INC     | SUB DB CV ACRD03   |         |
| 04543L AG 4 | ASSISTED LIVING CONCEPTS INC     | SB DB CV5.625%03   |         |
| 04543L 10 9 | * ASSISTED LIVING CONCEPTS INC   | COM                |         |
| 04543L 90 9 | ASSISTED LIVING CONCEPTS INC     | CALL               |         |
| 04543L 95 9 | ASSISTED LIVING CONCEPTS INC     | PUT                |         |
| 045487 10 5 | * ASSOCIATED BANC CORP           | CDM                |         |
| 045487 90 5 | ASSOCIATED BANC CORP             | CALL               |         |
| 045487 95 5 | ASSOCIATED BANC CORP             | PUT                |         |
| 045604 10 5 | ASSOCIATED ESTATES RLTY CORP     | COM                |         |
| 045651 10 6 | * ASSOCIATED GROUP INC           | CL A               |         |
| 045651 90 6 | ASSOCIATED GROUP INC             | CALL               |         |
| 045651 95 6 | ASSOCIATED GROUP INC             | PUT                |         |
| 045651 20 5 | * ASSOCIATED GROUP INC           | CL B               |         |

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| 045651 90 5   | ASSOCIATED GROUP INC          | CALL               |         |
| 045651 95 5   | ASSOCIATED GROUP INC          | PUT                |         |
| 045709 10 2   | ASSOCIATED MATLS INC          | COM                |         |
| 045919 AA 5   | AT HOME CORP                  | SB DB CV 144A 18   |         |
| 045919 AC 1   | AT HOME CORP                  | SB DB CV0.525%18   |         |
| 045919 AD 9   | AT HOME CORP                  | SB NT CV 144A 06   | ADDED   |
| 045919 10 7 * | AT HOME CORP                  | COM SER A          |         |
| 045919 90 7   | AT HOME CORP                  | CALL               |         |
| 045919 95 7   | AT HOME CORP                  | PUT                |         |
| 045927 10 0   | ASYMETRIX LEARNING SYS INC    | COM                | DELETED |
| 046008 10 8 * | ASSOCIATES FIRST CAP CORP     | CL A               |         |
| 046008 90 8   | ASSOCIATES FIRST CAP CDRP     | CALL               |         |
| 046008 95 8   | ASSOCIATES FIRST CAP CDRP     | PUT                |         |
| 04622E 10 9   | ASTEA INTL INC                | COM                |         |
| 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      |         |
| 04638F 10 8   | ASTRO-MED INC NEW             | COM                |         |
| 046433 10 8   | ASTRONICS CORP                | COM                |         |
| 04644A 10 1   | ASTROPOWER INC                | COM                |         |
| 04648X 10 7 * | ASYST TECHNOLOGY CORP         | COM                |         |
| 04648X 90 7   | ASYST TECHNOLOGY CORP         | CALL               |         |
| 04648X 95 7   | ASYST TECHNOLOGY CORP         | PUT                |         |
| 046499 10 9   | ATALANTA SOSNOFF CAP CORP     | COM                |         |
| 046613 10 5   | ATCHISON CASTING CORP         | COM                |         |
| 047465 10 9   | ATHHEY PRODS CORP             | COM                |         |
| 048209 10 0   | ATLANTIC AMERN CORP           | COM                |         |
| 048396 AA 3   | ATLANTIC COAST AIRLINES HLDGS | SB NT CV 144A 04   |         |
| 048396 AB 1   | ATLANTIC COAST AIRLINES HLDGS | SBNTCV ACRD 7%04   |         |
| 048396 10 5 * | ATLANTIC COAST AIRLINES HLDGS | COM                |         |
| 048396 90 5   | ATLANTIC COAST AIRLINES HLDGS | CALL               |         |
| 048396 95 5   | ATLANTIC COAST AIRLINES HLDGS | PUT                |         |
| 048523 10 4   | ATLANTIC DATA SERVICES        | COM                |         |
| 04853R 10 0   | ATLANTIC FINL CORP            | COM                |         |
| 04878P 10 5   | ATLANTIC PREM BRANDS LTD      | COM                |         |
| 048785 10 9   | ATLANTIC PHARMACEUTICALS INC  | COM                |         |
| 048785 11 7   | ATLANTIC PHARMACEUTICALS INC  | WT EXP 121400      |         |
| 048785 20 8   | ATLANTIC PHARMACEUTICALS INC  | UNIT EX 121400     |         |
| 048798 10 2   | ATLANTIC RLTY TR              | SH BEN INT         |         |
| 048825 10 3 * | ATLANTIC RICHFIELD CO         | COM                |         |
| 048825 90 3   | ATLANTIC RICHFIELD CO         | CALL               |         |
| 048825 95 3   | ATLANTIC RICHFIELD CO         | PUT                |         |
| 048825 20 2   | ATLANTIC RICHFIELD CO         | PFD CV \$3         |         |
| 048825 40 0   | ATLANTIC RICHFIELD CO         | PREF CV \$2.80     |         |

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| 049079 20 5   | ATLANTIC TELE NETWORK INC     | COM NEW            |         |
| 049156 10 2   | ATLANTIS PLASTICS INC         | COM                |         |
| 049164 10 6 * | ATLAS AIR INC                 | COM                |         |
| 049164 90 6   | ATLAS AIR INC                 | CALL               |         |
| 049164 95 6   | ATLAS AIR INC                 | PUT                |         |
| 049391 10 5   | ATLAS PAC LTD                 | SPONSORED ADR      |         |
| 049513 AB 0   | ATMEL CORP                    | SBDBCV ZR0144A18   |         |
| 049513 AC 8   | ATMEL CORP                    | SB DB CV ZRO 18    | ADDED   |
| 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                |         |
| 04961R 10 9   | ATOMIC BURRITO INC            | COM                |         |
| 04962L AA 9   | ATRIX LABS INC                | SB NT CV 144A 04   |         |
| 04962L AC 5   | ATRIX LABS INC                | SUB NT CONV 7%04   |         |
| 04962L 10 1 * | ATRIX LABS INC                | COM                |         |
| 04962L 90 1   | ATRIX LABS INC                | CALL               |         |
| 04962L 95 1   | ATRIX LABS INC                | PUT                |         |
| 04962Q 10 0   | ATPLAN INC                    | COM                |         |
| 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                |         |
| 05068R 10 8   | AUDIO BOOK CLUB INC           | COM                | DELETED |
| 05069A 10 4   | AUDIBLE INC                   | COM                |         |
| 050740 10 9   | AUDIOHIGHWAY COM              | COM                |         |
| 050757 AB 9   | AUDIOVOX CORP                 | SUBDB CV 6.25%01   |         |
| 050757 10 3   | AUDIOVOX CORP                 | CL A               |         |
| 051503 10 0   | AULT INC                      | COM                |         |
| 05164B 10 6 * | AURORA FOODS INC              | COM                |         |
| 05164B 90 6   | AURORA FOODS INC              | CALL               |         |
| 05164B 95 6   | AURORA FOODS INC              | PUT                |         |
| 051920 10 6   | AURORA BIOSCIENCES CORP       | COM                |         |
| 052116 10 0 * | AUSPEX SYS INC                | COM                |         |
| 052116 90 0   | AUSPEX SYS INC                | CALL               |         |
| 052116 95 0   | AUSPEX SYS INC                | PUT                |         |
| 052528 30 4   | AUSTRALIA&NEW ZEALAND BKG GRP | SPONSORED ADR      |         |
| 052587 10 2   | AUSTRIA FD INC                | COM                |         |
| 052661 10 5 * | AUTHENTIC FITNESS CORP        | COM                |         |
| 052661 90 5   | AUTHENTIC FITNESS CORP        | CALL               |         |
| 052661 95 5   | AUTHENTIC FITNESS CORP        | PUT                |         |
| 05275N 10 6 * | AUTOBYTEL COM INC             | COM                |         |
| 05275N 90 6   | AUTOBYTEL COM INC             | CALL               |         |
| 05275N 95 6   | AUTOBYTEL COM INC             | PUT                |         |
| 052768 10 8   | AUTOCYTE INC                  | COM                | DELETED |
| 052769 10 6 * | AUTODESK INC                  | COM                |         |
| 052769 90 6   | AUTODESK INC                  | CALL               |         |
| 052769 95 6   | AUTODESK INC                  | PUT                |         |

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| 052776 10 1 * | AUTOIMMUNE INC                 | COM                |         |
| 052776 90 1   | AUTOIMMUNE INC                 | CALL               |         |
| 052776 95 1   | AUTOIMMUNE INC                 | PUT                |         |
| 052800 10 9 * | AUTOLIV INC                    | COM                |         |
| 052800 90 9   | AUTOLIV INC                    | CALL               |         |
| 052800 95 9   | AUTOLIV INC                    | PUT                |         |
| 052803 10 3   | AUTLOGIC INFORMATION INTL      | COM                |         |
| 052907 10 2   | AUTOCAM CORP                   | COM                |         |
| 052918 10 9   | AUTOBOND ACCEP CORP            | COM                | DELETED |
| 053015 AC 7   | AUTOMATIC DATA PROCESSING INC  | LYON SUB ZERO 12   |         |
| 053015 10 3 * | AUTOMATIC DATA PROCESSING INC  | COM                |         |
| 053015 90 3   | AUTOMATIC DATA PROCESSING INC  | CALL               |         |
| 053015 95 3   | AUTOMATIC DATA PROCESSING INC  | PUT                |         |
| 05329W 10 2 * | AUTONATION INC                 | COM                |         |
| 05329W 90 2   | AUTONATION INC                 | CALL               |         |
| 05329W 95 2   | AUTONATION INC                 | PUT                |         |
| 053323 10 1 * | AUTOTOTE CORP                  | CL A               |         |
| 053323 90 1   | AUTOTOTE CORP                  | CALL               |         |
| 053323 95 1   | AUTOTOTE CORP                  | PUT                |         |
| 053331 10 4 * | AUTOWEB COM INC                | COM                |         |
| 053331 90 4   | AUTOWEB COM INC                | CALL               |         |
| 053331 95 4   | AUTOWEB COM INC                | PUT                |         |
| 053332 10 2 * | AUTOZONE INC                   | COM                |         |
| 053332 90 2   | AUTOZONE INC                   | CALL               |         |
| 053332 95 2   | AUTOZONE INC                   | PUT                |         |
| 05336P 10 8 * | AVADO BRANDS INC               | COM                |         |
| 05336P 90 8   | AVADO BRANDS INC               | CALL               |         |
| 05336P 95 8   | AVADO BRANDS INC               | PUT                |         |
| 05336Q 20 5   | AVADO FING I                   | TERM CV A \$3.5    |         |
| 05343P 10 9   | AVALON HLDGS CORP              | CL A               |         |
| 053436 10 1   | AVALON CORRECTIONAL SVCS INC   | COM                |         |
| 05348P 10 4   | AVANIR PHARMACEUTICALS         | CL A               | DELETED |
| 053484 10 1   | AVALONBAY CMNTYS INC           | COM                |         |
| 053487 10 4 * | AVANT CORP                     | COM                |         |
| 053487 90 4   | AVANT CORP                     | CALL               |         |
| 053487 95 4   | AVANT CORP                     | PUT                |         |
| 053491 10 6   | AVANT IMMUNOTHERAPEUTICS INC   | COM                |         |
| 053494 AD 2   | AVATAR HLDGS INC               | SUB NT CONV 7%05   |         |
| 053494 10 0   | AVATAR HLDGS INC               | COM                |         |
| 053495 30 5   | AVAX TECHNOLOGIES INC          | COM PAR \$0.004    |         |
| 053577 10 2   | AVENUE ENTERTAINMENT GROUP INC | COM                |         |
| 053596 10 2   | AVERT INC                      | COM                |         |
| 053611 10 9 * | AVERY DENNISON CORP            | COM                |         |
| 053611 90 9   | AVERY DENNISON CORP            | CALL               |         |
| 053611 95 9   | AVERY DENNISON CORP            | PUT                |         |
| 05366B 10 2 * | AVIALL INC NEW                 | COM                |         |
| 05366B 90 2   | AVIALL INC NEW                 | CALL               |         |
| 05366B 95 2   | AVIALL INC NEW                 | PUT                |         |
| 05366T 10 3   | AVIATION GEN INC               | COM                |         |

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| 053667 10 1   | AVIATION GROUP INC TEX        | COM                |         |
| 053667 11 9   | AVIATION GROUP INC TEX        | WT EXP 081302      |         |
| 05367P 10 0 * | AVID TECHNOLOGY INC           | COM                |         |
| 05367P 90 0   | AVID TECHNOLOGY INC           | CALL               |         |
| 05367P 95 0   | AVID TECHNOLOGY INC           | PUT                |         |
| 053672 10 1   | AVIATION SALES CO             | COM                |         |
| 053690 10 3   | AVIGEN INC                    | COM                |         |
| 053762 AA 8   | AVIRON                        | SUB NT CV 144A05   |         |
| 053762 AB 6   | AVIRON                        | SUB NT CV ACRD05   |         |
| 053762 AC 4   | AVIRON                        | SB NT CV 5.75%05   |         |
| 053762 10 0 * | AVIRON                        | COM                |         |
| 053762 90 0   | AVIRON                        | CALL               |         |
| 053762 95 0   | AVIRON                        | PUT                |         |
| 05379B 10 7 * | AVISTA CORP                   | COM                |         |
| 05379B 90 7   | AVISTA CORP                   | CALL               |         |
| 05379B 95 7   | AVISTA CORP                   | PUT                |         |
| 05379B 50 3   | AVISTA CORP                   | RECONS L 1/10S     |         |
| 053790 10 1 * | AVIS RENT A CAR INC           | COM                |         |
| 053790 90 1   | AVIS RENT A CAR INC           | CALL               |         |
| 053790 95 1   | AVIS RENT A CAR INC           | PUT                |         |
| 053807 10 3 * | AVNET INC                     | COM                |         |
| 053807 90 3   | AVNET INC                     | CALL               |         |
| 053807 95 3   | AVNET INC                     | PUT                |         |
| 054303 10 2 * | AVON PRODS INC                | COM                |         |
| 054303 90 2   | AVON PRODS INC                | CALL               |         |
| 054303 95 2   | AVON PRODS INC                | PUT                |         |
| 054527 20 5   | AVTEAM INC                    | CL A               |         |
| 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      |         |
| 054546 10 6   | AXCESS INC                    | COM                |         |
| 05459C 10 8 * | AXENT TECHNOLOGIES INC        | COM                |         |
| 05459C 90 8   | AXENT TECHNOLOGIES INC        | CALL               |         |
| 05459C 95 8   | AXENT TECHNOLOGIES INC        | PUT                |         |
| 054602 10 7   | AXIOHM TRANSACTION SOLUTIONS  | COM                | DELETED |
| 054615 10 9   | AXSYS TECHNOLOGIES INC        | COM                |         |
| 054635 10 7 * | AXYS PHARMACEUTICALS INC      | COM                |         |
| 054635 90 7   | AXYS PHARMACEUTICALS INC      | CALL               |         |
| 054635 95 7   | AXYS PHARMACEUTICALS INC      | PUT                |         |
| 054774 10 4   | AZCO MNG INC DEL              | COM                |         |
| 05480L 10 1   | AZTEC TECHNOLOGY PARTNERS INC | COM                |         |
| 054802 10 3 * | AZTAR CORP                    | COM                |         |
| 054802 90 3   | AZTAR CORP                    | CALL               |         |
| 054802 95 3   | AZTAR CORP                    | PUT                |         |
| 054825 10 4   | AZTEC MFG CO                  | COM                |         |
| 054937 10 7 * | BB&T CORP                     | COM                |         |
| 054937 90 7   | BB&T CORP                     | CALL               |         |
| 054937 95 7   | BB&T CORP                     | PUT                |         |

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| 054938 10 5   | BFC CONSTR CORP              | COM                |         |
| 054948 10 4   | BCSB BANKCORP INC            | COM                |         |
| 05501M 10 4   | AZURIX CORP                  | COM                |         |
| 055013 10 6   | AZUREL LTD                   | COM                |         |
| 055013 11 4   | AZUREL LTD                   | WT EXP 073002      |         |
| 055090 10 4   | B&H OCEAN CARRIERS LTD       | COM                |         |
| 055176 10 1   | BAB HLDGS INC                | COM                | DELETED |
| 055176 20 0   | BAB HLDGS INC                | COM NEW            | ADDED   |
| 05534B 10 9 * | BCE INC                      | COM                |         |
| 05534B 90 9   | BCE INC                      | CALL               |         |
| 05534B 95 9   | BCE INC                      | PUT                |         |
| 05534G 10 8   | BCE MOBILE COMMUNICATION INC | COM                |         |
| 055355 10 1   | BCT INTL INC                 | COM                |         |
| 05538E 10 9   | BEI MED SYS INC              | COM                |         |
| 05538P 10 4   | BEI TECHNOLOGIES INC         | COM                |         |
| 055387 10 4   | BF ENTERPRISES INC           | COM                |         |
| 055412 10 0   | BFX HOSPITALITY GROUP INC    | COM                |         |
| 055434 10 4   | BG PLC                       | ADR FIN INSTAL     | DELETED |
| 055434 20 3   | BG PLC                       | ADR FIN INST N     | ADDED   |
| 055446 10 8   | BHA GROUP HLDGS INC          | COM                |         |
| 055448 10 4 * | BHC COMMUNICATIONS INC       | CL A               |         |
| 055448 90 4   | BHC COMMUNICATIONS INC       | CALL               |         |
| 055448 95 4   | BHC COMMUNICATIONS INC       | PUT                |         |
| 055467 20 3   | B I INCORPORATED             | COM NEW            |         |
| 055472 10 4 * | BISYS GROUP INC              | COM                |         |
| 055472 90 4   | BISYS GROUP INC              | CALL               |         |
| 055472 95 4   | BISYS GROUP INC              | PUT                |         |
| 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 10 3 * | BJ SVCS CO                   | COM                |         |
| 055482 90 3   | BJ SVCS CO                   | CALL               |         |
| 055482 95 3   | BJ SVCS CO                   | PUT                |         |
| 055482 11 1   | BJ SVCS CO                   | WT EXP 041300      |         |
| 055490 10 6   | BLC FINCL SVCS INC           | COM                |         |
| 055607 10 5 * | BMC INDS INC MINN            | COM                |         |
| 055607 90 5   | BMC INDS INC MINN            | CALL               |         |
| 055607 95 5   | BMC INDS INC MINN            | PUT                |         |
| 05561Q 20 1   | BOK FINL CORP                | COM NEW            |         |
| 05561Y 10 5   | BNC MTG INC                  | COM                |         |
| 055617 60 9   | BOC GROUP PLC                | SPONSORED ADR      |         |
| 055622 10 4   | BP AMOCO P L C               | SPONSORED ADR      |         |
| 055630 10 7   | BP PRUDHOE BAY RTY TR        | UNIT BEN INT       |         |
| 05564E 10 6   | BRE PROPERTIES INC           | CL A               |         |
| 055645 30 3   | BRT RLTY TR                  | SH BEN INT NEW     |         |
| 055652 10 1   | BSB BANCORP                  | COM                |         |
| 05576J 10 1   | BTG INC                      | COM                |         |
| 055763 10 6   | BT FINL CORP                 | COM                |         |
| 055921 10 0 * | BMC SOFTWARE INC             | COM                |         |

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| 055921 90 0   | BMC SOFTWARE INC              | CALL               |         |
| 055921 95 0   | BMC SOFTWARE INC              | PUT                |         |
| 055936 10 8   | BNCCORP INC                   | COM                |         |
| 056007 30 5   | BT SHIPPING LTD               | SPONSORED ADR      |         |
| 056032 10 5   | BTU INTL INC                  | COM                |         |
| 056039 10 0   | BWAY CORP                     | COM                |         |
| 056042 10 4   | BWC FINANCIAL CORP            | COM                |         |
| 056064 10 8   | BYL BANCORP                   | COM                |         |
| 05635W 10 1   | BACK YD BURGERS INC           | COM                |         |
| 056439 10 2   | BACOU USA 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                |         |
| 057213 10 0   | BAKER FENTRESS & CO           | COM                |         |
| 057224 AH 0   | BAKER HUGHES INC              | SR LYON ZERO 08    |         |
| 057224 10 7 * | BAKER HUGHES INC              | COM                |         |
| 057224 90 7   | BAKER HUGHES INC              | CALL               |         |
| 057224 95 7   | BAKER HUGHES INC              | PUT                |         |
| 057232 AA 8   | BAKER J INC                   | SUB NT CONV 7%02   |         |
| 057232 10 0 * | BAKER J INC                   | COM                |         |
| 057232 90 0   | BAKER J INC                   | CALL               |         |
| 057232 95 0   | BAKER J INC                   | PUT                |         |
| 057623 10 0   | BALANCE BAR CO                | COM                |         |
| 057630 10 5   | BALANCED CARE CORP            | 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               |         |
| 058246 10 9   | BALDWIN PIANO & ORGAN CO      | COM                |         |
| 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                |         |
| 058566 10 0 * | BALLARD MED PRODS             | COM                | DELETED |
| 058566 90 0   | BALLARD MED PRODS             | CALL               | DELETED |
| 058566 95 0   | BALLARD MED PRODS             | PUT                | DELETED |
| 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 CORP | COM                |         |
| 05873K 90 8   | BALLY TOTAL FITNESS HLDG CORP | CALL               |         |
| 05873K 95 8   | BALLY TOTAL FITNESS HLDG CORP | PUT                |         |
| 058822 10 7   | BALTEK CORP                   | COM                |         |
| 059284 10 9   | BALTIMORE TECHNOLOGIES PLC    | SPONSORED ADR      | ADDED   |
| 05942K 10 5   | BAMBOO COM INC                | COM                |         |

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| 05943C 10 2   | BANC STOCK GROUP INC           | CL A               |         |
| 05944B 10 3   | BANC CORP                      | COM                |         |
| 05944R 10 8   | BANCA QUADRUM S A              | SPONSORED ADR      |         |
| 05945F 10 3   | BANCFIRST CORP                 | COM                |         |
| 05945K 10 2   | BANCINSURANCE CORP             | COM                |         |
| 059450 10 6   | BANCFIRST CORP ZANESVILLE OHIO | COM                |         |
| 059456 10 3   | BANCO BILBAO VIZCAYA INTL GIBR | SPONSORED ADR      |         |
| 059456 20 2   | BANCO BILBAO VIZCAYA INTL GIBR | SPON ADR PRF B     |         |
| 059456 30 1   | BANCO BILBAO VIZCAYA INTL GIBR | SP ADR PREF C      |         |
| 059456 40 0   | BANCO BILBAO VIZCAYA INTL GIBR | SPON ADR GTD E     |         |
| 059458 20 8   | BANCO BILBAO VIZCAYA S A       | SPONSORED ADR      |         |
| 05946H 10 8   | BANCO BHIF                     | SPONSORED ADR      | DELETED |
| 059479 30 3   | BANCO COMERCIAL PORTUGUES S A  | SPON ADR NEW       |         |
| 059504 10 0   | BANCO DE A EDWARDS             | SPON ADR REP A     |         |
| 059538 20 7   | BANCO DE GALICIA Y BUENOS AIRE | SPON ADR B NEW     |         |
| 059591 10 7   | BANCO FRANCES DEL RIO DE LA PL | SPONSORED ADR      |         |
| 059594 40 8   | BANCO GANADERO S A             | SPON ADR B         |         |
| 059594 50 7   | BANCO GANADERO S A             | SP ADR PREF C      |         |
| 05964H 10 5   | BANCO SANTANDER CENT HISPANO   | ADR                |         |
| 059644 10 4   | BANCO RIO DE LA PLATA SA       | SPON ADR CL B      |         |
| 059646 10 9   | BANCO SANTANDER P R SAN JUAN   | COM                |         |
| 05965F 10 8   | BANCO SANTANDER CHILE          | SPON ADR SER A     |         |
| 05965L 10 5   | BANCO SANTIAGO                 | SP ADR REP COM     |         |
| 059651 10 9   | BANCO WIESE                    | SPONSORED ADR      |         |
| 05968L 10 2   | BANCOLOMBIA S A                | SPON ADR PREF      |         |
| 059684 10 0   | BANCORP CONN INC               | COM                |         |
| 059692 10 3   | BANCORPSOUTH INC               | COM                |         |
| 059695 10 6   | BANCROFT CONV FD INC           | COM                |         |
| 059790 10 5 * | BANCWEST CORP NEW              | COM                |         |
| 059790 90 5   | BANCWEST CORP NEW              | CALL               |         |
| 059790 95 5   | BANCWEST CORP NEW              | PUT                |         |
| 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                |         |
| 060003 10 0   | BANDO MCGLOCKLIN CAP CORP      | COM                |         |
| 060077 10 4   | BANGOR HYDRO ELEC CO           | COM                |         |
| 060505 10 4 * | BANK OF AMERICA CORPORATION    | COM                |         |
| 060505 90 4   | BANK OF AMERICA CORPORATION    | CALL               |         |
| 060505 95 4   | BANK OF AMERICA CORPORATION    | PUT                |         |
| 062075 10 6   | BANK ESSEX TAPPAHANNOCK VA     | COM                |         |
| 062401 10 4   | BANK OF GRANITE CORP           | COM                |         |
| 063671 10 1   | BANK MONTREAL QUE              | 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                |         |

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| 06423A 10 3 * | BANK ONE CORP             | COM                |         |
| 06423A 90 3   | BANK ONE CORP             | CALL               |         |
| 06423A 95 3   | BANK ONE CORP             | PUT                |         |
| 064446 10 7 * | BANK PLUS CORP            | COM                |         |
| 064446 90 7   | BANK PLUS CORP            | CALL               |         |
| 064446 95 7   | BANK PLUS CORP            | PUT                |         |
| 064576 10 1   | BANK RHODE IS             | COM                |         |
| 064781 10 7   | BANK SANTA CLARA CALIF    | COM                |         |
| 064860 10 9   | BANK SIERRA PORTERVLE CA  | COM                |         |
| 065066 10 2   | BANK SOUTH CAROLINA CORP  | COM                |         |
| 065379 10 9   | BANK TOKYO-MITSUBISHI LTD | SPONSORED ADR      |         |
| 065412 10 8 * | BANK UTD CORP             | CL A               |         |
| 065412 90 8   | BANK UTD CORP             | CALL               |         |
| 065412 95 8   | BANK UTD CORP             | PUT                |         |
| 065631 10 3   | BANK WEST FINL CORP       | COM                |         |
| 065908 AB 1   | BANKATLANTIC BANCORP      | SB DB CV 6.75%06   |         |
| 065908 AC 9   | BANKATLANTIC BANCORP      | SB DB CV5.625%07   |         |
| 065908 10 5 * | BANKATLANTIC BANCORP      | CL B               |         |
| 065908 90 5   | BANKATLANTIC BANCORP      | CALL               |         |
| 065908 95 5   | BANKATLANTIC BANCORP      | PUT                |         |
| 065908 50 1 * | BANKATLANTIC BANCORP      | CL A               |         |
| 065908 90 1   | BANKATLANTIC BANCORP      | CALL               |         |
| 065908 95 1   | BANKATLANTIC BANCORP      | PUT                |         |
| 06605R 10 6 * | BANKBOSTON CORP           | COM                | DELETED |
| 06605R 90 6   | BANKBOSTON CORP           | CALL               | DELETED |
| 06605R 95 6   | BANKBOSTON CORP           | PUT                | DELETED |
| 066442 10 4   | BANKFIRST CORP            | COM                |         |
| 06646L 10 0   | BANKNORTH GROUP INC DEL   | COM                |         |
| 06652B 10 3 * | BANKUNITED FINL CORP      | CL A               |         |
| 06652B 90 3   | BANKUNITED FINL CORP      | CALL               |         |
| 06652B 95 3   | BANKUNITED FINL CORP      | PUT                |         |
| 066821 10 9 * | BANTA CORP                | COM                |         |
| 066821 90 9   | BANTA CORP                | CALL               |         |
| 066821 95 9   | BANTA CORP                | PUT                |         |
| 06683M 10 2   | BANYAN STRATEGIC RLTY TR  | SH BEN INT         |         |
| 066849 10 0   | BAR HBR BANKSHARES        | COM                |         |
| 066908 10 4 * | BANYAN SYS INC            | COM                |         |
| 066908 90 4   | BANYAN SYS INC            | CALL               |         |
| 066908 95 4   | BANYAN SYS INC            | PUT                |         |
| 067091 10 8   | BARBEQUES GALORE LTD      | SPONSORED ADR      |         |
| 06738C 50 5   | BARCLAYS BK PLC           | SP ADR UNIT C      |         |
| 06738C 80 2   | BARCLAYS BK PLC           | ADR UNIT SERD2     |         |
| 06738C 83 6   | BARCLAYS BK PLC           | AM DEP NT RCPT     |         |
| 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               |         |

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| 067774 95 9   | BARNES & NOBLE INC             | PUT                |         |
| 067806 10 9   | BARNES GROUP INC               | COM                |         |
| 067846 10 5 * | BARNESANDNOBLE COM INC         | CL A               |         |
| 067846 90 5   | BARNESANDNOBLE COM INC         | CALL               |         |
| 067846 95 5   | BARNESANDNOBLE COM INC         | PUT                |         |
| 067901 10 8 * | BARRICK GOLD CORP              | COM                |         |
| 067901 90 8   | BARRICK GOLD CORP              | CALL               |         |
| 067901 95 8   | BARRICK GOLD CORP              | PUT                |         |
| 068062 10 8   | BARNETT INC                    | COM                |         |
| 068221 10 0   | BARNWELL INDS INC              | COM                |         |
| 068306 10 9 * | BARR LABS INC                  | COM                |         |
| 068306 90 9   | BARR LABS INC                  | CALL               |         |
| 068306 95 9   | BARR LABS INC                  | PUT                |         |
| 068313 10 5 * | BARRA INC                      | COM                |         |
| 068313 90 5   | BARRA INC                      | CALL               |         |
| 068313 95 5   | BARRA INC                      | PUT                |         |
| 068463 10 8   | BARRETT BUSINESS SERVICES INC  | COM                |         |
| 068480 20 1 * | BARRETT RES CORP               | COM PAR \$0.01     |         |
| 068480 90 1   | BARRETT RES CORP               | CALL               |         |
| 068480 95 1   | BARRETT RES CORP               | PUT                |         |
| 068509 14 0   | BARRINGER TECHNOLOGIES INC     | WT EXP 111299      | DELETED |
| 068509 60 3   | BARRINGER TECHNOLOGIES INC     | COM NEW            |         |
| 068659 20 0   | BARRISTER INFORMATION SYS CORP | COM NEW            |         |
| 068798 10 7   | BARRY R G CORP OHIO            | COM                |         |
| 069779 10 6   | BASE TEN SYS INC               | CL B CV            | DELETED |
| 069779 20 5   | BASE TEN SYS INC               | CL A               | DELETED |
| 069779 30 4   | BASE TEN SYS INC               | CL A NEW           | ADDED   |
| 069904 20 9   | BASS PUB LTD CO                | SPONSORED ADR      |         |
| 070107 10 7 * | BASIN EXPL INC                 | COM                |         |
| 070107 90 7   | BASIN EXPL INC                 | CALL               |         |
| 070107 95 7   | BASIN EXPL INC                 | PUT                |         |
| 070203 10 4   | BASSETT FURNITURE INDS INC     | COM                |         |
| 071326 10 2   | BATTERIES BATTERIES INC        | COM                |         |
| 071326 11 0   | BATTERIES BATTERIES INC        | WT EXP 040800      |         |
| 071593 AA 5   | BATTLE MTN GOLD CO             | CDT-CV SB DB6%05   |         |
| 071593 10 7 * | BATTLE MTN GOLD CO             | COM                |         |
| 071593 90 7   | BATTLE MTN GOLD CO             | CALL               |         |
| 071593 95 7   | BATTLE MTN GOLD CO             | PUT                |         |
| 071593 30 5   | BATTLE MTN GOLD CO             | PFD CONV \$3.25    |         |
| 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                |         |
| 07203N 10 9   | BAY BANCSHARES INC             | COM                |         |
| 072611 10 6   | BAY ST BANCORP INC             | COM                |         |
| 07262L 10 1 * | BAY VIEW CAP CORP DEL          | COM                |         |
| 07262L 90 1   | BAY VIEW CAP CORP DEL          | CALL               |         |

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| 07262L 95 1   | BAY VIEW CAP CORP DEL        | PUT                |        |
| 072728 10 8   | BAYCORP HLDGS CORP           | COM                |        |
| 073051 10 4   | BAYOU STL CORP LA PLACE      | CL A               |        |
| 073297 10 3   | BBV BANCO BHIF               | SPONSORED ADR      | ADDED  |
| 073302 10 1 * | BE AEROSPACE INC             | COM                |        |
| 073302 90 1   | BE AEROSPACE INC             | CALL               |        |
| 073302 95 1   | BE AEROSPACE INC             | PUT                |        |
| 073308 10 8   | BE FREE INC                  | COM                | ADDED  |
| 073309 10 6   | BE INC                       | COM                |        |
| 073320 10 3   | BE SEMICONDUCTOR IND S N V   | NY REGSTRY SHS     |        |
| 073325 AA 0   | BEA SYS INC                  | SB NT CV 144A 05   |        |
| 073325 AB 8   | BEA SYS INC                  | SB NT CV 4%05      |        |
| 073325 10 2 * | BEA SYS INC                  | COM                |        |
| 073325 90 2   | BEA SYS INC                  | CALL               |        |
| 073325 95 2   | BEA SYS INC                  | PUT                |        |
| 07384R 30 9   | BEARD CO NEW                 | COM NEW            |        |
| 073902 10 8 * | BEAR STEARNS COS INC         | COM                |        |
| 073902 90 8   | BEAR STEARNS COS INC         | CALL               |        |
| 073902 95 8   | BEAR STEARNS COS INC         | PUT                |        |
| 074655 10 1   | BEAUTICONTROL COSMETICS INC  | COM                |        |
| 07556Q 10 5   | BEAZER HOMES USA INC         | COM                |        |
| 075571 10 9   | BEBE STORES INC              | COM                |        |
| 075811 10 9 * | BECKMAN COULTER INC          | COM                |        |
| 075811 90 9   | BECKMAN COULTER INC          | CALL               |        |
| 075811 95 9   | BECKMAN COULTER INC          | PUT                |        |
| 075887 10 9 * | TECTON DICKINSON & CO        | COM                |        |
| 075887 90 9   | TECTON DICKINSON & CO        | CALL               |        |
| 075887 95 9   | TECTON 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                |        |
| 076014 10 9   | BEDFORD BANCSHARES INC       | COM                |        |
| 076446 30 1   | BEDFORD PPTY INVS INC        | COM PAR \$0.02     |        |
| 07725N 10 8   | BEIJING YANHUA PETROCHEMICAL | SPON ADR H SHS     |        |
| 077347 20 1   | BEL FUSE INC                 | CL A               |        |
| 077347 30 0   | BEL FUSE INC                 | CL B               |        |
| 077410 10 8 * | BELCO OIL & GAS CORP         | COM                |        |
| 077410 90 8   | BELCO OIL & GAS CORP         | CALL               |        |
| 077410 95 8   | BELCO OIL & GAS CORP         | PUT                |        |
| 077410 20 7   | BELCO OIL & GAS CORP         | PFD CONV           |        |
| 077459 10 5 * | BELDEN INC                   | COM                |        |
| 077459 90 5   | BELDEN INC                   | CALL               |        |
| 077459 95 5   | BELDEN INC                   | PUT                |        |
| 077852 10 1 * | BELL & HOWELL CO NEW         | COM                |        |
| 077852 90 1   | BELL & HOWELL CO NEW         | CALL               |        |
| 077852 95 1   | BELL & HOWELL CO NEW         | PUT                |        |
| 077853 10 9 * | BELL ATLANTIC CORP           | COM                |        |
| 077853 90 9   | BELL ATLANTIC CORP           | CALL               |        |
| 077853 95 9   | BELL ATLANTIC CORP           | PUT                |        |

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| 077914 10 9   | BELL CDA INTL INC              | COM                |        |
| 078107 10 9   | BELL INDS INC                  | COM                |        |
| 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                |        |
| 079895 20 7 * | BELLWETHER EXPL CO             | COM NEW            |        |
| 079895 90 7   | BELLWETHER EXPL CO             | CALL               |        |
| 079895 95 7   | BELLWETHER EXPL CO             | PUT                |        |
| 080162 10 0   | BELMONT BANCORP                | COM                |        |
| 080555 10 5 * | BELO A H CORP DEL              | COM SER A          |        |
| 080555 90 5   | BELO A H CORP DEL              | CALL               |        |
| 080555 95 5   | BELO A H CORP DEL              | 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                |        |
| 081465 10 6   | BEN & JERRYS HOMEMADE INC      | CL A               |        |
| 08160H AA 9   | BENCHMARK ELECTRS INC          | SUB NT CV 144A06   | ADDED  |
| 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            |        |
| 081851 20 6   | BENGUET CORP                   | CL B               |        |
| 082047 10 1   | BENIHANA INC                   | COM                |        |
| 082047 20 0   | BENIHANA INC                   | CL A               |        |
| 082641 10 1   | BENTHOS INC                    | COM                |        |
| 082657 AB 3   | BENTLEY PHARMACEUTICALS INC    | SRSB DB CV 12X06   |        |
| 082657 10 7   | BENTLEY PHARMACEUTICALS INC    | COM                |        |
| 082657 12 3   | BENTLEY PHARMACEUTICALS INC    | WT EXP 021301      |        |
| 083288 10 0 * | BENTON OIL & GAS CO            | COM                |        |
| 083288 90 0   | BENTON OIL & GAS CO            | CALL               |        |
| 083288 95 0   | BENTON OIL & GAS CO            | PUT                |        |
| 083288 12 6   | BENTON OIL & GAS CO            | WT EXP 011800      |        |
| 083739 10 2 * | BERGEN BRUNSWIG CORP           | CL A               |        |
| 083739 90 2   | BERGEN BRUNSWIG CORP           | CALL               |        |
| 083739 95 2   | BERGEN BRUNSWIG CORP           | PUT                |        |
| 084037 40 7   | BERGER HLDGS LTD               | COM NEW            |        |
| 084093 10 3   | BERGSTROM CAP CORP             | COM                |        |
| 084102 10 2 * | BERINGER WINE ESTATES HOLDINGS | CL B               |        |
| 084102 90 2   | BERINGER WINE ESTATES HOLDINGS | CALL               |        |
| 084102 95 2   | BERINGER WINE ESTATES HOLDINGS | PUT                |        |
| 084423 10 2 * | BERKLEY W R CORP               | COM                |        |
| 084423 90 2   | BERKLEY W R CORP               | CALL               |        |
| 084423 95 2   | BERKLEY W R CORP               | PUT                |        |

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| 084597 10 3   | BERKSHIRE BANCORP INC DEL     | COM                |         |
| 084644 10 3   | BERKSHIRE ENERGY RES          | COM                |         |
| 084670 10 8   | BERKSHIRE HATHAWAY INC DEL    | CL A               |         |
| 084670 20 7   | BERKSHIRE HATHAWAY INC DEL    | CL B               |         |
| 084710 10 2   | BERKSHIRE RLTY INC            | COM                | DELETED |
| 08520F 10 0   | BERLITZ INTL INC NEW          | COM                |         |
| 085789 10 5 * | BERRY PETE CO                 | CL A               |         |
| 085789 90 5   | BERRY PETE CO                 | CALL               |         |
| 085789 95 5   | BERRY PETE CO                 | PUT                |         |
| 086516 10 1 * | BEST BUY INC                  | COM                |         |
| 086516 90 1   | BEST BUY INC                  | CALL               |         |
| 086516 95 1   | BEST BUY INC                  | PUT                |         |
| 086579 10 9 * | BEST SOFTWARE INC             | COM                |         |
| 086579 90 9   | BEST SOFTWARE INC             | CALL               |         |
| 086579 95 9   | BEST SOFTWARE INC             | PUT                |         |
| 08658U 10 1 * | BESTFOODS                     | COM                |         |
| 08658U 90 1   | BESTFOODS                     | CALL               |         |
| 08658U 95 1   | BESTFOODS                     | PUT                |         |
| 086584 20 8   | BESTWAY INC                   | COM NEW            |         |
| 08659A 10 4   | BETA OIL & GAS INC            | COM                |         |
| 087257 10 1   | BETHLEHEM CORP                | COM                |         |
| 087509 10 5 * | BETHLEHEM STL CORP            | COM                |         |
| 087509 90 5   | BETHLEHEM STL CORP            | CALL               |         |
| 087509 95 5   | BETHLEHEM STL CORP            | PUT                |         |
| 087509 30 3   | BETHLEHEM STL CORP            | PFD CV \$5         |         |
| 087509 40 2   | BETHLEHEM STL CORP            | PFD CV \$2.50      |         |
| 087851 30 9 * | BEVERLY ENTERPRISES INC       | COM NEW            |         |
| 087851 90 9   | BEVERLY ENTERPRISES INC       | CALL               |         |
| 087851 95 9   | BEVERLY ENTERPRISES INC       | PUT                |         |
| 088577 10 1   | BEXIL CORP                    | COM                |         |
| 08860E 10 1 * | BEYOND COM CORP               | COM                |         |
| 08860E 90 1   | BEYOND COM CORP               | CALL               |         |
| 08860E 95 1   | BEYOND COM CORP               | PUT                |         |
| 088658 10 9   | BIACORE INTL AB               | SPONSORED ADR      |         |
| 088788 10 4 * | BID COM INTERNATIONAL INC     | COM                |         |
| 088788 90 4   | BID COM INTERNATIONAL INC     | CALL               |         |
| 088788 95 4   | BID COM INTERNATIONAL INC     | PUT                |         |
| 089072 10 2   | BIG BUCK BREWERY & STEAKHOUSE | COM                |         |
| 089072 11 0   | BIG BUCK BREWERY & STEAKHOUSE | WT A EX 061300     |         |
| 089072 20 1   | BIG BUCK BREWERY & STEAKHOUSE | UNIT EX 061300     |         |
| 089098 10 7   | BIG CITY RADIO INC            | CL A               |         |
| 089128 10 2   | BIG DOG HLDGS INC             | COM                |         |
| 089144 10 9 * | BIG ENTMT INC                 | COM                |         |
| 089144 90 9   | BIG ENTMT INC                 | CALL               |         |
| 089144 95 9   | BIG ENTMT INC                 | PUT                |         |
| 089159 10 7 * | BIG FLOWER HLDGS INC          | COM                | DELETED |
| 089159 90 7   | BIG FLOWER HLDGS INC          | CALL               | DELETED |
| 089159 95 7   | BIG FLOWER HLDGS INC          | PUT                | DELETED |
| 089165 10 4   | BIG FOOT FINL CORP            | COM                |         |

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| 08948A 10 5   | BIG ROCK BREWERY LTD        | COM                |         |
| 089539 20 9   | BIG SKY TRANSN CO           | COM NO PAR         |         |
| 089893 10 1   | BIGMAR INC                  | COM                |         |
| 089896 10 4   | BIGSTAR ENTMT INC           | COM                |         |
| 090008 20 2   | BIKERS DREAM INC            | COM NEW            |         |
| 090063 10 8 * | BILLING CONCEPTS CORP       | COM                |         |
| 090063 90 8   | BILLING CONCEPTS CORP       | CALL               |         |
| 090063 95 8   | BILLING CONCEPTS CORP       | PUT                |         |
| 090324 10 4 * | BINDLEY WESTN INDS INC      | COM                |         |
| 090324 90 4   | BINDLEY WESTN INDS INC      | CALL               |         |
| 090324 95 4   | BINDLEY WESTN INDS INC      | PUT                |         |
| 090327 10 7   | BINDVIEW DEV CORP           | COM                |         |
| 090433 10 3   | BINGHAM FINANCIAL SERVICES  | COM                |         |
| 09057C 10 6   | BIO-PLEXUS INC              | COM                |         |
| 09057G 60 2   | BIO-REFERENCE LABS INC      | COM \$.01 NEW      |         |
| 090572 10 8   | BIO RAD LABS INC            | CL B               |         |
| 090572 20 7   | BIO RAD LABS INC            | CL A               |         |
| 090578 10 5 * | BIO TECHNOLOGY GEN CORP     | COM                |         |
| 090578 90 5   | BIO TECHNOLOGY GEN CORP     | CALL               |         |
| 090578 95 5   | BIO TECHNOLOGY GEN CORP     | PUT                |         |
| 09058M 10 3   | BIOANALYTICAL SYS INC       | COM                |         |
| 09058T 10 8 * | BIOCHEM PHARMA INC          | COM                |         |
| 09058T 90 8   | BIOCHEM PHARMA INC          | CALL               |         |
| 09058T 95 8   | BIOCHEM PHARMA INC          | PUT                |         |
| 09058V 10 3 * | BIOCRYST PHARMACEUTICALS    | COM                |         |
| 09058V 90 3   | BIOCRYST PHARMACEUTICALS    | CALL               |         |
| 09058V 95 3   | BIOCRYST PHARMACEUTICALS    | PUT                |         |
| 09059T 10 7   | BIOJECT MED TECH INC        | COM                | DELETED |
| 09059T 20 6   | BIOJECT MED TECH INC        | COM NEW            | ADDED   |
| 090597 10 5 * | BIOGEN INC                  | COM                |         |
| 090597 90 5   | BIOGEN INC                  | CALL               |         |
| 090597 95 5   | BIOGEN INC                  | PUT                |         |
| 09060P 10 2 * | BIOMATRIX INC               | COM                |         |
| 09060P 90 2   | BIOMATRIX INC               | CALL               |         |
| 09060P 95 2   | BIOMATRIX INC               | PUT                |         |
| 09061G 10 1   | BIOMARIN PHARMACEUTICAL INC | COM                |         |
| 09061H 30 7   | BIOMERICA INC               | COM NEW            |         |
| 09061T 60 8   | BIOMUNE SYS INC             | COM PAR\$.0001N    |         |
| 090613 10 0 * | BIOMET INC                  | COM                |         |
| 090613 90 0   | BIOMET INC                  | CALL               |         |
| 090613 95 0   | BIOMET INC                  | PUT                |         |
| 09063Q 10 7   | BIONOVA HLDG CORP           | COM                |         |
| 09064Q 10 6   | BIONX IMPLANTS INC          | COM                |         |
| 09065H 10 5   | BIOPURE CORP                | CL A               |         |
| 09065Q 10 5   | BIORA AB                    | SPONSORED ADR      |         |
| 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                |         |

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| 09066Y 10 7   | BIOTRANSPLANT INC              | COM                |         |
| 09066Z 10 7   | BIOSPHERICS INC                | COM                |         |
| 09067D 20 1   | BIOTECH HOLDERS TR             | DEPOSTRY RCPTS     | ADDED   |
| 09067K 10 6 * | BIOVAIL CORP INTL NEW          | COM                |         |
| 09067K 90 6   | BIOVAIL CORP INTL NEW          | CALL               |         |
| 09067K 95 6   | BIOVAIL CORP INTL NEW          | PUT                |         |
| 09067K 11 4   | BIOVAIL CORP INTL NEW          | WT EXP 093002      | ADDED   |
| 09068A 10 7   | BIOSHIELD TECHNOLOGIES INC     | COM                |         |
| 09068A 11 5   | BIOSHIELD TECHNOLOGIES INC     | WT EXP 092903      |         |
| 09068C 10 3   | BIPER SA DE CV                 | SPON ADR B SHS     |         |
| 090883 30 7   | BIRMAN MANAGED CARE INC        | COM NEW            | DELETED |
| 090909 10 2   | BIO LOGIC SYS CORP             | COM                |         |
| 090911 10 8   | BIOLASE TECHNOLOGY INC         | COM                |         |
| 090923 10 3 * | BIO VASCULAR INC               | COM                |         |
| 090923 90 3   | BIO VASCULAR INC               | CALL               |         |
| 090923 95 3   | BIO VASCULAR INC               | PUT                |         |
| 090931 10 6   | BIOSPECIFICS TECHNOLOGIES CORP | COM                |         |
| 090945 10 6 * | BIOSITE DIAGNOSTICS INC        | COM                |         |
| 090945 90 6   | BIOSITE DIAGNOSTICS INC        | CALL               |         |
| 090945 95 6   | BIOSITE DIAGNOSTICS INC        | PUT                |         |
| 090946 10 4   | BIONUTRICS INC                 | COM                |         |
| 090951 10 4   | BIORELIANCE CORP               | COM                |         |
| 091250 10 0 * | BIRMINGHAM STL CORP            | COM                |         |
| 091250 90 0   | BIRMINGHAM STL CORP            | CALL               |         |
| 091250 95 0   | BIRMINGHAM STL CORP            | PUT                |         |
| 091270 10 8   | BIRMINGHAM UTILS INC           | COM                |         |
| 091283 10 1   | BIRNER DENTAL MGMT SERVICES IN | COM                |         |
| 09161R 10 6   | BIOMIRA INC                    | COM                |         |
| 091736 10 8   | BITSTREAM INC                  | CL A               |         |
| 091747 10 5   | BITWISE DESIGNS INC            | COM                |         |
| 091791 10 3   | BIZNESSONLINE COM INC          | COM                |         |
| 091797 10 0 * | BLACK & DECKER CORP            | COM                |         |
| 091797 90 0   | BLACK & DECKER CORP            | CALL               |         |
| 091797 95 0   | BLACK & DECKER CORP            | PUT                |         |
| 091826 10 7 * | BLACK BOX CORP DEL             | COM                |         |
| 091826 90 7   | BLACK BOX CORP DEL             | CALL               |         |
| 091826 95 7   | BLACK BOX CORP DEL             | PUT                |         |
| 092067 10 7   | BLACK HAWK GAMING & DEV INC    | COM                |         |
| 092113 10 9   | BLACK HILLS CORP               | COM                |         |
| 09247A 10 1   | BLACKROCK ADVANTAGE TERM TR    | COM                |         |
| 09247B 10 9   | BLACKROCK FLA INVT QUALITY MUN | COM                |         |
| 09247C 10 7   | BLACKROCK NJ INVT QUALITY MUN  | COM                |         |
| 09247D 10 5   | BLACKROCK INVT QUALITY MUN TR  | COM                |         |
| 09247E 10 3   | BLACKROCK NY INVT QUALITY MUN  | COM                |         |
| 09247F 10 0   | BLACKROCK INCOME TR INC        | COM                |         |
| 09247G 10 8   | BLACKROCK CA INSD MUN 2008 TRM | COM                |         |
| 09247H 10 6   | BLACKROCK FL INSD MUN 2008 TRM | COM                |         |
| 09247J 10 2   | BLACKROCK INVT QUALITY TERM TR | COM                |         |
| 09247K 10 9   | BLACKROCK INSD MUN 2008 TRM TR | COM                |         |

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| 09247L 10 7   | BLACKROCK NY INSD MUN 2008 TRM COM     |                    |         |
| 09247M 10 5   | BLACKROCK MUN TARGET TERM TR COM       |                    |         |
| 09247P 10 8   | BLACKROCK STRATEGIC TERM TR COM        |                    |         |
| 09247Q 10 6   | BLACKROCK BROAD INV'T GRD 2009 COM     |                    |         |
| 09247T 10 0   | BLACKROCK 1999 TERM TR INC COM         |                    | DELETED |
| 09247U 10 7   | BLACKROCK CALIF INV'T QUALITY COM      |                    |         |
| 09247X 10 1   | BLACKROCK INC CL A                     |                    | ADDED   |
| 092474 10 5   | BLACKROCK INSD MUN TERM TR INC COM     |                    |         |
| 092475 10 2   | BLACKROCK NORTH AMERN GV INC M COM     |                    |         |
| 092476 10 0   | BLACKROCK TARGET TERM TR INC COM       |                    |         |
| 092477 10 8   | BLACKROCK 2001 TERM TR INC COM         |                    |         |
| 09248N 10 2   | BLACKROCK HIGH YIELD TR SH BEN INT     |                    |         |
| 09248R 10 3   | BLACKROCK PA STRATEGIC MUN TR COM      |                    |         |
| 09248T 10 9   | BLACKROCK STRATEGIC MUN TR COM         |                    |         |
| 092828 10 2   | BLAIR CORP COM                         |                    |         |
| 093210 10 2   | BLANCH E W HLDGS INC COM               |                    |         |
| 093538 10 6   | BLIMPIE INT'L INC COM                  |                    |         |
| 093644 10 2   | BLOCK DRUG INC CL A                    |                    |         |
| 093671 10 5 * | BLOCK H & R INC COM                    |                    |         |
| 093671 90 5   | BLOCK H & R INC CALL                   |                    |         |
| 093671 95 5   | BLOCK H & R INC PUT                    |                    |         |
| 093679 10 8 * | BLOCKBUSTER INC CL A                   |                    |         |
| 093679 90 8   | BLOCKBUSTER INC CALL                   |                    |         |
| 093679 95 8   | BLOCKBUSTER INC PUT                    |                    |         |
| 093698 10 8   | BLONDER TONGUE LABS INC COM            |                    |         |
| 095180 10 5   | BLOUNT INT'L INC NEW COM               |                    |         |
| 095333 10 0   | BLUE CHIP VALUE FD INC COM             |                    |         |
| 095395 20 8   | BLUE DOLPHIN ENERGY CO COM NEW         |                    |         |
| 095480 10 9   | BLUE FISH CLOTHING INC COM             |                    |         |
| 095811 10 5   | BLUE RHINO CORP COM                    |                    |         |
| 09602P 10 7   | BLUE RIV BANCSHARES INC COM            |                    |         |
| 096055 10 8   | BLUE SQUARE - ISRAEL LTD SPONSORED ADR |                    |         |
| 096081 10 4   | BLUE WAVE SYS INC COM                  |                    |         |
| 096227 10 3   | BLUEFLY INC COM                        |                    |         |
| 09623P 10 2   | BLUESTONE SOFTWARE INC COM             | ADDED              |         |
| 096231 AA 3   | BLUEGREEN CORP SB DB CV 8.25%12        |                    |         |
| 096231 10 5   | BLUEGREEN CORP COM                     |                    |         |
| 09643P 10 8 * | BLYTH IND'S INC COM                    |                    |         |
| 09643P 90 8   | BLYTH IND'S INC CALL                   |                    |         |
| 09643P 95 8   | BLYTH IND'S INC PUT                    |                    |         |
| 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                  | ADDED              |         |
| 09688T 90 6   | BOCA RESORTS INC CALL                  | ADDED              |         |
| 09688T 95 6   | BOCA RESORTS INC PUT                   | ADDED              |         |
| 096888 10 2 * | BOCA RESH INC COM                      |                    |         |
| 096888 90 2   | BOCA RESH INC CALL                     |                    |         |
| 096888 95 2   | BOCA RESH INC PUT                      |                    |         |

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| 096903 10 9   | BODDIE NOELL PPTYS INC         | COM                |        |
| 097023 10 5 * | BOEING CO                      | COM                |        |
| 097023 90 5   | BOEING CO                      | CALL               |        |
| 097023 95 5   | BOEING CO                      | PUT                |        |
| 097189 10 4   | BOGEN COMMUNICATIONS INTL INC  | COM                |        |
| 097189 11 2   | BOGEN COMMUNICATIONS INTL INC  | WT EXP 100700      |        |
| 097383 10 3 * | BOISE CASCADE CORP             | COM                |        |
| 097383 90 3   | BOISE CASCADE CORP             | CALL               |        |
| 097383 95 3   | BOISE CASCADE CORP             | PUT                |        |
| 097403 10 9 * | BOISE CASCADE OFFICE PRODS     | COM                |        |
| 097403 90 9   | BOISE CASCADE OFFICE PRODS     | CALL               |        |
| 097403 95 9   | BOISE CASCADE OFFICE PRODS     | PUT                |        |
| 097519 10 2   | BOLDER TECHNOLOGIES CORP       | COM                |        |
| 097698 10 4   | BOLT TECHNOLOGY CORP           | COM                |        |
| 09776J 10 1   | BON-TON STORES INC             | COM                |        |
| 097894 10 9   | BONDED MTRS INC                | COM                |        |
| 097924 10 4 * | BOMBAY CO INC                  | COM                |        |
| 097924 90 4   | BOMBAY CO INC                  | CALL               |        |
| 097924 95 4   | BOMBAY CO INC                  | PUT                |        |
| 097937 10 6   | BOLLE INC                      | COM                |        |
| 098072 10 1   | BONE CARE INTL INC             | COM                |        |
| 09852W 10 9   | BONTEX INC                     | COM                |        |
| 098529 12 6   | BONSO ELECTRS INTL INC         | WT EXP 013100      |        |
| 098529 30 8   | BONSO ELECTRS INTL INC         | COM PAR \$0.003    |        |
| 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 10 8   | BOOTS & COOTS/INTL WELL CTRL   | COM                |        |
| 099509 40 8   | BORAL LTD                      | SPON ADR NEW       |        |
| 099541 20 3 * | BORDEN CHEMS&PLASTIC LTD PARTN | DEPOS COM UNIT     |        |
| 099541 90 3   | BORDEN CHEMS&PLASTIC LTD PARTN | CALL               |        |
| 099541 95 3   | BORDEN CHEMS&PLASTIC LTD PARTN | PUT                |        |
| 099709 10 7 * | BORDERS GROUP INC              | CDM                |        |
| 099709 90 7   | BORDERS GROUP INC              | CALL               |        |
| 099709 95 7   | BORDERS GROUP INC              | PUT                |        |
| 09972F 10 1   | BOREL BK&TR SAN MATEO CA       | COM                |        |
| 099724 10 6 * | BORG-WARNER AUTOMOTIVE INC     | COM                |        |
| 099724 90 6   | BORG-WARNER AUTOMOTIVE INC     | CALL               |        |
| 099724 95 6   | BORG-WARNER AUTOMOTIVE INC     | PUT                |        |
| 10001P 10 2 * | BORON LEPORE & ASSOCS INC      | COM                |        |
| 10001P 90 2   | BORON LEPORE & ASSOCS INC      | CALL               |        |
| 10001P 95 2   | BORON LEPORE & ASSOCS INC      | 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                |        |
| 100577 10 5   | BOSTON CELTICS LTD PARTNERSHIP | UNIT LTD PTNR      |        |
| 100582 10 5 * | BOSTON COMMUNICATIONS GROUP    | COM                |        |

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| 100582 90 5   | BOSTON COMMUNICATIONS GROUP    | CALL               |         |
| 100582 95 5   | BOSTON COMMUNICATIONS GROUP    | PUT                |         |
| 100843 40 8   | BOSTON LIFE SCIENCES INC       | COM NEW            |         |
| 101119 10 5   | BOSTON PRIVATE FINL HLDGS INC  | COM                |         |
| 101121 10 1   | BOSTON PROPERTIES INC          | COM                |         |
| 101122 10 9   | BOSTON RESTAURANT ASSOCS INC   | COM                | DELETED |
| 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                |         |
| 101541 10 0   | BOULDER TOTAL RETURN FD INC    | COM                |         |
| 101706 20 8   | BOUNDLESS CORP                 | COM NEW            |         |
| 102112 10 9   | BOUYGUES OFFSHORE S A          | SPONSORED ADR      |         |
| 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               |         |
| 102595 10 5   | BOWLIN OUTDOOR ADVERTIS&TRAVEL | COM                |         |
| 103043 10 5 * | BOWNE & CO INC                 | COM                |         |
| 103043 90 5   | BOWNE & CO INC                 | CALL               |         |
| 103043 95 5   | BOWNE & CO INC                 | PUT                |         |
| 103255 10 5   | BOYD BROS TRANSPORTATION INC   | COM                |         |
| 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                |         |
| 104499 20 7   | BRADLEES INC                   | COM NEW            |         |
| 104576 10 3   | BRADLEY PHARMACEUTICALS INC    | COM                |         |
| 104580 10 5   | BRADLEY REAL ESTATE INC        | COM                |         |
| 104580 20 4   | BRADLEY REAL ESTATE INC        | PFD CV A 8.40%     |         |
| 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     |         |
| 105494 10 8   | BRANTLEY CAP CORP              | COM                |         |
| 10553F 10 6   | BRASS EAGLE INC                | COM                |         |
| 105651 10 3   | BRAUN CONSULTING INC           | COM                |         |
| 105658 10 8   | BRAUNS FASHIONS CORP           | COM                |         |
| 105755 11 0   | BRAZIL FAST FOOD CORP          | WT A EX 020800     |         |
| 105755 12 8   | BRAZIL FAST FOOD CORP          | WT B EX 020800     |         |
| 105755 20 1   | BRAZIL FAST FOOD CORP          | COM NEW            |         |
| 105759 10 4   | BRAZIL FD INC                  | COM                |         |
| 105884 10 0   | BRAZILIAN EQUITY FD INC        | COM                |         |
| 106372 10 5   | BREAKAWAY SOLUTIONS INC        | COM                | ADDED   |
| 106702 10 3 * | BREED TECHNOLOGIES INC         | COM                | DELETED |

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| 106702 90 3   | BREED TECHNOLOGIES INC         | CALL               | DELETED |
| 106702 95 3   | BREED TECHNOLOGIES INC         | PUT                | DELETED |
| 107211 10 4   | BRENTON BKS INC                | COM                |         |
| 108058 10 8   | BRIDGE VIEW BANCORP            | COM                |         |
| 108452 10 3   | BRIDGESTREET ACCOMODATIONS 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 SOLUTION | COM                |         |
| 109195 90 7   | BRIGHT HORIZON FAMILY SOLUTION | CALL               |         |
| 109195 95 7   | BRIGHT HORIZON FAMILY SOLUTION | PUT                |         |
| 10947N 10 4   | BRIGHTSTAR INFO TECH GROUP INC | COM                |         |
| 109473 AA 6   | BRIGHTPOINT INC                | SBLYON ZR0144A18   |         |
| 109473 AC 2   | BRIGHTPOINT INC                | SB LYON ZERO 18    |         |
| 109473 10 8 * | BRIGHTPOINT INC                | COM                |         |
| 109473 90 8   | BRIGHTPOINT INC                | CALL               |         |
| 109473 95 8   | BRIGHTPOINT INC                | PUT                |         |
| 109502 10 4   | BRILLIANT DIGITAL ENTERTAINMNT | COM                |         |
| 109641 10 0 * | BRINKER INTL INC               | COM                |         |
| 109641 90 0   | BRINKER INTL INC               | CALL               |         |
| 109641 95 0   | BRINKER INTL INC               | PUT                |         |
| 10970E 10 4   | BRIO INDS INC                  | COM                | DELETED |
| 109704 10 6   | BRIO TECHNOLOGY INC            | COM                |         |
| 110041 10 0   | BRISTOL HOTEL & RESORTS INC    | COM                |         |
| 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         |         |
| 110415 10 6   | BRITESMILE INC                 | COM                |         |
| 110419 30 6   | BRITISH AWYS PLC               | ADR 2ND INSTAL     |         |
| 110448 10 7   | BRITISH AMERN TOB PLC          | SPONSORED ADR      |         |
| 110515 10 3   | BRITISH BIO-TECHNOLOGY GRP PLC | SPONSORED ADR      |         |
| 110793 30 4   | BRITISH ENERGY PLC             | SPONSORED ADR      | ADDED   |
| 111013 10 8   | BRITISH SKY BROADCASTING GROUP | SPONSORED ADR      |         |
| 111015 30 1   | BRITISH STL PLC                | ADR FINAL INST     | DELETED |
| 111021 40 8 * | BRITISH TELECOMMUNICATIONS PLC | ADR FINAL INST     |         |
| 111021 90 8   | BRITISH TELECOMMUNICATIONS PLC | CALL               |         |
| 111021 95 8   | BRITISH TELECOMMUNICATIONS PLC | PUT                |         |
| 111091 10 4   | BRITTON & KOONTZ CAP CORP      | COM                |         |
| 11130R 10 0   | BROADBASE SOFTWARE             | COM                | ADDED   |
| 111320 10 7 * | BROADCOM CORP                  | CL A               |         |
| 111320 90 7   | BROADCOM CORP                  | CALL               |         |
| 111320 95 7   | BROADCOM CORP                  | PUT                |         |
| 111412 10 2 * | BROADVISION INC                | COM                |         |
| 111412 90 2   | BROADVISION INC                | CALL               |         |
| 111412 95 2   | BROADVISION INC                | PUT                |         |
| 111444 10 5   | BROADWAY FINL CORP DEL         | COM                |         |

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| 111572 11 1   | BROADWAY STORES INC            | WT EXP 100899      | DELETED |
| 111620 10 0 * | BROADWING INC                  | COM                | ADDED   |
| 111620 90 0   | BROADWING INC                  | CALL               | ADDED   |
| 111620 95 0   | BROADWING INC                  | PUT                | ADDED   |
| 111620 20 9   | BROADWING INC                  | JR PFD CV 7.25     | ADDED   |
| 111620 40 7   | BROADWING INC                  | PFD CV DEP1/20     | ADDED   |
| 111621 10 8 * | BROCADE COMMUNICATIONS SYS INC | COM                |         |
| 111621 90 8   | BROCADE COMMUNICATIONS SYS INC | CALL               |         |
| 111621 95 8   | BROCADE COMMUNICATIONS SYS INC | PUT                |         |
| 112169 60 2   | BROKEN HILL PROPRIETARY LTD    | SPONSORED ADR      |         |
| 112462 10 6   | BROOKDALE LIVING CMNTYS INC    | COM                |         |
| 112525 10 0 * | BROOKE GROUP LTD               | COM                |         |
| 112525 90 0   | BROOKE GROUP LTD               | CALL               |         |
| 112525 95 0   | BROOKE GROUP LTD               | PUT                |         |
| 112900 10 5   | BROOKFIELD PPTYS CORP          | CDM                |         |
| 113739 10 6   | BROOKLINE BANCORP INC          | COM                |         |
| 11434A 10 0 * | BROOKS AUTOMATION INC          | COM                |         |
| 11434A 90 0   | BROOKS AUTOMATION INC          | CALL               |         |
| 11434A 95 0   | BROOKS AUTOMATION INC          | PUT                |         |
| 114537 10 3   | BROOKSTONE INC                 | COM                |         |
| 114580 10 3 * | BROOKTROUT INC                 | COM                |         |
| 114580 90 3   | BROOKTROUT INC                 | CALL               |         |
| 114580 95 3   | BROOKTROUT INC                 | PUT                |         |
| 115223 10 9   | BROWN & SHARPE MFG CO          | CL A               |         |
| 115236 10 1   | BROWN & BROWN INC              | COM                |         |
| 115637 10 0   | BROWN FORMAN CORP              | CL A               |         |
| 115637 20 9   | BROWN FORMAN CORP              | CL B               |         |
| 115660 20 1 * | BROWN TOM INC                  | COM NEW            |         |
| 115660 90 1   | BROWN TOM INC                  | CALL               |         |
| 115660 95 1   | BROWN TOM INC                  | 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                |         |
| 117043 10 9 * | BRUNSWICK CORP                 | COM                |         |
| 117043 90 9   | BRUNSWICK CORP                 | CALL               |         |
| 117043 95 9   | BRUNSWICK CORP                 | PUT                |         |
| 117394 10 6   | BRUNSWICK TECHNOLOGIES INC     | CL A               |         |
| 117421 10 7 * | BRUSH WELLMAN INC              | COM                |         |
| 117421 90 7   | BRUSH WELLMAN INC              | CALL               |         |
| 117421 95 7   | BRUSH WELLMAN INC              | PUT                |         |
| 117665 10 9   | BRYN MAWR BK CORP              | COM                |         |
| 11776U 10 2   | BSQUARE CORP                   | COM                | ADDED   |
| 117769 10 9   | BUCA INC                       | COM                |         |
| 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                |         |
| 11835A 10 5   | BUCKHEAD AMER CORP             | COM                |         |
| 118440 10 6 * | BUCKLE INC                     | COM                |         |

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| 118440 90 6   | BUCKLE INC                    | CALL               |        |
| 118440 95 6   | BUCKLE INC                    | PUT                |        |
| 119003 10 1 * | BUDGET GROUP INC              | CL A               |        |
| 119003 90 1   | BUDGET GROUP INC              | CALL               |        |
| 119003 95 1   | BUDGET GROUP INC              | PUT                |        |
| 11942H 10 0   | BUFETE INDL S A               | SPON ADR P-CTF     |        |
| 119882 10 8 * | BUFFETS INC                   | COM                |        |
| 119882 90 8   | BUFFETS INC                   | CALL               |        |
| 119882 95 8   | BUFFETS INC                   | PUT                |        |
| 120113 10 5 * | BUILDING MATLS HLDG CORP      | COM                |        |
| 120113 90 5   | BUILDING MATLS HLDG CORP      | CALL               |        |
| 120113 95 5   | BUILDING MATLS HLDG CORP      | PUT                |        |
| 120114 10 3 * | BUILDING ONE SVCS CORP        | COM                |        |
| 120114 90 3   | BUILDING ONE SVCS CORP        | CALL               |        |
| 120114 95 3   | BUILDING ONE SVCS CORP        | PUT                |        |
| 120182 10 0   | BULL RUN CORP GA              | COM                |        |
| 120738 30 7   | BUNZL PUB LTD CO              | SPONSORED ADR      |        |
| 121362 10 7   | BURKE MLS INC                 | COM                |        |
| 121579 10 6 * | BURLINGTON COAT FACTORY       | COM                |        |
| 121579 90 6   | BURLINGTON COAT FACTORY       | CALL               |        |
| 121579 95 6   | BURLINGTON COAT FACTORY       | PUT                |        |
| 121693 10 5 * | BURLINGTON INDS INC           | COM                |        |
| 121693 90 5   | BURLINGTON INDS INC           | CALL               |        |
| 121693 95 5   | BURLINGTON INDS INC           | PUT                |        |
| 12189T 10 4 * | BURLINGTON NORTHN SANTA FE CP | COM                |        |
| 12189T 90 4   | BURLINGTON NORTHN SANTA FE CP | CALL               |        |
| 12189T 95 4   | BURLINGTON NORTHN SANTA FE CP | PUT                |        |
| 122014 10 3 * | BURLINGTON RES INC            | COM                |        |
| 122014 90 3   | BURLINGTON RES INC            | CALL               |        |
| 122014 95 3   | BURLINGTON RES INC            | PUT                |        |
| 122169 30 3   | BURMAH CASTROL PLC            | SPONSORED ADR      |        |
| 12232C 10 8   | BURNHAM PAC PPTYS INC         | COM                |        |
| 122374 10 1   | BURNS INTL SVCS CORP          | COM                |        |
| 122574 10 6 * | BURR BROWN CORP               | COM                |        |
| 122574 90 6   | BURR BROWN CORP               | CALL               |        |
| 122574 95 6   | BURR BROWN CORP               | PUT                |        |
| 123162 10 9   | BUSH BOAKE ALLEN INC          | COM                |        |
| 123164 10 5   | BUSH INDs INC                 | CL A               |        |
| 12328X 10 7   | BUSINESS OBJECTS S A          | SPONSORED ADR      |        |
| 12329K 10 4   | BUSINESS RESOURCE GROUP       | COM                |        |
| 123649 10 5   | BUTLER INTL INC NEW           | COM                |        |
| 123655 10 2   | BUTLER MFG CO DEL             | COM                |        |
| 12466Q 10 4   | C & F FINL CORP               | COM                |        |
| 124661 10 9   | C&D TECHNOLOGIES INC          | COM                |        |
| 12476Q 10 2   | CAIS INTERNET INC             | COM                |        |
| 124785 10 6   | CB BANCSHARES INC HAWAII      | COM                |        |
| 124794 10 8   | CBES BANCORP INC              | COM                |        |
| 124830 10 0   | CBL & ASSOC PPTYS INC         | COM                |        |
| 124853 30 0   | CBT GROUP PUB LTD             | SPON ADR NEW       |        |

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| 124863 10 1   | CCA COS INC                    | COM                | DELETED |
| 124867 10 2   | CCA INDS INC                   | COM                |         |
| 12487Q 10 9 * | CCC INFORMATION SVCS GROUP INC | COM                |         |
| 12487Q 90 9   | CCC INFORMATION SVCS GROUP INC | CALL               |         |
| 12487Q 95 9   | CCC INFORMATION SVCS GROUP INC | PUT                |         |
| 12487S 10 5   | CCBT BANCORP INC               | COM                | DELETED |
| 12487X 10 4   | CCF HLDG CO                    | COM                |         |
| 124875 10 5   | CCB FINL CORP                  | COM                |         |
| 12489L 10 8   | CB RICHARD ELLIS SVCS INC      | COM                |         |
| 12489V 10 6 * | CBRL GROUP INC                 | COM                |         |
| 12489V 90 6   | CBRL GROUP INC                 | CALL               |         |
| 12489V 95 6   | CBRL GROUP INC                 | PUT                |         |
| 12490K 10 7 * | CBS CORP                       | COM                |         |
| 12490K 90 7   | CBS CORP                       | CALL               |         |
| 12490K 95 7   | CBS CORP                       | PUT                |         |
| 124923 10 3   | CFW COMMUNICATION CO           | COM                |         |
| 124980 10 3   | CEC RES LTD                    | COM                |         |
| 12500Q 10 2   | CCBT FINL COS INC              | COM                | ADDED   |
| 125010 10 8 * | C COR NET CORP                 | COM                |         |
| 125010 90 8   | C COR NET CORP                 | CALL               |         |
| 125010 95 8   | C COR NET CORP                 | PUT                |         |
| 125015 AA 5   | C-CUBE MICROSYSTEMS INC        | SBNT CV 5.875%05   |         |
| 125015 10 7 * | C-CUBE MICROSYSTEMS INC        | COM                |         |
| 125015 90 7   | C-CUBE MICROSYSTEMS INC        | CALL               |         |
| 125015 95 7   | C-CUBE MICROSYSTEMS INC        | PUT                |         |
| 125071 10 0   | C D I CORP                     | COM                |         |
| 125086 10 8 * | CDNOW INC NEW                  | COM                |         |
| 125086 90 8   | CDNOW INC NEW                  | CALL               |         |
| 125086 95 8   | CDNOW INC NEW                  | PUT                |         |
| 12512W 10 5   | CD WHSE INC                    | COM                |         |
| 125127 10 0 * | CD RADIO INC                   | COM                | DELETED |
| 125127 90 0   | CD RADIO INC                   | CALL               | DELETED |
| 125127 95 0   | CD RADIO INC                   | PUT                | DELETED |
| 125129 10 6 * | CDW COMPUTER CTRS INC          | COM                |         |
| 125129 90 6   | CDW COMPUTER CTRS INC          | CALL               |         |
| 125129 95 6   | CDW COMPUTER CTRS INC          | 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                |         |
| 125165 10 0   | CEM CORP                       | COM                |         |
| 125175 30 7   | CE SOFTWARE HLDGS INC          | COM PAR \$0.10     |         |
| 125180 10 9   | CET ENVIRONMENTAL SVCS INC     | COM                |         |
| 12525D 10 2   | CFS BANCORP INC                | COM                |         |
| 12525K 10 6   | CFM TECHNOLOGIES INC           | COM                |         |
| 12525N 10 0   | CFI PROSERVICES INC            | COM                |         |
| 12525Z 10 6   | CFC INTL INC                   | COM                |         |
| 12541C 20 3   | CHC HELICOPTER CORP            | CL A SUB VTG       |         |

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| 12541M 10 2 | CH ENERGY GROUP INC          | COM                | ADDED   |
| 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                |         |
| 12542A 20 6 | * CHS ELECTRONICS INC        | COM NEW            |         |
| 12542A 90 6 | CHS ELECTRONICS INC          | CALL               |         |
| 12542A 95 6 | CHS ELECTRONICS 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         |         |
| 125577 10 6 | * CIT GROUP INC              | CL A               |         |
| 125577 90 6 | CIT GROUP INC                | CALL               |         |
| 125577 95 6 | CIT GROUP INC                | PUT                |         |
| 12561E AA 3 | CKE RESTAURANTS INC          | SB NT CV 144A 04   |         |
| 12561E AB 1 | CKE RESTAURANTS INC          | SB NT CV 4.25%04   |         |
| 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                |         |
| 12562C 10 8 | * CK WITCO CORP              | COM                |         |
| 12562C 90 8 | CK WITCO CORP                | CALL               |         |
| 12562C 95 8 | CK WITCO CORP                | PUT                |         |
| 125750 10 9 | * CMGI INC                   | COM                |         |
| 125750 90 9 | CMGI INC                     | CALL               |         |
| 125750 95 9 | CMGI INC                     | PUT                |         |
| 125761 30 4 | CMI CORP                     | CL A               |         |
| 125887 10 9 | CMP GROUP INC                | COM                |         |
| 125896 10 0 | * CMS ENERGY CORP            | COM                |         |
| 125896 90 0 | CMS ENERGY CORP              | CALL               |         |
| 125896 95 0 | CMS ENERGY CORP              | PUT                |         |
| 125896 20 9 | * CMS ENERGY CORP            | COM CL G           | DELETED |
| 125896 90 9 | CMS ENERGY CORP              | CALL               | DELETED |
| 125896 95 9 | CMS ENERGY CORP              | PUT                | DELETED |
| 125896 30 8 | CMS ENERGY CORP              | ADJ CV TR8.75%     |         |
| 125902 10 6 | CPI CORP                     | COM                |         |
| 125903 10 4 | CPB INC                      | COM                |         |
| 125906 10 7 | CSS INDS INC                 | COM                |         |
| 125919 30 8 | CPI AEROSTRUCTURES INC       | COM NEW            |         |
| 125921 10 6 | CNB FINL CORP                | COM                |         |
| 125945 AA 3 | CNET INC                     | SB NT CV 144A 06   |         |
| 125945 AC 9 | CNET INC                     | SUB NT CONV 5%06   |         |
| 125945 10 5 | * CNET INC                   | COM                |         |
| 125945 90 5 | CNET INC                     | CALL               |         |
| 125945 95 5 | CNET INC                     | PUT                |         |
| 125957 10 0 | CTG RES INC                  | COM                |         |
| 125960 10 4 | CTB INTL CORP                | COM                |         |

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| 125961 10 2 | CTI INDUSTRIES CORP            | COM                | DELETED |
| 125961 30 0 | CTI INDUSTRIES CORP            | COM NEW            | ADDED   |
| 125965 10 3 | * CSK AUTO CORP                | COM                |         |
| 125965 90 3 | CSK AUTO CORP                  | CALL               |         |
| 125965 95 3 | CSK AUTO CORP                  | PUT                |         |
| 125972 10 9 | CNBT BANCSHARES INC            | COM                |         |
| 126117 10 0 | * CNA FINL CORP                | COM                |         |
| 126117 90 0 | CNA FINL CORP                  | CALL               |         |
| 126117 95 0 | CNA FINL CORP                  | PUT                |         |
| 126119 10 6 | CNA INCOME SHS INC             | COM                |         |
| 12612H 10 7 | CNB FLORIDA BANCSHARES INC     | COM                |         |
| 12612L 10 8 | CNA SURETY CORP                | COM                |         |
| 12612V 20 5 | CNF TR I                       | TECONS SER A       |         |
| 12612W 10 4 | * CNF TRANSN INC               | COM                |         |
| 12612W 90 4 | CNF TRANSN INC                 | CALL               |         |
| 12612W 95 4 | CNF TRANSN INC                 | PUT                |         |
| 126126 10 1 | CNB BANCSHARES INC             | COM                | DELETED |
| 126128 10 7 | CNB FINL CORP PA               | COM                |         |
| 12613P 10 8 | CNS BANCORP INC                | COM                |         |
| 12613U 10 7 | CNY FINL CORP                  | COM                |         |
| 126136 10 0 | * CNS INC                      | COM                |         |
| 126136 90 0 | CNS INC                        | CALL               |         |
| 126136 95 0 | CNS INC                        | PUT                |         |
| 126145 10 1 | CPAC INC                       | COM                |         |
| 12615K 10 7 | C P CLARE CORP                 | COM                |         |
| 12616P 10 5 | C-PHONE CORP                   | COM                |         |
| 126162 10 6 | CPS SYS INC                    | COM                |         |
| 12626K 20 3 | CRH PLC                        | ADR                |         |
| 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 10 3 | * CSX CORP                     | COM                |         |
| 126408 90 3 | CSX CORP                       | CALL               |         |
| 126408 95 3 | CSX CORP                       | PUT                |         |
| 126418 10 2 | * CTC COMMUNICATIONS CORP      | COM                | DELETED |
| 126418 90 2 | CTC COMMUNICATIONS CORP        | CALL               | DELETED |
| 126418 95 2 | CTC COMMUNICATIONS CORP        | PUT                | DELETED |
| 126419 10 0 | * CTC COMMUNICATIONS GROUP INC | COM                | ADDED   |
| 126419 90 0 | CTC COMMUNICATIONS GROUP INC   | CALL               | ADDED   |
| 126419 95 0 | CTC COMMUNICATIONS GROUP INC   | PUT                | ADDED   |
| 126426 40 2 | CT COMMUNICATIONS INC          | COM NEW            |         |
| 12643W 10 7 | CTN MEDIA GROUP INC            | COM                | ADDED   |
| 126501 10 5 | * CTS CORP                     | COM                |         |
| 126501 90 5 | CTS CORP                       | CALL               |         |
| 126501 95 5 | CTS CORP                       | PUT                |         |
| 12652N 10 5 | C2I SOLUTIONS INC              | COM                | DELETED |
| 12652N 11 3 | C2I SOLUTIONS INC              | WT EXP 110402      | DELETED |

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| 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                |        |
| 126600 10 5 | CVB FINL CORP                    | CQM                |        |
| 126640 10 1 | CV REIT INC                      | COM                |        |
| 126650 10 0 | * CVS CORP                       | COM                |        |
| 126650 90 0 | CVS CORP                         | CALL               |        |
| 126650 95 0 | CVS CORP                         | PUT                |        |
| 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%      |        |
| 12682P 10 4 | CABLE & WIRELESS COMMUNICATION   | SPONSORED ADR      |        |
| 126828 10 2 | CABLE & WIRELESS HKT             | SPONSORED ADR      |        |
| 126830 20 7 | CABLE & WIRELESS PUB LTD CO      | SPONSORED ADR      |        |
| 12686C 10 9 | * CABLEVISION SYS CORP           | CL A               |        |
| 12686C 90 9 | CABLEVISION SYS CORP             | CALL               |        |
| 12686C 95 9 | CABLEVISION SYS CORP             | PUT                |        |
| 126920 10 7 | * CABLETRON SYS INC              | COM                |        |
| 126920 90 7 | CABLETRON SYS INC                | CALL               |        |
| 126920 95 7 | CABLETRON SYS INC                | PUT                |        |
| 126924 10 9 | * CABLE DESIGN TECHNOLOGIES CORP | COM                |        |
| 126924 90 9 | CABLE DESIGN TECHNOLOGIES CORP   | CALL               |        |
| 126924 95 9 | CABLE DESIGN TECHNOLOGIES CORP   | PUT                |        |
| 126925 10 6 | CABLETEL COMMUNICATIONS CORP     | COM                |        |
| 126929 20 7 | CADILLAC FAIRVIEW CORP           | COM                |        |
| 126945 10 4 | CVC INC                          | COM                | ADDED  |
| 126946 10 2 | CACHEFLOW INC                    | COM                | ADDED  |
| 126948 10 8 | C2 INC                           | COM                |        |
| 127055 10 1 | * CABOT CORP                     | COM                |        |
| 127055 90 1 | CABOT CORP                       | CALL               |        |
| 127055 95 1 | CABOT CORP                       | PUT                |        |
| 127072 10 6 | CABOT INDUSTRIAL TRUST           | COM                |        |
| 127097 10 3 | * CABOT OIL & GAS CORP           | CL A               |        |
| 127097 90 3 | CABOT OIL & GAS CORP             | CALL               |        |
| 127097 95 3 | CABOT OIL & GAS CORP             | PUT                |        |
| 127150 30 8 | CACHE INC                        | COM NEW            |        |
| 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 SCHWEPPES PLC            | ADR                |        |
| 127382 10 9 | CADE INDS INC                    | COM                |        |
| 127387 10 8 | * CADENCE DESIGN SYSTEM INC      | COM                |        |
| 127387 90 8 | CADENCE DESIGN SYSTEM INC        | CALL               |        |
| 127387 95 8 | CADENCE DESIGN SYSTEM INC        | PUT                |        |
| 127537 10 8 | * CADIZ INC                      | COM                |        |
| 127537 90 8 | CADIZ INC                        | CALL               |        |
| 127537 95 8 | CADIZ INC                        | PUT                |        |

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| 127587 10 3   | CADMUS COMMUNICATIONS CORP     | COM                |         |
| 127639 10 2   | CADUS PHARMACEUTICAL CORP      | COM                | DELETED |
| 127646 10 7 * | CAERE CORP                     | COM                |         |
| 127646 90 7   | CAERE CORP                     | CALL               |         |
| 127646 95 7   | CAERE CORP                     | PUT                |         |
| 127703 10 6   | CAGLES INC                     | CL A               |         |
| 127914 10 9 * | CAL DIVE INTL INC              | COM                |         |
| 127914 90 9   | CAL DIVE INTL INC              | CALL               |         |
| 127914 95 9   | CAL DIVE INTL INC              | PUT                |         |
| 127917 10 2   | CAFE ODYSSEY INC               | COM                | DELETED |
| 127917 11 0   | CAFE ODYSSEY INC               | WT A EX 110401     | DELETED |
| 127917 20 1   | CAFE ODYSSEY INC               | UNIT EX 000001     | DELETED |
| 128030 20 2   | CAL MAINE FOODS INC            | COM NEW            |         |
| 129603 10 6 * | CALGON CARBON CORP             | COM                |         |
| 129603 90 6   | CALGON CARBON CORP             | CALL               |         |
| 129603 95 6   | CALGON CARBON CORP             | PUT                |         |
| 129897 10 4   | CALICO COMM INC                | COM                | ADDED   |
| 129900 10 6 * | CALIFORNIA AMPLIFIER INC       | COM                |         |
| 129900 90 6   | CALIFORNIA AMPLIFIER INC       | CALL               |         |
| 129900 95 6   | CALIFORNIA AMPLIFIER INC       | PUT                |         |
| 129905 10 5   | CALIFORNIA CULINARY ACADEMY    | COM                |         |
| 129914 10 7   | CALIBER LEARNING NETWORK INC   | COM                |         |
| 129915 20 3   | CALIFDRNIA COASTAL CMNTYS INC  | COM NEW            |         |
| 130209 60 4 * | CALIFORNIA FED BK FSB LOS ANGL | CONT LITIG REC     |         |
| 130209 90 4   | CALIFORNIA FED BK FSB LOS ANGL | CALL               |         |
| 130209 95 4   | CALIFORNIA FED BK FSB LOS ANGL | PUT                |         |
| 130209 70 3   | CALIFORNIA FED BK FSB LOS ANGL | 2ND CONT LITIG     |         |
| 130334 10 5   | CALIFORNIA INDPT BANCORP       | COM                |         |
| 130439 10 2   | CALIFORNIA MICRO DEVICES CORP  | COM                |         |
| 130788 10 2 * | CALIFORNIA WTR SVC GROUP       | CDM                |         |
| 130788 90 2   | CALIFORNIA WTR SVC GROUP       | CALL               |         |
| 130788 95 2   | CALIFORNIA WTR SVC GROUP       | PUT                |         |
| 130876 10 5   | CALIPER TECHNOLOGIES CORP      | COM                | ADDED   |
| 130910 20 1   | CALL-NET ENTERPRISES INC       | CL B NON-VTG       |         |
| 131193 10 4 * | CALLAWAY GOLF CO               | COM                |         |
| 131193 90 4   | CALLAWAY GOLF CO               | CALL               |         |
| 131193 95 4   | CALLAWAY GOLF CO               | PUT                |         |
| 13123X 10 2   | CALLON PETE CO DEL             | COM                |         |
| 13123X 20 1   | CALLON PETE CO DEL             | PFD A CV EXCH      |         |
| 131255 10 1   | CALLOWAYS NURSERY INC          | COM                |         |
| 131347 10 6 * | CALPINE CORP                   | COM                |         |
| 131347 90 6   | CALPINE CORP                   | CALL               |         |
| 131347 95 6   | CALPINE CORP                   | PUT                |         |
| 131380 20 6   | CALTON INC NEW                 | COM NEW            |         |
| 131722 10 0   | CALYpte BIOMEDICAL CORP        | COM                |         |
| 131730 10 3   | CAM DATA SYS INC               | COM                |         |
| 131910 10 1   | CAMBRIDGE HEART INC            | COM                |         |
| 13201L 10 3   | CAMBIOR INC                    | COM                |         |
| 13201L 10 7 * | CAMBREX CORP                   | COM                |         |

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| 132011 90 7   | CAMBREX CORP                   | CALL                      |
| 132011 95 7   | CAMBREX CORP                   | PUT                       |
| 132524 10 9 * | CAMBRIDGE TECH PARTNERS MASS   | COM                       |
| 132524 90 9   | CAMBRIDGE TECH PARTNERS MASS   | CALL                      |
| 132524 95 9   | CAMBRIDGE TECH PARTNERS MASS   | PUT                       |
| 132618 10 9   | CAMCO FINL CORP                | COM                       |
| 133034 10 8   | CAMDEN NATL CORP               | COM                       |
| 133131 AA 0   | CAMDEN PPTY TR                 | SB DB CV 7.33%01          |
| 133131 10 2   | CAMDEN PPTY TR                 | SH BEN INT                |
| 133131 20 1   | CAMDEN PPTY TR                 | PFD A CV \$2.25           |
| 13321L 10 8   | CAMECO CORP                    | COM                       |
| 133290 10 6   | CAMERON ASHLEY BUILDING PRODS  | COM                       |
| 133425 10 8   | CAMERON FINL CORP DEL          | COM                       |
| 134422 AA 2   | CAMPBELL RES INC NEW           | SBDB CONV 7.5%04          |
| 134422 10 4   | CAMPBELL RES INC NEW           | COM                       |
| 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                |
| 13566G 50 9   | CANADIAN 88 ENERGY CORP        | COM NEW                   |
| 135923 10 0 * | CANADIAN PAC LTD NEW           | COM                       |
| 135923 90 0   | CANADIAN PAC LTD NEW           | CALL                      |
| 135923 95 0   | CANADIAN PAC LTD NEW           | PUT                       |
| 136069 10 1   | CDN IMPERIAL BK OF COMMERCE    | COM                       |
| 136357 10 0   | CANADIAN MARCONI CO            | COM                       |
| 136375 10 2 * | CANADIAN NATL RY CO            | COM                       |
| 136375 90 2   | CANADIAN NATL RY CO            | CALL                      |
| 136375 95 2   | CANADIAN NATL RY CO            | PUT                       |
| 136375 40 9   | CANADIAN NATL RY CO            | PFD CV 063029             |
| 136420 10 6 * | CANADIAN OCCIDENTAL PETE LTD   | COM                       |
| 136420 90 6   | CANADIAN OCCIDENTAL PETE LTD   | CALL                      |
| 136420 95 6   | CANADIAN OCCIDENTAL PETE LTD   | PUT                       |
| 136907 10 2   | CANDELA CORP                   | COM                       |
| 136907 11 0   | CANDELA CORP                   | WT EXP 041001             |
| 137219 10 1 * | CANANDAIGUA BRANDS INC         | CL B                      |
| 137219 90 1   | CANANDAIGUA BRANDS INC         | CALL                      |
| 137219 95 1   | CANANDAIGUA BRANDS INC         | PUT                       |
| 137219 20 0 * | CANANDAIGUA BRANDS INC         | CL A                      |
| 137219 90 0   | CANANDAIGUA BRANDS INC         | CALL                      |
| 137219 95 0   | CANANDAIGUA BRANDS INC         | PUT                       |
| 137409 10 8   | CANDIES INC                    | COM                       |
| 13741M 10 8   | CANDLEWOOD HOTEL COMPANY INC   | COM                       |
| 137694 10 5   | CANNON EXPRESS INC             | COM                       |
| 137798 10 4   | CANNONDALE CORP                | COM                       |
| 138006 30 9   | CANON INC                      | ADR                       |
| 138084 20 7   | CANTAB PHARMACEUTICALS PLC     | SPON ADR NEW              |
| 138098 10 8   | CANTEL INDs INC                | COM                       |
| 138108 30 3   | CANTERBURY INFO TECHNOLOGY INC | COM NEW                   |
| 13811E 10 1   | CANTERBURY PARK HOLDING CORP   | COM                       |

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| 138869 10 2   | CANYON RESOURCES CORP          | COM                |         |
| 138906 30 0   | CANWEST GLOBAL COMMUNICATIONS  | SHS NON VTG        |         |
| 139674 10 5   | CAPITAL CITY BK GROUP INC      | COM                |         |
| 13971R 10 8   | CAPITAL ALLIANCE INCM TR REIT  | COM                |         |
| 139730 20 4   | CAPITAL ASSOC INC              | COM NEW            | DELETED |
| 139733 10 9   | CAPITAL AUTOMOTIVE REIT        | COM SH BEN INT     |         |
| 139793 10 3   | CAPITAL BK CORP                | COM                |         |
| 139818 10 8   | CAPITAL BEVERAGE CORP          | COM                |         |
| 139818 11 6   | CAPITAL BEVERAGE CORP          | WT A EX 071602     |         |
| 140065 10 3   | CAPITAL CORP OF THE WEST       | COM                |         |
| 140071 10 1   | CAPITAL CROSSING BK            | COM                |         |
| 14008M 10 4   | CAPITAL ENVIRONMENTAL RESOURCE | 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                |         |
| 14040M 10 4   | CAPITAL PAC HLDGS INC          | COM                |         |
| 140430 10 9   | CAPITAL PPTYS INC R I          | COM                |         |
| 140432 10 5 * | CAPITAL RE CORP                | COM                |         |
| 140432 90 5   | CAPITAL RE CORP                | CALL               |         |
| 140432 95 5   | CAPITAL RE CORP                | PUT                |         |
| 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 10 0   | CAPITAL TRUST INC MD           | COM                |         |
| 14056D 10 5   | CAPITOL BANCORP LTD            | COM                |         |
| 14057C 10 6   | CAPITOL FED FINL               | COM                |         |
| 140640 10 3   | CAPITOL TRANSAMERICA CORP      | COM                |         |
| 140667 10 6 * | CAPROCK COMMUNICATIONS CORP    | COM                |         |
| 140667 90 6   | CAPROCK COMMUNICATIONS CORP    | CALL               |         |
| 140667 95 6   | CAPROCK COMMUNICATIONS CORP    | PUT                |         |
| 14067E 10 0   | CAPSTEAD MTG CORP              | COM                |         |
| 14067E 20 9   | CAPSTEAD MTG CORP              | PFD A CV \$1.60    |         |
| 14067E 30 8   | CAPSTEAD MTG CORP              | PFD B CV \$1.26    |         |
| 140724 10 5   | CAPTEC NET LEASE REALTY INC    | COM                |         |
| 140777 10 3   | CARBIDE/GRAPHITE GROUP INC     | 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               | SUB NT CV4.75%04   |         |
| 140919 10 1   | CAPITAL TITLE GROUP INC        | COM                |         |
| 141408 30 2   | CARDIAC PATHWAYS CORP          | COM NEW            |         |
| 14147M 10 6   | CARDIMA INC                    | COM                |         |
| 14149F 10 9   | CARDINAL FINL CORP             | COM                |         |
| 14149Y 10 8 * | CARDINAL HEALTH INC            | COM                |         |
| 14149Y 90 8   | CARDINAL HEALTH INC            | CALL               |         |
| 14149Y 95 8   | CARDINAL HEALTH INC            | PUT                |         |
| 141597 10 4   | CARDIODYNAMICS INTL CORP       | COM                |         |

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| 14160C 10 0   | CARDIOTECH INTL INC            | COM                |         |
| 14166W 10 0   | CAREDATA COM INC               | COM                |         |
| 141665 10 9   | CAREER EDUCATION CORP          | COM                |         |
| 141684 10 0   | CAREERBUILDER INC              | COM                |         |
| 14170M 10 6   | CAREINSITE INC                 | COM                |         |
| 141705 10 3 * | CAREMARK RX INC                | COM                | ADDED   |
| 141705 90 3   | CAREMARK RX INC                | CALL               | ADDED   |
| 141705 95 3   | CAREMARK RX INC                | PUT                | ADDED   |
| 141706 AA 9   | CAREMATRIX CORP                | SUB NT CV 144A04   |         |
| 141706 AB 7   | CAREMATRIX CORP                | SUB NT CV ACRD04   |         |
| 141706 AC 5   | CAREMATRIX CORP                | SB NT CV 6.25%04   |         |
| 141706 10 1 * | CAREMATRIX CORP                | COM                |         |
| 141706 90 1   | CAREMATRIX CORP                | CALL               |         |
| 141706 95 1   | CAREMATRIX CORP                | PUT                |         |
| 141728 10 5   | CARESIDE INC                   | COM                |         |
| 141728 11 3   | CARESIDE INC                   | WT EXP 071604      |         |
| 14174P 10 5   | CAREY DIVERSIFIED LLC          | COM                |         |
| 141740 20 9   | CARETENDERS HEALTHCORP         | COM PAR \$0.10     |         |
| 141750 10 9   | CAREY INTERNATIONAL INC        | COM                |         |
| 141888 10 7 * | CARIBINER INTL INC             | COM                |         |
| 141888 90 7   | CARIBINER INTL INC             | CALL               |         |
| 141888 95 7   | CARIBINER INTL INC             | PUT                |         |
| 141907 10 5 * | CARDIOTHORACIC SYS INC         | COM                | DELETED |
| 141907 90 5   | CARDIOTHORACIC SYS INC         | CALL               | DELETED |
| 141907 95 5   | CARDIOTHORACIC SYS INC         | PUT                | DELETED |
| 142209 20 4   | CARLETON CORP                  | COM NEW            |         |
| 142339 10 0 * | CARLISLE COS INC               | COM                |         |
| 142339 90 0   | CARLISLE COS INC               | CALL               |         |
| 142339 95 0   | CARLISLE COS INC               | PUT                |         |
| 142872 20 9   | CARLTON COMMUNICATIONS PLC     | ADR                |         |
| 143269 10 8   | CARMEL CONTAINER SYS LTD       | ORD                |         |
| 143436 10 3 * | CARMIKE CINEMAS INC            | CL A               |         |
| 143436 90 3   | CARMIKE CINEMAS INC            | CALL               |         |
| 143436 95 3   | CARMIKE CINEMAS INC            | PUT                |         |
| 143500 10 6   | CARNEGIE INTL CORP             | COM                |         |
| 143658 10 2 * | CARNIVAL CORP                  | COM                |         |
| 143658 90 2   | CARNIVAL CORP                  | CALL               |         |
| 143658 95 2   | CARNIVAL CORP                  | PUT                |         |
| 143874 10 5   | CAROLINA FINCORP INC           | COM                |         |
| 143875 10 2   | CAROLINA FIRST BANCSHARES INC  | COM                |         |
| 143877 10 8 * | CAROLINA FIRST CORP            | COM                |         |
| 143877 90 8   | CAROLINA FIRST CORP            | CALL               |         |
| 143877 95 8   | CAROLINA FIRST CORP            | PUT                |         |
| 143905 10 7   | CARRIAGE SVCS INC              | CL A               |         |
| 144141 10 8 * | CAROLINA PWR & LT CO           | COM                |         |
| 144141 90 8   | CAROLINA PWR & LT CO           | CALL               |         |
| 144141 95 8   | CAROLINA PWR & LT CO           | PUT                |         |
| 144162 10 4   | CAROLINA SOUTHN BK SPARTANBURG | COM                |         |
| 144285 10 3 * | CARPENTER TECHNOLOGY CORP      | COM                |         |

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| 144285 90 3   | CARPENTER TECHNOLOGY CORP | CALL               |         |
| 144285 95 3   | CARPENTER TECHNOLOGY CORP | PUT                |         |
| 144418 10 0   | CARRAMERICA RLTY CORP     | COM                |         |
| 144433 10 9   | CARREKER ANTINORI INC     | COM                |         |
| 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                |         |
| 145845 10 3   | CARSON INC                | CL A               |         |
| 146285 10 1 * | CARTER WALLACE INC        | COM                |         |
| 146285 90 1   | CARTER WALLACE INC        | CALL               |         |
| 146285 95 1   | CARTER WALLACE INC        | PUT                |         |
| 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                |         |
| 147339 10 5   | CASCADE NAT GAS CORP      | COM                |         |
| 147399 10 9   | CASCO INTL INC            | COM                |         |
| 147399 11 7   | CASCO INTL INC            | WT A EX 091502     |         |
| 14743R 10 3 * | CASE CORP                 | COM                | DELETED |
| 14743R 90 3   | CASE CORP                 | CALL               | DELETED |
| 14743R 95 3   | CASE CORP                 | PUT                | DELETED |
| 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                |         |
| 147583 10 8 * | CASINO DATA SYS           | COM                |         |
| 147583 90 8   | CASINO DATA SYS           | CALL               |         |
| 147583 95 8   | CASINO DATA SYS           | PUT                |         |
| 147741 10 2   | CASS COML CORP            | COM                |         |
| 147905 10 3   | CASTELLE                  | COM                |         |
| 147910 10 3   | CASH TECHNOLOGIES INC     | COM                |         |
| 148411 10 1   | CASTLE A M & CO           | COM                |         |
| 148433 10 5   | CASTLE & CODKE INC NEW    | COM                |         |
| 14844P 10 5   | CASTLE DENTAL CTRS INC    | COM                |         |
| 148443 10 4   | CASTLE CONV FD INC        | COM                |         |
| 148449 30 9   | CASTLE ENERGY CORP        | COM PAR\$0.50N     |         |
| 148865 10 8   | CATALINA LTG INC          | COM                |         |

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| 148867 10 4 * | CATALINA MARKETING CORP      | COM                |         |
| 148867 90 4   | CATALINA MARKETING CORP      | CALL               |         |
| 148867 95 4   | CATALINA MARKETING CORP      | PUT                |         |
| 14887T 10 5   | CATALYST INTL INC            | COM                |         |
| 148885 10 6 * | CATALYTICA INC               | COM                |         |
| 148885 90 6   | CATALYTICA INC               | CALL               |         |
| 148885 95 6   | CATALYTICA INC               | PUT                |         |
| 149016 10 7   | CATAPULT COMMUNICATIONS CORP | COM                |         |
| 149111 10 6 * | CATELLUS DEV CORP            | COM                |         |
| 149111 90 6   | CATELLUS DEV CORP            | CALL               |         |
| 149111 95 6   | CATELLUS DEV CORP            | 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 BANCORP INC           | COM                |         |
| 14916F 10 0   | CATHERINES STORES CORP       | COM                |         |
| 149205 10 6 * | CATO CORP NEW                | CL A               |         |
| 149205 90 6   | CATO CORP NEW                | CALL               |         |
| 149205 95 6   | CATO CORP NEW                | PUT                |         |
| 149348 10 4   | CATSKILL FINL CORP           | COM                |         |
| 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                |         |
| 149564 10 6   | CAVANAUGHS HOSPITALITY CORP  | COM                |         |
| 149649 10 5   | CAVION TECHNOLOGIES INC      | CL A               | ADDED   |
| 150185 10 6   | CEDAR FAIR L P               | DEPOSITORY UNIT    |         |
| 150438 10 9   | CEDAR INCOME FD LTD          | COM                |         |
| 150837 14 4   | CEL-SCI CORP                 | WT A EX 020700     |         |
| 150837 40 9   | CEL-SCI CORP                 | COM NEW            |         |
| 150838 10 0   | CELAUDON 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 AA 3   | CELLSTAR CORP                | SUB NT CV 144A02   |         |
| 150925 AB 1   | CELLSTAR CORP                | SUB NT CV ACRD02   |         |
| 150925 AC 9   | CELLSTAR CORP                | SUB NT CONV 5%02   |         |
| 150925 10 5 * | CELLSTAR CORP                | COM                |         |
| 150925 90 5   | CELLSTAR CORP                | CALL               |         |
| 150925 95 5   | CELLSTAR CORP                | PUT                |         |
| 150926 10 3   | CELERITEK INC                | COM                |         |
| 150934 10 7   | CELL THERAPEUTICS INC        | COM                |         |
| 150937 10 0   | CENTENNIAL HEALTHCARE CORP   | COM                |         |
| 15100K 20 1   | CELERIS CORP                 | COM NEW            |         |
| 15100R 10 7   | CELERLITY SYSTEMS INC        | COM                | DELETED |
| 151004 20 7   | CELEBRITY INC                | COM NEW            |         |
| 15101Q 10 8 * | CELESTICA INC                | SUB VTG SHS        |         |
| 15101Q 90 8   | CELESTICA INC                | CALL               |         |
| 15101Q 95 8   | CELESTICA INC                | PUT                |         |

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| 151016 10 2   | CELESTIAL SEASONINGS INC       | COM                |         |
| 151020 10 4 * | CELGENE CORP                   | COM                |         |
| 151020 90 4   | CELGENE CORP                   | CALL               |         |
| 151020 95 4   | CELGENE CORP                   | PUT                |         |
| 15114R 10 1 * | CELL PATHWAYS INC NEW          | COM                |         |
| 15114R 90 1   | CELL PATHWAYS INC NEW          | CALL               |         |
| 15114R 95 1   | CELL PATHWAYS INC NEW          | PUT                |         |
| 15115L 10 3   | CELLEGY PHARMACEUTICALS INC    | COM                |         |
| 15115L 11 1   | CELLEGY PHARMACEUTICALS INC    | WT EXP 081100      |         |
| 15115M 10 1 * | CELLNET DATA SYS INC           | COM                |         |
| 15115M 90 1   | CELLNET DATA SYS INC           | CALL               |         |
| 15115M 95 1   | CELLNET DATA SYS INC           | PUT                |         |
| 151167 30 1   | CELLULAR TECHNICAL SVCS INC    | COM NEW            |         |
| 151186 10 3   | CELTRIX PHARMACEUTICALS INC    | COM                |         |
| 151290 87 1   | CEMEX S A                      | WT EXP 121302      | ADDED   |
| 151290 88 9   | CEMEX S A                      | SPON ADR 5 ORD     |         |
| 15131W 10 9   | CENIT BANCORP INC              | COM                |         |
| 151313 10 3 * | CENDANT CORP                   | COM                |         |
| 151313 90 3   | CENDANT CORP                   | CALL               |         |
| 151313 95 3   | CENDANT CORP                   | PUT                |         |
| 15133C 40 8   | CENTAUR MNG & EXPL LTD         | SP ADR PAR\$.20    | ADDED   |
| 15133T 10 4   | CENTENNIAL BANCORP             | COM                |         |
| 15133V 20 8 * | CENTENNIAL CELLULAR CORP       | CL A NEW           |         |
| 15133V 90 8   | CENTENNIAL CELLULAR CORP       | CALL               |         |
| 15133V 95 8   | CENTENNIAL CELLULAR CORP       | PUT                |         |
| 151408 10 1   | CENTER BANCORP INC             | COM                |         |
| 151845 AA 2   | CENTER TR INC                  | SD CV 7.5%01       |         |
| 151845 10 4   | CENTER TR INC                  | CENTER TR INC      |         |
| 151895 AA 7   | CENTERPOINT PPTYS TR           | SB DB CV 8.22%04   | DELETED |
| 151895 10 9   | CENTERPOINT PPTYS TR           | SH BEN INT         |         |
| 151895 30 7   | CENTERPOINT PPTYS TR           | PFD CV SER B       |         |
| 152012 10 0   | CENTERSPAN COMMUNICATIONS CORP | COM                | ADDED   |
| 15231R 10 9   | CENTEX CONSTRUCTION PRODUCTS   | COM                |         |
| 152312 10 4 * | CENTEX CORP                    | COM                |         |
| 152312 90 4   | CENTEX CORP                    | CALL               |         |
| 152312 95 4   | CENTEX CORP                    | PUT                |         |
| 152317 10 3   | CENTIGRAM COMMUNICATIONS CORP  | COM                |         |
| 152342 AC 5   | CENTOCOR INC                   | SB DB CV 144A 05   | DELETED |
| 152342 AD 3   | CENTOCOR INC                   | SB DB CV 4.75%05   | DELETED |
| 152342 AE 1   | CENTOCOR INC                   | SB DB CV 4.75%05   | DELETED |
| 152342 10 1 * | CENTOCOR INC                   | COM                | DELETED |
| 152342 90 1   | CENTOCOR INC                   | CALL               | DELETED |
| 152342 95 1   | CENTOCOR INC                   | PUT                | DELETED |
| 152357 10 9 * | CENTRAL & SOUTH WEST CORP      | COM                |         |
| 152357 90 9   | CENTRAL & SOUTH WEST CORP      | CALL               |         |
| 152357 95 9   | CENTRAL & SOUTH WEST CORP      | PUT                |         |
| 152418 10 9   | CENTRAL BANCORP INC MASS       | COM                |         |
| 153145 10 7   | CENTRAL COAST BANCORP          | COM                |         |
| 153435 10 2   | CENTRAL EUROPEAN DIST CORP     | COM                |         |

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| 153436 10 0   | CENTRAL EUROPEAN EQUITY FD INC | COM                |         |
| 153455 10 0   | CENTRAL EUROPEAN VALUE FD INC  | COM                |         |
| 153501 10 1   | CENTRAL FD CDA LTD             | CL A               |         |
| 153501 17 6   | CENTRAL FD CDA LTD             | WT SER2 112499     | DELETED |
| 153527 AA 4   | CENTRAL GARDEN & PET CO        | SBNTCV 144A 6%03   |         |
| 153527 AB 2   | CENTRAL GARDEN & PET CO        | SBNTCV ACRD 6%03   |         |
| 153527 AC 0   | CENTRAL GARDEN & PET CO        | SUB NT CONV 6%03   |         |
| 153527 10 6 * | CENTRAL GARDEN & PET CO        | COM                |         |
| 153527 90 6   | CENTRAL GARDEN & PET CO        | CALL               |         |
| 153527 95 6   | CENTRAL GARDEN & PET CO        | PUT                |         |
| 153609 10 2   | CENTRAL HUDSON GAS & ELEC CORP | COM                | DELETED |
| 154647 10 1   | CENTRAL NEWSPAPERS INC         | CL A               |         |
| 154762 30 6   | CENTRAL PAC MINERALS NL        | ADR NEW            |         |
| 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                |         |
| 155771 10 8   | CENTRAL VT PUB SVC CORP        | COM                |         |
| 155792 10 4   | CENTRAL VA BANKSHARES INC      | COM                |         |
| 155904 10 5   | CENTRIS GROUP INC              | COM                |         |
| 15640T 10 0 * | CENTURA BKS INC                | COM                |         |
| 15640T 90 0   | CENTURA BKS INC                | CALL               |         |
| 15640T 95 0   | CENTURA BKS INC                | PUT                |         |
| 15640W 10 3 * | CENTURA SOFTWARE CORP          | COM                |         |
| 15640W 90 3   | CENTURA SOFTWARE CORP          | CALL               |         |
| 15640W 95 3   | CENTURA SOFTWARE CORP          | PUT                |         |
| 156431 10 8   | CENTURY ALUM CO                | COM                |         |
| 156432 10 6   | CENTURY BANCORP INC            | CL A NON VTG       |         |
| 156433 10 4   | CENTURY BANCORP INC N C        | COM                |         |
| 156436 10 7   | CENTURY BANCSHARES INC         | COM                |         |
| 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                |         |
| 156503 10 4 * | CENTURY COMMUNICATIONS CORP    | CL A               | DELETED |
| 156503 90 4   | CENTURY COMMUNICATIONS CORP    | CALL               | DELETED |
| 156503 95 4   | CENTURY COMMUNICATIONS CORP    | PUT                | DELETED |
| 156563 30 6   | CENTURY INDs INC D C           | CL B               |         |
| 156671 10 9   | CENTURY RLTY TR                | SH BEN INT         |         |
| 156683 10 4   | CENTURY SOUTH BKS INC          | COM                |         |
| 156700 10 6 * | CENTURYTEL INC                 | COM                |         |
| 156700 90 6   | CENTURYTEL INC                 | CALL               |         |
| 156700 95 6   | CENTURYTEL INC                 | PUT                |         |
| 156708 10 9 * | CEPHALON INC                   | COM                |         |
| 156708 90 9   | CEPHALON INC                   | CALL               |         |
| 156708 95 9   | CEPHALON INC                   | PUT                |         |
| 156708 30 7   | CEPHALON INC                   | PFD CV EX 144A     |         |
| 156710 10 5   | CERADYNE INC                   | COM                |         |
| 156713 10 9   | CERBCO INC                     | CL A               |         |

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| 15677T 10 6 * | CERIDIAN CORP                  | COM                |         |
| 15677T 90 6   | CERIDIAN CORP                  | CALL               |         |
| 15677T 95 6   | CERIDIAN CORP                  | PUT                |         |
| 156772 10 5   | CERES GROUP INC                | COM                |         |
| 156782 10 4 * | CERNER CORP                    | COM                |         |
| 156782 90 4   | CERNER CORP                    | CALL               |         |
| 156782 95 4   | CERNER CORP                    | PUT                |         |
| 156787 10 3   | CERPROBE CORP                  | COM                |         |
| 157085 10 1 * | CERUS CORP                     | COM                |         |
| 157085 90 1   | CERUS CORP                     | CALL               |         |
| 157085 95 1   | CERUS CORP                     | PUT                |         |
| 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                |         |
| 158525 10 5 * | CHAMPION INTL CORP             | COM                |         |
| 158525 90 5   | CHAMPION INTL CORP             | CALL               |         |
| 158525 95 5   | CHAMPION INTL CORP             | PUT                |         |
| 158711 10 1   | CHAMPIONSHIP AUTO RACING TEAM  | COM                |         |
| 158787 10 1   | CHAMPS ENTMT INC DEL           | COM                |         |
| 159057 10 8   | CHANDLER INS LTD               | COM                |         |
| 159186 10 5   | CHANNELL COML CORP             | COM                |         |
| 159420 30 6   | CHAPARRAL RES INC              | COM PAR \$0.10N    |         |
| 159508 10 0   | CHAPMAN CAP MGMT HLDGS INC     | COM                |         |
| 159516 10 3   | CHAPMAN HLDGS INC              | COM                |         |
| 159852 10 2   | CHARLES RIVER ASSOCIATES       | COM                |         |
| 160902 10 2   | CHART HOUSE ENTERPRISES INC    | COM                |         |
| 160903 10 0 * | CHARTER ONE FINL INC           | COM                |         |
| 160903 90 0   | CHARTER ONE FINL INC           | CALL               |         |
| 160903 95 0   | CHARTER ONE FINL INC           | PUT                |         |
| 160908 10 9   | CHARTER MUN MTG ACCEP CO       | SH BEN INT         |         |
| 161048 10 3   | CHARLOTTE RUSSE HLDG INC       | COM                | ADDED   |
| 161133 AA 1   | CHARMING SHOPPES INC           | SB NT CV 7.5%06    |         |
| 161133 10 3 * | CHARMING SHOPPES INC           | COM                |         |
| 161133 90 3   | CHARMING SHOPPES INC           | CALL               |         |
| 161133 95 3   | CHARMING SHOPPES INC           | PUT                |         |
| 16115Q 10 0 * | CHART INDs INC                 | COM                |         |
| 16115Q 90 0   | CHART INDs INC                 | CALL               |         |
| 16115Q 95 0   | CHART INDs INC                 | PUT                |         |
| 16117M 10 7   | CHARTER COMMUNICATIONS INC DEL | CL A               | ADDED   |
| 16133R 10 6   | CHARTERED SEMICONDUCTOR MFG    | ADR                | ADDED   |
| 16139P 10 4   | CHARTWELL DIVD & INCOME FD INC | COM                |         |
| 16139W 10 9   | CHARTWELL RE CORP              | COM                | DELETED |
| 16150R 10 4   | CHASE CORP                     | COM                |         |
| 161568 10 0   | CHASE INDs INC                 | COM                |         |
| 16161A 10 8 * | CHASE MANHATTAN CORP NEW       | COM                |         |
| 16161A 90 8   | CHASE MANHATTAN CORP NEW       | CALL               |         |

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| 16161A 95 8   | CHASE MANHATTAN CORP NEW       | PUT                |        |
| 161697 10 7   | CHASTAIN CAP CORP              | COM                |        |
| 161726 10 4   | CHATEAU CMNTYS INC             | COM                |        |
| 162456 10 7 * | CHATTEM INC                    | COM                |        |
| 162456 90 7   | CHATTEM INC                    | CALL               |        |
| 162456 95 7   | CHATTEM INC                    | PUT                |        |
| 162510 20 0   | CHAUS BERNARD INC              | COM NEW            |        |
| 162672 10 9 * | CHEAP TICKETS INC              | COM                |        |
| 162672 90 9   | CHEAP TICKETS INC              | CALL               |        |
| 162672 95 9   | CHEAP TICKETS INC              | PUT                |        |
| 162780 10 0   | CHECK TECHNOLOGY CORP          | COM                |        |
| 162809 11 5   | CHECKERS DRIVE-IN RESTAURANTS  | WT EXP 122200      |        |
| 162809 13 1   | CHECKERS DRIVE-IN RESTAURANTS  | WT EXP 092601      | ADDED  |
| 162809 30 5   | CHECKERS DRIVE-IN RESTAURANTS  | COM NEW            |        |
| 162816 AA 0   | CHECKFREE HLDGS CORP           | SUB NT CV 144A06   | ADDED  |
| 162816 10 2 * | CHECKFREE HLDGS CORP           | COM                |        |
| 162816 90 2   | CHECKFREE HLDGS CORP           | CALL               |        |
| 162816 95 2   | CHECKFREE HLDGS CORP           | PUT                |        |
| 162825 AA 1   | CHECKPOINT SYS INC             | SDBCV144A5.25%05   |        |
| 162825 AB 9   | CHECKPOINT SYS INC             | SB DB CV 5.25%05   |        |
| 162825 10 3 * | CHECKPOINT SYS INC             | COM                |        |
| 162825 90 3   | CHECKPOINT SYS INC             | CALL               |        |
| 162825 95 3   | CHECKPOINT SYS INC             | PUT                |        |
| 163072 10 1 * | CHEESECAKE FACTORY INC         | COM                |        |
| 163072 90 1   | CHEESECAKE FACTORY INC         | CALL               |        |
| 163072 95 1   | CHEESECAKE FACTORY INC         | PUT                |        |
| 163262 10 8   | CHELSEA GCA RLTY INC           | COM                |        |
| 163527 11 2   | CHEMICAL INTL INC              | WT A EX 102801     |        |
| 163527 20 3   | CHEMICAL INTL INC              | COM NEW            |        |
| 163595 10 1 * | CHEMDEX CORP                   | COM                |        |
| 163595 90 1   | CHEMDEX CORP                   | CALL               |        |
| 163595 95 1   | CHEMDEX CORP                   | PUT                |        |
| 163596 10 9   | CHEMED CORP                    | COM                |        |
| 16361A 10 6 * | CHEMFIRST INC                  | COM                |        |
| 16361A 90 6   | CHEMFIRST INC                  | CALL               |        |
| 16361A 95 6   | CHEMFIRST INC                  | PUT                |        |
| 16361L 10 2   | CHEMFAB CORP                   | COM                |        |
| 163731 10 2   | CHEMICAL FINL CORP             | COM                |        |
| 16411R 10 9   | CHENIERE ENERGY INC            | COM                |        |
| 164126 10 4   | CHEQUEMATE INTL INC            | COM                |        |
| 16444H 10 2   | CHEROKEE INC DEL NEW           | COM                |        |
| 164541 40 1   | CHERRY CORP                    | COM NEW            |        |
| 164903 10 6   | CHESTER BANCORP INC            | COM                |        |
| 165146 10 1   | CHESAPEAKE BIOLOGICAL LABS INC | CL A               |        |
| 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               |        |

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| 165167 95 7   | CHESAPEAKE ENERGY CORP         | PUT                |         |
| 165167 20 6   | CHESAPEAKE ENERGY CORP         | PFD CONV 144A      |         |
| 165167 30 5   | CHESAPEAKE ENERGY CORP         | PFD CONV 7%        |         |
| 165303 AA 6   | CHESAPEAKE UTILS CORP          | CV DEB 8.25%14     |         |
| 165303 10 8   | CHESAPEAKE UTILS CORP          | COM                |         |
| 166335 10 9   | CHESTER VALLEY BANCORP         | COM                |         |
| 16674Q 10 3   | CHEVALIER DEV INTL LTD         | SPONSORED ADR      | ADDED   |
| 166751 10 7 * | CHEVRON CORPORATION            | COM                |         |
| 166751 90 7   | CHEVRON CORPORATION            | CALL               |         |
| 166751 95 7   | CHEVRON CORPORATION            | PUT                |         |
| 167113 10 9   | CHIC BY HIS INC                | COM                |         |
| 167889 10 4   | CHICAGO PIZZA & BREWERY INC    | COM                |         |
| 167889 11 2   | CHICAGO PIZZA & BREWERY INC    | WT EXP 040802      |         |
| 168088 10 2   | CHICAGO RIVET & MACH CO        | COM                |         |
| 168228 10 4   | CHICAGO TITLE CORP             | COM                |         |
| 168615 10 2   | CHICOS FAS INC                 | COM                |         |
| 168628 10 5   | CHIEF CONS MNG CO              | COM                |         |
| 16867C 10 1   | CHIEFTAIN INTL INC             | COM                |         |
| 168672 20 2   | CHIEFTAIN INTL FDG CORP        | PFD CV \$1.8125    |         |
| 16875K 20 2   | CHILDRENS COMPREHENSIVE SVCS   | COM NEW            |         |
| 168755 20 5   | CHILDRENS BROADCASTING CORP    | COM NEW            | DELETED |
| 168820 10 8   | CHILDTIME LEARNING CTRS INC    | COM                |         |
| 168834 10 9   | CHILE FD INC                   | COM                |         |
| 168905 10 7 * | CHILDRENS PL RETAIL STORES INC | COM                |         |
| 168905 90 7   | CHILDRENS PL RETAIL STORES INC | CALL               |         |
| 168905 95 7   | CHILDRENS PL RETAIL STORES INC | PUT                |         |
| 16937R 10 4   | CHINA EASTN AIRLS LTD          | SPON ADR CL H      |         |
| 169373 10 7   | CHINA FD INC                   | COM                |         |
| 16940W 20 7   | CHINA PROSPERITY INTL HLDGS    | SPONSORED ADR      |         |
| 169406 30 3   | CHINA RES DEV INC              | COM PAR \$0.001    |         |
| 169409 10 9   | CHINA SOUTHN AIRLS LTD         | SPON ADR CL H      |         |
| 169428 10 9   | CHINA TELECOM HONG KONG LTD    | SPONSORED ADR      |         |
| 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 AH 9   | CHIQUITA BRANDS INTL INC       | SDCV               | 7%01    |
| 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 40 3   | CHIQUITA BRANDS INTL INC       | PFD A NON VTG      |         |
| 170032 50 2   | CHIQUITA BRANDS INTL INC       | PFD CV B \$3.75    |         |
| 170038 10 3 * | CHIREX INC                     | COM                |         |
| 170038 90 3   | CHIREX INC                     | CALL               |         |
| 170038 95 3   | CHIREX INC                     | PUT                |         |
| 170040 AB 5   | CHIRON CORP                    | SB CV ADJ 144A00   |         |
| 170040 10 9 * | CHIRON CORP                    | COM                |         |
| 170040 90 9   | CHIRON CORP                    | CALL               |         |
| 170040 95 9   | CHIRON CORP                    | PUT                |         |
| 170228 10 0   | CHITTENDEN CORP                | COM                |         |

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| 170268 10 6 | CHOCK FULL O NUTS CORP          | COM                | DELETED |
| 170388 10 2 | * CHOICEPOINT INC               | COM                |         |
| 170388 90 2 | CHOICEPOINT INC                 | CALL               |         |
| 170388 95 2 | CHOICEPOINT INC                 | PUT                |         |
| 17039H 10 1 | CHOICETEL COMMUNICATION INC     | COM                |         |
| 17039H 11 9 | CHOICETEL COMMUNICATION INC     | WT EXP 111102      |         |
| 170393 10 2 | * CHOLESTECH CORP               | COM                |         |
| 170393 90 2 | CHOLESTECH CORP                 | CALL               |         |
| 170393 95 2 | CHOLESTECH CORP                 | PUT                |         |
| 170520 10 0 | * CHRIS CRAFT IND'S INC         | COM                |         |
| 170520 90 0 | CHRIS CRAFT IND'S INC           | CALL               |         |
| 170520 95 0 | CHRIS CRAFT IND'S INC           | PUT                |         |
| 170520 30 8 | CHRIS CRAFT IND'S INC           | PFD CV \$1.40      |         |
| 17111P 10 4 | CHROMAVISION MED SYS INC        | COM                |         |
| 171116 30 4 | CHROMATICS COLOR SCIENCES INT'L | COM NEW            |         |
| 171117 10 4 | CHROMCRAFT REVINGTON INC        | COM                |         |
| 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                |         |
| 171340 10 2 | CHURCH & DWIGHT INC             | COM                |         |
| 171484 10 8 | CHURCHILL DOWNS INC             | COM                |         |
| 171605 20 7 | CHYRON CORP                     | COM NEW            |         |
| 17163B 10 2 | * CIBER INC                     | COM                |         |
| 17163B 90 2 | CIBER INC                       | CALL               |         |
| 17163B 95 2 | CIBER INC                       | PUT                |         |
| 171768 10 4 | * CIDCO INC                     | COM                |         |
| 171768 90 4 | CIDCO INC                       | CALL               |         |
| 171768 95 4 | CIDCO INC                       | PUT                |         |
| 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                |         |
| 171794 10 0 | CILCORP INC                     | COM                | DELETED |
| 171796 10 5 | CIMA LABS INC                   | COM                |         |
| 171870 10 8 | * CINCINNATI BELL INC           | COM                | DELETED |
| 171870 90 8 | CINCINNATI BELL INC             | CALL               | DELETED |
| 171870 95 8 | CINCINNATI BELL INC             | PUT                | DELETED |
| 171905 30 0 | * CINAR CORP                    | SUB VTG SHS B      |         |
| 171905 90 0 | CINAR CORP                      | CALL               |         |
| 171905 95 0 | CINAR CORP                      | PUT                |         |
| 172062 AB 7 | CINCINNATI FINL CORP            | SR CV DB 5.5%02    |         |
| 172062 10 1 | * CINCINNATI FINL CORP          | COM                |         |
| 172062 90 1 | CINCINNATI FINL CORP            | CALL               |         |
| 172062 95 1 | CINCINNATI FINL CORP            | PUT                |         |
| 17241E 11 0 | CINEMA RIDE INC                 | WT EXP 092600      | DELETED |
| 17244C 12 9 | CINEMASTAR LUXURY THEATERS INC  | WT B EX 091501     | DELETED |

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| 17244C 20 2 | CINEMASTAR LUXURY THEATERS INC | COM NEW            |         |
| 172474 10 8 | * CINERGY CORP                 | COM                |         |
| 172474 90 8 | CINERGY CORP                   | CALL               |         |
| 172474 95 8 | CINERGY CORP                   | PUT                |         |
| 17252T 10 5 | CINRAM INTL INC                | COM                |         |
| 172529 10 9 | CIPRICO INC                    | COM                |         |
| 172572 10 9 | CIRCLE INCOME SHS INC          | COM                |         |
| 172574 10 5 | * CIRCLE INTL GROUP INC        | COM                |         |
| 172574 90 5 | CIRCLE INTL GROUP INC          | CALL               |         |
| 172574 95 5 | CIRCLE INTL GROUP INC          | PUT                |         |
| 17273K 10 9 | CIRCOR INTL INC                | COM                | ADDED   |
| 172737 10 8 | * CIRCUIT CITY STORE INC       | CIRCT CITY GRP     |         |
| 172737 90 8 | CIRCUIT CITY STORE INC         | CALL               |         |
| 172737 95 8 | CIRCUIT CITY STORE INC         | PUT                |         |
| 172737 30 6 | * CIRCUIT CITY STORE INC       | CARMAX GROUP       |         |
| 172737 90 6 | CIRCUIT CITY STORE INC         | CALL               |         |
| 172737 95 6 | 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 AA 8 | CIRRUS LOGIC CORP              | SBNTCV 144A 6%03   |         |
| 172755 AB 6 | CIRRUS LOGIC CORP              | SBNTCV ACRD 6%03   |         |
| 172755 AC 4 | CIRRUS LOGIC CORP              | SB NT CV 6%03      |         |
| 172755 10 0 | * CIRRUS LOGIC CORP            | COM                |         |
| 172755 90 0 | CIRRUS LOGIC CORP              | CALL               |         |
| 172755 95 0 | CIRRUS LOGIC CORP              | PUT                |         |
| 172853 20 2 | CITADEL COMMUNICATIONS CORP    | COM                |         |
| 172862 10 4 | CITADEL HLDG CP                | COM                |         |
| 172894 10 7 | CITATION COMPUTER SYS INC      | COM                |         |
| 172895 10 4 | * CITATION CORP ALA            | COM                | DELETED |
| 172895 90 4 | CITATION CORP ALA              | CALL               | DELETED |
| 172895 95 4 | CITATION CORP ALA              | PUT                | DELETED |
| 172908 10 5 | * CINTAS CORP                  | COM                |         |
| 172908 90 5 | CINTAS CORP                    | CALL               |         |
| 172908 95 5 | CINTAS CORP                    | PUT                |         |
| 172917 10 6 | CIRCUIT SYS INC                | COM                |         |
| 172967 10 1 | * CITIGROUP INC                | COM                |         |
| 172967 90 1 | CITIGROUP INC                  | CALL               |         |
| 172967 95 1 | CITIGROUP INC                  | PUT                |         |
| 174420 10 9 | CITIZENS BKG CORP MICH         | 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                | ADDED   |
| 174740 10 0 | CITIZENS INC                   | CL A               |         |
| 177342 20 1 | * CITIZENS UTLS CO DEL         | CL B               |         |
| 177342 90 1 | CITIZENS UTLS CO DEL           | CALL               |         |
| 177342 95 1 | CITIZENS UTLS CO DEL           | PUT                |         |
| 177351 20 2 | CITIZENS UTLS TR               | PFD EPPICS CV      |         |
| 177376 AA 8 | CITRIX SYS INC                 | SD CV ZRO 144A19   |         |

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| 177376 AB 6   | CITRIX SYS INC               | SB DB CV ZRO 19    |        |
| 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                |        |
| 178677 20 9   | CITY TELECOM H K LTD         | SPONSORED ADR      | ADDED  |
| 17878A 10 0   | CITYSEARCH INC               | COM                |        |
| 178788 10 5   | CIVIC BANCORP                | COM                |        |
| 179570 10 6   | CLAIMSNET COM INC            | COM                |        |
| 179584 10 7 * | CLAIRIES STORES INC          | COM                |        |
| 179584 90 7   | CLAIRIES STORES INC          | CALL               |        |
| 179584 95 7   | CLAIRIES STORES INC          | PUT                |        |
| 179895 10 7   | CLARCOR INC                  | COM                |        |
| 180461 10 5   | CLARENT CORP DEL             | COM                |        |
| 180492 10 0 * | CLARIFY INC                  | COM                |        |
| 180492 90 0   | CLARIFY INC                  | CALL               |        |
| 180492 95 0   | CLARIFY INC                  | PUT                |        |
| 18051W 10 9   | CLARION COML HLDGS INC       | CL A               |        |
| 180668 10 5   | CLARK / BARDES HLDGS INC     | COM                |        |
| 181512 10 4   | CLARK DICK PRODTNS INC       | COM                |        |
| 182707 10 9 * | CLARUS CORP                  | COM                |        |
| 182707 90 9   | CLARUS CORP                  | CALL               |        |
| 182707 95 9   | CLARUS CORP                  | PUT                |        |
| 18272M 10 4   | CLASSIC BANCSHARES INC       | COM                |        |
| 182720 10 2   | CLARY CORP                   | COM                |        |
| 182728 20 4   | CLASSIC COMMUNICATIONS INC   | CL A               | ADDED  |
| 18273M 20 2   | CLASSICA GROUP INC           | COM NEW            | ADDED  |
| 184190 10 6 * | CLAYTON HOMES INC            | COM                |        |
| 184190 90 6   | CLAYTON HOMES INC            | CALL               |        |
| 184190 95 6   | CLAYTON HOMES INC            | PUT                |        |
| 184496 10 7   | CLEAN HARBORS INC            | COM                |        |
| 184502 10 2 * | CLEAR CHANNEL COMMUNICATIONS | COM                |        |
| 184502 90 2   | CLEAR CHANNEL COMMUNICATIONS | CALL               |        |
| 184502 95 2   | CLEAR CHANNEL COMMUNICATIONS | PUT                |        |
| 184901 20 5   | CLEARLY CDN BEVERAGE CORP    | COM NEW            |        |
| 184902 10 4 * | CLEARNET COMMUNICATIONS INC  | CL A NON-VTG       |        |
| 184902 90 4   | CLEARNET COMMUNICATIONS INC  | CALL               |        |
| 184902 95 4   | CLEARNET COMMUNICATIONS INC  | PUT                |        |
| 185569 10 0   | CLEMENTE STRATEGIC VALUE FD  | COM                |        |
| 185896 10 7   | CLEVELAND CLIFFS INC         | COM                |        |
| 186202 10 7   | CLEVELAND INDIANS BASEBALL   | CL A               |        |
| 18681E 10 7   | CLICKACTION INC              | COM                | ADDED  |
| 18681S 10 6   | CLICK2LEARN COM INC          | COM                | ADDED  |
| 186906 10 3   | CLINICHEM DEV INC            | CL A               |        |

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| 188767 10 7 | * CLINTRIALS RESEARCH INC                       | COM                |        |
| 188767 90 7 | CLINTRIALS RESEARCH INC                         | CALL               |        |
| 188767 95 7 | CLINTRIALS RESEARCH INC                         | PUT                |        |
| 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                |        |
| 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                | ADDED  |
| 190297 10 1 | COAST BANCORP                                   | COM                |        |
| 19034H 10 2 | COAST DENTAL SVCS INC                           | COM                |        |
| 19034Q 11 0 | COAST FEDERAL LITIGATION TR                     | RT                 |        |
| 190345 10 8 | COAST DISTR SYS                                 | COM                |        |
| 19041P 10 5 | COASTAL BANCORP INC                             | COM                |        |
| 190432 20 3 | COASTAL CARIB OILS & MINERALS                   | COM                |        |
| 190441 10 5 | * COASTAL CORP                                  | COM                |        |
| 190441 90 5 | COASTAL CORP                                    | CALL               |        |
| 190441 95 5 | COASTAL CORP                                    | PUT                |        |
| 190441 20 4 | COASTAL CORP                                    | PFD A CV \$1.19    |        |
| 190441 30 3 | COASTAL CORP                                    | PFD B CV \$1.83    |        |
| 19046E 10 5 | COASTAL FINL CORP DEL                           | COM                |        |
| 19057T 10 8 | * COASTCAST CORP                                | COM                |        |
| 19057T 90 8 | COASTCAST CORP                                  | CALL               |        |
| 19057T 95 8 | COASTCAST CORP                                  | PUT                |        |
| 19074Q 10 3 | COBALT GROUP INC                                | COM                |        |
| 19074R 10 1 | COBALT NETWORKS INC                             | COM                | ADDED  |
| 191042 10 0 | COBRA ELECTRS CORP                              | COM                |        |
| 191098 10 2 | COCA COLA BOTTLING CO CONS                      | COM                |        |
| 191216 10 0 | * COCA COLA CO                                  | COM                |        |
| 191216 90 0 | COCA COLA CO                                    | CALL               |        |
| 191216 95 0 | COCA COLA CO                                    | PUT                |        |
| 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                      | SPOON ADR REP L    |        |
| 19188P 10 8 | CODA MUSIC TECHNOLOGY INC                       | COM                |        |
| 192025 10 4 | CODORUS VY BANCORP INC                          | COM                |        |
| 192108 AB 4 | COEUR D ALENE MINES CORP IDAHO SUB DEB CV 6%02  | ADDED              |        |
| 192108 AE 8 | COEUR D ALENE MINES CORP IDAHO SD CONV 6.375%04 |                    |        |
| 192108 AF 5 | COEUR D ALENE MINES CORP IDAHO SB DB CV 144A 05 |                    |        |
| 192108 AG 3 | COEUR D ALENE MINES CORP IDAHO SB DB CV 7.25%05 |                    |        |
| 192108 10 8 | * COEUR D ALENE MINES CORP IDAHO COM            |                    |        |
| 192108 90 8 | COEUR D ALENE MINES CORP IDAHO CALL             |                    |        |
| 192108 95 8 | COEUR D ALENE MINES CORP IDAHO PUT              |                    |        |
| 192108 20 7 | COEUR D ALENE MINES CORP IDAHO MARCS            |                    |        |
| 19238M 10 5 | COGENERATION CORP AMER                          | COM                |        |
| 192384 10 5 | COFLEXIP  | SPONSORED ADR      |        |

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| 192422 10 3 * | COGNEX CORP                    | COM                |         |
| 192422 90 3   | COGNEX CORP                    | CALL               |         |
| 192422 95 3   | COGNEX CORP                    | PUT                |         |
| 192423 10 1   | COGNICASE INC                  | COM                |         |
| 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 SOLUTIONS | CL A               |         |
| 19247P 10 7   | COHEN & STEERS RLTY INCOME FD  | COM                |         |
| 19247R 10 3   | COHEN & STEERS TOTAL RETURN FD | COM                |         |
| 192479 10 3 * | COHERENT INC                   | COM                |         |
| 192479 90 3   | COHERENT INC                   | CALL               |         |
| 192479 95 3   | COHERENT INC                   | PUT                |         |
| 19248N 10 1   | COHESION TECHNOLOGIES INC      | COM                |         |
| 192480 10 1   | COHESANT TECHNOLOGIES INC      | COM                |         |
| 192480 11 9   | COHESANT TECHNOLOGIES INC      | WT EXP 113099      | DELETED |
| 192513 10 9   | COHOES BANCORP INC             | COM                |         |
| 192576 10 6 * | COHU INC                       | COM                |         |
| 192576 90 6   | COHU INC                       | CALL               |         |
| 192576 95 6   | COHU INC                       | PUT                |         |
| 19259L 10 1   | COINMACH LAUNDRY CORP          | COM                |         |
| 19259P 30 0 * | COINSTAR INC                   | COM                |         |
| 19259P 90 0   | COINSTAR INC                   | CALL               |         |
| 19259P 95 0   | COINSTAR INC                   | PUT                |         |
| 192861 10 2   | COLD METAL PRODS INC           | COM                |         |
| 193068 10 3   | COLDWATER CREEK INC            | COM                |         |
| 193290 10 3 * | COLE NATIONAL CORP NEW         | CL A               |         |
| 193290 90 3   | COLE NATIONAL CORP NEW         | CALL               |         |
| 193290 95 3   | COLE NATIONAL CORP NEW         | PUT                |         |
| 193294 10 5   | COLE KENNETH PRODTNS INC       | CL A               |         |
| 193559 10 1 * | COLEMAN INC NEW                | COM                |         |
| 193559 90 1   | COLEMAN INC NEW                | CALL               |         |
| 193559 95 1   | COLEMAN INC NEW                | PUT                |         |
| 193870 40 9   | COLES MYER LTD                 | SPON ADR NEW       |         |
| 193921 10 3   | COLLATERAL THERAPEUTICS        | COM                |         |
| 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 INC | COM                |         |
| 19421R 10 1   | COLLECTORS UNIVERSE INC        | COM                | ADDED   |
| 194506 10 1   | COLLEGE TELEVISION NETWORK INC | COM                | DELETED |
| 194830 10 5   | COLLINS & AIKMAN CORP NEW      | COM                |         |
| 194858 10 6   | COLLINS INDS INC               | COM                |         |
| 195405 10 5   | COLONELS INTL INC              | COM                |         |
| 195493 AA 9   | COLONIAL BANCROUP INC          | SUB DB CV 7.5%11   |         |
| 195493 30 9 * | COLONIAL BANCROUP INC          | COM                |         |
| 195493 90 9   | COLONIAL BANCROUP INC          | CALL               |         |
| 195493 95 9   | COLONIAL BANCROUP INC          | PUT                |         |

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| 195598 10 7   | COLONIAL CALIF INSD MUN FD     | COM                | ADDED   |
| 195621 40 4   | COLONIAL COML CORP             | COM NEW            |         |
| 195621 50 3   | COLONIAL COML CORP             | PFD CONV NEW       |         |
| 19564H 10 0   | COLONIAL DOWNS HLDGS INC       | CL A               |         |
| 195743 10 9   | COLONIAL HIGH INCOME MUN TR    | SH BEN INT         |         |
| 195761 10 1   | COLONIAL INSD MUN FD           | COM                | ADDED   |
| 195762 10 9   | COLONIAL INTERMARKET INCM TR 1 | SH BEN INT         |         |
| 195763 10 7   | COLONIAL INTER HIGH INCOME FD  | SH BEN INT         |         |
| 195768 10 6   | COLONIAL INVT GRADE MUN TR     | SH BEN INT         |         |
| 19579P 10 5   | COLONIAL MASS INSD MUN FD      | COM                | ADDED   |
| 195799 10 1   | COLONIAL MUN INCOME TR         | SH BEN INT         |         |
| 195836 10 1   | COLONIAL N Y INSD MUN FD       | COM                | ADDED   |
| 195872 10 6   | COLONIAL PPTYS TR              | COM SH BEN INT     |         |
| 19623P 10 1   | COLONY BANKCORP INC            | COM                |         |
| 196333 10 8   | COLORADO BUSINESS BANKSHARES   | COM                |         |
| 19652U 10 4 * | COLORADO MEDTECH INC           | COM                |         |
| 19652U 90 4   | COLORADO MEDTECH INC           | CALL               |         |
| 19652U 95 4   | COLORADO MEDTECH INC           | PUT                |         |
| 196877 10 4   | COLT TELECOM GROUP PLC         | SPONSORED ADR      |         |
| 197227 10 1   | COLUMBIA BANCORP               | COM                |         |
| 197231 10 3   | COLUMBIA BANCORP ORE           | COM                |         |
| 197236 10 2   | COLUMBIA BKG SYS INC           | COM                |         |
| 19764R 10 6   | COLUMBIA FINL KY INC           | COM                |         |
| 197648 10 8 * | COLUMBIA ENERGY GROUP          | COM                |         |
| 197648 90 8   | COLUMBIA ENERGY GROUP          | CALL               |         |
| 197648 95 8   | COLUMBIA ENERGY GROUP          | PUT                |         |
| 197677 10 7 * | COLUMBIA/HCA HEALTHCARE CORP   | COM                |         |
| 197677 90 7   | COLUMBIA/HCA HEALTHCARE CORP   | CALL               |         |
| 197677 95 7   | COLUMBIA/HCA HEALTHCARE CORP   | PUT                |         |
| 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                |         |
| 199064 10 6   | COLUMBUS ENERGY CORP           | COM                |         |
| 199333 10 5   | COLUMBUS MCKINNON CORP N Y     | COM                |         |
| 199789 10 8 * | COMAIR HOLDINGS INC            | COM                |         |
| 199789 90 8   | COMAIR HOLDINGS INC            | CALL               |         |
| 199789 95 8   | COMAIR HOLDINGS INC            | PUT                |         |
| 199908 10 4   | COMFORT SYS USA INC            | COM                |         |
| 200080 10 9   | COMARCO INC                    | COM                |         |
| 20009P 10 3   | COMBICHEM INC DEL              | COM                | DELETED |
| 200300 10 1 * | COMCAST CORP                   | CL A               |         |
| 200300 90 1   | COMCAST CORP                   | CALL               |         |
| 200300 95 1   | COMCAST CORP                   | PUT                |         |
| 200300 20 0 * | COMCAST CORP                   | CL A SPL           |         |
| 200300 90 0   | COMCAST CORP                   | CALL               |         |
| 200300 95 0   | COMCAST CORP                   | PUT                |         |
| 200300 50 7   | COMCAST CORP                   | ZONES CV2% PCS     | ADDED   |
| 200332 30 2 * | COMDIAL CORP                   | COM NEW            |         |

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| 200332 90 2   | COMDIAL CORP                   | CALL               |         |
| 200332 95 2   | COMDIAL CORP                   | PUT                |         |
| 200336 10 5 * | COMDISCO INC                   | COM                |         |
| 200336 90 5   | COMDISCO INC                   | CALL               |         |
| 200336 95 5   | COMDISCO INC                   | PUT                |         |
| 200340 10 7 * | COMERICA INC                   | COM                |         |
| 200340 90 7   | COMERICA INC                   | CALL               |         |
| 200340 95 7   | COMERICA INC                   | PUT                |         |
| 20038K 10 9   | COMFORCE CORP                  | COM                |         |
| 200435 10 5   | COMINCO LTD                    | COM                |         |
| 200468 10 6   | COMM BANCORP INC               | COM                |         |
| 20050L 10 0   | COMMAND SEC CORP               | 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                |         |
| 200641 10 8   | COMMERCE GROUP INC MASS        | COM                |         |
| 200693 10 9   | COMMERCE ONE INC DEL           | COM                |         |
| 200903 10 2   | COMMAND SYS INC                | COM                |         |
| 201118 10 6   | COMMERCIAL ASSETS INC          | COM                | DELETED |
| 201119 10 4   | COMMERCIAL ASSETS INC DEL      | COM                | ADDED   |
| 201462 10 8   | COMMERCIAL BK NY               | COM                |         |
| 201607 10 8   | COMMERCIAL BANKSHARES INC      | COM                |         |
| 201647 10 4 * | COMMERCIAL FEDERAL CORPORATION | COM                |         |
| 201647 90 4   | COMMERCIAL FEDERAL CORPORATION | CALL               |         |
| 201647 95 4   | COMMERCIAL FEDERAL CORPORATION | PUT                |         |
| 201709 10 2   | COMMERCIAL INTERTECH CORP      | COM                |         |
| 201723 10 3   | COMMERCIAL METALS CO           | COM                |         |
| 202217 10 5   | COMMERCIAL NATL FINL CORP PA   | COM                |         |
| 202218 10 3   | COMMERCIAL NET LEASE RLTY INC  | COM                |         |
| 202604 20 3   | COMMNET CELLULAR INC           | COM                |         |
| 202630 10 9   | COMMODORE APPLIED TECH INC     | COM                |         |
| 202630 11 7   | COMMODORE APPLIED TECH INC     | WT EXP 062801      |         |
| 20268X 10 2 * | COMMONWEALTH BANCORP INC       | COM                |         |
| 20268X 90 2   | COMMONWEALTH BANCORP INC       | CALL               |         |
| 20268X 95 2   | COMMONWEALTH BANCORP INC       | PUT                |         |
| 202739 10 8   | COMMONWEALTH BIOTECHNOLOGIES   | COM                |         |
| 203004 10 6 * | COMMONWEALTH INDS INC DEL      | COM                |         |
| 203004 90 6   | COMMONWEALTH INDS INC DEL      | CALL               |         |
| 203004 95 6   | COMMONWEALTH INDS INC DEL      | PUT                |         |
| 203349 10 5 * | COMMONWEALTH TEL ENTERPRISES   | COM                |         |
| 203349 90 5   | COMMONWEALTH TEL ENTERPRISES   | CALL               |         |
| 203349 95 5   | COMMONWEALTH TEL ENTERPRISES   | PUT                |         |
| 203349 20 4 * | COMMONWEALTH TEL ENTERPRISES   | CL B               |         |
| 203349 90 4   | COMMONWEALTH TEL ENTERPRISES   | CALL               |         |
| 203349 95 4   | COMMONWEALTH TEL ENTERPRISES   | PUT                |         |
| 203372 10 7 * | COMMSCOPE INC                  | COM                |         |

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| 203372 90 7   | COMMSCOPE INC                            | CALL               |         |
| 203372 95 7   | COMMSCOPE INC                            | PUT                |         |
| 20338K 10 6   | COMMUNICATION INTELLIGENCE NEW           | COM                |         |
| 20342P 10 9   | COMMUNITY BANCORP INC FALLBROK           | COM                |         |
| 20343B 10 9   | COMMUNITY BANCORP NEW JERSEY             | COM                |         |
| 20343F 10 0   | COMMUNITY BANCSHARES INC S C             | COM                |         |
| 203599 10 5   | COMMUNITY BK SHS IND INC                 | COM                |         |
| 203607 10 6   | COMMUNITY BK SYS INC                     | COM                |         |
| 203628 10 2   | COMMUNITY BKS INC MILLERSBURG            | COM                |         |
| 20363C 10 2   | COMMUNITY CAP CORP S C                   | COM                |         |
| 203631 10 6   | COMMUNITY BANKSHARES INC VA              | COM                |         |
| 20364Q 10 0   | COMMUNITY FED BANCORP INC                | COM                | DELETED |
| 20364V 10 9   | COMMUNITY FINL CORP ILL                  | COM                |         |
| 20365L 10 0   | COMMUNITY FINL CORP VA                   | COM                |         |
| 20365M 10 8   | COMMUNITY FINL GROUP INC                 | COM                |         |
| 203712 10 4   | COMMUNITY INDPT BK INC                   | COM                |         |
| 203719 10 9   | COMMUNITY INVS BANCORP INC               | COM                |         |
| 203744 30 5   | COMMUNITY MEDICAL TRANSPORTATN           | COM NEW            |         |
| 203900 10 5   | COMMUNICATIONS SYS INC                   | COM                |         |
| 203902 10 1 * | COMMUNITY FIRST BANKSHARES INC           | COM                |         |
| 203902 90 1   | COMMUNITY FIRST BANKSHARES INC           | CALL               |         |
| 203902 95 1   | COMMUNITY FIRST BANKSHARES INC           | PUT                |         |
| 203908 11 6   | COMMUNITY CARE SVCS INC                  | WT A EX 101703     |         |
| 203913 10 8   | COMMUNITY FIRST BKG CO GA                | COM                |         |
| 204037 10 5   | COMMUNITY SVGS BANKSHARES NEW            | COM                |         |
| 204149 10 8   | COMMUNITY TR BANCORP INC                 | COM                |         |
| 204157 10 1   | COMMUNITY WEST BANCSHARES                | COM                |         |
| 204386 10 6   | COMPAGNIE GENERALE DES GEOPHYS SPONSORED | ADR                |         |
| 20440T 20 1   | COMPANHIA BRASILEIRA DE DISTRB           | ADR                |         |
| 20440W 10 5   | COMPANHIA SIDERURGICA NACIONAL SPONSORED | ADR                |         |
| 20440X 10 3   | COMPANHIA CERVEJARIA BRAHMA              | SPON ADR PFD       |         |
| 20440X 20 2   | COMPANHIA CERVEJARIA BRAHMA              | SPONSORED ADR      |         |
| 20441B 40 7   | COMPANHIA PARANAENSE ENERG COP           | SPON ADR PFD       |         |
| 204421 10 1   | COMPANIA ANONIMA NACIONL TEL             | SPON ADR D         |         |
| 204429 10 4   | COMPANIA CERVECERIAS UNIDAS SA SPONSORED | ADR                |         |
| 204448 10 4   | COMPANIA DE MINAS BUENAVENTURA           | SPON ADR SER B     |         |
| 204449 AA 0   | COMPANIA DE TELECOMUNICS CHILE           | SUB DB CV 4.5%03   |         |
| 204449 30 0   | COMPANIA DE TELECOMUNICS CHILE           | SPON ADR NEW       |         |
| 20449H 10 9 * | COMPASS BANCSHARES INC                   | COM                |         |
| 20449H 90 9   | COMPASS BANCSHARES INC                   | CALL               |         |
| 20449H 95 9   | COMPASS BANCSHARES INC                   | PUT                |         |
| 204493 10 0 * | COMPAQ COMPUTER CORP                     | COM                |         |
| 204493 90 0   | COMPAQ COMPUTER CORP                     | CALL               |         |
| 204493 95 0   | COMPAQ COMPUTER CORP                     | PUT                |         |
| 204512 10 7   | COMPETITIVE TECHNOLOGIES INC             | COM                |         |
| 20452F 10 7 * | COMPLETE BUSINESS SOLUTIONS              | COM                |         |
| 20452F 90 7   | COMPLETE BUSINESS SOLUTIONS              | CALL               |         |
| 20452F 95 7   | COMPLETE BUSINESS SOLUTIONS              | PUT                |         |
| 20452H 10 3   | COMPLETE WELLNESS CTRS INC               | COM                |         |

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| 20452H 11 1   | COMPLETE WELLNESS CTRS INC     | WT EXP 021802      |         |
| 204679 10 4   | COMPS COM INC                  | COM                |         |
| 204682 10 8   | COMPTEK RESH INC               | COM                |         |
| 20476A 10 0   | COMPU-DAWN INC                 | COM                |         |
| 20478N 10 0   | COMPUCREDIT CORP               | COM                |         |
| 204780 10 0 * | COMPUCOM SYS INC               | COM                |         |
| 204780 90 0   | COMPUCOM SYS INC               | CALL               |         |
| 204780 95 0   | COMPUCOM SYS INC               | PUT                |         |
| 204795 30 6   | COMPUDYNE CORP                 | COM PAR \$0.75     |         |
| 204897 30 0   | COMPUTER CONCEPTS CORP         | COM PAR \$0.001    |         |
| 204912 10 9 * | COMPUTER ASSOC INTL INC        | COM                |         |
| 204912 90 9   | COMPUTER ASSOC INTL INC        | CALL               |         |
| 204912 95 9   | COMPUTER ASSOC INTL INC        | PUT                |         |
| 204914 40 2   | COMPUMED INC                   | COM NEW            | DELETED |
| 204925 10 1 * | COMPUTER NETWORK TECHNOLOGY CP | COM                |         |
| 204925 90 1   | COMPUTER NETWORK TECHNOLOGY CP | CALL               |         |
| 204925 95 1   | COMPUTER NETWORK TECHNOLOGY CP | PUT                |         |
| 204932 10 7 * | COMPUSA INC                    | COM                |         |
| 204932 90 7   | COMPUSA INC                    | CALL               |         |
| 204932 95 7   | COMPUSA INC                    | PUT                |         |
| 204938 10 4   | COMPOSITECH LTD                | COM                |         |
| 204938 11 2   | COMPOSITECH LTD                | WT EXP 070301      |         |
| 205199 10 2 * | COMPUTER LEARNING CTRS INC     | COM                |         |
| 205199 90 2   | COMPUTER LEARNING CTRS INC     | CALL               |         |
| 205199 95 2   | COMPUTER LEARNING CTRS INC     | PUT                |         |
| 205253 10 7   | COMPUTER MOTION INC            | COM                |         |
| 205265 10 1   | COMPUTER OUTSOURCING SVCS 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                |         |
| 205620 10 7   | COMPUTRAC INC                  | COM                |         |
| 20563P 10 1   | COMPX INTERNATIONAL INC        | CL A               |         |
| 205631 10 4   | COMPUTRON SOFTWARE INC         | COM                |         |
| 205638 10 9 * | COMPUWARE CORP                 | COM                |         |
| 205638 90 9   | COMPUWARE CORP                 | CALL               |         |
| 205638 95 9   | COMPUWARE CORP                 | PUT                |         |
| 20564D 10 7 * | COMSAT CORP                    | COM SER 1          |         |
| 20564D 90 7   | COMSAT CORP                    | CALL               |         |
| 20564D 95 7   | COMSAT CORP                    | PUT                |         |
| 205663 10 7   | COMSTAR NET INC                | COM                | ADDED   |
| 205768 20 3 * | COMSTOCK RES INC               | COM NEW            |         |
| 205768 90 3   | COMSTOCK RES INC               | CALL               |         |
| 205768 95 3   | COMSTOCK RES INC               | PUT                |         |
| 205826 20 9   | COMTECH TELECOMMUNICATIONS CP  | COM NEW            |         |
| 205862 AC 9   | COMVERSE TECHNOLOGY INC        | SUB DB CV 144A06   | DELETED |
| 205862 AD 7   | COMVERSE TECHNOLOGY INC        | SUB DB CV ACRD06   | DELETED |

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| 205862 AE 5   | CONVERSE TECHNOLOGY INC      | SB DB CV 5.75%06   | DELETED |
| 205862 AF 2   | CONVERSE TECHNOLOGY INC      | SUB NT CV 144A05   |         |
| 205862 AG 0   | CONVERSE TECHNOLOGY INC      | SUB DB CV 4.5%05   |         |
| 205862 40 2 * | CONVERSE TECHNOLOGY INC      | COM PAR \$0.10     |         |
| 205862 90 2   | CONVERSE TECHNOLOGY INC      | CALL               |         |
| 205862 95 2   | CONVERSE TECHNOLOGY INC      | PUT                |         |
| 205887 10 2 * | CONAGRA INC                  | COM                |         |
| 205887 90 2   | CONAGRA INC                  | CALL               |         |
| 205887 95 2   | CONAGRA INC                  | PUT                |         |
| 20589R 10 7 * | CONCENTRIC NETWORK CORP      | COM                |         |
| 20589R 90 7   | CONCENTRIC NETWORK CORP      | CALL               |         |
| 20589R 95 7   | CONCENTRIC NETWORK CORP      | PUT                |         |
| 205908 10 6 * | COMPUTER HORIZONS CORP       | COM                |         |
| 205908 90 6   | COMPUTER HORIZONS CORP       | CALL               |         |
| 205908 95 6   | COMPUTER HORIZONS CORP       | PUT                |         |
| 205912 10 8 * | COMSHARE INC                 | COM                |         |
| 205912 90 8   | COMSHARE INC                 | CALL               |         |
| 205912 95 8   | COMSHARE INC                 | PUT                |         |
| 205920 10 1   | COMTREX SYS CORP             | COM                |         |
| 205937 10 5 * | COM21 INC                    | COM                |         |
| 205937 90 5   | COM21 INC                    | CALL               |         |
| 205937 95 5   | COM21 INC                    | PUT                |         |
| 206013 10 4   | CONCEPTS DIRECT INC          | COM                |         |
| 206016 10 7   | CONCEPTUS INC                | COM                |         |
| 206156 10 1   | CONCORD CAMERA CORP          | COM                |         |
| 206186 10 8 * | CONCORD COMMUNICATIONS INC   | COM                |         |
| 206186 90 8   | CONCORD COMMUNICATIONS INC   | CALL               |         |
| 206186 95 8   | CONCORD COMMUNICATIONS INC   | PUT                |         |
| 206197 10 5 * | CONCORD EFS INC              | COM                |         |
| 206197 90 5   | CONCORD EFS INC              | CALL               |         |
| 206197 95 5   | CONCORD EFS INC              | PUT                |         |
| 206219 20 6   | CONCORD FABRICS INC          | CL A               | DELETED |
| 206219 30 5   | CONCORD FABRICS INC          | CL B               | DELETED |
| 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                |         |
| 206772 10 5   | CONDOR TECHNOLOGY SOLUTIONS  | COM                |         |
| 206784 10 0   | CONDUCTUS INC                | COM                |         |
| 206814 10 5   | CONE MLS CORP N C            | COM                |         |
| 206829 10 3 * | CONNECTIV INC                | COM                |         |
| 206829 90 3   | CONNECTIV INC                | CALL               |         |
| 206829 95 3   | CONNECTIV INC                | PUT                |         |
| 206829 20 2 * | CONNECTIV INC                | CL A               |         |
| 206829 90 2   | CONNECTIV INC                | CALL               |         |
| 206829 95 2   | CONNECTIV INC                | PUT                |         |
| 207015 10 8   | CONESTOGA ENTERPRISES INC    | COM                |         |

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| 207142 AA 8   | CONEXANT SYSTEMS INC          | SB NT CV 144A 06   |        |
| 207142 AB 6   | CONEXANT SYSTEMS INC          | SB NT CV 4.25%06   |        |
| 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                |        |
| 207410 90 1   | CONMED CORP                   | CALL               |        |
| 207410 95 1   | CONMED CORP                   | PUT                |        |
| 207567 10 8   | CONNECTICUT ENERGY CORP       | COM                |        |
| 207797 10 1   | CONNECTICUT WTR SVC INC       | COM                |        |
| 207840 10 9   | CONNECTINC COM CO             | COM                |        |
| 208192 10 4   | CONNETICS CORP                | COM                |        |
| 208215 10 3   | CONNING CORP                  | COM                |        |
| 208251 30 6 * | CONOCO INC                    | CL A               |        |
| 208251 90 6   | CONOCO INC                    | CALL               |        |
| 208251 95 6   | CONOCO INC                    | PUT                |        |
| 208251 40 5 * | CONOCO INC                    | CL B               |        |
| 208251 90 5   | CONOCO INC                    | CALL               |        |
| 208251 95 5   | CONOCO INC                    | PUT                |        |
| 208254 11 0   | CONOLOG CORP                  | WT A EX 083002     |        |
| 208254 40 9   | CONOLOG CORP                  | COM NEW            |        |
| 208305 10 2   | CONRAD INDS INC               | COM                |        |
| 208464 10 7 * | CONSECO INC                   | COM                |        |
| 208464 90 7   | CONSECO INC                   | CALL               |        |
| 208464 95 7   | CONSECO INC                   | PUT                |        |
| 20847A 10 2   | CONSECO STRATEGIC INCOME FD   | SH BEN INT         |        |
| 20854P 10 9 * | CONSOL ENERGY INC             | COM                |        |
| 20854P 90 9   | CONSOL ENERGY INC             | CALL               |        |
| 20854P 95 9   | CONSOL ENERGY INC             | PUT                |        |
| 20854R 10 5   | CONSO INTL CORP               | COM                |        |
| 209029 10 7   | CONSLTD DELIVERY & LOGISTICS  | COM                |        |
| 209115 10 4 * | CONSOLIDATED EDISON INC       | COM                |        |
| 209115 90 4   | CONSOLIDATED EDISON INC       | CALL               |        |
| 209115 95 4   | CONSOLIDATED EDISON INC       | PUT                |        |
| 209232 10 7 * | CONSOLIDATED FREIGHTWAYS CORP | COM                |        |
| 209232 90 7   | CONSOLIDATED FREIGHTWAYS CORP | CALL               |        |
| 209232 95 7   | CONSOLIDATED FREIGHTWAYS CORP | 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                |        |
| 209615 10 3 * | CONSOLIDATED NAT GAS CO       | COM                |        |
| 209615 90 3   | CONSOLIDATED NAT GAS CO       | CALL               |        |
| 209615 95 3   | CONSOLIDATED NAT GAS CO       | PUT                |        |
| 209759 10 9 * | CONSOLIDATED PAPERS INC       | COM                |        |
| 209759 90 9   | CONSOLIDATED PAPERS INC       | CALL               |        |
| 209759 95 9   | CONSOLIDATED PAPERS INC       | PUT                |        |
| 209798 10 7   | CONSOLIDATED PRODS INC        | COM                |        |

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| 210149 10 0 | * CONSOLIDATED STORES CORP      | COM                |         |
| 210149 90 0 | CONSOLIDATED STORES CORP        | CALL               |         |
| 210149 95 0 | CONSOLIDATED STORES CORP        | PUT                |         |
| 210226 10 6 | CONSOLIDATED TOMOKA LD CO       | COM                |         |
| 210306 AB 2 | CONSORCIO G GRUPO DINA S A CV   | SUB DB CONV 8%04   |         |
| 210306 10 6 | CONSORCIO G GRUPO DINA S A CV   | SPONSORED ADR      |         |
| 210306 20 5 | CONSORCIO G GRUPO DINA S A CV   | SPON ADR L         |         |
| 210371 10 0 | * CONSTELLATION ENERGY CORP     | COM                |         |
| 210371 90 0 | CONSTELLATION ENERGY CORP       | CALL               |         |
| 210371 95 0 | CONSTELLATION ENERGY CORP       | PUT                |         |
| 210446 30 8 | CONSULIER ENGR INC              | COM PAR \$0.01     |         |
| 210502 AB 6 | CONSUMER PORTFOLIO SVCS INC     | PART EQTY NTCV04   |         |
| 210502 10 0 | * CONSUMER PORTFOLIO SVCS INC   | COM                |         |
| 210502 90 0 | CONSUMER PORTFOLIO SVCS INC     | CALL               |         |
| 210502 95 0 | CONSUMER PORTFOLIO SVCS INC     | PUT                |         |
| 21075V 10 7 | * CONTIFINANCIAL CORP           | COM                |         |
| 21075V 90 7 | CONTIFINANCIAL CORP             | CALL               |         |
| 21075V 95 7 | CONTIFINANCIAL CORP             | PUT                |         |
| 210795 20 9 | * CONTINENTAL AIRLS INC         | CL A               |         |
| 210795 90 9 | CONTINENTAL AIRLS INC           | CALL               |         |
| 210795 95 9 | CONTINENTAL AIRLS INC           | PUT                |         |
| 210795 30 8 | * CONTINENTAL AIRLS INC         | CL B               |         |
| 210795 90 8 | CONTINENTAL AIRLS INC           | CALL               |         |
| 210795 95 8 | CONTINENTAL AIRLS INC           | PUT                |         |
| 211211 10 7 | CONTINENTAL CHOICE CARE INC     | COM                |         |
| 211497 10 2 | CONTINENTAL INFORMATN SYS NEW   | COM                |         |
| 211615 30 7 | CONTINENTAL MATLS CORP          | COM PAR \$0.25     |         |
| 211663 20 8 | CONTINENTAL MTG & EQUITY TR     | SH BEN INT NEW     | DELETED |
| 211914 40 3 | * CONVERGENT COMMUNICATIONS INC | COM NEW            |         |
| 211914 90 3 | CONVERGENT COMMUNICATIONS INC   | CALL               |         |
| 211914 95 3 | CONVERGENT COMMUNICATIONS INC   | PUT                |         |
| 212172 AA 8 | CONTINUACARE CORP               | SBNTCV 144A 8%02   |         |
| 212172 10 0 | CONTINUACARE CORP               | COM                |         |
| 21218R 10 4 | CONTINUUS SOFTWARE CORP         | COM                |         |
| 212343 10 7 | CONTROL CHIEF HLDGS INC         | COM                |         |
| 21238A 20 6 | CONTROLADORA COML MEX SA DE CV  | GDR                |         |
| 212485 10 6 | * CONVERGYS CORP                | COM                |         |
| 212485 90 6 | CONVERGYS CORP                  | CALL               |         |
| 212485 95 6 | CONVERGYS CORP                  | PUT                |         |
| 212540 AA 6 | CONVERSE INC DEL                | SUB NT CONV 7%04   |         |
| 212540 10 8 | CONVERSE INC DEL                | COM                |         |
| 216284 20 8 | * COOKER RESTAURANT CORP        | COM NEW            |         |
| 216284 90 8 | COOKER RESTAURANT CORP          | CALL               |         |
| 216284 95 8 | COOKER RESTAURANT CORP          | PUT                |         |
| 216640 10 2 | * COOPER CAMERON CORP           | COM                |         |
| 216640 90 2 | COOPER CAMERON CORP             | CALL               |         |
| 216640 95 2 | COOPER CAMERON CORP             | PUT                |         |
| 216648 40 2 | * COOPER COS INC                | COM NEW            |         |
| 216648 90 2 | COOPER COS INC                  | CALL               |         |

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| 216648 95 2   | COOPER COS INC                 | PUT                |         |
| 216669 10 1 * | COOPER INDS INC                | COM                |         |
| 216669 90 1   | COOPER INDS INC                | CALL               |         |
| 216669 95 1   | COOPER INDS 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                |         |
| 217204 10 6 * | COPART INC                     | COM                |         |
| 217204 90 6   | COPART INC                     | CALL               |         |
| 217204 95 6   | COPART INC                     | PUT                |         |
| 217252 10 5   | COPENE PETROQ DO NORDESTE S A  | SPON ADR PFD A     |         |
| 21745K 10 1 * | COPLEY PHARMACEUTICAL INC      | COM                | DELETED |
| 21745K 90 1   | COPLEY PHARMACEUTICAL INC      | CALL               | DELETED |
| 21745K 95 1   | COPLEY PHARMACEUTICAL INC      | PUT                | DELETED |
| 217510 10 6 * | COPPER MTN NETWORKS INC        | COM                |         |
| 217510 90 6   | COPPER MTN NETWORKS INC        | CALL               |         |
| 217510 95 6   | COPPER MTN NETWORKS INC        | PUT                |         |
| 217721 10 9 * | COPYTELE INC                   | COM                |         |
| 217721 90 9   | COPYTELE INC                   | CALL               |         |
| 217721 95 9   | COPYTELE INC                   | PUT                |         |
| 217753 10 2 * | COR THERAPEUTICS INC           | COM                |         |
| 217753 90 2   | COR THERAPEUTICS INC           | CALL               |         |
| 217753 95 2   | COR THERAPEUTICS INC           | PUT                |         |
| 218103 10 9 * | CORAM HEALTHCARE CORP          | COM                |         |
| 218103 90 9   | CORAM HEALTHCARE CORP          | CALL               |         |
| 218103 95 9   | CORAM HEALTHCARE CORP          | PUT                |         |
| 218412 10 4 * | CORDANT TECHNOLOGIES INC       | COM                |         |
| 218412 90 4   | CORDANT TECHNOLOGIES INC       | CALL               |         |
| 218412 95 4   | CORDANT TECHNOLOGIES INC       | PUT                |         |
| 218514 20 6   | CORDIANT COMMS GRP PLC         | SPON ADR NEW       |         |
| 21867P 10 2   | CORE INC MASS                  | COM                |         |
| 21868Q 10 9 * | COREL CORPORATION              | COM                |         |
| 21868Q 90 9   | COREL CORPORATION              | CALL               |         |
| 21868Q 95 9   | COREL CORPORATION              | PUT                |         |
| 218683 10 0   | CORE MATLS CORP                | COM                |         |
| 218728 50 9   | CORIMON CA                     | SPON ADR NEW       |         |
| 218868 10 7   | CORINTHIAN COLLEGES INC        | COM                |         |
| 21887F 10 0   | CORIXA CORP                    | COM                |         |
| 218916 10 4   | CORNERSTONE PROPANE PARTNR L P | UNIT LTD PARTN     |         |
| 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 CORRECTIONS INC        | COM                |         |
| 21922H 10 3   | CORNERSTONE PPTYS INC          | COM                |         |

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| 21922V 10 2   | CORNERSTONE RLTY INCOME TR INC COM |                    |         |
| 21923C 10 3   | CORNERSTONE INTERNET SOLUTIONS COM |                    |         |
| 219350 10 5 * | CORNING INC                        | COM                |         |
| 219350 90 5   | CORNING INC                        | CALL               |         |
| 219350 95 5   | CORNING INC                        | PUT                |         |
| 21988R 10 2 * | CORPORATE EXECUTIVE BRD CO         | COM                |         |
| 21988R 90 2   | CORPORATE EXECUTIVE BRD CO         | CALL               |         |
| 21988R 95 2   | CORPORATE EXECUTIVE BRD CO         | PUT                |         |
| 219888 10 4 * | CORPORATE EXPRESS INC              | COM                | DELETED |
| 219888 90 4   | CORPORATE EXPRESS INC              | CALL               | DELETED |
| 219888 95 4   | CORPORATE EXPRESS INC              | PUT                | DELETED |
| 219914 10 8   | CORPORATE HIGH YIELD FD INC        | COM                |         |
| 219915 10 5   | CORPORATE HIGH YIELD FD II 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                |         |
| 22002T 10 8   | CORPORATE OFFICE PPTYS TR          | SH BEN INT         |         |
| 220033 10 4   | CORPORATE RENAISSANCE GROUP        | COM                |         |
| 22025E 10 4   | CORRECTIONAL PPTYS TR              | COM                |         |
| 220317 10 1   | CORRPRO COS INC                    | COM                |         |
| 220406 10 2   | CORSAIR COMMUNICATIONS INC         | COM                |         |
| 220493 10 0   | CORT BUSINESS SVCS CORP            | COM                |         |
| 22051J 30 8   | CORTECH INC                        | COM NEW            |         |
| 220512 20 6   | CORTECS PLC                        | SPON ADR NEW       | DELETED |
| 22087M 10 1   | CORUS GROUP PLC                    | SPONSORED ADR      | ADDED   |
| 220873 10 3   | CORUS BANKSHARES INC               | COM                |         |
| 221005 10 1   | CORVAS INTL INC                    | COM                |         |
| 221006 10 9   | CORVEL CORP                        | COM                |         |
| 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                |         |
| 22163N 10 6 * | COTT CORP QUE                      | COM                |         |
| 22163N 90 6   | COTT CORP QUE                      | CALL               |         |
| 22163N 95 6   | COTT CORP QUE                      | PUT                |         |
| 221630 10 6 * | COTELLIGENT INC                    | COM                |         |
| 221630 90 6   | COTELLIGENT INC                    | CALL               |         |
| 221630 95 6   | COTELLIGENT INC                    | PUT                |         |
| 221774 10 2   | COTTON STS LIFE INS CO             | COM                |         |
| 222116 10 5 * | COULTER PHARMACEUTICAL INC         | COM                |         |
| 222116 90 5   | COULTER PHARMACEUTICAL INC         | CALL               |         |
| 222116 95 5   | COULTER PHARMACEUTICAL INC         | PUT                |         |
| 22226R 10 2   | COUNSEL CORP                       | COM                |         |
| 222372 10 4 * | COUNTRYWIDE CR INDS INC DEL        | COM                |         |

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| 222372 90 4   | COUNTRYWIDE CR INDS INC DEL    | CALL               |         |
| 222372 95 4   | COUNTRYWIDE CR INDS INC DEL    | PUT                |         |
| 222660 10 2   | COURIER CORP                   | COM                |         |
| 222795 10 6   | COUSINS PPTYS INC              | COM                |         |
| 222814 20 4 * | COVAD COMMUNICATIONS GROUP INC | COM                |         |
| 222814 90 4   | COVAD COMMUNICATIONS GROUP INC | CALL               |         |
| 222814 95 4   | COVAD COMMUNICATIONS GROUP INC | 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                |         |
| 222892 10 1   | COVER-ALL TECHNOLOGIES INC     | COM                |         |
| 223032 10 3   | COVEST BANCSHARES INC          | COM                |         |
| 223575 10 1   | COVOL TECHNOLOGIES INC         | COM                |         |
| 223767 10 4   | COWLITZ BANCORP LONGVIEW WASH  | COM                |         |
| 224044 10 7 * | COX COMMUNICATIONS INC NEW     | CL A               |         |
| 224044 90 7   | COX COMMUNICATIONS INC NEW     | CALL               |         |
| 224044 95 7   | COX COMMUNICATIONS INC NEW     | PUT                |         |
| 224051 10 2 * | COX RADIO INC                  | CL A               |         |
| 224051 90 2   | COX RADIO INC                  | CALL               |         |
| 224051 95 2   | COX RADIO INC                  | PUT                |         |
| 22406P 10 8 * | COYOTE NETWORK SYSTEMS INC     | COM                |         |
| 22406P 90 8   | COYOTE NETWORK SYSTEMS INC     | CALL               |         |
| 22406P 95 8   | COYOTE NETWORK SYSTEMS INC     | PUT                |         |
| 224071 10 0   | COYOTE SPORTS INC              | COM                | DELETED |
| 22413E 10 4   | CRAFTMADE INTL INC             | COM                |         |
| 224174 10 2   | CRAIG CORP                     | COM                |         |
| 224206 10 2   | CRAIG JENNY 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 APPLIC EC    | COM NEW            |         |
| 224905 10 9   | CREDIT MGMT SOLUTIONS INC      | COM                |         |
| 224916 10 6   | CREDIT SUISSE ASSET MGMT INCOM | COM                |         |
| 224918 10 2   | CREDIT SUISSE ASSET MGMT STRAT | COM                |         |
| 225233 10 5   | CRAZY WOMAN CREEK BANCORP      | COM                |         |
| 22527E 10 7   | CREATIVE COMPUTERS INC         | COM                |         |
| 22527P 10 2   | CREATIVE HOST SERVICES         | COM                |         |
| 225270 10 7 * | CREATIVE BIOMOLECULES INC      | COM                |         |
| 225270 90 7   | CREATIVE BIOMOLECULES INC      | CALL               |         |
| 225270 95 7   | CREATIVE BIOMOLECULES INC      | PUT                |         |
| 22528Y 20 1   | CREATIVE MASTER INTERNATIONAL  | COM NEW            |         |
| 225302 AA 6   | CREDENCE SYS CORP              | SR NT CV 144A 02   |         |

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| 225302 AC 2   | CREDENCE SYS CORP              | NT CV              | 5.25%02 |
| 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                |         |
| 225429 10 9   | CREDITTRUST CORP               | COM                |         |
| 225439 20 7   | CREDO PETE CORP                | COM PAR \$0.10     |         |
| 225447 10 1 * | CREE RESH INC                  | COM                |         |
| 225447 90 1   | CREE RESH INC                  | CALL               |         |
| 225447 95 1   | CREE RESH INC                  | PUT                |         |
| 225606 10 2   | CREO PRODS INC                 | COM                |         |
| 225637 10 7   | CRESCENDO PHARMACEUTICALS CORP | CL A               |         |
| 225646 10 8   | CRESCENT BKG CO                | COM                |         |
| 22575M 10 0 * | CRESCENT OPER INC              | COM                |         |
| 22575M 90 0   | CRESCENT OPER INC              | CALL               |         |
| 22575M 95 0   | CRESCENT OPER INC              | PUT                |         |
| 225756 10 5   | CRESCENT REAL ESTATE EQUITIES  | COM                |         |
| 225756 20 4   | CRESCENT REAL ESTATE EQUITIES  | PFD CV A 6.75%     |         |
| 226153 10 4 * | CRESTLINE CAP CORP             | COM                |         |
| 226153 90 4   | CRESTLINE CAP CORP             | CALL               |         |
| 226153 95 4   | CRESTLINE CAP CORP             | PUT                |         |
| 226406 10 6   | CRESUD S A C I F Y A           | SPONSORED ADR      |         |
| 226530 10 3   | CREW DEVELOPMENT CORP          | COM                |         |
| 226603 10 8   | CRIMMI MAE INC                 | COM                |         |
| 226603 20 7   | CRIMMI MAE INC                 | PFD B CONV \$25    |         |
| 226714 10 3   | CRISTALERIAS DE CHILE S A      | SPONSORED ADR      |         |
| 22674V 10 0 * | CRITICAL PATH INC              | COM                |         |
| 22674V 90 0   | CRITICAL PATH INC              | CALL               |         |
| 22674V 95 0   | CRITICAL PATH INC              | PUT                |         |
| 226901 10 6   | CRITICARE SYS INC              | COM                |         |
| 227478 10 4   | CROSS A T CO                   | CL A               |         |
| 22757R 10 9   | CROSS TIMBERS RTY TR           | TR UNIT            |         |
| 227573 10 2 * | CROSS TIMBERS OIL CO           | COM                |         |
| 227573 90 2   | CROSS TIMBERS OIL CO           | CALL               |         |
| 227573 95 2   | CROSS TIMBERS OIL CO           | PUT                |         |
| 227573 20 1   | CROSS TIMBERS OIL CO           | PFD CV SER A       |         |
| 22764E 10 9   | CROSSMANN CMNTYS INC           | COM                |         |
| 22765D 10 0   | CROSSROADS SYS INC             | COM                | ADDED   |
| 227685 10 4   | CROSSWALK COM INC              | COM                |         |
| 227911 10 4   | CROSSKEYS SYSTEMS CORP         | COM                |         |
| 228186 10 2   | CROWN AMERN RLTY TR            | SH BEN INT         |         |
| 228190 10 4   | CROWN ANDERSEN INC             | COM                |         |
| 228219 10 1   | CROWN CENT PETE CORP           | CL A               |         |
| 228219 30 9   | CROWN CENT PETE CORP           | CL B               |         |
| 228227 10 4 * | CROWN CASTLE INTL CORP         | COM                |         |
| 228227 90 4   | CROWN CASTLE INTL CORP         | CALL               |         |
| 228227 95 4   | CROWN CASTLE INTL CORP         | PUT                |         |

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| 228255 10 5 * | CROWN CORK & SEAL INC        | COM                |         |
| 228255 90 5   | CROWN CORK & SEAL INC        | CALL               |         |
| 228255 95 5   | CROWN CORK & SEAL INC        | PUT                |         |
| 228255 30 3   | CROWN CORK & SEAL INC        | PFD CV 4.50%       |         |
| 228309 10 0   | CROWN CRAFTS INC             | COM                |         |
| 228359 10 5   | CROWN GROUP INC              | COM                |         |
| 228439 10 5   | CROWN PAC PARTNERS L P       | UNIT LTD PARTN     |         |
| 228569 10 9   | CROWN RES CORP               | COM                |         |
| 228840 10 4   | CRUSADER HOLDING CORP        | COM                |         |
| 228895 10 8   | CRYO-CELL INTL INC           | COM                |         |
| 228903 10 0 * | CRYOLIFE INC                 | COM                |         |
| 228903 90 0   | CRYOLIFE INC                 | CALL               |         |
| 228903 95 0   | CRYOLIFE INC                 | PUT                |         |
| 229241 10 4   | CRYSTAL GAS STORAGE INC      | COM                |         |
| 229241 20 3   | CRYSTAL GAS STORAGE INC      | PFD SR CV \$.06    |         |
| 22942F 10 1   | CRYSTALLEX INTL CORP         | COM                |         |
| 22942P 10 9   | C3 INC N C                   | COM                |         |
| 229669 10 6   | CUBIC CORP                   | COM                |         |
| 229678 10 7   | CUBIST PHARMACEUTICALS INC   | COM                |         |
| 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                |         |
| 230800 10 4   | CUMBERLAND TECHNOLOGIES INC  | COM                |         |
| 231021 10 6 * | CUMMINS ENGINE INC           | COM                |         |
| 231021 90 6   | CUMMINS ENGINE INC           | CALL               |         |
| 231021 95 6   | CUMMINS ENGINE INC           | PUT                |         |
| 231082 10 8 * | CUMULUS MEDIA INC            | CL A               |         |
| 231082 90 8   | CUMULUS MEDIA INC            | CALL               |         |
| 231082 95 8   | CUMULUS MEDIA INC            | PUT                |         |
| 231157 10 8   | CUNNINGHAM GRAPHICS INTL INC | COM                |         |
| 23126R 10 1   | CURAGEN CORP                 | COM                |         |
| 231264 10 2 * | CURATIVE HEALTH SVCS INC     | COM                |         |
| 231264 90 2   | CURATIVE HEALTH SVCS INC     | CALL               |         |
| 231264 95 2   | CURATIVE HEALTH SVCS INC     | PUT                |         |
| 231298 10 0   | CURRENT INCOME SHS INC       | COM                |         |
| 231461 10 4   | CURTIS INTL LTD              | COM                |         |
| 231561 10 1   | CURTISS WRIGHT CORP          | COM                |         |
| 231914 10 2 * | CYBERIAN OUTPOST INC         | COM                |         |
| 231914 90 2   | CYBERIAN OUTPOST INC         | CALL               |         |
| 231914 95 2   | CYBERIAN OUTPOST INC         | PUT                |         |
| 232046 10 2 * | CUSTOMTRACKS CORP            | COM                | DELETED |
| 232046 90 2   | CUSTOMTRACKS CORP            | CALL               | DELETED |
| 232046 95 2   | CUSTOMTRACKS CORP            | PUT                | DELETED |
| 232217 10 9 * | CUTTER & BUCK INC            | COM                |         |
| 232217 90 9   | CUTTER & BUCK INC            | CALL               |         |
| 232217 95 9   | CUTTER & BUCK INC            | PUT                |         |

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| 23243P 10 3   | CYBEAR INC                     | COM                |         |
| 23243T 10 5   | CYBER-CARE INC                 | COM                |         |
| 232437 20 2   | CYANOTECH CORP                 | COM NEW            |         |
| 23246N 10 5   | CYBERGOLD INC                  | COM                | ADDED   |
| 232462 10 1 * | CYBERCASH INC                  | COM                |         |
| 232462 90 1   | CYBERCASH INC                  | CALL               |         |
| 232462 95 1   | CYBERCASH INC                  | PUT                |         |
| 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                |         |
| 23251X 10 5   | CYBERSHOP COM INC              | COM                |         |
| 232517 10 2   | CYBEROPTICS CORP               | COM                |         |
| 23252E 10 6   | CYBEX INTL INC                 | COM                |         |
| 232522 10 2 * | CYBEX COMPUTER PRODS CORP      | COM                |         |
| 232522 90 2   | CYBEX COMPUTER PRODS CORP      | CALL               |         |
| 232522 95 2   | CYBEX COMPUTER PRODS CORP      | PUT                |         |
| 232560 10 2 * | CYGNUS INC                     | COM                |         |
| 232560 90 2   | CYGNUS INC                     | CALL               |         |
| 232560 95 2   | CYGNUS INC                     | PUT                |         |
| 232565 10 1 * | CYLINK CORP                    | COM                |         |
| 232565 90 1   | CYLINK CORP                    | CALL               |         |
| 232565 95 1   | CYLINK CORP                    | PUT                |         |
| 232572 AA 5   | CYMER INC                      | SBCV STEP 144A04   |         |
| 232572 AB 3   | CYMER INC                      | SBCV STEP ACRD04   |         |
| 232572 AC 1   | CYMER INC                      | SB NT CV STEP 04   |         |
| 232572 10 7 * | CYMER INC                      | COM                |         |
| 232572 90 7   | CYMER INC                      | CALL               |         |
| 232572 95 7   | CYMER INC                      | PUT                |         |
| 232674 10 1   | CYPRESS BIOSCIENCES INC        | COM                |         |
| 232806 AB 5   | CYPRESS SEMICONDUCTOR CORP     | SUB NT CV 144A02   |         |
| 232806 AC 3   | CYPRESS SEMICONDUCTOR CORP     | SUB NT CV ACRD02   |         |
| 232806 AD 1   | CYPRESS SEMICONDUCTOR CORP     | SUB NT CONV 6%02   |         |
| 232806 10 9 * | CYPRESS SEMICONDUCTOR CORP     | COM                |         |
| 232806 90 9   | CYPRESS SEMICONDUCTOR CORP     | CALL               |         |
| 232806 95 9   | CYPRESS SEMICONDUCTOR CORP     | PUT                |         |
| 232808 10 5   | CYPROS PHARMACEUTICAL CORP     | COM                | DELETED |
| 232809 10 3 * | CYPRUS AMAX MINERALS CO        | COM                | DELETED |
| 232809 90 3   | CYPRUS AMAX MINERALS CO        | CALL               | DELETED |
| 232809 95 3   | CYPRUS AMAX MINERALS CO        | PUT                | DELETED |
| 23281T 10 8   | CYSIVE INC                     | COM                | ADDED   |
| 232817 10 6 * | CYRK INC                       | COM                |         |
| 232817 90 6   | CYRK INC                       | CALL               |         |
| 232817 95 6   | CYRK INC                       | PUT                |         |
| 23282G 10 5   | CYTOCLONAL PHARMACAUTICALS INC | COM                |         |
| 23282G 11 3   | CYTOCLONAL PHARMACAUTICALS INC | WT C EX 110100     |         |
| 23282G 12 1   | CYTOCLONAL PHARMACAUTICALS INC | WT D EX 110100     |         |

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| 232820 10 0 * | CYTEC INDS INC           | COM                |         |
| 232820 90 0   | CYTEC INDS INC           | CALL               |         |
| 232820 95 0   | CYTEC INDS INC           | PUT                |         |
| 232824 10 2 * | CYTOGEN CORP             | COM                |         |
| 232824 90 2   | CYTOGEN CORP             | CALL               |         |
| 232824 95 2   | CYTOGEN CORP             | PUT                |         |
| 232828 30 1   | CYTRX CORP               | COM NEW            |         |
| 232860 10 6   | D & E COMMUNICATIONS INC | COM                |         |
| 232861 10 4   | D & K HEALTHCARE RES INC | COM                |         |
| 232923 10 2 * | CYTOTHERAPEUTICS INC     | COM                |         |
| 232923 90 2   | CYTOTHERAPEUTICS INC     | CALL               |         |
| 232923 95 2   | CYTOTHERAPEUTICS INC     | PUT                |         |
| 232946 10 3 * | CYTYC CORP               | COM                |         |
| 232946 90 3   | CYTYC CORP               | CALL               |         |
| 232946 95 3   | CYTYC CORP               | PUT                |         |
| 232949 10 7 * | DII GROUP INC            | COM                |         |
| 232949 90 7   | DII GROUP INC            | CALL               |         |
| 232949 95 7   | DII GROUP INC            | PUT                |         |
| 232968 10 7   | DSI TOYS INC             | COM                |         |
| 233027 10 1   | D A CONSULTING GROUP INC | COM                |         |
| 233044 10 6   | DBT ONLINE INC           | COM                |         |
| 23321A 10 1   | DISC INC                 | COM                |         |
| 23321E 10 3   | DHB CAPITAL GROUP INC    | COM                |         |
| 23321U 10 7   | D G JEWELRY INC          | COM                |         |
| 23321U 11 5   | D G JEWELRY INC          | WT EXP 032703      |         |
| 23322Y 10 8   | DLJ HIGH YIELD BD FD     | SH BEN INT         |         |
| 233230 10 1   | DMI FURNITURE INC        | COM                |         |
| 23329J 10 4 * | DQE INC                  | COM                |         |
| 23329J 90 4   | DQE INC                  | CALL               |         |
| 23329J 95 4   | DQE INC                  | PUT                |         |
| 233293 10 9 * | DPL INC                  | COM                |         |
| 233293 90 9   | DPL INC                  | CALL               |         |
| 233293 95 9   | DPL INC                  | PUT                |         |
| 23330X AB 6   | DRS TECHNOLOGIES INC     | SR SB DB CV 9%03   |         |
| 23330X 10 0   | DRS TECHNOLOGIES INC     | COM                |         |
| 23331A 10 9 * | D R HORTON INC           | COM                |         |
| 23331A 90 9   | D R HORTON INC           | CALL               |         |
| 23331A 95 9   | D R HORTON INC           | PUT                |         |
| 23332B 10 6 * | DSP GROUP INC            | COM                |         |
| 23332B 90 6   | DSP GROUP INC            | CALL               |         |
| 23332B 95 6   | DSP GROUP INC            | PUT                |         |
| 23332K 10 6 * | DSP COMMUNICATIONS INC   | COM                | DELETED |
| 23332K 90 6   | DSP COMMUNICATIONS INC   | CALL               | DELETED |
| 23332K 95 6   | DSP COMMUNICATIONS INC   | PUT                | DELETED |
| 233326 10 7 * | DST SYS INC DEL          | COM                |         |
| 233326 90 7   | DST SYS INC DEL          | CALL               |         |
| 233326 95 7   | DST SYS INC DEL          | PUT                |         |
| 23333J 10 8 * | DT INDUSTRIES INC        | COM                |         |
| 23333J 90 8   | DT INDUSTRIES INC        | CALL               |         |

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| 23333J 95 8   | DT INDUSTRIES INC             | PUT                |        |
| 23333L 10 3   | DTM CORP                      | COM                |        |
| 233331 10 7 * | DTE ENERGY CO                 | COM                |        |
| 233331 90 7   | DTE ENERGY CO                 | CALL               |        |
| 233331 95 7   | DTE ENERGY CO                 | PUT                |        |
| 233343 10 2   | DVI INC                       | COM                |        |
| 233377 11 8   | DXP ENTERPRISES INC NEW       | WT EXP 020302      |        |
| 233377 40 7   | DXP ENTERPRISES INC NEW       | COM NEW            |        |
| 233729 10 2   | DAG MEDIA INC                 | COM                |        |
| 233798 20 6   | DAI EI INC                    | ADR                |        |
| 233856 10 3 * | DAIN RAUSCHER CORP            | COM                |        |
| 233856 90 3   | DAIN RAUSCHER CORP            | CALL               |        |
| 233856 95 3   | DAIN RAUSCHER CORP            | PUT                |        |
| 233860 10 5   | DAIRY MART CONVENIENCE STORES | CL B               |        |
| 233860 20 4   | DAIRY MART CONVENIENCE STORES | CL A               |        |
| 233912 10 4   | DAILY JOURNAL CORP            | COM                |        |
| 234053 10 6 * | DAISYTEK INTL CORP            | COM                |        |
| 234053 90 6   | DAISYTEK INTL CORP            | CALL               |        |
| 234053 95 6   | DAISYTEK INTL CORP            | PUT                |        |
| 23426R 10 8 * | DAL-TILE INTL INC             | COM                |        |
| 23426R 90 8   | DAL-TILE INTL INC             | CALL               |        |
| 23426R 95 8   | DAL-TILE INTL INC             | PUT                |        |
| 234264 10 9   | DAKTRONICS INC                | COM                |        |
| 23437N 10 4   | DALEEN TECHNOLOGIES INC       | COM                | ADDED  |
| 235077 10 4   | DALLAS GOLD & SILVER EXCH INC | COM                |        |
| 235204 10 4 * | DALLAS SEMICONDUCTOR CORP     | COM                |        |
| 235204 90 4   | DALLAS SEMICONDUCTOR CORP     | CALL               |        |
| 235204 95 4   | DALLAS SEMICONDUCTOR CORP     | PUT                |        |
| 235691 10 2 * | DAMARK INTL INC               | CL A               |        |
| 235691 90 2   | DAMARK INTL INC               | CALL               |        |
| 235691 95 2   | DAMARK INTL INC               | PUT                |        |
| 235774 10 6   | DAN RIV INC GA                | CL A               |        |
| 235811 10 6 * | DANA CDRP                     | 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 AB 5   | DANKA BUSINESS SYS PLC        | SUBNT CV 6.75%02   |        |
| 236277 10 9   | DANKA BUSINESS SYS PLC        | SPONSORED ADR      |        |
| 237015 10 2 * | DAOU SYS INC                  | COM                |        |
| 237015 90 2   | DAOU SYS INC                  | CALL               |        |
| 237015 95 2   | DAOU SYS INC                  | PUT                |        |
| 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                |        |
| 237545 10 8   | DASSAULT SYS S A              | SPONSORED ADR      |        |

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| 237545 20 7   | DASSAULT SYS S A               | SP ADR PART DV     |         |
| 237596 10 1 * | DATA BROADCASTING CORP         | COM                |         |
| 237596 90 1   | DATA BROADCASTING CORP         | CALL               |         |
| 237596 95 1   | DATA BROADCASTING CORP         | PUT                |         |
| 237622 10 5   | DATA CRITICAL CORP DEL         | COM                | ADDED   |
| 237649 AC 2   | DATA DESIGN LABS INC           | SUBDEB CV 8.5%08   |         |
| 237649 AD 0   | DATA DESIGN LABS INC           | SUB DEB CV 7%01    |         |
| 237654 20 7 * | DATA DIMENSIONS INC            | COM PAR \$0.001    |         |
| 237654 90 7   | DATA DIMENSIONS INC            | CALL               |         |
| 237654 95 7   | DATA DIMENSIONS INC            | PUT                |         |
| 237688 AE 6   | DATA GEN CORP                  | SBNTCV 144A 6%04   | DELETED |
| 237688 AF 3   | DATA GEN CORP                  | SBNTCV ACRD 6%04   | DELETED |
| 237688 AG 1   | DATA GEN CORP                  | SUB NT CONV 6%04   | DELETED |
| 237688 10 6 * | DATA GEN CORP                  | COM                | DELETED |
| 237688 90 6   | DATA GEN CORP                  | CALL               | DELETED |
| 237688 95 6   | DATA GEN CORP                  | PUT                | DELETED |
| 237690 10 2 * | DATA I O CORP                  | COM                |         |
| 237690 90 2   | DATA I O CORP                  | CALL               |         |
| 237690 95 2   | DATA I O CORP                  | PUT                |         |
| 237842 10 9   | DATA RACE INC                  | COM                |         |
| 23785M 10 4   | DATA RETURN CORP               | COM                | ADDED   |
| 237853 10 6   | DATA RESH ASSOC INC            | COM                |         |
| 237887 10 4   | DATA SYS & SOFTWARE INC        | COM                |         |
| 237909 10 6   | DATAKEY INC                    | COM                |         |
| 237917 10 9   | DATAWATCH CORP                 | COM                |         |
| 237920 10 3   | DATAWARE TECHNOLOGIES INC      | COM                |         |
| 237934 10 4   | DATALINK CORP                  | COM                |         |
| 238016 10 9   | DATA TRANSLATION INC NEW       | COM                |         |
| 238017 10 7 * | DATA TRANSMISSION NETWORK CORP | COM                |         |
| 238017 90 7   | DATA TRANSMISSION NETWORK CORP | CALL               |         |
| 238017 95 7   | DATA TRANSMISSION NETWORK CORP | PUT                |         |
| 238085 10 4 * | DATAMETRICS CORP               | COM                |         |
| 238085 90 4   | DATAMETRICS CORP               | CALL               |         |
| 238085 95 4   | DATAMETRICS CORP               | PUT                |         |
| 238108 20 3   | DATARAM CORP                   | COM PAR \$1        | ADDED   |
| 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                |         |
| 238128 10 2   | DATATEC SYS INC                | COM                |         |
| 238134 10 0   | DATATRAK INTL INC              | COM                |         |
| 238173 10 8   | DATRON SYS INC DEL             | COM                |         |
| 238208 10 2   | DATUM INC                      | COM                |         |
| 238215 10 7   | DAUGHERTY RES INC              | COM                |         |
| 23833N 10 4 * | DAVE & BUSTERS INC             | COM                |         |
| 23833N 90 4   | DAVE & BUSTERS INC             | CALL               |         |
| 23833N 95 4   | DAVE & BUSTERS INC             | PUT                |         |

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| 238341 10 1   | DAVEL COMMUNICATIONS INC       | COM                |        |
| 238576 10 2   | DAVIDS BRIDAL INC              | COM                |        |
| 239208 10 1 * | DAVOX CORP                     | COM                |        |
| 239208 90 1   | DAVOX CORP                     | CALL               |        |
| 239208 95 1   | DAVOX CORP                     | PUT                |        |
| 239220 10 6   | DAW TECHNOLOGIES INC           | COM                |        |
| 239359 10 2   | DAWSON GEOPHYSICAL CO          | COM                |        |
| 239467 10 3   | DAXOR CORP                     | COM                |        |
| 239545 10 6   | DAY RUNNER INC                 | COM                |        |
| 239753 10 6 * | DAYTON HUDSON CORP             | COM                |        |
| 239753 90 6   | DAYTON HUDSON CORP             | CALL               |        |
| 239753 95 6   | DAYTON HUDSON CORP             | PUT                |        |
| 239902 10 9   | DAYTON MNG CORP                | COM                |        |
| 240028 10 0   | DAYTON SUPERIOR CORP           | CL A               |        |
| 240029 20 7   | DAYTON SUPERIOR CAP TR         | PFD CV 10%         | ADDED  |
| 240253 30 2   | DE BEERS CONS MINES LTD        | ADR DEFD           |        |
| 242361 10 3 * | DEAN FOODS CO                  | COM                |        |
| 242361 90 3   | DEAN FOODS CO                  | CALL               |        |
| 242361 95 3   | DEAN FOODS CO                  | PUT                |        |
| 24242R 10 8   | DEARBORN BANCORP INC           | COM                |        |
| 242728 10 3   | DEB SHOPS INC                  | COM                |        |
| 24276G 10 1   | DEBT STRATEGIES FD III INC     | COM                |        |
| 242768 10 9   | DEBT STRATEGIES FUND INC       | COM                |        |
| 242901 10 6   | DEBT STRATEGIES FD II INC      | COM                |        |
| 243537 10 7   | DECKERS OUTDOOR CORP           | COM                |        |
| 24359C 10 0   | DECOMA INTERNATIONAL INC       | CL A SUB VTG       |        |
| 243593 30 8   | DECORA INDs INC                | COM NEW            |        |
| 243631 20 7   | DECORATOR INDs INC             | COM PAR \$0.20     |        |
| 243666 10 4   | DECTRON INTERNATIONALE INC     | COM                |        |
| 243666 11 2   | DECTRON INTERNATIONALE INC     | WT EXP 092803      |        |
| 244199 AH 8   | DEERE & CO                     | SUB DB CV 5.5%01   |        |
| 244199 10 5 * | DEERE & CO                     | COM                |        |
| 244199 90 5   | DEERE & CO                     | CALL               |        |
| 244199 95 5   | DEERE & CO                     | PUT                |        |
| 245073 10 1   | DEL GLOBAL TECHNOLOGIES CORP   | COM                |        |
| 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 GR DIV AND INC FD INC | COM                |        |
| 245916 10 1   | DELAWARE GROUP GLOBAL DIV      | COM                |        |
| 246626 10 5   | DELCO REMY INTL INC            | CL A               |        |
| 246688 10 5 * | DELHAIZE AMER INC              | CL A               |        |
| 246688 90 5   | DELHAIZE AMER INC              | CALL               |        |
| 246688 95 5   | DELHAIZE AMER INC              | PUT                |        |
| 246688 20 4 * | DELHAIZE AMER INC              | CL B               |        |
| 246688 90 4   | DELHAIZE AMER INC              | CALL               |        |
| 246688 95 4   | DELHAIZE AMER INC              | PUT                |        |

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| 246885 10 7   | DELIA*S INC                 | COM                |         |
| 246890 10 7   | DELICIOUS BRANDS INC        | COM                |         |
| 247025 10 9 * | DELL COMPUTER CORP          | COM                |         |
| 247025 90 9   | DELL COMPUTER CORP          | CALL               |         |
| 247025 95 9   | DELL COMPUTER CORP          | PUT                |         |
| 247126 10 5 * | DELPHI AUTOMOTIVE SYS CORP  | COM                |         |
| 247126 90 5   | DELPHI AUTOMOTIVE SYS CORP  | CALL               |         |
| 247126 95 5   | DELPHI AUTOMOTIVE SYS 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                |         |
| 247171 20 0   | DELPHI INFORMATION SYS INC  | COM NEW            | DELETED |
| 247179 10 4   | DELPHOS CTZNS BANCORP INC   | COM                |         |
| 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 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                |         |
| 247637 10 1   | DELTA GALIL INDs LTD        | SPONSORED ADR      |         |
| 247748 10 6   | DELTA NAT GAS INC           | COM                |         |
| 24783N 10 2   | DELTATHREE COM INC          | CL A               | ADDED   |
| 24785A 10 8 * | DELTEK SYS INC              | COM                |         |
| 24785A 90 8   | DELTEK SYS INC              | CALL               |         |
| 24785A 95 8   | DELTEK SYS INC              | PUT                |         |
| 247850 10 0 * | DELTIC TIMBER CORP          | COM                |         |
| 247850 90 0   | DELTIC TIMBER CORP          | CALL               |         |
| 247850 95 0   | DELTIC TIMBER CORP          | PUT                |         |
| 247907 20 7   | DELTA PETE CORP             | COM NEW            |         |
| 247909 10 4 * | DELTA WOODSIDE INDs INC NEW | COM                |         |
| 247909 90 4   | DELTA WOODSIDE INDs INC NEW | CALL               |         |
| 247909 95 4   | DELTA WOODSIDE INDs INC NEW | PUT                |         |
| 247916 20 8   | DENBURY RES INC             | COM NEW            |         |
| 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                |         |
| 248221 10 3   | DENALI INC                  | COM                |         |
| 248239 10 5 * | DENDRITE INTL INC           | COM                |         |
| 248239 90 5   | DENDRITE INTL INC           | CALL               |         |
| 248239 95 5   | DENDRITE INTL INC           | PUT                |         |
| 248335 10 1   | DENISON INTERNATIONAL PLC   | SPONSORED ADR      |         |
| 248719 30 4   | DENSE PAC MICROSYSTEMS INC  | COM NEW            |         |
| 24873K 11 7   | DENTAL MED DIAGNOSTIC SYS   | WT EXP 050802      |         |
| 24873K 20 8   | DENTAL MED DIAGNOSTIC SYS   | COM NEW            |         |
| 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                |         |

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| 249509 90 0   | DEPARTMENT 56 INC              | CALL               |         |
| 249509 95 0   | DEPARTMENT 56 INC              | PUT                |         |
| 249827 20 5   | DERMA SCIENCES INC             | COM NEW            |         |
| 249906 10 8   | DESCARTES SYS GROUP INC        | COM                |         |
| 249908 10 4   | DEPOMED INC                    | COM                |         |
| 249908 11 2   | DEPOMED INC                    | WT EXP 110402      |         |
| 250309 10 1   | DESC S A DE C V                | SPON ADR C         |         |
| 25037Y 10 9   | DESERT CMNTY BK VICTORVILLE CA | COM                |         |
| 25055A 10 8   | DESIGN AUTOMATION SYSTEMS INC  | COM                | ADDED   |
| 25057L 10 2 * | DESIGNS INC                    | COM                |         |
| 25057L 90 2   | DESIGNS INC                    | CALL               |         |
| 25057L 95 2   | DESIGNS INC                    | PUT                |         |
| 25063E 10 0   | DESTIA COMMUNICATIONS INC      | COM                | DELETED |
| 250637 10 5   | DESTRON FEARING CORP           | COM                |         |
| 250639 10 1   | DESWELL INDS INC               | COM                |         |
| 250644 10 1   | DETECTION SYS INC              | COM                |         |
| 250685 10 4   | DETREX CORP                    | COM                |         |
| 250837 10 1 * | DETROIT DIESEL CORP            | COM                |         |
| 250837 90 1   | DETROIT DIESEL CORP            | CALL               |         |
| 250837 95 1   | DETROIT DIESEL CORP            | PUT                |         |
| 251566 10 5   | DEUTSCHE TELEKOM AG            | SPONSORED ADR      |         |
| 251588 10 9   | DEVCON INTL CORP               | COM                |         |
| 251591 10 3   | DEVELOPERS DIVERSIFIED RLTY CO | COM                |         |
| 25179M 10 3 * | DEVON ENERGY CORP NEW          | COM                |         |
| 25179M 90 3   | DEVON ENERGY CORP NEW          | CALL               |         |
| 25179M 95 3   | DEVON ENERGY CORP NEW          | PUT                |         |
| 251893 10 3 * | DEVRY INC DEL                  | COM                |         |
| 251893 90 3   | DEVRY INC DEL                  | CALL               |         |
| 251893 95 3   | DEVRY INC DEL                  | PUT                |         |
| 252115 10 0   | DEWOLFE COS INC                | COM                |         |
| 252165 10 5 * | DEXTER CORP                    | COM                |         |
| 252165 90 5   | DEXTER CORP                    | CALL               |         |
| 252165 95 5   | DEXTER CORP                    | PUT                |         |
| 252368 10 5   | DEXTERITY SURGICAL INC         | COM                |         |
| 25243K 20 8   | DIA MET MINERALS LTD           | CL A SUB VTG       |         |
| 25243K 30 7   | DIA MET MINERALS LTD           | CL B MULTI VTG     |         |
| 25243N 10 3   | DIACRIN INC                    | COM                |         |
| 25243N 11 1   | DIACRIN INC                    | WT EXP 123100      |         |
| 25243Q 20 5   | DIAGEO P L C                   | SPON ADR NEW       |         |
| 252450 10 1 * | DIAGNOSTIC PRODS CORP          | COM                |         |
| 252450 90 1   | DIAGNOSTIC PRODS CORP          | CALL               |         |
| 252450 95 1   | DIAGNOSTIC PRODS CORP          | PUT                |         |
| 25247D 10 1 * | DIAL CORP NEW                  | COM                |         |
| 25247D 90 1   | DIAL CORP NEW                  | CALL               |         |
| 25247D 95 1   | DIAL CORP NEW                  | PUT                |         |
| 252500 10 3   | DIALOG CORP PLC                | SPONSORED ADR      |         |
| 252529 10 2   | DIALYSIS CORP AMER             | COM                |         |
| 252529 12 8   | DIALYSIS CORP AMER             | WT EXP 033100      |         |
| 252532 10 6 * | DIAMETRICS MED INC             | COM                |         |

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| 252532 90 6   | DIAMETRICS MED INC            | CALL               |         |
| 252532 95 6   | DIAMETRICS MED INC            | PUT                |         |
| 252648 10 0   | DIAMOND HOME SVCS INC         | COM                |         |
| 25271C AA 0   | DIAMOND OFFSHORE DRILLING INC | SB NT CV 3.75%07   |         |
| 25271C 10 2 * | DIAMOND OFFSHORE DRILLING INC | COM                |         |
| 25271C 90 2   | DIAMOND OFFSHORE DRILLING INC | CALL               |         |
| 25271C 95 2   | DIAMOND OFFSHORE DRILLING INC | PUT                |         |
| 252714 10 0 * | DIAMOND MULTIMEDIA SYS INC    | COM                | DELETED |
| 252714 90 0   | DIAMOND MULTIMEDIA SYS INC    | CALL               | DELETED |
| 252714 95 0   | DIAMOND MULTIMEDIA SYS INC    | PUT                | DELETED |
| 252762 10 9 * | DIAMOND TECHNOLOGY PARTNERS   | CL A               |         |
| 252762 90 9   | DIAMOND TECHNOLOGY PARTNERS   | CALL               |         |
| 252762 95 9   | DIAMOND TECHNOLOGY PARTNERS   | PUT                |         |
| 252787 10 6   | DIAMONDS TR                   | UNIT SER 1         |         |
| 252826 10 2   | DIANON SYS INC                | COM                |         |
| 252838 10 7   | DIASYS CORP                   | COM                |         |
| 252842 10 9   | DIATIDE INC                   | COM                | DELETED |
| 253651 10 3 * | DIEBOLD INC                   | COM                |         |
| 253651 90 3   | DIEBOLD INC                   | CALL               |         |
| 253651 95 3   | DIEBOLD INC                   | PUT                |         |
| 253675 10 2   | DIEDRICH COFFEE INC           | COM                |         |
| 253676 30 8   | DIEHL GRAPHSOFT INC           | COM NEW            |         |
| 253752 10 9 * | DIGENE CORP                   | COM                |         |
| 253752 90 9   | DIGENE CORP                   | CALL               |         |
| 253752 95 9   | DIGENE CORP                   | PUT                |         |
| 253756 10 0   | DIGEX INC DEL                 | CL A               |         |
| 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                | ADDED   |
| 253833 10 7   | DIGITAL BIOMETRICS INC        | COM                |         |
| 253838 10 6   | DIGITAL COURIER TECHNOLOGIES  | COM                |         |
| 25385G 10 6   | DIGITAL IMPACT INC DEL        | COM                | ADDED   |
| 25385N 10 1   | DIGITAL IS INC DEL            | COM                |         |
| 25385P 10 6   | DIGITAL INSIGHT CORP          | COM                | ADDED   |
| 25385X 10 9   | DIGITAL ORIGIN INC            | COM                |         |
| 253855 10 0   | DIGITAL LIGHTWAVE INC         | COM                |         |
| 253856 10 8   | DIGITAL LINK CORP             | COM                | DELETED |
| 253859 10 2 * | DIGITAL MICROWAVE CORP        | COM                |         |
| 253859 90 2   | DIGITAL MICROWAVE CORP        | CALL               |         |
| 253859 95 2   | DIGITAL MICROWAVE CORP        | PUT                |         |
| 253862 10 6   | DIGITAL PWR CORP              | COM                |         |
| 253862 11 4   | DIGITAL PWR CORP              | WT EXP 121699      |         |
| 253869 10 1   | DIGITAL RECORDERS INC         | COM                |         |
| 253869 11 9   | DIGITAL RECORDERS INC         | WT EXP 043000      |         |
| 25387R 11 8   | DIGITAL VIDEO SYS INC         | WT A EX 050801     |         |
| 25387R 40 7   | DIGITAL VIDEO SYS INC         | COM NEW            |         |
| 25387W 10 9   | DIGITALE TELEKABEL AG         | COM                |         |
| 25388B 10 4 * | DIGITAL RIV INC               | COM                |         |

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| 25388B 90 4   | DIGITAL RIV INC                | CALL               |         |
| 25388B 95 4   | DIGITAL RIV INC                | PUT                |         |
| 253921 10 0   | DIGITAL GENERATION SYS INC     | COM                |         |
| 253922 10 8   | DIME CMNTY BANCSHARES          | COM                |         |
| 253928 10 5   | DIGITAL LAVA INC               | COM                |         |
| 253928 11 3   | DIGITAL LAVA INC               | WT EXP 021704      |         |
| 254067 10 1 * | DILLARDS INC                   | CL A               |         |
| 254067 90 1   | DILLARDS INC                   | CALL               |         |
| 254067 95 1   | DILLARDS INC                   | PUT                |         |
| 25429Q 10 2 * | DIME BANCORP INC NEW           | COM                |         |
| 25429Q 90 2   | DIME BANCORP INC NEW           | CALL               |         |
| 25429Q 95 2   | DIME BANCORP INC NEW           | PUT                |         |
| 254394 10 9 * | DIMON INC                      | COM                |         |
| 254394 90 9   | DIMON INC                      | CALL               |         |
| 254394 95 9   | DIMON INC                      | PUT                |         |
| 254543 10 1   | DIODES INC                     | COM                |         |
| 254546 10 4 * | DIONEX CORP                    | COM                |         |
| 254546 90 4   | DIONEX CORP                    | CALL               |         |
| 254546 95 4   | DIONEX CORP                    | PUT                |         |
| 254590 10 2   | DISC GRAPHICS INC              | COM                |         |
| 254590 11 0   | DISC GRAPHICS INC              | WT A EX 110999     | DELETED |
| 254642 10 1 * | DISCOUNT AUTO PTS INC          | COM                |         |
| 254642 90 1   | DISCOUNT AUTO PTS INC          | CALL               |         |
| 254642 95 1   | DISCOUNT AUTO PTS INC          | PUT                |         |
| 254668 10 6   | DISCOVERY LABORATORIES INC NEW | COM                |         |
| 254668 11 4   | DISCOVERY LABORATORIES INC NEW | WT A EX 080800     |         |
| 254668 12 2   | DISCOVERY LABORATORIES INC NEW | WT B EX 080800     |         |
| 254668 20 5   | DISCOVERY LABORATORIES INC NEW | UNIT EX 080800     |         |
| 254687 10 6 * | DISNEY WALT CO                 | COM DISNEY         |         |
| 254687 90 6   | DISNEY WALT CO                 | CALL               |         |
| 254687 95 6   | DISNEY WALT CO                 | PUT                |         |
| 254687 20 5 * | DISNEY WALT CO                 | COM GO COM         | ADDED   |
| 254687 90 5   | DISNEY WALT CO                 | CALL               | ADDED   |
| 254687 95 5   | DISNEY WALT CO                 | PUT                | ADDED   |
| 25469V 10 2   | DISPLAY TECHNOLOGIES INC       | COM                |         |
| 254753 10 6   | DISTRIBUCION Y SERVICIO D&S SA | SPONSORED ADR      |         |
| 254927 10 6   | DISPATCH MGMT SVCS CORP        | COM                |         |
| 254931 10 8   | DIRECT FOCUS INC               | COM                |         |
| 25500M 10 3 * | DITECH COMMUNICATIONS CORP     | COM                |         |
| 25500M 90 3   | DITECH COMMUNICATIONS CORP     | CALL               |         |
| 25500M 95 3   | DITECH COMMUNICATIONS CORP     | PUT                |         |
| 255153 10 8   | DIVERSIFIED CORPORATE RES INC  | COM                |         |
| 255340 10 1   | DIVERSIFIED SENIOR SERVICES    | COM                |         |
| 25536K 20 4   | DIVERSINET CORP                | COM NEW            |         |
| 255519 AA 8   | DIXIE GROUP INC                | SUB DEB CV 7X12    |         |
| 255519 10 0   | DIXIE GROUP INC                | CL A               |         |
| 255860 10 8   | DIXON TICONDEROGA CO           | COM                |         |
| 255911 10 9   | DOCUCORP INTL INC              | COM                |         |
| 25608A 10 0   | DOCDATA NV                     | NY REGISTRY SH     |         |

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| 25614R 10 5   | DOCUMENT SCIENCES CORP         | COM                |        |
| 256159 10 4 * | DOCUMENTUM INC                 | COM                |        |
| 256159 90 4   | DOCUMENTUM INC                 | CALL               |        |
| 256159 95 4   | DOCUMENTUM INC                 | PUT                |        |
| 256605 10 6 * | DOLE FOOD INC                  | COM                |        |
| 256605 90 6   | DOLE FOOD INC                  | CALL               |        |
| 256605 95 6   | DOLE FOOD INC                  | PUT                |        |
| 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                |        |
| 257128 10 8   | DOMINGUEZ SVCS CORP            | COM                |        |
| 257386 10 2   | DOMINION HOMES INC             | COM                |        |
| 25746Q 10 8   | DOMINION RES BLACK WARRIOR TR  | UNITS BEN INT      |        |
| 257470 10 4 * | DOMINION RES INC VA            | COM                |        |
| 257470 90 4   | DOMINION RES INC VA            | CALL               |        |
| 257470 95 4   | DOMINION RES INC VA            | PUT                |        |
| 257561 10 0   | DOMTAR INC                     | COM                |        |
| 257651 10 9 * | DONALDSON INC                  | COM                |        |
| 257651 90 9   | DONALDSON INC                  | CALL               |        |
| 257651 95 9   | DONALDSON INC                  | PUT                |        |
| 257661 10 8 * | DONALDSON LUFKIN & JENRETTE NW | COM DLJ            |        |
| 257661 90 8   | DONALDSON LUFKIN & JENRETTE NW | CALL               |        |
| 257661 95 8   | DONALDSON LUFKIN & JENRETTE NW | PUT                |        |
| 257661 50 4 * | DONALDSON LUFKIN & JENRETTE NW | COM DLJDIRECT      |        |
| 257661 90 4   | DONALDSON LUFKIN & JENRETTE NW | CALL               |        |
| 257661 95 4   | DONALDSON LUFKIN & JENRETTE NW | PUT                |        |
| 257692 10 3   | DONCASTERS PLC                 | SPONSORED ADR      |        |
| 257701 10 2   | DONEGAL GROUP INC              | COM                |        |
| 257826 10 7 * | DONNA KARAN INTL INC           | COM                |        |
| 257826 90 7   | DONNA KARAN INTL INC           | CALL               |        |
| 257826 95 7   | DONNA KARAN INTL INC           | PUT                |        |
| 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                |        |
| 257870 10 5   | DONNELLY CORP                  | CL A               |        |
| 258006 10 5 * | DONNKENNY INC DEL              | COM                |        |
| 258006 90 5   | DONNKENNY INC DEL              | CALL               |        |
| 258006 95 5   | DONNKENNY INC DEL              | PUT                |        |
| 25811P 10 0 * | DORAL FINL CORP                | COM                |        |
| 25811P 90 0   | DORAL FINL CORP                | CALL               |        |
| 25811P 95 0   | DORAL FINL CORP                | PUT                |        |
| 258205 20 2   | DORCHESTER HUGOTON LTD         | DEPOSITARY RCPT    |        |
| 25822C 20 5   | DOREL INDS INC                 | CL B SUB VTG       |        |

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| 25848T 10 9   | DOT HILL SYS CORP              | COM                |        |
| 258570 11 8   | DOUBLE EAGLE PETE & MNG CO     | WT EXP 121701      |        |
| 258570 20 9   | DOUBLE EAGLE PETE & MNG CO     | COM PAR \$0.10     |        |
| 258609 AA 4   | DOUBLECLICK INC                | SB NT CV 144A 06   |        |
| 258609 AC 0   | DOUBLECLICK INC                | SB NT CV 4.75%06   | ADDED  |
| 258609 30 4 * | DOUBLECLICK INC                | COM                |        |
| 258609 90 4   | DOUBLECLICK INC                | CALL               |        |
| 258609 95 4   | DOUBLECLICK INC                | PUT                |        |
| 260003 10 8 * | DOVER CORP                     | COM                |        |
| 260003 90 8   | DOVER CORP                     | CALL               |        |
| 260003 95 8   | DOVER CORP                     | PUT                |        |
| 260086 10 3 * | DOVER DOWNS ENTMT INC          | COM                |        |
| 260086 90 3   | DOVER DOWNS ENTMT INC          | CALL               |        |
| 260086 95 3   | DOVER DOWNS ENTMT 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   | DRAKIS HEALTH INC              | COM                |        |
| 26157B 10 1   | DRESDNER RCM GLBL STRATGC INCM | COM                | ADDED  |
| 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                |        |
| 261876 90 6   | DREXLER TECHNOLOGY CORP        | CALL               |        |
| 261876 95 6   | DREXLER TECHNOLOGY CORP        | PUT                |        |
| 261878 10 2 * | DREYERS GRAND ICE CREAM INC    | COM                |        |
| 261878 90 2   | DREYERS GRAND ICE CREAM INC    | CALL               |        |
| 261878 95 2   | DREYERS GRAND ICE CREAM INC    | PUT                |        |
| 261881 10 6   | DREYFUS CALIF MUN INCOME INC   | COM                |        |
| 261932 10 7   | DREYFUS STRATEGIC MUNS INC     | COM                |        |
| 261938 10 4   | DREYFUS STRATEGIC GOVTS INCOME | COM                |        |
| 26200S 10 1   | DREYFUS HIGH YIELD STRATEGIES  | 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                |        |
| 262093 20 6   | DRIVER HARRIS CO               | COM PAR \$0.83     |        |
| 262098 10 6 * | DRKOOP COM INC                 | COM                |        |
| 262098 90 6   | DRKOOP COM INC                 | CALL               |        |
| 262098 95 6   | DRKOOP COM INC                 | PUT                |        |
| 262120 10 8   | DROVERS BANCSHARES CORP        | COM                |        |
| 262175 AA 0   | DRUG EMPORIUM INC              | SB DB CV 7.75%14   |        |
| 262175 10 2 * | DRUG EMPORIUM INC              | COM                |        |
| 262175 90 2   | DRUG EMPORIUM INC              | CALL               |        |

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| 262175 95 2   | DRUG EMPORIUM INC              | PUT                |        |
| 262241 10 2   | DRUGSTORE COM INC              | COM                |        |
| 262432 10 7   | DRYCLEAN USA INC               | COM                | ADDED  |
| 262497 30 8   | DRYPERS CORP                   | COM NEW            |        |
| 262504 10 3 * | DSET CORP                      | COM                |        |
| 262504 90 3   | DSET CORP                      | CALL               |        |
| 262504 95 3   | DSET CORP                      | PUT                |        |
| 262506 10 8   | DSL NET INC                    | COM                | ADDED  |
| 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                |        |
| 263572 10 9   | DUALSTAR TECHNOLOGIES          | COM                |        |
| 263572 11 7   | DUALSTAR TECHNOLOGIES          | WT EXP 021300      |        |
| 263578 10 6 * | DUANE READE INC                | COM                |        |
| 263578 90 6   | DUANE READE INC                | CALL               |        |
| 263578 95 6   | DUANE READE INC                | 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                |        |
| 26432F 10 9   | DUFF & PHELPS CR RATING CO     | COM                |        |
| 26432K 10 8   | DUFF & PHELPS UTIL CORP BD TR  | COM                |        |
| 264324 10 4   | DUFF & PHELPS UTILS INCOME INC | COM                |        |
| 264325 10 1   | DUFF & PHELPS UTILS TXFR INCM  | COM                |        |
| 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 WEEKS REALTY CORP         | COM NEW            |        |
| 26483B 10 6 * | DUN & BRADSTREET CORP DEL      | COM                |        |
| 26483B 90 6   | DUN & BRADSTREET CORP DEL      | CALL               |        |
| 26483B 95 6   | DUN & BRADSTREET CORP DEL      | PUT                |        |
| 265771 10 5   | DUNN COMPUTER CORP VA          | COM                |        |
| 265903 10 4   | DURA AUTOMOTIVE SYSTEMS CORP   | CL A               |        |
| 26613X 10 1 * | DUPONT PHOTOMASKS INC          | COM                |        |
| 26613X 90 1   | DUPONT PHOTOMASKS INC          | CALL               |        |
| 26613X 95 1   | DUPONT PHOTOMASKS INC          | PUT                |        |
| 26632M 20 1   | DURA AUTOMOTIVE SYS CAP TR     | PFD TR CONV        |        |
| 26632S AA 7   | DURA PHARMACEUTICALS INC       | SUB NT CV 3.5%02   |        |
| 26632S 10 9 * | DURA PHARMACEUTICALS INC       | COM                |        |
| 26632S 90 9   | DURA PHARMACEUTICALS INC       | CALL               |        |
| 26632S 95 9   | DURA PHARMACEUTICALS INC       | PUT                |        |
| 266354 10 9 * | DURAMED PHARMACEUTICALS INC    | COM                |        |
| 266354 90 9   | DURAMED PHARMACEUTICALS INC    | CALL               |        |
| 266354 95 9   | DURAMED PHARMACEUTICALS INC    | PUT                |        |
| 266597 30 1   | DURBAN ROODEPOORT DEEP LTD     | SPONSORED ADR      |        |
| 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            |        |
| 267455 10 3   | Dwyer Group Inc                | COM                |        |

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| 267475 10 1 * | DYCOM INDS INC                 | COM                |         |
| 267475 90 1   | DYCOM INDS INC                 | CALL               |         |
| 267475 95 1   | DYCOM INDS INC                 | PUT                |         |
| 267575 10 8   | DYERSBURG CORP                 | COM                |         |
| 26784F 10 3   | DYNAMEX INC                    | COM                |         |
| 267876 10 0   | DYNAMIC HOMES INC              | COM                |         |
| 267888 10 5   | DYNAMIC MATLS CORP             | COM                |         |
| 267906 10 5   | DYNAMIC OIL & GAS INC          | COM                |         |
| 267907 50 9   | DYNATEC INTL INC               | COM NEW            |         |
| 267911 10 5   | EA ENGR SCIENCE&TECHNOLOGY INC | COM                |         |
| 267919 30 6   | DYNACQ INTL INC                | COM PAR \$.001     |         |
| 267927 10 1   | DYNAMIC HEALTHCARE TECHNOLOGS  | COM                |         |
| 268057 10 6   | DYNAMICS RESH CORP             | COM                |         |
| 268157 10 4   | DYNATRONICS CORP               | COM                |         |
| 26816L 10 2 * | DYNEGY INC                     | COM                |         |
| 26816L 90 2   | DYNEGY INC                     | CALL               |         |
| 26816L 95 2   | DYNEGY INC                     | PUT                |         |
| 26817Q 20 9   | DYNEX CAP INC                  | PFD CV A 9.75%     |         |
| 26817Q 30 8   | DYNEX CAP INC                  | PFD CV B 9.55%     |         |
| 26817Q 40 7   | DYNEX CAP INC                  | PFD CV C 9.73%     |         |
| 26817Q 50 6   | DYNEX CAP INC                  | COM NEW            |         |
| 26825H 10 0   | ECCS INC                       | COM                |         |
| 268253 10 1   | ECB BANCORP INC                | COM                |         |
| 268255 10 6   | ECC INTL CORP                  | COM                |         |
| 268258 10 0 * | ECI TELECOM LTD                | ORD                |         |
| 268258 90 0   | ECI TELECOM LTD                | CALL               |         |
| 268258 95 0   | ECI TELECOM LTD                | PUT                |         |
| 26831C 10 3   | E CRUITER COM INC              | COM                | ADDED   |
| 268311 10 7   | EDAP TMS S A                   | SPONSORED ADR      |         |
| 268353 10 9   | EDP-ELECTRICIDADE DE PORTUGAL  | SPONSORED ADR      |         |
| 26842V 20 7 * | EEX CORP                       | COM NEW            |         |
| 26842V 90 7   | EEX CORP                       | CALL               |         |
| 26842V 95 7   | EEX CORP                       | PUT                |         |
| 268423 10 0   | EFC BANCORP INC                | COM                |         |
| 268428 20 8   | EFI ELECTRONICS CORP           | COM NEW            | DELETED |
| 268443 10 8 * | EFTC CORP                      | COM                |         |
| 268443 90 8   | EFTC CORP                      | CALL               |         |
| 268443 95 8   | EFTC CORP                      | PUT                |         |
| 268452 10 9 * | E4L INC                        | COM                |         |
| 268452 90 9   | E4L INC                        | CALL               |         |
| 268452 95 9   | E4L INC                        | PUT                |         |
| 268457 10 8 * | EG & G INC                     | COM                | DELETED |
| 268457 90 8   | EG & G INC                     | CALL               | DELETED |
| 268457 95 8   | EG & G INC                     | PUT                | DELETED |
| 268539 10 3 * | EIS INTL INC                   | COM                |         |
| 268539 90 3   | EIS INTL INC                   | CALL               |         |
| 268539 95 3   | EIS INTL INC                   | PUT                |         |
| 26861P 10 7   | E-LOAN INC                     | COM                |         |
| 268613 20 5   | ELXSI CORP                     | COM NEW            |         |

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| 268648 AC 6   | E M C CORP MASS            | SUB NT CV 144A02   |         |
| 268648 AD 4   | E M C CORP MASS            | SUB NT CV ACRD02   |         |
| 268648 AE 2   | E M C CORP MASS            | SUB NT CONV 6%04   | ADDED   |
| 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                |         |
| 26865Y AA 2   | EMC CORP                   | SB NT CV 3.25%02   |         |
| 268650 10 8   | EMCEE BROADCAST PRODS INC  | COM                |         |
| 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      |         |
| 268745 10 6   | E NET INC                  | COM                |         |
| 26875P 10 1 * | EOG RES INC                | COM                |         |
| 26875P 90 1   | EOG RES INC                | CALL               |         |
| 26875P 95 1   | EOG RES INC                | PUT                |         |
| 26881P 10 3   | EP MEDSYSTEMS INC          | COM                |         |
| 26881Q 10 1   | EPIX MEDICAL INC           | COM                |         |
| 26881V 10 0   | E PIPHANY INC              | COM                | ADDED   |
| 26883Y 10 2   | ESAT TELECOM GROUP PLC     | SPONSORED ADR      |         |
| 26884F 10 2   | ESB FINL CORP              | COM                |         |
| 268912 10 2   | ERC INDS INC NEW           | COM                | DELETED |
| 268920 20 4   | EPL TECHNOLOGIES INC       | COM NEW            |         |
| 268948 10 6   | EAGLE BANCORP INC MD       | COM                | ADDED   |
| 269030 20 1   | ESCO ELECTRS CORP          | COM TR RCPT        |         |
| 269129 10 2   | ESPS INC                   | COM                |         |
| 269151 10 6 * | ESS TECHNOLOGY INC         | COM                |         |
| 269151 90 6   | ESS TECHNOLOGY INC         | CALL               |         |
| 269151 95 6   | ESS TECHNOLOGY INC         | PUT                |         |
| 269153 10 2 * | E SPIRE COMMUNICATIONS INC | COM                |         |
| 269153 90 2   | E SPIRE COMMUNICATIONS INC | CALL               |         |
| 269153 95 2   | E SPIRE COMMUNICATIONS INC | PUT                |         |
| 269154 10 0   | E-STAMP CORP               | COM                | ADDED   |
| 26922C 10 3 * | ETEC SYS INC               | COM                |         |
| 26922C 90 3   | ETEC SYS INC               | CALL               |         |
| 26922C 95 3   | ETEC SYS INC               | PUT                |         |
| 269240 10 7 * | E-TEK DYNAMICS INC         | COM                |         |
| 269240 90 7   | E-TEK DYNAMICS INC         | CALL               |         |
| 269240 95 7   | E-TEK DYNAMICS INC         | PUT                |         |
| 269242 AA 1   | E TOWN                     | SB DB CV 6.75%12   |         |
| 269242 10 3   | E TOWN                     | COM                |         |
| 269246 10 4 * | E TRADE GROUP INC          | COM                |         |
| 269246 90 4   | E TRADE GROUP INC          | CALL               |         |
| 269246 95 4   | E TRADE GROUP INC          | PUT                |         |
| 269279 20 4   | EXCO RESOURCES INC         | COM NEW            |         |

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| 269282 10 9   | EXX INC                   | CL A               |         |
| 269282 20 8   | EXX INC                   | CL B               |         |
| 269305 20 7   | E Z EM INC                | CL A               |         |
| 269305 30 6   | E Z EM INC                | CL B               |         |
| 26941T 10 3   | EAGLE BANC GROUP INC      | COM                | DELETED |
| 26942C 10 9   | EAGLE BANCSHARES INC      | COM                |         |
| 269514 10 5   | EAGLE FOOD CENTERS INC    | COM                |         |
| 269524 10 4   | EAGLE GEOPHYSICAL INC     | COM                | DELETED |
| 269719 10 0   | EAGLE PAC IND S INC       | COM                |         |
| 269824 10 8   | EAGLE POINT SOFTWARE      | COM                |         |
| 269894 10 1   | EAGLE SUPPLY GROUP INC    | COM                |         |
| 269894 11 9   | EAGLE SUPPLY GROUP INC    | WT EXP 050103      |         |
| 270018 10 4 * | EAGLE USA AIRFREIGHT INC  | COM                |         |
| 270018 90 4   | EAGLE USA AIRFREIGHT INC  | CALL               |         |
| 270018 95 4   | EAGLE USA AIRFREIGHT INC  | PUT                |         |
| 27031N 10 5   | EARTHCARE CO              | COM                |         |
| 270319 10 6 * | EARTHGRAINS CO            | COM                |         |
| 270319 90 6   | EARTHGRAINS CO            | CALL               |         |
| 270319 95 6   | EARTHGRAINS CO            | PUT                |         |
| 27032B 10 0 * | EARTHSHELL CORP           | COM                |         |
| 27032B 90 0   | EARTHSHELL CORP           | CALL               |         |
| 27032B 95 0   | EARTHSHELL CORP           | PUT                |         |
| 27032C 10 8   | EARTHWEB INC              | COM                |         |
| 270322 10 0 * | EARTHLINK NETWORK INC     | COM                |         |
| 270322 90 0   | EARTHLINK NETWORK INC     | CALL               |         |
| 270322 95 0   | EARTHLINK NETWORK INC     | PUT                |         |
| 27579R 10 4   | EAST WEST BANCORP INC     | COM                |         |
| 276052 10 7   | EASTBROKERS INTL INC      | COM                |         |
| 276052 12 3   | EASTBROKERS INTL INC      | WT A EX 060800     |         |
| 276217 10 6   | EASTERN AMERN NAT GAS TR  | SPERS RCT UNIT     |         |
| 276317 10 4   | EASTERN CO                | COM                |         |
| 27637F 10 0 * | EASTERN ENTERPRISES       | COM                |         |
| 27637F 90 0   | EASTERN ENTERPRISES       | CALL               |         |
| 27637F 95 0   | EASTERN ENTERPRISES       | PUT                |         |
| 277173 10 0 * | EASTERN UTILS ASSOC       | COM                |         |
| 277173 90 0   | EASTERN UTILS ASSOC       | CALL               |         |
| 277173 95 0   | EASTERN UTILS ASSOC       | PUT                |         |
| 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 10 9 * | EASTMAN KODAK CO          | COM                |         |
| 277461 90 9   | EASTMAN KODAK CO          | CALL               |         |
| 277461 95 9   | EASTMAN KODAK CO          | PUT                |         |
| 277848 10 7   | EASYRIDERS INC            | COM                |         |
| 277851 10 1   | EATERIES INC              | COM                |         |
| 278058 10 2 * | EATON CORP                | COM                |         |
| 278058 90 2   | EATON CORP                | CALL               |         |

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| 278058 95 2   | EATON CORP                    | PUT                |         |
| 27826B 10 0   | EATON VANCE FL MUNI INCOME TR | SH BEN INT         |         |
| 27826D 10 6   | EATON VANCE MI MUNI INCOME TR | SH BEN INT         |         |
| 27826E 10 4   | EATON VANCE MA MUNI INCOME TR | SH BEN INT         |         |
| 27826F 10 1   | EATON VANCE CA MUNI INCOME TR | SH BEN INT         |         |
| 27826G 10 9   | EATON VANCE OH MUNI INCOME TR | SH BEN INT         |         |
| 27826S 10 3   | EATON VANCE SR INCOME TR      | SH BEN INT         |         |
| 27826T 10 1   | EATON VANCE PA MUNI INCOME TR | SH BEN INT         |         |
| 27826U 10 8   | EATON VANCE MUNI INCOME TRUST | SH BEN INT         |         |
| 27826V 10 6   | EATON VANCE NJ MUNI INCOME TR | SH BEN INT         |         |
| 27826W 10 4   | EATON VANCE NY MUNI INCOME TR | SH BEN INT         |         |
| 278265 10 3   | EATON VANCE CORP              | COM NON VTG        |         |
| 278642 10 3 * | EBAY INC                      | COM                |         |
| 278642 90 3   | EBAY INC                      | CALL               |         |
| 278642 95 3   | EBAY INC                      | PUT                |         |
| 278668 10 8   | EBENX INC                     | COM                | ADDED   |
| 278715 10 7   | EBIX COM INC                  | COM                | ADDED   |
| 278725 10 6   | EBOOKERS COM PLC              | SPONSORED ADR      | ADDED   |
| 27874N 10 5 * | ECHELON CORP                  | COM                |         |
| 27874N 90 5   | ECHELON CORP                  | CALL               |         |
| 27874N 95 5   | ECHELON CORP                  | PUT                |         |
| 278747 10 0   | ECHELON INTL CORP             | COM                |         |
| 278751 10 2 * | ECHO BAY MINES LTD            | COM                |         |
| 278751 90 2   | ECHO BAY MINES LTD            | CALL               |         |
| 278751 95 2   | ECHO BAY MINES LTD            | PUT                |         |
| 278762 10 9 * | ECHOSTAR COMMUNICATIONS NEW   | CL A               |         |
| 278762 90 9   | ECHOSTAR COMMUNICATIONS NEW   | CALL               |         |
| 278762 95 9   | ECHOSTAR COMMUNICATIONS NEW   | PUT                |         |
| 278762 30 7   | ECHOSTAR COMMUNICATIONS NEW   | PFD CV SER C       |         |
| 278849 10 4 * | ECLIPSE SURGICAL TECHNOLOGIES | COM                |         |
| 278849 90 4   | ECLIPSE SURGICAL TECHNOLOGIES | CALL               |         |
| 278849 95 4   | ECLIPSE SURGICAL TECHNOLOGIES | PUT                |         |
| 278856 10 9 * | ECLIPSYS CORP                 | COM                |         |
| 278856 90 9   | ECLIPSYS CORP                 | CALL               |         |
| 278856 95 9   | ECLIPSYS CORP                 | PUT                |         |
| 278858 10 5 * | ECO SOIL SYS INC              | COM                |         |
| 278858 90 5   | ECO SOIL SYS INC              | CALL               |         |
| 278858 95 5   | ECO SOIL SYS INC              | PUT                |         |
| 278864 20 2   | ECOGEN INC                    | COM NEW            |         |
| 278865 10 0 * | ECOLAB INC                    | COM                |         |
| 278865 90 0   | ECOLAB INC                    | CALL               |         |
| 278865 95 0   | ECOLAB INC                    | PUT                |         |
| 27887E 10 0   | ECOLLEGE COM                  | COM                | ADDED   |
| 278878 10 3   | ECOLOGY & ENVIRONMENT INC     | CL A               |         |
| 279240 10 5   | ECOSOFT GROUP PLC             | SPONSORED ADR      |         |
| 279434 10 4   | EDELBROCK CORP                | COM                |         |
| 279765 10 1   | EDGAR ONLINE INC              | COM                |         |
| 279862 10 6   | EDGE PETE CORP DEL            | COM                |         |
| 280599 10 1 * | EDIFY CORP                    | COM                | DELETED |

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| 280599 90 1   | EDIFY CORP                     | CALL               | DELETED |
| 280599 95 1   | EDIFY CORP                     | PUT                | DELETED |
| 280883 10 9   | EDISON CTL CORP                | COM                |         |
| 280905 80 3   | EDPERBRASCAN CORP              | CL A LTD VT SH     |         |
| 281020 10 7 * | EDISON INTL                    | COM                |         |
| 281020 90 7   | EDISON INTL                    | CALL               |         |
| 281020 95 7   | EDISON INTL                    | PUT                |         |
| 281033 10 0   | EDISON SCHOOLS INC             | CL A               | ADDED   |
| 281347 AB 0   | EDO CORP                       | SUB DEB CV 7%11    |         |
| 281347 10 4   | EDO CORP                       | COM                |         |
| 28139T 10 1   | EDUCATION MGMT CORP            | COM                |         |
| 281479 10 5   | EDUCATIONAL DEV CORP           | COM                |         |
| 28148T 10 0   | EDUCATIONAL INSIGHTS INC       | COM                |         |
| 281505 10 7   | EDUCATIONAL VIDEO CONFERENCING | COM                |         |
| 28164E 10 2   | EDUCOR INTL INC                | COM                |         |
| 28164K 10 8   | EDUTREK INTL INC               | CL A               |         |
| 281667 10 5 * | J D EDWARDS & CO               | COM                |         |
| 281667 90 5   | J D EDWARDS & CO               | CALL               |         |
| 281667 95 5   | J D EDWARDS & CO               | PUT                |         |
| 281760 10 8 * | EDWARDS AG INC                 | CDM                |         |
| 281760 90 8   | EDWARDS AG INC                 | CALL               |         |
| 281760 95 8   | EDWARDS AG INC                 | PUT                |         |
| 282012 10 3 * | EFAX COM INC                   | COM                |         |
| 282012 90 3   | EFAX COM INC                   | CALL               |         |
| 282012 95 3   | EFAX COM INC                   | PUT                |         |
| 282056 10 0   | EFFICIENT NETWORKS INC         | COM                |         |
| 28225C 10 3   | EGAIN COMMUNICATIONS           | COM                | ADDED   |
| 282253 10 3   | EGAMES INC                     | COM                |         |
| 282329 10 1 * | EGGHEAD COM INC NEW            | COM                | ADDED   |
| 282329 90 1   | EGGHEAD COM INC NEW            | CALL               | ADDED   |
| 282329 95 1   | EGGHEAD COM INC NEW            | PUT                | ADDED   |
| 282330 10 9 * | EGGHEAD.COM INC                | COM                | DELETED |
| 282330 90 9   | EGGHEAD.COM INC                | CALL               | DELETED |
| 282330 95 9   | EGGHEAD.COM INC                | PUT                | DELETED |
| 282339 10 0   | EGLOBE INC                     | COM                |         |
| 282485 10 1   | EIDOS PLC                      | SPONSORED ADR      |         |
| 282491 10 9   | 800-JR CIGAR INC               | COM                |         |
| 282506 10 4   | 800 TRAVEL SYSTEMS INC         | COM                |         |
| 282506 11 2   | 800 TRAVEL SYSTEMS INC         | WT EXP 011403      |         |
| 282520 10 5   | 1838 BD-DEB TRADING FD         | COM                |         |
| 28257P 10 5   | EIRCOM PLC                     | SPON ADR EURO      | ADDED   |
| 282577 AA 3   | EINSTEIN / NOAH BAGEL CORP     | SB DB CV 144A 04   |         |
| 282577 AB 1   | EINSTEIN / NOAH BAGEL CORP     | SB DB CV ACRD 04   |         |
| 282577 AC 9   | EINSTEIN / NOAH BAGEL CORP     | SB DB CV 7.25%04   |         |
| 282577 10 5 * | EINSTEIN / NOAH BAGEL CORP     | COM                |         |
| 282577 90 5   | EINSTEIN / NOAH BAGEL CORP     | CALL               |         |
| 282577 95 5   | EINSTEIN / NOAH BAGEL CORP     | PUT                |         |
| 282636 10 9   | EKCO GROUP INC                 | COM                | DELETED |
| 282912 10 4 * | 8X8 INC                        | COM                |         |

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| 282912 90 4   | 8X8 INC                       | CALL               |         |
| 282912 95 4   | 8X8 INC                       | 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     |         |
| 28368B 10 2   | EL PASO ENERGY PARTNERS L P   | COM                | ADDED   |
| 28368B 20 1   | EL PASO ENERGY PARTNERS L P   | PREF UNIT          | ADDED   |
| 283905 10 7 * | EL PASO ENERGY CORP DEL       | COM                |         |
| 283905 90 7   | EL PASO ENERGY CORP DEL       | CALL               |         |
| 283905 95 7   | EL PASO ENERGY CORP DEL       | PUT                |         |
| 284131 20 8   | ELAN PLC                      | ADR                |         |
| 284131 70 3   | ELAN PLC                      | WT EXP 123101      |         |
| 284131 80 2   | ELAN PLC                      | WT EXP 011403      |         |
| 284155 10 8 * | ELANTEC SEMICONDUCTOR INC     | COM                |         |
| 284155 90 8   | ELANTEC SEMICONDUCTOR INC     | CALL               |         |
| 284155 95 8   | ELANTEC SEMICONDUCTOR INC     | PUT                |         |
| 284275 10 4   | ELBIT COMPUTERS LTD           | ORD                |         |
| 284434 10 7 * | ELCOM INTL INC                | COM                |         |
| 284434 90 7   | ELCOM INTL INC                | CALL               |         |
| 284434 95 7   | ELCOM INTL INC                | PUT                |         |
| 284443 10 8   | ELCOR CORP                    | COM                |         |
| 284447 10 9   | ELCOTEL INC                   | COM                |         |
| 284470 10 1 * | ELDER BEERMAN STORES CORP NEW | COM                |         |
| 284470 90 1   | ELDER BEERMAN STORES CORP NEW | CALL               |         |
| 284470 95 1   | ELDER BEERMAN STORES CORP NEW | PUT                |         |
| 284560 10 9   | ELDERTRUST                    | COM SH BEN INT     |         |
| 28467W 10 6   | ELDORADO BANCSHARES INC       | COM                |         |
| 284739 10 9   | ELEC COMMUNICATIONS CORP      | COM                | ADDED   |
| 284853 10 8   | ELECTRIC & GAS TECHNOLOGY INC | COM                |         |
| 284871 10 0   | ELECTRIC FUEL CORP            | COM                |         |
| 284895 10 9 * | ELECTRIC LIGHTWAVE INC        | CL A               |         |
| 284895 90 9   | ELECTRIC LIGHTWAVE INC        | CALL               |         |
| 284895 95 9   | ELECTRIC LIGHTWAVE INC        | PUT                |         |
| 285218 10 3   | ELECTRO RENT CORP             | COM                |         |
| 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                |         |
| 285296 20 8   | ELECTROCON INTL INC           | COM NEW            | DELETED |
| 285324 10 9 * | ELECTROGLAS INC               | COM                |         |
| 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 20 3   | ELECTRONIC CLEARING HOUSE INC | COM PAR \$0.01     |         |
| 285661 10 4 * | ELECTRONIC DATA SYS NEW       | COM                |         |
| 285661 90 4   | ELECTRONIC DATA SYS NEW       | CALL               |         |

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| 285661 95 4   | ELECTRONIC DATA SYS NEW        | PUT                |        |
| 285798 10 4   | ELECTRONIC PROCESSING INC      | COM                |        |
| 285861 10 0   | ELECTRONIC TELE COMMUNICATIONS | CL A               |        |
| 286045 10 9   | ELECTRONICS BOUTIQUE HLDGS CP  | COM                |        |
| 286082 10 2 * | ELECTRONICS FOR IMAGING INC    | COM                |        |
| 286082 90 2   | ELECTRONICS FOR IMAGING INC    | CALL               |        |
| 286082 95 2   | ELECTRONICS FOR IMAGING INC    | PUT                |        |
| 286150 20 6   | ELECTROSOURCE INC              | COM PAR \$1.00     |        |
| 286171 30 1   | ELEGANT ILLUSIONS INC          | COM NEW            |        |
| 286199 10 4   | ELEPHANT & CASTLE GROUP INC    | COM                |        |
| 286269 10 5   | ELF AQUITAINE                  | SPONSORED ADR      |        |
| 28659M 10 6   | ELITE INFORMATION GROUP INC    | COM                |        |
| 287166 10 2   | ELK ASSOC FDG CORP             | COM                |        |
| 288398 10 0   | ELLETT BROS INC                | COM                |        |
| 288853 10 4   | ELLIS PERRY INTL INC           | COM                |        |
| 289074 10 6   | ELLSWORTH CONV GROWTH & INCOME | COM                |        |
| 289393 10 0   | ELMERS RESTAURANT INC          | COM                |        |
| 289660 10 2   | ELMIRA SVGS BK FSB N Y         | COM                |        |
| 290160 10 0   | ELRON ELECTR INDs LTD          | ORD                |        |
| 290259 10 0   | ELSEVIER N V                   | SPON ADR NEW       |        |
| 290375 10 4   | ELTRAX SYS INC                 | COM                |        |
| 29081N 10 0   | EMBRATEL PARTICIPACOES S A     | SPON ADR PFD       |        |
| 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                |        |
| 290839 10 9   | EMCO LTD                       | COM                |        |
| 29084Q AC 4   | EMCOR GROUP INC                | SB NT CV 5.75%05   |        |
| 29084Q 10 0   | EMCOR GROUP INC                | COM                |        |
| 290846 10 4   | EMCORE CORP                    | COM                |        |
| 290853 10 0   | EMED TECHNOLOGIES CORP         | COM                | ADDED  |
| 290885 10 2   | EMERGING MKTS FLOATING RATE FD | COM                |        |
| 290887 10 8   | EMERGING MKTS TELECOMMUNICATNS | COM                |        |
| 290918 10 1   | EMERGING MKTS INCOME FD        | COM                |        |
| 290920 10 7   | EMERGING MKTS INCM FD II       | COM                |        |
| 290921 10 5   | EMERGING MKTS INFRASTRUCTURE   | COM                |        |
| 291005 AA 4   | EMERITUS CORP                  | SDCV144A 6.25%06   |        |
| 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                |        |
| 291525 20 2   | EMMIS COMMUNICATIONS CORP      | PFD CV SER A       | ADDED  |
| 291575 10 8   | EMONS TRANSN GRP INC           | COM                |        |

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| 291641 10 8   | EMPIRE DIST ELEC CO              | COM                |         |
| 291657 10 4   | EMPIRE FED BANCORP INC           | COM                |         |
| 292007 10 1   | EMPIRE OF CAROLINA INC           | COM                |         |
| 292007 13 5   | EMPIRE OF CAROLINA INC           | WT EXP 050603      |         |
| 292007 20 0   | EMPIRE OF CAROLINA INC           | PFD A CONV         |         |
| 29206E 10 0   | EMPIRE RES INC DEL               | COM                | ADDED   |
| 29206E 11 8   | EMPIRE RES INC DEL               | WT EXP 100101      | ADDED   |
| 292166 10 5 * | EMPLOYEE SOLUTIONS INC           | COM                |         |
| 292166 90 5   | EMPLOYEE SOLUTIONS INC           | CALL               |         |
| 292166 95 5   | EMPLOYEE SOLUTIONS INC           | PUT                |         |
| 29244T 10 1   | EMPRESA NACIONAL DE ELECTRICIDAD | SPONSORED ADR      |         |
| 292448 AC 1   | EMPRESAS ICA SOCIEDAD CONTRALAD  | SUB DB CONV 5%04   |         |
| 292448 10 7   | EMPRESAS ICA SOCIEDAD CONTRALAD  | SPONSORED ADR      |         |
| 29245D 10 5   | EMPRESAS TELEX CHILE S A         | SPONSORED ADR      |         |
| 29247F 10 8   | EN POINTE TECHNOLOGIES INC       | COM                |         |
| 292475 20 9 * | EMULEX CORP                      | COM NEW            |         |
| 292475 90 9   | EMULEX CORP                      | CALL               |         |
| 292475 95 9   | EMULEX CORP                      | PUT                |         |
| 292476 10 8 * | EMUSIC COM INC                   | COM                |         |
| 292476 90 8   | EMUSIC COM INC                   | CALL               |         |
| 292476 95 8   | EMUSIC COM INC                   | PUT                |         |
| 292499 10 0 * | ENAMELON INC                     | COM                | DELETED |
| 292499 90 0   | ENAMELON INC                     | CALL               | DELETED |
| 292499 95 0   | ENAMELON INC                     | PUT                | DELETED |
| 29250D 10 7   | ENCAL ENERGY LTD                 | COM                |         |
| 29250N 10 5   | ENBRIDGE INC                     | COM                |         |
| 292503 10 9 * | ENCAD INC                        | COM                |         |
| 292503 90 9   | ENCAD INC                        | CALL               |         |
| 292503 95 9   | ENCAD INC                        | PUT                |         |
| 29256E 10 9   | ENCORE MED CORP                  | COM                |         |
| 29256E 11 7   | ENCORE MED CORP                  | WT EXP 030803      |         |
| 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      |         |
| 29264K 10 5 * | ENDOSONICS CORP                  | COM                |         |
| 29264K 90 5   | ENDOSONICS CORP                  | CALL               |         |
| 29264K 95 5   | ENDOSONICS CORP                  | PUT                |         |
| 29264N 30 7   | ENDOREX CORP                     | COM NEW            |         |
| 29264P 10 4   | ENDOCARE INC                     | COM                |         |
| 29265L 20 1   | ENERGY BIOSYSTEMS CORP           | PFD CVA\$4 144A    |         |
| 29265L 70 6   | ENERGY BIOSYSTEMS CORP           | COM NEW            |         |
| 29265N 10 8   | ENERGEN CORP                     | COM                |         |
| 29265W 10 8   | ENEL SOCIETA PER AZIONI          | ADR                | ADDED   |
| 292659 10 9 * | ENERGY CONVERSION DEVICES INC    | COM                |         |
| 292659 90 9   | ENERGY CONVERSION DEVICES INC    | CALL               |         |
| 292659 95 9   | ENERGY CONVERSION DEVICES INC    | PUT                |         |
| 292659 22 4   | ENERGY CONVERSION DEVICES INC    | WT EXP 073101      |         |
| 29266H 10 0   | ENERGIS PLC                      | SPONSORED ADR      |         |

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| 29266M 10 9 * | ENERGY EAST CORP              | COM                |         |
| 29266M 90 9   | ENERGY EAST CORP              | CALL               |         |
| 29266M 95 9   | ENERGY EAST CORP              | PUT                |         |
| 29271E 10 0   | ENERGY RESH CORP N Y          | COM                | DELETED |
| 29271T 10 7   | ENERGY SEARCH INC TENN        | COM                |         |
| 29271T 11 5   | ENERGY SEARCH INC TENN        | WT A EX 013002     |         |
| 29274A 10 5   | ENERGY WEST INC               | COM                |         |
| 29274F 10 4   | ENERSIS S A                   | SPONSORED ADR      |         |
| 292827 10 2   | ENGAGE TECHNOLOGIES INC       | COM                |         |
| 292845 10 4 * | ENGELHARD CORP                | COM                |         |
| 292845 90 4   | ENGELHARD CORP                | CALL               |         |
| 292845 95 4   | ENGELHARD CORP                | PUT                |         |
| 292851 10 2   | ENGEX INC                     | COM                |         |
| 292866 10 0   | ENGINEERED SUPPORT SYS INC    | COM                |         |
| 292872 10 8 * | ENGINEERING ANIMATION INC     | COM                |         |
| 292872 90 8   | ENGINEERING ANIMATION INC     | CALL               |         |
| 292872 95 8   | ENGINEERING ANIMATION INC     | PUT                |         |
| 292880 10 1   | ENGINEERING MEASUREMENTS CO   | COM                |         |
| 292896 10 7   | ENGLE HOMES INC               | COM                |         |
| 292925 10 4   | ENERGYNORTH INC               | COM                |         |
| 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                |         |
| 293310 10 8 * | ENHANCE FINL SVCS GROUP INC   | COM                |         |
| 293310 90 8   | ENHANCE FINL SVCS GROUP INC   | CALL               |         |
| 293310 95 8   | ENHANCE FINL SVCS GROUP INC   | PUT                |         |
| 29336A 10 1   | ENLIGHTEN SOFTWARE SOLUTIONS  | COM                |         |
| 293389 10 2   | ENNIS BUSINESS FORMS INC      | COM                |         |
| 293561 10 6 * | ENRON CORP                    | COM                |         |
| 293561 90 6   | ENRON CORP                    | CALL               |         |
| 293561 95 6   | ENRON CORP                    | PUT                |         |
| 293561 60 1   | ENRON CORP                    | PFD 2CV \$10.50    |         |
| 29358M 10 8   | ENSTAR INC                    | COM                | DELETED |
| 293639 10 0   | ENTERCOM COMMUNICATIONS CORP  | CL A               |         |
| 293646 10 3 * | ENTERGY CORP NEW              | COM                |         |
| 293646 90 3   | ENTERGY CORP NEW              | CALL               |         |
| 293646 95 3   | ENTERGY CORP NEW              | PUT                |         |
| 293779 20 3   | ENTERPRISE OIL PLC            | SP ADR PREF B      |         |
| 293779 30 2   | ENTERPRISE OIL PLC            | SPONSORED ADR      |         |
| 29379K 10 7   | ENTERPRISE SOFTWARE INC       | COM                | DELETED |
| 293792 10 7   | ENTERPRISE PRODS PARTNERS L P | COM                |         |
| 29380T 10 5   | ENTERTAINMENT PPTYS TR        | COM SH BEN INT     |         |
| 29382F 10 3 * | ENTREMED INC                  | COM                |         |
| 29382F 90 3   | ENTREMED INC                  | CALL               |         |
| 29382F 95 3   | ENTREMED INC                  | PUT                |         |
| 29382L 10 0   | ENTRADE INC                   | COM                | ADDED   |
| 293848 10 7 * | ENTRUST TECHNOLOGIES INC      | COM                |         |

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| 293848 90 7   | ENTRUST TECHNOLOGIES INC       | CALL               |         |
| 293848 95 7   | ENTRUST TECHNOLOGIES INC       | PUT                |         |
| 293904 10 8 * | ENZON INC                      | COM                |         |
| 293904 90 8   | ENZON INC                      | CALL               |         |
| 293904 95 8   | ENZON INC                      | PUT                |         |
| 293940 10 2   | ENVIRONMENTAL ELEMENTS CORP    | COM                |         |
| 293961 10 8   | ENVIRONMENTAL TECHNOLOGIES CP  | COM                |         |
| 294040 30 8   | ENVIROGEN INC                  | COM NEW            |         |
| 294069 30 7   | ENVIRONMENTAL SAFEGUARDS INC   | COM PAR \$0.001    |         |
| 294092 10 1   | ENVIRONMENTAL TECTONICS CORP   | COM                |         |
| 29410P 10 7   | EPCOS AG                       | ARD                | ADDED   |
| 294100 10 2 * | ENZO BIOCHEM INC               | COM                |         |
| 294100 90 2   | ENZO BIOCHEM INC               | CALL               |         |
| 294100 95 2   | ENZO BIOCHEM INC               | PUT                |         |
| 294103 10 6   | EOTT ENERGY PARTNERS L P       | UNIT LTD PRTNR     |         |
| 29425Y 10 1   | EPIMMUNE INC                   | COM                |         |
| 29426L 10 8 * | EPICOR SOFTWARE CORP           | COM                |         |
| 29426L 90 8   | EPICOR SOFTWARE CORP           | CALL               |         |
| 29426L 95 8   | EPICOR SOFTWARE CORP           | PUT                |         |
| 294261 10 2 * | EPITOPE INC                    | COM                |         |
| 294261 90 2   | EPITOPE INC                    | CALL               |         |
| 294261 95 2   | EPITOPE INC                    | PUT                |         |
| 294268 10 7   | EPLUS INC                      | COM                | ADDED   |
| 294398 10 2   | EQUALITY BANCORP INC           | COM                |         |
| 294408 10 9   | EQUALNET COMMUNICATIONS CORP   | COM                | DELETED |
| 294409 10 7   | EQUANT N V                     | NY REG SHS         |         |
| 294429 10 5 * | EQUIFAX INC                    | COM                |         |
| 294429 90 5   | EQUIFAX INC                    | CALL               |         |
| 294429 95 5   | EQUIFAX INC                    | PUT                |         |
| 294436 10 0   | EQUINOX SYS INC                | COM                |         |
| 294487 10 3   | EQUITABLE FED SVGS BK MD       | COM                |         |
| 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                |         |
| 294724 10 9   | EQUITY MARKETING INC           | COM                |         |
| 294741 10 3   | EQUITY OFFICE PROPERTIES TRUST | COM                |         |
| 294741 50 9   | EQUITY OFFICE PROPERTIES TRUST | PFD CV B 5.25%     |         |
| 294749 10 6   | EQUITY OIL CO                  | COM                |         |
| 294752 10 0   | EQUITY ONE                     | COM                |         |
| 29476H 40 3   | EQUIVEST FIN INC               | COM NEW            |         |
| 29476L 10 7   | EQUITY RESIDENTIAL PPTYS TR    | SH BEN INT         |         |
| 29476L 82 6   | EQUITY RESIDENTIAL PPTYS TR    | PFD CV J \$2.15    |         |
| 29476L 84 2   | EQUITY RESIDENTIAL PPTYS TR    | PFD CV H \$1.75    |         |
| 29476L 88 3   | EQUITY RESIDENTIAL PPTYS TR    | PFD CONV E 7%      |         |

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| 294766 10 0   | EQUUS II INC                   | COM                |         |
| 29481E 10 6 * | ERGO SCIENCE CORP              | COM                |         |
| 29481E 90 6   | ERGO SCIENCE CORP              | CALL               |         |
| 29481E 95 6   | ERGO SCIENCE CORP              | PUT                |         |
| 294821 40 0   | ERICSSON L M TEL CO            | ADR CL B SEK10     |         |
| 294821 50 9   | ERICSSON L M TEL CO            | ADR REP DB2000     |         |
| 294929 10 4   | EQUUS GAMING CO L P            | UT LTD PRTN A      |         |
| 29530P 10 2   | ERIE INDY CO                   | CL A               |         |
| 296056 10 4   | ESCALADE INC                   | COM                |         |
| 296074 11 5   | ESCALON MED CORP               | WT A EX 111700     |         |
| 296074 12 3   | ESCALON MED CORP               | WT B EX 111700     | DELETED |
| 296074 30 5   | ESCALON MED CORP               | COM NEW            |         |
| 296426 10 9   | ESENJAY EXPL INC               | COM                |         |
| 296428 10 5   | ESHARE TECHNOLOGIES INC GA     | COM                | ADDED   |
| 296443 10 4   | ESKIMO PIE CORP                | COM                |         |
| 296643 10 9   | ESPEED INC                     | CL A               | ADDED   |
| 29665F 20 0   | ESPIRITO SANTO FINL GROUP SA   | SPONSORED ADR      |         |
| 296650 10 4   | ESPEY MFG & ELECTRS CORP       | COM                |         |
| 296687 10 6   | ESSEX BANCORP INC DEL          | COM                |         |
| 296904 10 5   | ESOFT INC                      | COM                |         |
| 297178 10 5   | ESSEX PPTY TR INC              | COM                |         |
| 297425 10 0   | ESTERLINE TECHNOLOGIES CORP    | COM                |         |
| 297602 10 4 * | ETHAN ALLEN INTERIORS INC      | COM                |         |
| 297602 90 4   | ETHAN ALLEN INTERIORS INC      | CALL               |         |
| 297602 95 4   | ETHAN ALLEN INTERIORS INC      | PUT                |         |
| 297645 30 1   | ETHICAL HLDGS LTD              | SPON ADR NEW       |         |
| 297659 10 4 * | ETHYL CORP                     | COM                |         |
| 297659 90 4   | ETHYL CORP                     | CALL               |         |
| 297659 95 4   | ETHYL CORP                     | PUT                |         |
| 297862 AA 2   | ETOYS INC                      | SUB NT CV 144A04   | ADDED   |
| 297862 10 4 * | ETOYS INC                      | COM                |         |
| 297862 90 4   | ETOYS INC                      | CALL               |         |
| 297862 95 4   | ETOYS INC                      | PUT                |         |
| 29816N 10 2   | EUFAULA BANCCORP INC           | COM                |         |
| 298416 10 8   | EUPHONIX INC                   | COM                |         |
| 298736 10 9   | EURONET SVCS INC               | COM                |         |
| 298737 10 7   | EURO909 COM A S                | SPONSORED ADR      | ADDED   |
| 298737 11 5   | EURO909 COM A S                | WT EXP 072202      | ADDED   |
| 29874M 10 3   | EUROPE FD INC                  | COM                |         |
| 298786 10 4   | EUROPEAN MICRO HLDGS INC       | COM                |         |
| 298792 10 2   | EUROPEAN WT FD INC             | COM                |         |
| 298801 10 1   | EUROWEB INTL CORP              | COM                |         |
| 298801 11 9   | EUROWEB INTL CORP              | WT A EX 040102     |         |
| 298801 12 7   | EUROWEB INTL CORP              | WT B EX 040102     |         |
| 299096 AA 5   | EVANS & SUTHERLAND COMPUTER CP | SUB DEB CV 6%12    |         |
| 299096 10 7 * | EVANS & SUTHERLAND COMPUTER CP | COM                |         |
| 299096 90 7   | EVANS & SUTHERLAND COMPUTER CP | CALL               |         |
| 299096 95 7   | EVANS & SUTHERLAND COMPUTER CP | PUT                |         |
| 299155 30 9   | EVANS INC                      | COM NEW            | DELETED |

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| 299211 10 2   | EVANS SYS INC                  | COM                |         |
| 299759 10 0   | EVERCEL INC                    | COM                |         |
| 299761 10 6 * | EVEREN CAPITAL CORP            | COM                | DELETED |
| 299761 90 6   | EVEREN CAPITAL CORP            | CALL               | DELETED |
| 299761 95 6   | EVEREN CAPITAL CORP            | PUT                | DELETED |
| 299806 10 9   | EVEREST MED CORP               | COM                |         |
| 299808 10 5 * | EVEREST REINS HLDGS INC        | COM                |         |
| 299808 90 5   | EVEREST REINS HLDGS INC        | CALL               |         |
| 299808 95 5   | EVEREST REINS HLDGS INC        | PUT                |         |
| 299900 30 8 * | EVERGREEN RES INC              | COM NO PAR         |         |
| 299900 90 8   | EVERGREEN RES INC              | CALL               |         |
| 299900 95 8   | EVERGREEN RES INC              | PUT                |         |
| 300412 10 3   | EVERTRUST FINL GROUP INC       | COM                | ADDED   |
| 30049R 10 0   | EVOLVING SYS INC               | COM                |         |
| 300615 10 1 * | EXABYTE CORP                   | COM                |         |
| 300615 90 1   | EXABYTE CORP                   | CALL               |         |
| 300615 95 1   | EXABYTE CORP                   | PUT                |         |
| 30064E 10 9   | EXACTECH INC                   | COM                |         |
| 30064G 10 4   | EXACTIS COM INC                | COM                | ADDED   |
| 300645 10 8 * | EXAR CORP                      | COM                |         |
| 300645 90 8   | EXAR CORP                      | CALL               |         |
| 300645 95 8   | EXAR CORP                      | PUT                |         |
| 300651 20 5 * | EXCALIBUR TECHNOLOGIES CORP    | COM NEW            |         |
| 300651 90 5   | EXCALIBUR TECHNOLOGIES CORP    | CALL               |         |
| 300651 95 5   | EXCALIBUR TECHNOLOGIES CORP    | PUT                |         |
| 300665 10 6   | EXCEL LEGACY CORP              | COM                |         |
| 30067T 10 3 * | EXCEL TECHNOLOGY INC           | COM                |         |
| 30067T 90 3   | EXCEL TECHNOLOGY INC           | CALL               |         |
| 30067T 95 3   | EXCEL TECHNOLOGY INC           | PUT                |         |
| 30067V 10 8 * | EXCEL SWITCHING CORP           | COM                | DELETED |
| 30067V 90 8   | EXCEL SWITCHING CORP           | CALL               | DELETED |
| 30067V 95 8   | EXCEL SWITCHING CORP           | PUT                | DELETED |
| 300723 10 3   | EXCELSIOR INCOME SHS INC       | COM                |         |
| 300867 10 8   | EXCHANGE APPLICATIONS          | COM                |         |
| 300906 10 4 * | EXCELSIOR HENDERSON MOTORCYCLE | COM                |         |
| 300906 90 4   | EXCELSIOR HENDERSON MOTORCYCLE | CALL               |         |
| 300906 95 4   | EXCELSIOR HENDERSON MOTORCYCLE | PUT                |         |
| 301607 AA 5   | EXECUTONE INFORMATION SYS INC  | SUB DB CV 7.5%11   |         |
| 301607 10 7   | EXECUTONE INFORMATION SYS INC  | COM                |         |
| 301973 10 3   | EXTENDED SYSTEMS INC           | COM                |         |
| 302051 10 7 * | EXIDE CORP                     | COM                |         |
| 302051 90 7   | EXIDE CORP                     | CALL               |         |
| 302051 95 7   | EXIDE CORP                     | PUT                |         |
| 302056 10 6   | EXIGENT INTERNATIONAL INC      | COM                |         |
| 302056 11 4   | EXIGENT INTERNATIONAL INC      | WT EXP 013000      |         |
| 302088 10 9 * | EXODUS COMMUNICATIONS INC      | COM                |         |
| 302088 90 9   | EXODUS COMMUNICATIONS INC      | CALL               |         |
| 302088 95 9   | EXODUS COMMUNICATIONS INC      | PUT                |         |
| 302101 10 0   | EXOLON ESK CO                  | COM                |         |

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| 302125 10 9 | EXPEDIA INC                 | COM                | ADDED   |
| 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 | EXPONET INC                 | COM                |         |
| 302182 10 0 | * EXPRESS SCRIPTS INC       | CL A               |         |
| 302182 90 0 | EXPRESS SCRIPTS INC         | CALL               |         |
| 302182 95 0 | EXPRESS SCRIPTS INC         | PUT                |         |
| 30224P 10 1 | * EXTENDED STAY AMER INC    | COM                |         |
| 30224P 90 1 | EXTENDED STAY AMER INC      | CALL               |         |
| 30224P 95 1 | EXTENDED STAY AMER INC      | PUT                |         |
| 30224T 87 1 | EXTENDICARE INC CDA         | SUB VTG SH         |         |
| 30226D 10 6 | * EXTREME NETWORKS INC      | COM                |         |
| 30226D 90 6 | EXTREME NETWORKS INC        | CALL               |         |
| 30226D 95 6 | EXTREME NETWORKS INC        | PUT                |         |
| 302290 10 1 | * EXXON CORP                | COM                | DELETED |
| 302290 90 1 | EXXON CORP                  | CALL               | DELETED |
| 302290 95 1 | EXXON CORP                  | PUT                | DELETED |
| 302301 10 6 | EZCORP INC                  | CL A NON VTG       |         |
| 30231G 10 2 | * EXXON MOBIL CORP          | COM                | ADDED   |
| 30231G 90 2 | EXXON MOBIL CORP            | CALL               | ADDED   |
| 30231G 95 2 | EXXON MOBIL CORP            | PUT                | ADDED   |
| 302311 10 5 | * EZENIA INC                | COM                | ADDED   |
| 302311 90 5 | EZENIA INC                  | CALL               | ADDED   |
| 302311 95 5 | EZENIA INC                  | PUT                | ADDED   |
| 302367 10 7 | F&M BANCORP MD              | COM                |         |
| 302371 10 9 | F & M BANCORPORATION INC    | COM                | DELETED |
| 302374 10 3 | F & M NATL CORP             | COM                |         |
| 30239F 10 6 | FBL FINL GROUP INC          | CL A               |         |
| 30241E 30 3 | FBR ASSET INVT CORP         | COM                |         |
| 30241L 10 9 | * FEI CO                    | COM                |         |
| 30241L 90 9 | FEI CO                      | CALL               |         |
| 30241L 95 9 | FEI CO                      | PUT                |         |
| 30242L 10 8 | FFW CORP                    | COM                |         |
| 30242M 10 6 | FFP PARTNERS L P            | UNIT CL A          |         |
| 30242U 10 8 | FFY FINL CORP               | COM                |         |
| 30242W 10 4 | FFLC BANCORP INC            | COM                |         |
| 30243C 10 7 | FFD FINL CORP               | COM                |         |
| 30243M 10 5 | FFP MARKETING INC           | COM                |         |
| 302445 10 1 | FLIR SYS INC                | COM                |         |
| 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                |         |
| 302520 20 0 | FNB CORP PA                 | PFD CV SER B       |         |
| 302526 10 8 | FNB FINANCIAL SERVICES CORP | COM                |         |

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| 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                |        |
| 30262E 10 9   | FRP PPTYS INC                  | COM                |        |
| 30262K 10 5   | FSF FINL CORP                  | COM                |        |
| 302633 10 2 * | FSI INTL INC                   | COM                |        |
| 302633 90 2   | FSI INTL INC                   | CALL               |        |
| 302633 95 2   | FSI INTL INC                   | PUT                |        |
| 30265F 10 3   | FTD COM INC                    | CL A               | ADDED  |
| 30266P 10 0 * | FVC COM INC                    | COM                |        |
| 30266P 90 0   | FVC COM INC                    | CALL               |        |
| 30266P 95 0   | FVC COM INC                    | PUT                |        |
| 302674 10 6   | FVNB CORP                      | COM                |        |
| 302695 10 1   | FX ENERGY INC                  | COM                |        |
| 302712 10 4   | F Y I INC                      | COM                |        |
| 302747 10 0   | FAB INDS INC                   | COM                |        |
| 302920 10 3   | FCNB CORP                      | COM                |        |
| 302921 10 1   | FAHNESTOCK VINER HLDGS INC     | CL A               |        |
| 302930 10 2   | F N B CORP VA                  | COM                |        |
| 302941 10 9   | FTI CONSULTING INC             | COM                |        |
| 303072 10 2   | FACTORY 2-U INC                | COM                |        |
| 303075 10 5   | FACTSET RESH SYS INC           | COM                |        |
| 303094 10 6   | FACTUAL DATA CORP              | COM                |        |
| 303094 11 4   | FACTUAL DATA CORP              | WT EXP 051301      |        |
| 303250 10 4   | FAIR ISAAC & CO INC            | COM                |        |
| 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   | CL A               |        |
| 303726 90 3   | FAIRCHILD SEMICONDUCTOR INTL   | CALL               |        |
| 303726 95 3   | FAIRCHILD SEMICONDUCTOR INTL   | PUT                |        |
| 304231 30 1 * | FAIRFIELD CMNTYS INC           | COM PAR \$0.01     |        |
| 304231 90 1   | FAIRFIELD CMNTYS INC           | CALL               |        |
| 304231 95 1   | FAIRFIELD CMNTYS INC           | PUT                |        |
| 306075 10 2   | FALCON PRODS INC               | COM                |        |
| 306279 10 0   | FALL RIVER GAS CO              | COM                |        |
| 306754 10 2   | FALMOUTH BANCORP INC           | COM                |        |
| 306906 10 8   | FANTOM TECHNOLOGIES INC        | COM                |        |
| 307000 10 9 * | FAMILY DLR STORES INC          | COM                |        |
| 307000 90 9   | FAMILY DLR STORES INC          | CALL               |        |
| 307000 95 9   | FAMILY DLR STORES INC          | PUT                |        |
| 30701A AA 4   | FAMILY GOLF CTRS INC           | SB NT CV 144A 04   |        |
| 30701A AC 0   | FAMILY GOLF CTRS INC           | SB NT CV 5.75%04   |        |
| 30701A 10 6 * | FAMILY GOLF CTRS INC           | COM                |        |
| 30701A 90 6   | FAMILY GOLF CTRS INC           | CALL               |        |
| 30701A 95 6   | FAMILY GOLF CTRS INC           | PUT                |        |
| 307059 20 4   | FAMILY STEAK HOUSES OF FLORIDA | COM NEW            |        |
| 307068 10 6   | FAMOUS DAVES AMER INC          | COM                |        |

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| 307260 10 9   | FANSTEEL INC DEL               | COM                |        |
| 307675 10 8   | FARMER BROS CO                 | COM                |        |
| 307901 10 8   | FARM FAMILY HLDGS INC          | COM                |        |
| 309562 10 6   | FARMERS CAP BK CORP            | COM                |        |
| 311565 12 1   | FARMSTEAD TEL GROUP INC        | WT A EX 081201     |        |
| 311565 13 9   | FARMSTEAD TEL GROUP INC        | WT B EX 081201     |        |
| 311565 15 4   | FARMSTEAD TEL GROUP INC        | WT EX 063002NW     |        |
| 311565 30 3   | FARMSTEAD TEL GROUP INC        | COM NEW            |        |
| 311642 10 2   | FARO TECHNOLOGIES INC          | COM                |        |
| 311643 10 0   | FAROUDJA INC                   | COM                |        |
| 311648 10 9   | FARR CO                        | COM                |        |
| 311667 10 9   | FARREL CORP NEW                | COM                |        |
| 31186K 10 6   | FASHIONMALL COM                | COM                |        |
| 311889 10 9   | FATBRAIN COM INC               | COM                |        |
| 311900 10 4 * | FASTENAL CO                    | COM                |        |
| 311900 90 4   | FASTENAL CO                    | CALL               |        |
| 311900 95 4   | FASTENAL CO                    | PUT                |        |
| 31304N 10 7 * | FDX CORP                       | COM                |        |
| 31304N 90 7   | FDX CORP                       | CALL               |        |
| 31304N 95 7   | FDX CORP                       | PUT                |        |
| 313054 10 8   | FEATHERLITE INC                | COM                |        |
| 313066 10 2   | FECHTOR DETWILER MITCHELL & CO | COM                |        |
| 313135 10 5 * | FEDDERS CORP                   | COM                |        |
| 313135 90 5   | FEDDERS CORP                   | CALL               |        |
| 313135 95 5   | FEDDERS CORP                   | PUT                |        |
| 313135 30 3 * | FEDDERS CORP                   | CL A               |        |
| 313135 90 3   | FEDDERS CORP                   | CALL               |        |
| 313135 95 3   | FEDDERS CORP                   | PUT                |        |
| 313148 10 8   | FEDERAL AGRIC MTG CORP         | CL A               |        |
| 313148 30 6   | FEDERAL AGRIC MTG CORP         | CL C               |        |
| 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                |        |
| 313549 10 7 * | FEDERAL MOGUL CORP             | COM                |        |
| 313549 90 7   | FEDERAL MOGUL CORP             | CALL               |        |
| 313549 95 7   | FEDERAL MOGUL 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 INV'T 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 DEL  | COM                |        |
| 31410H 90 1   | FEDERATED DEPT STORES INC DEL  | CALL               |        |
| 31410H 95 1   | FEDERATED DEPT STORES INC DEL  | PUT                |        |
| 31410H 11 9   | FEDERATED DEPT STORES INC DEL  | WT C EX 121999     |        |

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| 31410H 12 7 | FEDERATED DEPT STORES INC DEL      | WT D EX 121901     |         |
| 314211 10 3 | FEDERATED INVS INC PA              | CL B               |         |
| 31430F 10 1 | FELCOR LODGING TR INC              | COM                |         |
| 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                |         |
| 315414 20 1 | FERROFLUIDICS CORP                 | COM PAR \$0.004    |         |
| 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     |         |
| 315646 10 9 | FIBERMARK INC                      | COM                |         |
| 315662 10 6 | FIBERSTARS INC                     | COM                |         |
| 315804 10 4 | FIDELITY ADVISOR KOREA FD INC      | COM                |         |
| 31583B 10 5 | FIDELITY BANCORP INC DEL           | COM                |         |
| 315831 10 7 | FIDELITY BANCORP INC               | COM                |         |
| 315921 10 6 | FIDELITY FED BANCORP               | COM                |         |
| 316047 10 9 | FIDELITY BANKSHARES INC            | COM                |         |
| 31614P 10 7 | FIDELITY FINL OHIO INC             | COM                |         |
| 31617J 10 8 | FIDELITY HLDGS INC                 | COM                |         |
| 316320 10 0 | FIDELITY NATL CORP GA              | 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                |         |
| 316549 AB 0 | FIELDCREST CANNON INC              | SUB DEB CV 6%12    | ADDED   |
| 316572 10 6 | FIELDS AIRCRAFT SPARES INC         | COM                | DELETED |
| 31659P 10 3 | FIELDWORKS INC                     | COM                |         |
| 316700 10 3 | 5TH AVE CHANNEL CORP               | COM                |         |
| 316773 10 0 | * FIFTH THIRD BANCORP              | COM                |         |
| 316773 90 0 | FIFTH THIRD BANCORP                | CALL               |         |
| 316773 95 0 | FIFTH THIRD BANCORP                | PUT                |         |
| 316850 10 6 | FILA HLDG SPA                      | SPONSORED ADR      |         |
| 316866 10 2 | * FILENES BASEMENT CORP            | COM                | DELETED |
| 316866 90 2 | FILENES BASEMENT CORP              | CALL               | DELETED |
| 316866 95 2 | FILENES BASEMENT CORP              | PUT                | DELETED |
| 316869 10 6 | * FILENET CORP                     | COM                |         |
| 316869 90 6 | FILENET CORP                       | CALL               |         |
| 316869 95 6 | FILENET CORP                       | PUT                |         |
| 317234 10 2 | FILM ROMAN INC                     | COM                |         |
| 317492 AA 4 | FINANCIAL FED CORP                 | SB NT CV 144A 05   | ADDED   |
| 317492 AC 0 | FINANCIAL FED CORP                 | SUB NT CV 4.5%05   |         |
| 317492 10 6 | FINANCIAL FED CORP                 | COM                |         |
| 317574 10 1 | FINANCIAL INDs CORP                | COM                |         |
| 317585 40 4 | FINANCIAL INSTNS INC               | COM                |         |
| 31769P 10 0 | FINANCIAL SEC ASSURN HLDGS LTD COM |                    |         |

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| 317718 30 2 | FIND SVP INC                   | COM NEW            |         |
| 31787A 10 1 | FINISAR                        | COM                | ADDED   |
| 31787P 10 8 | FINISHMASTER INC               | COM                |         |
| 317884 20 3 | FINLAY ENTERPRISES INC         | COM NEW            |         |
| 317922 30 0 | FINET COM INC                  | COM PAR \$0.01     |         |
| 317923 10 0 | * FINISH LINE INC              | CL A               |         |
| 317923 90 0 | FINISH LINE INC                | CALL               |         |
| 317923 95 0 | FINISH LINE INC                | PUT                |         |
| 317928 10 9 | * FINOVA GROUP INC             | COM                |         |
| 317928 90 9 | FINOVA GROUP INC               | CALL               |         |
| 317928 95 9 | FINOVA GROUP INC               | PUT                |         |
| 317936 10 2 | FIRST ALLIANCE CORP            | COM                |         |
| 317948 10 7 | FINGER LAKES FINL CORP         | COM                |         |
| 31808E 20 7 | FINOVA FIN TR                  | TOPRS CV 9.16%     |         |
| 318120 10 2 | FIREARMS TRAINING SYS INC      | CL A               |         |
| 318319 60 5 | FIRETECTOR INC                 | COM NEW P\$.001    |         |
| 318465 10 1 | FIRST ALBANY COS INC           | COM                |         |
| 31852M 10 5 | FIRST AMERN HEALTH CONCEPTS    | COM                |         |
| 318522 30 7 | * FIRST AMERN FINL CORP        | COM                |         |
| 318522 90 7 | FIRST AMERN FINL CORP          | CALL               |         |
| 318522 95 7 | FIRST AMERN FINL CORP          | PUT                |         |
| 31865W 10 8 | FIRST AVIATION SVCS INC        | COM                |         |
| 318652 10 4 | FIRST AUSTRALIA FD INC         | COM                |         |
| 318653 10 2 | FIRST AUSTRALIA PRIME INCOME   | COM                |         |
| 31867T 10 3 | FIRST BANCORP IND INC NEW      | COM                |         |
| 318672 10 2 | FIRST BANCORP P R              | COM                |         |
| 318687 10 0 | FIRST BANCSHARES INC MO        | COM                |         |
| 318900 10 7 | * FIRST AMER CORP TENN         | COM                | DELETED |
| 318900 90 7 | FIRST AMER CORP TENN           | CALL               | DELETED |
| 318900 95 7 | FIRST AMER CORP TENN           | PUT                | DELETED |
| 318910 10 6 | FIRST BANCORP N C              | COM                |         |
| 319258 20 8 | FIRST BANK OF PHILADELPHIA PA  | COM NEW            | DELETED |
| 31928N 10 3 | FIRST BKS AMER INC             | COM                |         |
| 319286 10 0 | FIRST BKG CO SOUTHEAST GA      | COM                |         |
| 319301 10 7 | FIRST BELL BANCORP INC         | COM                |         |
| 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                |         |
| 31946M 10 3 | FIRST CTZNS BANCSHARES INC N C | CL A               |         |
| 319699 20 3 | FIRST COASTAL CORP             | COM NEW            |         |
| 319734 10 9 | FIRST COLONIAL GROUP INC       | COM                |         |
| 319777 10 8 | FIRST COMMERCE BANCSHARES INC  | CL A               |         |
| 319777 20 7 | FIRST COMMERCE BANCSHARES INC  | CL B               |         |
| 319829 10 7 | FIRST COMWLTH FINL CORP PA     | COM                |         |
| 31983F 10 2 | FIRST COMWLTH FD INC           | COM                |         |
| 31984M 10 6 | FIRST CMNTY FINL CORP N C      | COM                |         |
| 31986R 10 3 | * FIRST CONSULTING GROUP INC   | COM                |         |
| 31986R 90 3 | FIRST CONSULTING GROUP INC     | CALL               |         |

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| 31986R 95 3   | FIRST CONSULTING GROUP INC     | PUT                |         |
| 319944 10 4   | FIRST FED S&L EAST HARTFORD CT | COM                |         |
| 319960 10 0   | FIRST FED CAP CORP             | COM                |         |
| 319961 10 8   | FIRST FED FINL CORP KY         | COM                |         |
| 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                |         |
| 319979 10 0   | FIRST FED BANCORP MINN         | COM                |         |
| 32006W 10 6   | FIRST DEFIANCE FINL CORP       | COM                |         |
| 320103 10 4   | FIRST ESSEX BANCORP INC        | 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                |         |
| 320218 10 0   | FIRST FINL CORP IND            | COM                |         |
| 320221 10 4   | FIRST FINL CORP R I            | COM                |         |
| 320228 10 9   | FIRST FINL FD INC              | COM                |         |
| 320239 10 6   | FIRST FINL HLDGS INC           | COM                |         |
| 320272 10 7   | FIRST FRANKLIN CORP            | COM                |         |
| 320369 10 1   | FIRST GEORGIA HLDG INC         | COM                |         |
| 32054B 10 3   | FIRST INDEPENDENCE CORP        | COM                |         |
| 32054K 10 3   | FIRST INDUSTRIAL REALTY TRUST  | COM                |         |
| 32054Q 10 0   | FIRST INTL BANCORP INC         | COM                |         |
| 32054R 10 8   | FIRST IND CORP                 | COM                |         |
| 32058A 10 1   | FIRST INVS FINL SVCS GROUP INC | COM                |         |
| 32063L 10 0   | FIRST ISRAEL FD INC            | COM                |         |
| 320651 10 2   | FIRST KANS FINL CORP           | COM                |         |
| 320655 10 3   | FIRST KEYSTONE FINL INC        | COM                |         |
| 32067S 10 1   | FIRST LANCASTER BANCSHARES INC | COM                |         |
| 320682 10 7   | FIRST LEESPORT BANCORP INC     | COM                |         |
| 320691 10 8   | FIRST LIBERTY FINL CORP        | COM                | DELETED |
| 320734 10 6   | FIRST LONG IS CORP             | COM                |         |
| 320744 10 5   | FIRST M & F CORP               | COM                |         |
| 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                |         |
| 320918 10 5   | FIRST MUT SVGS BK BELLEVUE     | COM                | DELETED |
| 320942 10 5   | FIRST NATL CORP ORANGEBURG S C | 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                |         |
| 32190E 10 2   | FIRST MUTUAL BANCSHARES INC    | COM                | ADDED   |
| 335716 10 6   | FIRST NATL LINCOLN CORP ME     | COM                |         |
| 33582N 10 6   | FIRST NILES FINL INC           | COM                |         |
| 335832 10 1   | FIRST NORTHN CAP CORP          | COM                |         |
| 335847 20 8   | FIRST OAK BROOK BANCSHARES INC | COM                |         |
| 335914 20 6   | FIRST PRIORITY GROUP INC       | COM PAR \$0.015    |         |

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| 335939 10 4   | FIRST SVGS BANCORP INC N C                    | COM                |        |
| 335944 10 4 * | FIRST SIERRA FINANCIAL INC                    | COM                |        |
| 335944 90 4   | FIRST SIERRA FINANCIAL INC                    | CALL               |        |
| 335944 95 4   | FIRST SIERRA FINANCIAL INC                    | PUT                |        |
| 33610T 10 9   | FIRST PL FINL CORP                            | COM                |        |
| 336100 10 2   | FIRST PHILIPPINE FD INC                       | COM                |        |
| 33615C 10 1   | FIRST REGL BANCORP                            | COM                |        |
| 336158 10 0   | FIRST REP BK SAN FRANCISCO                    | COM                |        |
| 336294 10 3 * | FIRST SEC CORP DEL                            | COM                |        |
| 336294 90 3   | FIRST SEC CORP DEL                            | CALL               |        |
| 336294 95 3   | FIRST SEC CORP DEL                            | PUT                |        |
| 336392 10 5   | FIRST SECURITYFED FINL INC                    | COM                |        |
| 33640T 10 3 * | FIRST SENTINEL BANCORP INC                    | COM                |        |
| 33640T 90 3   | FIRST SENTINEL BANCORP INC                    | CALL               |        |
| 33640T 95 3   | FIRST SENTINEL BANCORP INC                    | PUT                |        |
| 33645B 10 7   | FIRST SOUTHN BANCSHARES INC                   | COM                |        |
| 33645S 10 0   | 1ST ST BANCORP INC                            | COM                |        |
| 336453 10 5   | FIRST ST BANCORPORATION                       | COM                |        |
| 336901 10 3   | 1ST SOURCE CORP                               | COM                |        |
| 337094 10 6   | FIRST STERLING BKS INC                        | COM                |        |
| 337157 10 1   | FIRST TEAM SPORTS INC                         | COM                |        |
| 337162 10 1 * | FIRST TENN NATL CORP                          | COM                |        |
| 337162 90 1   | FIRST TENN NATL CORP                          | CALL               |        |
| 337162 95 1   | FIRST TENN NATL CORP                          | PUT                |        |
| 337358 10 5 * | FIRST UN CORP                                 | COM                |        |
| 337358 90 5   | FIRST UN CORP                                 | CALL               |        |
| 337358 95 5   | FIRST UN CORP                                 | PUT                |        |
| 337400 10 5   | FIRST UN REAL EST EQ&MTG INVTS SH BEN INT     |                    |        |
| 337400 30 3   | FIRST UN REAL EST EQ&MTG INVTS PFD CONV SER A |                    |        |
| 33741E 10 4   | FIRST UTD BANCSHARES INC ARK                  | COM                |        |
| 33741H 10 7   | FIRST UTD CORP                                | COM                |        |
| 337477 10 3 * | FIRST VA BANKS INC                            | COM                |        |
| 337477 90 3   | FIRST VA BANKS INC                            | CALL               |        |
| 337477 95 3   | FIRST VA BANKS INC                            | PUT                |        |
| 33748T 10 4   | FIRST WASH BANCORP INC WASH                   | COM                |        |
| 337489 50 4   | FIRST WASH RLTY TR INC                        | COM                |        |
| 337489 60 3   | FIRST WASH RLTY TR INC                        | PFD A CV 9.75%     |        |
| 337493 10 0   | FIRST W VA BANCORP INC                        | COM                |        |
| 337498 10 9   | FIRST WESTERN BK NC                           | 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                |        |
| 337610 90 9   | FIRST YRS INC                                 | CALL               |        |
| 337610 95 9   | FIRST YRS INC                                 | PUT                |        |
| 33762N 10 8   | FIRSTWAVE TECHNOLOGIES INC                    | COM                |        |
| 33762W 10 8   | FIRSTLINK COMMUNICATIONS INC                  | COM                |        |
| 33762W 11 6   | FIRSTLINK COMMUNICATIONS INC                  | WT EXP 072701      |        |
| 33762X 10 6   | FIRSTBANK NW CORP                             | COM                |        |

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| 33763T 10 4   | FIRSTCOM CORP                 | COM                |         |
| 33763V 10 9 * | FIRSTAR CORP NEW WIS          | COM                |         |
| 33763V 90 9   | FIRSTAR CORP NEW WIS          | CALL               |         |
| 33763V 95 9   | FIRSTAR CORP NEW WIS          | PUT                |         |
| 337719 10 8   | FISCHER IMAGING CORP          | COM                |         |
| 337738 10 8 * | FISERV INC                    | COM                |         |
| 337738 90 8   | FISERV INC                    | CALL               |         |
| 337738 95 8   | FISERV INC                    | PUT                |         |
| 337907 10 9   | FIRSTFED FINL CORP            | COM                |         |
| 337915 10 2 * | FIRSTMERIT CORP               | COM                |         |
| 337915 90 2   | FIRSTMERIT CORP               | CALL               |         |
| 337915 95 2   | FIRSTMERIT CORP               | PUT                |         |
| 337915 20 1   | FIRSTMERIT CORP               | PFD CONV SER B     |         |
| 337929 10 3   | FIRSTFED AMER BANCORP INC     | COM                |         |
| 337930 10 1   | FLAGSTAR BANCORP INC          | COM                |         |
| 337931 10 9   | FIRSTSPARTAN FINL CORP        | COM                |         |
| 337932 10 7 * | FIRSTENERGY CORP              | COM                |         |
| 337932 90 7   | FIRSTENERGY CORP              | CALL               |         |
| 337932 95 7   | FIRSTENERGY CORP              | PUT                |         |
| 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                |         |
| 33832H 10 7   | FLAG FINL CORP                | COM                |         |
| 338488 10 9   | FLAMEL TECHNOLOGIES SA        | SPONSORED ADR      |         |
| 338490 10 5   | FLAMEMASTER CORP              | COM                |         |
| 338494 10 7   | FLANDERS CORP                 | COM                |         |
| 338517 10 5   | FLANIGANS ENTERPRISES INC     | COM                |         |
| 338527 10 4 * | FLASHNET COMMUNICATIONS INC   | COM                |         |
| 338527 90 4   | FLASHNET COMMUNICATIONS INC   | CALL               |         |
| 338527 95 4   | FLASHNET COMMUNICATIONS INC   | PUT                |         |
| 338915 10 1 * | FLEET FINL GROUP INC NEW      | COM                | DELETED |
| 338915 90 1   | FLEET FINL GROUP INC NEW      | CALL               | DELETED |
| 338915 95 1   | FLEET FINL GROUP INC NEW      | PUT                | DELETED |
| 338915 11 9   | FLEET FINL GROUP INC NEW      | WT EXP 012701      | DELETED |
| 338923 10 5   | FLEXIINTERNATIONAL SOFTWARE   | COM                | DELETED |
| 339030 10 8 * | FLEETBOSTON FINL CORP         | COM                | ADDED   |
| 339030 90 8   | FLEETBOSTON FINL CORP         | CALL               | ADDED   |
| 339030 95 8   | FLEETBOSTON FINL CORP         | PUT                | ADDED   |
| 339030 11 6   | FLEETBOSTON FINL CORP         | WT EXP 012601      | ADDED   |
| 339099 10 3 * | FLEETWOOD ENTERPRISES INC     | COM                |         |
| 339099 90 3   | FLEETWOOD ENTERPRISES INC     | CALL               |         |
| 339099 95 3   | FLEETWOOD ENTERPRISES INC     | PUT                |         |
| 339130 10 6 * | FLEMING COS INC               | COM                |         |
| 339130 90 6   | FLEMING COS INC               | CALL               |         |
| 339130 95 6   | FLEMING COS INC               | PUT                |         |
| 339317 10 9   | FLETCHER CHALLENGE BLDG DIV   | SPONSORED ADR      |         |
| 339318 10 7   | FLETCHER CHALLENGE ENERGY DIV | SPONSORED ADR      |         |
| 339324 40 2   | FLETCHER CHALLENGE LTD        | SP ADR FST DIV     |         |
| 339325 10 2   | FLETCHER CHALLENGE PAPER DIV  | SPONSORED ADR      |         |

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| 33935K 20 5   | FLETCHERS FINE FOODS LTD      | COM                |         |
| 339382 10 3   | FLEXSTEEL INDs INC            | COM                |         |
| 339428 10 4   | FLIGHTSERV COM                | COM                |         |
| 340560 10 1   | FLORIDA BANKS INC             | COM                |         |
| 340632 10 8   | FLORIDA EAST COAST INDs       | COM                |         |
| 341064 10 3 * | FLORIDA PANTHERS HLDGS INC    | CL A               | DELETED |
| 341064 90 3   | FLORIDA PANTHERS HLDGS INC    | CALL               | DELETED |
| 341064 95 3   | FLORIDA PANTHERS HLDGS INC    | PUT                | DELETED |
| 341109 10 6 * | FLORIDA PROGRESS CORP         | COM                |         |
| 341109 90 6   | FLORIDA PROGRESS CORP         | CALL               |         |
| 341109 95 6   | FLORIDA PROGRESS CORP         | PUT                |         |
| 341135 10 1   | FLORIDA PUB UTILS CO          | COM                |         |
| 341140 10 1   | FLORIDA ROCK INDs INC         | COM                |         |
| 343257 10 1   | FLORIDAFIRST BANCORP          | COM                |         |
| 343302 10 5   | FLORSHEIM GROUP INC           | COM                |         |
| 343468 10 4   | FLOW INTL CORP                | COM                |         |
| 343496 10 5 * | FLOWERS INDs INC              | COM                |         |
| 343496 90 5   | FLOWERS INDs INC              | CALL               |         |
| 343496 95 5   | FLOWERS INDs INC              | PUT                |         |
| 34354P 10 5 * | FLOWSERVE CORP                | COM                |         |
| 34354P 90 5   | FLOWSERVE CORP                | CALL               |         |
| 34354P 95 5   | FLOWSERVE CORP                | PUT                |         |
| 343858 20 5   | FLOUR CITY INTERNATIONAL INC  | COM NEW            |         |
| 343861 10 0 * | FLUOR CORP                    | COM                |         |
| 343861 90 0   | FLUOR CORP                    | CALL               |         |
| 343861 95 0   | FLUOR CORP                    | PUT                |         |
| 343873 10 5   | FLUSHING FINL CORP            | COM                |         |
| 343909 10 7   | FOCAL INC                     | COM                |         |
| 344067 10 3   | FLYCAST COMMUNICATIONS CORP   | COM                |         |
| 344123 10 4 * | FOAMEX INTL INC               | COM                |         |
| 344123 90 4   | FOAMEX INTL INC               | CALL               |         |
| 344123 95 4   | FOAMEX INTL INC               | PUT                |         |
| 34415P 10 2   | FOCUS AFFILIATES INC          | COM                | ADDED   |
| 344155 10 6   | FOCAL COMMUNICATIONS CORP     | COM                |         |
| 344159 10 8   | FOCUS ENHANCEMENTS INC        | COM                |         |
| 344167 10 1   | FOGDOG INC                    | COM                | ADDED   |
| 344185 10 3   | FOILMARK INC                  | COM                |         |
| 344419 10 6   | FOMENTO ECONOMICO MEXICANO SA | SPON ADR UNITS     |         |
| 344437 10 8   | FONAR CORP                    | COM                |         |
| 34459U 10 8   | FONIX CORP DEL                | COM                | DELETED |
| 344798 10 3   | FOOD TECHNOLOGY SERVICE INC   | COM                |         |
| 344820 10 5   | FOODARAMA SUPERMARKETS INC    | COM                |         |
| 344839 20 4 * | FOODMAKER INC NEW             | COM NEW            | DELETED |
| 344839 90 4   | FOODMAKER INC NEW             | CALL               | DELETED |
| 344839 95 4   | FOODMAKER INC NEW             | PUT                | DELETED |
| 344905 10 4   | FOOTHILL INDPT BANCORP        | COM                |         |
| 344912 10 0 * | FOOTSTAR INC                  | COM                |         |
| 344912 90 0   | FOOTSTAR INC                  | CALL               |         |
| 344912 95 0   | FOOTSTAR INC                  | PUT                |         |

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| 345370 10 0 | * FORD MTR CO DEL              | COM                |         |
| 345370 90 0 | FORD MTR CO DEL                | CALL               |         |
| 345370 95 0 | FORD MTR CO DEL                | PUT                |         |
| 345451 10 8 | FOREIGN&COLONIAL EMRG MID-EAST | COM                |         |
| 345469 10 0 | FOREMOST CORP OF AMER          | COM                |         |
| 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 60 6 | * FOREST OIL CORP              | COM NEW            |         |
| 346091 90 6 | FOREST OIL CORP                | CALL               |         |
| 346091 95 6 | FOREST OIL CORP                | PUT                |         |
| 346414 10 5 | FORMULA SYS 1985 LTD           | GDR REG S          |         |
| 346563 10 9 | FORRESTER RESH INC             | COM                |         |
| 347200 10 7 | FORT DEARBORN INCOME SECS INC  | COM                |         |
| 347471 10 4 | * FORT JAMES CORP              | COM                |         |
| 347471 90 4 | FORT JAMES CORP                | CALL               |         |
| 347471 95 4 | FORT JAMES CORP                | PUT                |         |
| 349031 10 4 | FORT THOMAS FINL CORP          | COM                |         |
| 349546 10 1 | * FORTE SOFTWARE INC           | COM                | DELETED |
| 349546 90 1 | FORTE SOFTWARE INC             | CALL               | DELETED |
| 349546 95 1 | FORTE SOFTWARE INC             | PUT                | DELETED |
| 34955T 10 0 | FORTIS SECS INC                | COM                |         |
| 34956K 10 8 | FORTRESS GROUP INC             | COM                |         |
| 349631 10 1 | * FORTUNE BRANDS INC           | COM                |         |
| 349631 90 1 | FORTUNE BRANDS INC             | CALL               |         |
| 349631 95 1 | FORTUNE BRANDS INC             | PUT                |         |
| 349631 20 0 | FORTUNE BRANDS INC             | PFD CV \$2.67      |         |
| 349853 10 1 | FORWARD AIR CORP               | COM                |         |
| 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                |         |
| 350244 10 9 | * FOSTER WHEELER CORP          | COM                |         |
| 350244 90 9 | FOSTER WHEELER CORP            | CALL               |         |
| 350244 95 9 | FOSTER WHEELER CORP            | PUT                |         |
| 350384 10 3 | FOTOBALL USA INC               | COM                |         |
| 350404 10 9 | * FOUNDATION HEALTH SYS INC    | COM                |         |
| 350404 90 9 | FOUNDATION HEALTH SYS INC      | CALL               |         |
| 350404 95 9 | FOUNDATION HEALTH SYS INC      | PUT                |         |
| 35063R 10 0 | FOUNDRY NETWORKS INC           | COM                | ADDED   |
| 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                |         |
| 350872 10 7 | FOUR MEDIA CO                  | COM                |         |
| 35100E AD 6 | FOUR SEASONS HOTEL INC         | LYON ZERO CPN 29   | ADDED   |

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| 35100E 10 4 | FOUR SEASONS HOTEL INC              | LTD VTG SH         |         |
| 351042 10 6 | * 4FRONT TECHNOLOGIES INC           | COM                |         |
| 351042 90 6 | 4FRONT TECHNOLOGIES INC             | CALL               |         |
| 351042 95 6 | 4FRONT TECHNOLOGIES INC             | PUT                |         |
| 351128 10 3 | FOURTH SHIFT CORP                   | COM                |         |
| 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                |         |
| 35177K 10 8 | FRANCE GROWTH FD INC                | COM                |         |
| 35177Q AB 1 | FRANCE TELECOM                      | DEP BD CV 144A04   |         |
| 35177Q 10 5 | FRANCE TELECOM                      | SPONSORED ADR      |         |
| 351807 10 2 | FRANCHISE FIN CORP AMER             | COM                |         |
| 35181D 10 8 | FRANCHISE MORTGAGE ACCEPTANCE       | COM                | DELETED |
| 352128 20 1 | FRANKFORT FIRST BANCORP INC         | COM NEW            |         |
| 352456 10 7 | FRANKLIN BK NA SOUTHFIELD MICH      | COM                |         |
| 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 INC      | COM                |         |
| 354021 10 7 | FRANKLIN MULTI-INCOME FD            | SH BEN INT         |         |
| 354613 10 1 | * FRANKLIN RES INC                  | COM                |         |
| 354613 90 1 | FRANKLIN RES INC                    | CALL               |         |
| 354613 95 1 | FRANKLIN RES INC                    | PUT                |         |
| 354638 10 8 | FRANKLIN SELECT RLTY TR             | COM SER A          |         |
| 354727 20 8 | FRANKLIN TELECOMMUNICATIONS CP      | COM NEW            |         |
| 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                |         |
| 35644K 10 3 | * FREEDOM SECS CORP                 | COM                |         |
| 35644K 90 3 | FREEDOM SECS CORP                   | CALL               |         |
| 35644K 95 3 | FREEDOM SECS CORP                   | PUT                |         |
| 356602 10 2 | FREEMARKETS INC                     | COM                | ADDED   |
| 35671D 10 5 | * FREEPORT-MCMORAN COPPER & GOLD    | CL A               |         |
| 35671D 90 5 | FREEPORT-MCMORAN COPPER & GOLD      | CALL               |         |
| 35671D 95 5 | FREEPORT-MCMORAN COPPER & GOLD      | PUT                |         |
| 35671D 50 1 | FREEPORT-MCMORAN COPPER & GOLD      | PFD CV 0.05SH      |         |
| 35671D 85 7 | * FREEPORT-MCMORAN COPPER & GOLD    | CL B               |         |
| 35671D 90 7 | FREEPORT-MCMORAN COPPER & GOLD      | CALL               |         |
| 35671D 95 7 | FREEPORT-MCMORAN COPPER & GOLD      | PUT                |         |
| 356713 10 7 | FREEPORT MCMORAN OIL & GAS RTY UNIT | BEN INT            | DELETED |
| 356872 10 1 | FREESERVE P L C                     | SPONSORED ADR      |         |
| 356873 10 9 | FREESHOP COM INC                    | COM                | ADDED   |
| 357288 AF 6 | FREMONT GEN CORP                    | LYON SUB ZERO 13   |         |
| 357288 10 9 | * FREMONT GEN CORP                  | COM                |         |
| 357288 90 9 | FREMONT GEN CORP                    | CALL               |         |
| 357288 95 9 | FREMONT GEN CORP                    | PUT                |         |

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| 357658 10 3 * | FRENCH FRAGRANCES INC               | COM                |         |
| 357658 90 3   | FRENCH FRAGRANCES INC               | CALL               |         |
| 357658 95 3   | FRENCH FRAGRANCES INC               | PUT                |         |
| 358010 10 6   | FREQUENCY ELECTRS INC               | COM                |         |
| 358029 10 6   | FRESENIUS MED CARE AG               | SPONSORED ADR      |         |
| 358029 20 5   | FRESENIUS MED CARE AG               | SPON ADR PREF      |         |
| 35803R 10 5   | FRESH AMERICA CORP                  | COM                |         |
| 358032 10 0   | FRESH CHOICE INC                    | COM                |         |
| 358034 10 6   | FRESH FOODS INC                     | COM                |         |
| 358042 10 9   | FRESHSTART VENTURE CAP CORP         | COM                |         |
| 358430 AA 4   | FRIEDE GOLDMAN HALTER INC           | SR SB NTCV4.5%04   | ADDED   |
| 358430 10 6 * | FRIEDE GOLDMAN HALTER INC           | COM                |         |
| 358430 90 6   | FRIEDE GOLDMAN HALTER INC           | CALL               |         |
| 358430 95 6   | FRIEDE GOLDMAN HALTER INC           | PUT                |         |
| 358433 10 0 * | FRIEDMAN BILLINGS RAMSEY GROUP CL A |                    |         |
| 358433 90 0   | FRIEDMAN BILLINGS RAMSEY GROUP CALL |                    |         |
| 358433 95 0   | FRIEDMAN BILLINGS RAMSEY GROUP PUT  |                    |         |
| 358435 10 5   | FRIEDMAN INDS INC                   | COM                |         |
| 358438 10 9 * | FRIEDMANS INC                       | CL A               |         |
| 358438 90 9   | FRIEDMANS INC                       | CALL               |         |
| 358438 95 9   | FRIEDMANS INC                       | PUT                |         |
| 358497 10 5   | FRIENDLY ICE CREAM CORP NEW         | COM                |         |
| 358743 10 2   | FRISBY TECHNOLOGIES INC             | COM                |         |
| 358748 10 1   | FRISCHS RESTAURANTS INC             | COM                |         |
| 358751 10 5   | FRISCO BAY INDS LTD                 | COM                |         |
| 358846 10 3 * | FRITZ COS INC                       | COM                |         |
| 358846 90 3   | FRITZ COS INC                       | CALL               |         |
| 358846 95 3   | FRITZ COS INC                       | PUT                |         |
| 359050 10 1   | FRONTIER ADJUSTERS AMER INC         | COM                |         |
| 35906P 10 5 * | FRONTIER CORPORATION                | COM                | DELETED |
| 35906P 90 5   | FRONTIER CORPORATION                | CALL               | DELETED |
| 35906P 95 5   | FRONTIER CORPORATION                | PUT                | DELETED |
| 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                |         |
| 359081 10 6 * | FRONTIER INS GROUP INC NEW          | COM                |         |
| 359081 90 6   | FRONTIER INS GROUP INC NEW          | CALL               |         |
| 359081 95 6   | FRONTIER INS GROUP INC NEW          | PUT                |         |
| 35914P 10 5   | FRONTIER OIL CORP                   | COM                |         |
| 35921R 10 2   | FRONTLINE LTD                       | SPONSORED ADR      |         |
| 35921T 10 8   | FRONTLINE COMMUNICATIONS CORP       | COM                |         |
| 35921T 11 6   | FRONTLINE COMMUNICATIONS CORP       | WT EXP 000003      |         |
| 359360 10 4   | FROZEN FOOD EXPRESS INDS INC        | COM                |         |
| 35952H 10 6   | FUELCELL ENERGY INC                 | COM                | ADDED   |
| 359523 10 7   | FUEL-TECH N V                       | COM                |         |
| 359536 AA 7   | FUISZ TECHNOLOGIES LTD              | SB DB CV 144A 04   | DELETED |
| 359536 AB 5   | FUISZ TECHNOLOGIES LTD              | SB DB CV 7%04      | DELETED |
| 359536 10 9 * | FUISZ TECHNOLOGIES LTD              | COM                | DELETED |

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| 359536 90 9   | FUISZ TECHNOLOGIES LTD      | CALL               | DELETED |
| 359536 95 9   | FUISZ TECHNOLOGIES LTD      | PUT                | DELETED |
| 359586 30 2   | FUJI PHOTO FILM LTD         | ADR                |         |
| 359678 10 9   | FULL HOUSE RESORTS INC      | COM                |         |
| 359694 10 6 * | FULLER H B CO               | COM                |         |
| 359694 90 6   | FULLER H B CO               | CALL               |         |
| 359694 95 6   | FULLER H B CO               | PUT                |         |
| 359894 10 2   | FULTON BANCORP INC          | COM                |         |
| 360271 10 0   | FULTON FINL CORP PA         | COM                |         |
| 360762 10 8   | FUNC INC                    | 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                |         |
| 361106 10 7 * | FURON CO                    | COM                | DELETED |
| 361106 90 7   | FURON CO                    | CALL               | DELETED |
| 361106 95 7   | FURON CO                    | PUT                | DELETED |
| 361115 50 4   | FURRS BISHOPS INC           | COM NEW            | DELETED |
| 361115 60 3   | FURRS BISHOPS INC           | COM PAR \$0.01     | ADDED   |
| 361128 10 1   | FUSION MED TECHNOLOGIES INC | CDM                |         |
| 36114L 30 8   | FUTUREBIOTICS INC           | COM NEW            |         |
| 361268 10 5   | G & K SVCS INC              | CL A               |         |
| 361271 10 9   | G&L RLTY CORP               | COM                |         |
| 361437 10 6   | GA FINL INC                 | COM                |         |
| 361448 10 3 * | GATX CORP                   | COM                |         |
| 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                |         |
| 361475 10 6   | GBC BANCORP CALIF           | COM                |         |
| 36155Q 10 9   | GC COS INC                  | COM                |         |
| 361692 10 6   | GFSB BANCORP INC            | COM                |         |
| 361778 10 3   | GLB BANCORP INC             | COM                |         |
| 361922 10 7   | GRC INTERNATIONAL INC       | COM                |         |
| 361942 AA 3   | GST TELECOMMUNICATIONS INC  | SSBDISC144ACV 05   |         |
| 361942 10 5 * | GST TELECOMMUNICATIONS INC  | COM                |         |
| 361942 90 5   | GST TELECOMMUNICATIONS INC  | CALL               |         |
| 361942 95 5   | GST TELECOMMUNICATIONS INC  | PUT                |         |
| 36225V 10 4 * | GP STRATEGIES CORP          | COM                |         |
| 36225V 90 4   | GP STRATEGIES CORP          | CALL               |         |
| 36225V 95 4   | GP STRATEGIES CORP          | PUT                |         |
| 36225X 10 0 * | GPU INC                     | COM                |         |
| 36225X 90 0   | GPU INC                     | CALL               |         |
| 36225X 95 0   | GPU INC                     | PUT                |         |
| 362263 10 5   | GSB FINL CORP               | COM                |         |
| 36227K 10 6   | GSE SYS INC                 | COM                |         |
| 362274 10 2   | GS FINL CORP                | COM                |         |
| 36229U 10 2   | GSI LUMONICS INC            | COM                |         |
| 362320 10 3 * | GTE CORP                    | COM                |         |

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| 362320 90 3   | GTE CORP                      | CALL               |         |
| 362320 95 3   | GTE CORP                      | PUT                |         |
| 36236E 10 9 * | GT INTERACTIVE SOFTWARE CORP  | COM                |         |
| 36236E 90 9   | GT INTERACTIVE SOFTWARE CORP  | CALL               |         |
| 36236E 95 9   | GT INTERACTIVE SOFTWARE CORP  | PUT                |         |
| 362368 10 2   | GTR GROUP INC                 | COM                |         |
| 36237H 10 1   | G-III APPAREL GROUP LTD       | COM                |         |
| 36237J 10 7   | GTS DURATEK INC               | COM                |         |
| 362386 10 4   | GZA GEOENVIRONMENTAL TECH INC | COM                |         |
| 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 SER FDS INC           | CONV SECS FD       |         |
| 362418 10 5   | GABLES RESIDENTIAL TR         | SH BEN INT         |         |
| 362553 10 9 * | GADZOOKS INC                  | COM                |         |
| 362553 90 9   | GADZOOKS INC                  | CALL               |         |
| 362553 95 9   | GADZOOKS INC                  | PUT                |         |
| 362555 10 4   | GADZOOX NETWORKS INC          | COM                |         |
| 36268Q 10 3   | GAIAM INC                     | CL A               | ADDED   |
| 362913 10 5   | GALAGEN INC                   | COM                |         |
| 363127 10 1   | GAINSCO INC                   | COM                |         |
| 363175 20 9   | GALAXY FOODS CO               | COM NEW            |         |
| 36352K 10 3   | GALEY & LORD INC              | COM                |         |
| 363544 10 7   | GALILEO CORP                  | COM                | DELETED |
| 363547 10 0 * | GALILEO INTERNATIONAL INC     | COM                |         |
| 363547 90 0   | GALILEO INTERNATIONAL INC     | CALL               |         |
| 363547 95 0   | GALILEO INTERNATIONAL INC     | PUT                |         |
| 363576 10 9   | GALLAGHER ARTHUR J & CO       | COM                |         |
| 363595 10 9   | GALLAHER GROUP PLC            | SPONSORED ADR      |         |
| 363812 10 8   | GALLERY OF HISTORY INC        | COM                |         |
| 36466D 10 2   | GAMETECH INTERNATIONAL INC    | COM                |         |
| 36473U 20 4   | GANTOS INC NEW                | COM NEW            |         |
| 364730 10 1 * | GANNETT INC                   | COM                |         |
| 364730 90 1   | GANNETT INC                   | CALL               |         |
| 364730 95 1   | GANNETT INC                   | PUT                |         |
| 364760 10 8 * | GAP INC DEL                   | COM                |         |
| 364760 90 8   | GAP INC DEL                   | CALL               |         |
| 364760 95 8   | GAP INC DEL                   | PUT                |         |
| 364802 10 8   | GARAN INC                     | COM                |         |
| 365199 10 8   | GARDEN COM INC                | COM                | ADDED   |
| 365235 10 0   | GARDEN FRESH RESTAURANT CORP  | COM                |         |
| 36541P 10 4 * | GARDEN RIDGE CORP             | COM                |         |
| 36541P 90 4   | GARDEN RIDGE CORP             | CALL               |         |
| 36541P 95 4   | GARDEN RIDGE CORP             | PUT                |         |
| 365476 10 0   | GARDENBURGER INC              | COM                |         |
| 365558 10 5   | GARDNER DENVER INC            | COM                |         |
| 366630 10 1   | GART SPORTS CO                | COM                |         |
| 366651 10 7 * | GARTNER GROUP INC NEW         | COM                |         |

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| 366651 90 7   | GARTNER GROUP INC NEW      | CALL               |        |
| 366651 95 7   | GARTNER GROUP INC NEW      | PUT                |        |
| 366651 20 6 * | GARTNER GROUP INC NEW      | CL B               |        |
| 366651 90 6   | GARTNER GROUP INC NEW      | CALL               |        |
| 366651 95 6   | GARTNER GROUP INC NEW      | PUT                |        |
| 367278 10 8 * | GASONICS INTL CORP         | COM                |        |
| 367278 90 8   | GASONICS INTL CORP         | CALL               |        |
| 367278 95 8   | GASONICS INTL CORP         | PUT                |        |
| 367304 10 2   | GASTON FED BANCORP INC     | COM                |        |
| 367626 10 8 * | GATEWAY INC                | COM                |        |
| 367626 90 8   | GATEWAY INC                | CALL               |        |
| 367626 95 8   | GATEWAY INC                | PUT                |        |
| 367905 10 6 * | GAYLORD ENTMT CO NEW       | COM                |        |
| 367905 90 6   | GAYLORD ENTMT CO NEW       | CALL               |        |
| 367905 95 6   | GAYLORD ENTMT CO NEW       | PUT                |        |
| 368145 10 8 * | GAYLORD CONTAINER CORP     | CL A               |        |
| 368145 90 8   | GAYLORD CONTAINER CORP     | CALL               |        |
| 368145 95 8   | GAYLORD CONTAINER CORP     | PUT                |        |
| 368145 11 6   | GAYLORD CONTAINER CORP     | WT EXP 110202      |        |
| 368473 10 4   | GEERLINGS & WADE INC       | COM                |        |
| 368483 10 3   | GEHL CO                    | COM                |        |
| 368538 10 4 * | GELTEX PHARMACEUTICALS INC | COM                |        |
| 368538 90 4   | GELTEX PHARMACEUTICALS INC | CALL               |        |
| 368538 95 4   | GELTEX PHARMACEUTICALS INC | PUT                |        |
| 368678 10 8   | GENCOR INDs INC            | COM                |        |
| 368682 10 0 * | GENCORP INC                | COM                |        |
| 368682 90 0   | GENCORP INC                | CALL               |        |
| 368682 95 0   | GENCDRP INC                | PUT                |        |
| 368689 10 5   | GENE LOGIC INC             | COM                |        |
| 368706 10 7 * | GENELABS TECHNOLOGIES INC  | COM                |        |
| 368706 90 7   | GENELABS TECHNOLOGIES INC  | CALL               |        |
| 368706 95 7   | GENELABS TECHNOLOGIES INC  | PUT                |        |
| 368710 AA 7   | GENENTECH INC              | SUB DEB CV 5%02    |        |
| 368710 40 6 * | GENENTECH INC              | COM NEW            |        |
| 368710 90 6   | GENENTECH INC              | CALL               |        |
| 368710 95 6   | GENENTECH INC              | PUT                |        |
| 368731 10 5   | GENER S A                  | SPONSORED ADR      |        |
| 368740 10 6   | GENERAC PORTABLE PRODS INC | COM                |        |
| 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                |        |
| 36933P 10 0 * | GENERAL CIGAR HLDGS INC    | CL A               |        |
| 36933P 90 0   | GENERAL CIGAR HLDGS INC    | CALL               |        |
| 36933P 95 0   | GENERAL CIGAR HLDGS INC    | PUT                |        |
| 369332 10 1   | GENERAL CHEM GROUP INC     | COM                |        |
| 369385 10 9 * | GENERAL COMMUNICATION INC  | CL A               |        |

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| 369385 90 9   | GENERAL COMMUNICATION INC      | CALL               |         |
| 369385 95 9   | GENERAL COMMUNICATION INC      | PUT                |         |
| 369487 10 3 * | GENERAL DATACOMM INDS INC      | COM                |         |
| 369487 90 3   | GENERAL DATACOMM INDS INC      | CALL               |         |
| 369487 95 3   | GENERAL DATACOMM INDS 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 ENTERPRISES | COM                |         |
| 370021 10 7   | GENERAL GROWTH PPTYS INC       | COM                |         |
| 370073 10 8   | GENERAL HOUSEWARES CORP        | COM                |         |
| 370120 10 7 * | GENERAL INSTR CORP DEL         | COM                |         |
| 370120 90 7   | GENERAL INSTR CORP DEL         | CALL               |         |
| 370120 95 7   | GENERAL INSTR CORP DEL         | PUT                |         |
| 370253 10 6 * | GENERAL MAGIC INC              | COM                |         |
| 370253 90 6   | GENERAL MAGIC INC              | CALL               |         |
| 370253 95 6   | GENERAL MAGIC INC              | PUT                |         |
| 370262 20 6   | GENERAL MAGNAPLATE CORP        | COM PAR \$2        | DELETED |
| 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 83 2 * | GENERAL MTRS CORP              | CL H NEW           |         |
| 370442 90 2   | GENERAL MTRS CORP              | CALL               |         |
| 370442 95 2   | GENERAL MTRS CORP              | PUT                |         |
| 370787 10 3 * | GENERAL SEMICONDUCTOR INC      | COM                |         |
| 370787 90 3   | GENERAL SEMICONDUCTOR INC      | CALL               |         |
| 370787 95 3   | GENERAL SEMICONDUCTOR INC      | PUT                |         |
| 371013 10 3   | GENERAL SURGICAL INNOVATIONS   | COM                | DELETED |
| 371532 AK 8   | GENESCO INC                    | SUB NT CV 144A05   |         |
| 371532 AL 6   | GENESCO INC                    | SUB NT CV 5.5%05   |         |
| 371532 10 2 * | GENESCO INC                    | COM                |         |
| 371532 90 2   | GENESCO INC                    | CALL               |         |
| 371532 95 2   | GENESCO INC                    | PUT                |         |
| 371559 10 5   | GENESEE & WYO INC              | CL A               |         |
| 371601 20 4   | GENESEE CORP                   | CL B               |         |
| 37184G 10 4   | GENESIS WORLDWIDE INC          | COM                |         |
| 37184T 10 6   | GENESISINTERMEDIA COM INC      | COM                |         |
| 371901 10 9 * | GENTEX CORP                    | COM                |         |
| 371901 90 9   | GENTEX CORP                    | CALL               |         |
| 371901 95 9   | GENTEX CORP                    | PUT                |         |
| 371912 10 6 * | GENESIS HEALTH VENTURES INC    | COM                |         |
| 371912 90 6   | GENESIS HEALTH VENTURES INC    | CALL               |         |
| 371912 95 6   | GENESIS HEALTH VENTURES INC    | PUT                |         |

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| 371916 10 7   | GENETRONICS BIOMEDICAL LTD     | COM                |         |
| 371927 10 4   | GENESIS ENERGY L P             | UNIT LTD PARTN     |         |
| 371931 10 6 * | GENESYS TELECOMMUNICATION LABS | COM                |         |
| 371931 90 6   | GENESYS TELECOMMUNICATION LABS | CALL               |         |
| 371931 95 6   | GENESYS TELECOMMUNICATION LABS | PUT                |         |
| 371933 10 2 * | GENESIS MICROCHIP INC          | COM                |         |
| 371933 90 2   | GENESIS MICROCHIP INC          | CALL               |         |
| 371933 95 2   | GENESIS MICROCHIP INC          | PUT                |         |
| 371935 10 7   | GENESIS DIRECT INC             | COM                | DELETED |
| 372252 12 2   | GENEVA STL CO                  | WT EXP 031600      |         |
| 372282 10 3 * | GENICOM CORP                   | COM                |         |
| 372282 90 3   | GENICOM CORP                   | CALL               |         |
| 372282 95 3   | GENICOM CORP                   | PUT                |         |
| 372302 10 9   | GENLYTE GROUP INC              | COM                |         |
| 372305 10 2   | GENMAR HLDGS INC               | COM                | ADDED   |
| 372430 10 8 * | GENOME THERAPEUTICS CORP       | COM                |         |
| 372430 90 8   | GENOME THERAPEUTICS CORP       | CALL               |         |
| 372430 95 8   | GENOME THERAPEUTICS CORP       | PUT                |         |
| 37244T 10 4   | GENSET SA                      | SPONSORED ADR      |         |
| 372447 10 2 * | GENRAD INC                     | COM                |         |
| 372447 90 2   | GENRAD INC                     | CALL               |         |
| 372447 95 2   | GENRAD INC                     | PUT                |         |
| 37245A 10 4   | GENTIA SOFTWARE PLC            | SPONSORED ADR      |         |
| 37245J 10 5   | GENTNER COMMUNICATIONS CORP    | COM                |         |
| 37245M 20 7   | GENTA INC                      | COM NEW            |         |
| 37245R 10 7   | GENSYM CORP                    | COM                |         |
| 37245X 10 4   | GENTEK INC                     | COM                |         |
| 37246E 10 5 * | GENZYME TRANSGENICS CORP       | COM                |         |
| 37246E 90 5   | GENZYME TRANSGENICS CORP       | CALL               |         |
| 37246E 95 5   | GENZYME TRANSGENICS CORP       | PUT                |         |
| 37246W 10 5 * | GEON CO                        | COM                |         |
| 37246W 90 5   | GEON CO                        | CALL               |         |
| 37246W 95 5   | GEON CO                        | PUT                |         |
| 37246O 10 5 * | GENUINE PARTS CO               | COM                |         |
| 37246O 90 5   | GENUINE PARTS CO               | CALL               |         |
| 37246O 95 5   | GENUINE PARTS CO               | PUT                |         |
| 37246I 10 3 * | GENUS INC                      | COM                |         |
| 37246I 90 3   | GENUS INC                      | CALL               |         |
| 37246I 95 3   | GENUS INC                      | PUT                |         |
| 372476 10 1   | GEORESOURCES INC               | COM                |         |
| 372917 AE 4   | GENZYME CORP                   | SUB NT CV 144A05   |         |
| 372917 AF 1   | GENZYME CORP                   | SB NT CV 5.25%05   |         |
| 372917 10 4 * | GENZYME CORP                   | COM GENL DIV       |         |
| 372917 90 4   | GENZYME CORP                   | CALL               |         |
| 372917 95 4   | GENZYME CORP                   | PUT                |         |
| 372917 40 1 * | GENZYME CORP                   | COM-TISSUE REP     |         |
| 372917 90 1   | GENZYME CORP                   | CALL               |         |
| 372917 95 1   | GENZYME CORP                   | PUT                |         |
| 372917 50 0 * | GENZYME CORP                   | COM-MOLECULAR      |         |

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| 372917 90 0   | GENZYME CORP             | CALL               |        |
| 372917 95 0   | GENZYME CORP             | PUT                |        |
| 372917 60 9 * | GENZYME CORP             | COM SURG PRODS     |        |
| 372917 90 9   | GENZYME CORP             | CALL               |        |
| 372917 95 9   | 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 GA PAC GRP     |        |
| 373298 90 8   | GEORGIA PAC CORP         | CALL               |        |
| 373298 95 8   | GEORGIA PAC CORP         | PUT                |        |
| 373298 70 2 * | GEORGIA PAC CORP         | COM-TIMBER GRP     |        |
| 373298 90 2   | GEORGIA PAC CORP         | CALL               |        |
| 373298 95 2   | GEORGIA PAC CORP         | PUT                |        |
| 373636 10 9   | GEOSCIENCE CORP          | COM                |        |
| 37369G 10 1 * | GERALD STEVENS INC       | COM                |        |
| 37369G 90 1   | GERALD STEVENS INC       | CALL               |        |
| 37369G 95 1   | GERALD STEVENS INC       | PUT                |        |
| 373692 10 2 * | GEOWORKS CORP            | COM                |        |
| 373692 90 2   | GEOWORKS CORP            | CALL               |        |
| 373692 95 2   | GEOWORKS CORP            | PUT                |        |
| 373701 10 1   | GERBER CHILDRENSWEAR INC | COM                |        |
| 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                |        |
| 374266 10 4   | GETTHERE COM INC         | COM                | ADDED  |
| 374276 AA 1   | GETTY IMAGES INC         | SB NT CV 144A 03   |        |
| 374276 AC 7   | GETTY IMAGES INC         | SB NT CV 4.75%03   |        |
| 374276 10 3 * | GETTY IMAGES INC         | COM                |        |
| 374276 90 3   | GETTY IMAGES INC         | CALL               |        |
| 374276 95 3   | GETTY IMAGES INC         | PUT                |        |
| 374292 10 0   | GETTY PETE MARKETING INC | COM                |        |
| 374297 10 9   | GETTY RLTY CORP NEW      | COM                |        |
| 374297 20 8   | GETTY RLTY CORP NEW      | PFD CV PART A      |        |
| 374450 10 4   | GIANT CEMENT HLDG INC    | COM                |        |
| 374503 10 0   | GIANT GROUP LTD          | COM                |        |
| 374508 10 9   | GIANT INDs INC           | COM                |        |
| 374636 10 8   | GIBBS CONSTR INC         | COM                |        |
| 374636 11 6   | GIBBS CONSTR INC         | WT EXP 011201      |        |
| 37476F 10 3   | GIBRALTAR STL CORP       | COM                |        |
| 374827 10 3 * | GIBSON GREETINGS INC     | COM                |        |
| 374827 90 3   | GIBSON GREETINGS INC     | CALL               |        |
| 374827 95 3   | GIBSON GREETINGS INC     | PUT                |        |

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| 37517M 10 9   | GIGA INFORMATION GROUP INC    | COM                |         |
| 375175 10 6   | GIGA TRONICS INC              | COM                |         |
| 375558 10 3 * | GILEAD SCIENCES INC           | CDM                |         |
| 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                |         |
| 375908 10 0   | GILMAN & CIOCIA INC           | COM                |         |
| 375916 10 3   | GILDAN ACTIVEWEAR INC         | SUB VTG SHS A      |         |
| 376360 10 3   | GISH BIOMEDICAL INC           | COM                |         |
| 37637Q 10 5   | GLACIER BANCORP INC NEW       | COM                |         |
| 376395 10 9   | GLACIER WATER SVCS INC        | CDM                |         |
| 376775 10 2 * | GLAMIS GOLD LTD               | COM                |         |
| 376775 90 2   | GLAMIS GOLD LTD               | CALL               |         |
| 376775 95 2   | GLAMIS GOLD LTD               | PUT                |         |
| 376796 10 8   | GLAS AIRE INDS GROUP LTD      | COM                |         |
| 377226 20 4   | GLASSMASTER CO                | COM PAR \$0.03     | DELETED |
| 377316 10 4 * | GLATFELTER P H CO             | COM                |         |
| 377316 90 4   | GLATFELTER P H CO             | CALL               |         |
| 377316 95 4   | GLATFELTER P H CO             | PUT                |         |
| 37733W 10 5   | GLAXO WELLCOME PLC            | SPONSORED ADR      |         |
| 377339 10 6   | GLEASON CORP                  | COM                |         |
| 377899 10 9 * | GLENAYRE TECHNOLOGIES INC     | COM                |         |
| 377899 90 9   | GLENAYRE TECHNOLOGIES INC     | CALL               |         |
| 377899 95 9   | GLENAYRE TECHNOLOGIES INC     | PUT                |         |
| 37803P 10 5   | GLENBOROUGH RLTY TR INC       | COM                |         |
| 37803P 20 4   | GLENBOROUGH RLTY TR INC       | PFD CV SER A%      |         |
| 378922 10 8   | GLOBAL PHARMACEUTICAL CORP    | COM                |         |
| 378949 10 1   | GLOBAL TECHNOLOGIES LTD       | CL A               | ADDED   |
| 37929C 10 3 * | GLIATECH INC                  | COM                |         |
| 37929C 90 3   | GLIATECH INC                  | CALL               |         |
| 37929C 95 3   | GLIATECH INC                  | PUT                |         |
| 379302 10 2   | GLIMCHER RLTY TR              | SH BEN INT         |         |
| 37933G 10 8   | GLOBAL HIGH INCOME DLR FD INC | COM                |         |
| 379335 10 2 * | GLOBAL INDL TECHNOLOGIES INC  | COM                |         |
| 379335 90 2   | GLOBAL INDL TECHNOLOGIES INC  | CALL               |         |
| 379335 95 2   | GLOBAL INDL TECHNOLOGIES INC  | PUT                |         |
| 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                |         |
| 37934X 10 0   | GLOBAL LT TELECOMMUNICATIONS  | COM                |         |
| 37934Y 10 8   | GLOBAL INCOME FD INC          | COM                |         |
| 37935R 10 2   | GLOBAL PARTNERS INCOME FD INC | COM                |         |
| 37935V 10 3   | GLOBAL SMALL CAP FD INC       | COM                |         |
| 379352 40 4 * | GLOBAL MARINE INC             | COM                |         |

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| 379352 90 4   | GLOBAL MARINE INC           | CALL               |         |
| 379352 95 4   | GLOBAL MARINE INC           | PUT                |         |
| 379357 10 6   | GLOBAL OCEAN CARRIERS LTD   | COM                |         |
| 37936S 10 9   | GLOBAL PMT TECHNOLOGIES INC | COM                |         |
| 37936U AA 2   | GLOBAL TELESYSTEMS GROUP    | SRSB BD CV144A00   |         |
| 37936U 10 4 * | GLOBAL TELESYSTEMS GROUP    | COM                |         |
| 37936U 90 4   | GLOBAL TELESYSTEMS GROUP    | CALL               |         |
| 37936U 95 4   | GLOBAL TELESYSTEMS GROUP    | PUT                |         |
| 37937A 10 7   | GLOBAL SPORTS INC           | COM                |         |
| 37937F 10 6   | GLOBAL VACATION GROUP INC   | COM                |         |
| 37937R 20 9   | GLOBALNET FINANCIAL COM INC | COM NEW            | ADDED   |
| 37939M 10 9   | GLOBAL TECHNOVATIONS INC    | COM                | ADDED   |
| 379395 10 6   | GLOBE BUSINESS RES INC      | COM                |         |
| 37956X 10 3   | GLOBECOMM SYSTEMS INC       | COM                |         |
| 37957F 10 1   | GLOBIX CORP                 | COM                |         |
| 37957X 10 2   | GLOBO CABO S A              | SPONSORED ADR      |         |
| 379571 10 2   | GLOBESPAÑA INC              | COM                |         |
| 379907 10 8   | GOLD BANC CORP INC          | COM                |         |
| 38059T 10 6   | GOLD FIELDS LTD NEW         | SPONSORED ADR      |         |
| 380597 50 0   | GOLD FIELDS SO AFR NEW      | SPONSORED ADR      |         |
| 38068N 10 8   | GOLD RESV INC               | CL A               |         |
| 380724 30 2   | GOLD STD INC                | COM PAR \$0.001    |         |
| 380894 10 5   | GOLDEN CYCLE GOLD CORP      | COM                |         |
| 380956 10 2   | GOLDCORP INC NEW            | CL A SUB VTG       |         |
| 380956 20 1   | GOLDCORP INC NEW            | CL B MULTI VTG     |         |
| 381000 10 8   | GOLDEN EAGLE GROUP INC      | COM                |         |
| 381000 11 6   | GOLDEN EAGLE GROUP INC      | WT EXP 052399      | DELETED |
| 381010 10 7   | GOLDEN ENTERPRISES INC      | COM                |         |
| 381087 10 5   | GOLDEN ISLES FINL HLDGS 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                |         |
| 381197 10 2 * | GOLDEN ST BANCORP INC       | COM                |         |
| 381197 90 2   | GOLDEN ST BANCORP INC       | CALL               |         |
| 381197 95 2   | GOLDEN ST BANCORP INC       | PUT                |         |
| 381197 12 8   | GOLDEN ST BANCORP INC       | WT EXP 082100      |         |
| 381197 13 6   | GOLDEN ST BANCORP INC       | WT EXP 000000      |         |
| 38121K 20 8   | GOLDEN ST VINTNERS INC      | CL B               |         |
| 381214 40 2   | GOLDEN TRIANGLE INDs INC    | COM NEW            |         |
| 38122G 10 7   | GOLDEN TELECOM INC          | COM                | ADDED   |
| 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 10 4 * | GOLDMAN SACHS GROUP INC     | COM                |         |
| 38141G 90 4   | GOLDMAN SACHS GROUP INC     | CALL               |         |
| 38141G 95 4   | GOLDMAN SACHS GROUP INC     | PUT                |         |
| 38163Q 10 5   | GOLF ENTMT INC              | COM                |         |
| 38163Q 20 4   | GOLF ENTMT INC              | PFD CV SER A       | DELETED |

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| 38168B 10 3   | GOLF TR AMER INC               | COM                |         |
| 382091 10 6 * | GOOD GUYS INC                  | COM                |         |
| 382091 90 6   | GOOD GUYS INC                  | CALL               |         |
| 382091 95 6   | GOOD GUYS INC                  | PUT                |         |
| 382140 88 7   | GOOD TIMES RESTAURANTS INC     | COM PAR \$0.001    |         |
| 382388 10 6 * | GOODRICH B F CO                | COM                |         |
| 382388 90 6   | GOODRICH B F CO                | CALL               |         |
| 382388 95 6   | GOODRICH B F CO                | 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                |         |
| 38268H 10 9   | GORAN CAP INC                  | COM                |         |
| 383082 10 4   | GORMAN RUPP CO                 | COM                |         |
| 38348T 10 7   | GOTO COM INC                   | COM                |         |
| 383485 10 9   | GOTTSCHALKS INC                | COM                |         |
| 383486 10 7 * | GO2NET INC                     | COM                |         |
| 383486 90 7   | GO2NET INC                     | CALL               |         |
| 383486 95 7   | GO2NET INC                     | PUT                |         |
| 383584 10 9   | GOUVERNEUR BANCORP             | COM                |         |
| 383750 10 6   | GOVERNMENT TECHNOLOGY SVCS INC | COM                |         |
| 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                |         |
| 384111 10 0   | GRADCO SYS INC                 | COM                |         |
| 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                |         |
| 384906 20 2   | GRAND CENT SILVER MINES INC    | COM NEW            | DELETED |
| 385194 20 4   | GRAND ADVENTURES TOUR & TRAVEL | COM NEW            |         |
| 38527S 10 2   | GRAND CENT FINL CORP           | COM                |         |
| 385379 10 2   | GRAND CT LIFESTYLES INC        | COM                |         |
| 386174 10 6   | GRAND PREMIER FINL INC         | COM                |         |
| 386492 20 1   | GRAND TOYS INTL INC            | COM NEW            |         |
| 386532 40 2   | GRAND UN CO                    | COM                |         |
| 387241 10 2 * | GRANITE BROADCASTING CORP      | COM                |         |
| 387241 90 2   | GRANITE BROADCASTING CORP      | CALL               |         |
| 387241 95 2   | GRANITE BROADCASTING CORP      | PUT                |         |
| 387241 20 1   | GRANITE BROADCASTING CORP      | PFD CONV EXCH      | DELETED |
| 387328 10 7 * | GRANITE CONSTR INC             | COM                |         |
| 387328 90 7   | GRANITE CONSTR INC             | CALL               |         |

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| 387328 95 7   | GRANITE CONSTR INC             | PUT                |         |
| 387472 10 3   | GRANITE ST BANKSHARES INC      | COM                |         |
| 388707 10 1   | GRAPHON CORP                   | COM                |         |
| 388707 11 9   | GRAPHON CORP                   | WT A EX 111202     |         |
| 388707 12 7   | GRAPHON CORP                   | WT B EX 111202     |         |
| 389190 10 9   | GRAY COMMUNICATIONS SYS INC    | COM                |         |
| 389190 20 8   | GRAY COMMUNICATIONS SYS INC    | CL B               |         |
| 38982K 10 7   | GREAT AMERN BANCORP 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                |         |
| 390290 10 4   | GREAT CENTRAL MINES LTD        | SPONSORED ADR      |         |
| 39054K 10 8   | GREAT LAKES AVIATION LTD       | COM                |         |
| 390568 10 3 * | GREAT LAKES CHEM CORP          | COM                |         |
| 390568 90 3   | GREAT LAKES CHEM CORP          | CALL               |         |
| 390568 95 3   | GREAT LAKES CHEM CORP          | PUT                |         |
| 390752 10 3   | GREAT LAKES REIT INC           | COM                |         |
| 390905 10 7   | GREAT SOUTHN BANCORP INC       | COM                |         |
| 391044 10 4   | GREAT NORTHN GAS CO            | COM                |         |
| 391064 10 2   | GREAT NORTHN IRON ORE PPTYS    | CTFS BEN INT       |         |
| 39115R 10 0   | GREAT PEE DEE BANCORP INC      | COM                |         |
| 39119E 10 5 * | GREAT PLAINS SOFTWARE          | COM                |         |
| 39119E 90 5   | GREAT PLAINS SOFTWARE          | CALL               |         |
| 39119E 95 5   | GREAT PLAINS SOFTWARE          | PUT                |         |
| 391330 10 7   | GREAT TRAIN STORE CO           | COM                |         |
| 391601 10 1   | GREATER ATLANTIC FINANCIAL     | COM                |         |
| 391648 10 2   | GREATER BAY BANCORP            | COM                |         |
| 39167B 10 2   | GREATER CHINA FD INC           | COM                |         |
| 39167M 10 8   | GREATER COMMUNITY BANCORP      | COM                |         |
| 391688 10 8   | GREATER DEL VY HLDGS           | COM                |         |
| 392775 10 2   | GREEN DANIEL CO                | COM                |         |
| 393122 10 6   | GREEN MTN COFFEE INC           | COM                |         |
| 393154 10 9   | GREEN MOUNTAIN PWR CORP        | COM                |         |
| 393415 10 4   | GREEN STR FINL CORP            | COM                | DELETED |
| 393648 10 0   | GREENBRIAR CORP                | COM                |         |
| 393657 10 1   | GREENBRIER COS INC             | COM                |         |
| 394357 10 7   | GREENE COUNTY BANCORP INC      | COM                |         |
| 395384 10 0 * | GREENPOINT FINL CORP           | COM                |         |
| 395384 90 0   | GREENPOINT FINL CORP           | CALL               |         |
| 395384 95 0   | GREENPOINT FINL CORP           | PUT                |         |
| 397009 10 1   | GREENWICH STR CALIF MUN FD INC | COM                |         |
| 39701A 10 7   | GREENWICH STR MUN FD INC       | COM                |         |
| 397624 10 7   | GREIF BROS CORP                | CL A               |         |
| 397624 20 6   | GREIF BROS CORP                | CL B               |         |
| 397637 10 9   | GREKA ENERGY CORP              | COM                |         |
| 397838 10 3   | GREY ADVERTISING INC           | COM                |         |
| 397888 10 8 * | GREY WOLF INC                  | COM                |         |
| 397888 90 8   | GREY WOLF INC                  | CALL               |         |
| 397888 95 8   | GREY WOLF INC                  | PUT                |         |

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| 398081 10 9   | GRIC COMMUNICATIONS INC        | COM                | ADDED  |
| 398231 10 0   | GRIFFIN LD & NURSERIES INC     | CL A               |        |
| 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                |        |
| 398905 10 9   | GROUP 1 AUTOMOTIVE INC         | COM                |        |
| 39943E 10 7 * | GROUP MAINTENANCE AMERICA CORP | COM                |        |
| 39943E 90 7   | GROUP MAINTENANCE AMERICA CORP | CALL               |        |
| 39943E 95 7   | GROUP MAINTENANCE AMERICA CORP | PUT                |        |
| 39943Y 10 3   | GROUP 1 SOFTWARE INC NEW       | COM                |        |
| 39944Q 10 9   | GROUPE AB SA                   | SPONSORED ADR      |        |
| 399449 10 7   | GROUPE DANONE                  | SPONSORED ADR      |        |
| 39945C 10 9   | GROUPE CGI INC                 | CL A SUB VTG       |        |
| 399613 10 8   | GROVE PPTY TR                  | SH BEN INT         |        |
| 399817 10 5   | GROW BIZ INTL INC              | COM                |        |
| 400095 20 4   | GRUBB & ELLIS CO               | COM PAR \$0.01     |        |
| 400131 30 6   | GRUMA S A DE CV                | SPON ADR CL B      |        |
| 40048E 10 9   | GRUPO INDL DURANGO S A DE C V  | SPONSORED ADR      |        |
| 40048G 10 4   | GRUPO MEXICANO DE DESARROLLO   | SPON ADR B SHS     |        |
| 40048G 20 3   | GRUPO MEXICANO DE DESARROLLO   | SPON ADR L SHS     |        |
| 40048P 10 4   | GRUPO CASA AUTREY 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 V  | SPONSORED ADR      |        |
| 40049F 10 5   | GRUPO TRIBASA S A DE C V       | SPONSORED ADR      |        |
| 40049J 20 6   | GRUPO TELEVISA SA DE CV        | SP ADR REP ORD     |        |
| 40049W 30 6   | GRUPO IUSACELL SA DE CV        | ADR REP L SHS      |        |
| 400491 10 6   | GRUPO SIMEC S A DE C V         | ADR                |        |
| 40050A 10 2   | GRUPO ELEKTRA SA DE CV         | GLOBL DEP RCPT     |        |
| 400518 10 6 * | GTECH HLDGS CORP               | COM                |        |
| 400518 90 6   | GTECH HLDGS CORP               | CALL               |        |
| 400518 95 6   | GTECH HLDGS CORP               | PUT                |        |
| 40065W 10 7   | GUANGSHEN RY LTD               | SPONSORED ADR      |        |
| 400740 10 6   | GUARANTEE LIFE COS INC         | COM                |        |
| 400764 10 6   | GUARANTY BANCSHARES INC TEX    | COM                |        |
| 400910 30 3   | GUARDIAN TECHNOLOGIES INTL INC | COM NEW            |        |
| 40108P 10 1   | GUARANTY FED BANCSHARES INC    | COM                |        |
| 401086 10 3   | GUARANTY FINL CORP             | COM                |        |
| 401566 10 4 * | GUCCI GROUP N V                | COM NY REG         |        |
| 401566 90 4   | GUCCI GROUP N V                | CALL               |        |
| 401566 95 4   | GUCCI GROUP N V                | PUT                |        |
| 401617 10 5 * | GUESS INC                      | COM                |        |
| 401617 90 5   | GUESS INC                      | CALL               |        |
| 401617 95 5   | GUESS INC                      | PUT                |        |
| 401630 10 8   | GUEST SUPPLY INC               | COM                |        |
| 401698 10 5 * | GUIDANT CORP                   | COM                |        |
| 401698 90 5   | GUIDANT CORP                   | CALL               |        |

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| 401698 95 5   | GUIDANT CORP                 | PUT                |         |
| 401794 10 2 * | GUILFORD MLS INC             | COM                |         |
| 401794 90 2   | GUILFORD MLS INC             | CALL               |         |
| 401794 95 2   | GUILFORD MLS INC             | PUT                |         |
| 401829 10 6 * | GUILFORD PHARMACEUTICALS INC | COM                |         |
| 401829 90 6   | GUILFORD PHARMACEUTICALS INC | CALL               |         |
| 401829 95 6   | GUILFORD PHARMACEUTICALS INC | PUT                |         |
| 402040 10 9 * | GUITAR CTR MGMT INC          | COM                |         |
| 402040 90 9   | GUITAR CTR MGMT INC          | CALL               |         |
| 402040 95 9   | GUITAR CTR MGMT INC          | PUT                |         |
| 40218L 30 5 * | GULF CDA RES LTD             | ORD                |         |
| 40218L 90 5   | GULF CDA RES LTD             | CALL               |         |
| 40218L 95 5   | GULF CDA RES LTD             | PUT                |         |
| 402284 10 3 * | GULF INDONESIA RES LTD       | COM                |         |
| 402284 90 3   | GULF INDONESIA RES LTD       | CALL               |         |
| 402284 95 3   | GULF INDONESIA RES LTD       | 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                |         |
| 402582 10 0   | GULF WEST BKS INC            | COM                |         |
| 402629 10 9   | GULFMARK OFFSHORE INC        | COM                |         |
| 402803 10 0   | GUM TECH INTL INC            | COM                |         |
| 402809 10 7   | GUNDLE/SLT ENVIRONMENTAL INC | COM                |         |
| 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                |         |
| 403908 10 6 * | HCIA INC                     | COM                | DELETED |
| 403908 90 6   | HCIA INC                     | CALL               | DELETED |
| 403908 95 6   | HCIA INC                     | PUT                | DELETED |
| 403917 AB 3   | HMT TECHNOLOGY CORP          | SUB NT CV 144A04   |         |
| 403917 AC 1   | HMT TECHNOLOGY CORP          | SUB NT CV ACRD04   |         |
| 403917 AD 9   | HMT TECHNOLOGY CORP          | SB NT CV 5.75%04   |         |
| 403917 10 7 * | HMT TECHNOLOGY CORP          | COM                |         |
| 403917 90 7   | HMT TECHNOLOGY CORP          | CALL               |         |
| 403917 95 7   | HMT TECHNOLOGY CORP          | PUT                |         |
| 403926 10 8   | H T E INC                    | COM                |         |
| 404052 10 2   | H & Q HEALTHCARE FD          | SH BEN INT         |         |
| 404053 10 0   | H & Q LIFE SCIENCES INVS     | SH BEN INT         |         |
| 40413E 10 6   | HCI DIRECT INC               | COM                |         |
| 40413N 10 6   | HCB BANCSHARES INC           | COM                | ADDED   |
| 404132 10 2 * | HCC INS HLDGS INC            | COM                |         |
| 404132 90 2   | HCC INS HLDGS INC            | CALL               |         |
| 404132 95 2   | HCC INS HLDGS INC            | PUT                |         |
| 404134 10 8 * | HCR MANOR CARE INC           | COM                | DELETED |
| 404134 90 8   | HCR MANOR CARE INC           | CALL               | DELETED |
| 404134 95 8   | HCR MANOR CARE INC           | PUT                | DELETED |
| 404150 10 4   | H D VEST INC                 | COM                |         |
| 404160 10 3   | HEI INC                      | COM                |         |

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| 404172 10 8   | HF FINL CORP               | COM                |         |
| 40419W 10 0   | HIE INC                    | COM                |         |
| 404217 10 1   | HLM DESIGN INC             | COM                |         |
| 404232 10 0   | HMG COURTLAND PPTYS INC    | COM                |         |
| 404235 10 3   | HMG WORLDWIDE CORP         | COM                |         |
| 40424G 10 8   | HMN FINL INC               | COM                |         |
| 40425P AA 5   | HNC SOFTWARE INC           | SB NT CV 4.75%03   |         |
| 40425P 10 7 * | HNC SOFTWARE INC           | COM                |         |
| 40425P 90 7   | HNC SOFTWARE INC           | CALL               |         |
| 40425P 95 7   | HNC SOFTWARE INC           | PUT                |         |
| 40426W AA 9   | HRPT PPTYS TR              | SB BD CV 7.25%01   |         |
| 40426W AB 7   | HRPT PPTYS TR              | SB DBCV-A 7.5%03   |         |
| 40426W 10 1   | HRPT PPTYS TR              | COM SH BEN INT     |         |
| 404264 10 3   | HPSC INC                   | COM                |         |
| 40428N 10 9 * | HSB GROUP INC              | COM                |         |
| 40428N 90 9   | HSB GROUP INC              | CALL               |         |
| 40428N 95 9   | HSB GROUP INC              | PUT                |         |
| 404280 40 6   | HSBC HLDGS PLC             | SPON ADR NEW       |         |
| 404297 10 3 * | HS RES INC                 | COM                |         |
| 404297 90 3   | HS RES INC                 | CALL               |         |
| 404297 95 3   | HS RES INC                 | PUT                |         |
| 404429 10 2 * | HA-LO INDs INC             | COM                |         |
| 404429 90 2   | HA-LO INDs INC             | CALL               |         |
| 404429 95 2   | HA-LO INDs INC             | PUT                |         |
| 404459 10 9   | HABERSHAM BANCORP INC      | COM                |         |
| 404681 10 8 * | HADCO CORP                 | COM                |         |
| 404681 90 8   | HADCO CORP                 | CALL               |         |
| 404681 95 8   | HADCO CORP                 | PUT                |         |
| 405024 10 0 * | HAEMONETICS CORP           | COM                |         |
| 405024 90 0   | HAEMONETICS CORP           | CALL               |         |
| 405024 95 0   | HAEMONETICS CORP           | PUT                |         |
| 405173 10 5   | HAGGAR CORP                | COM                |         |
| 405183 10 4   | HAGLER BAILLY INC          | COM                |         |
| 405191 10 7   | HAHN AUTOMOTIVE WHSE INC   | COM                |         |
| 405219 10 6 * | HAIN FOOD GROUP INC        | COM                |         |
| 405219 90 6   | HAIN FOOD GROUP INC        | CALL               |         |
| 405219 95 6   | HAIN FOOD GROUP INC        | PUT                |         |
| 405752 10 6   | HALIFAX CORP               | COM                |         |
| 406069 10 4   | HALL KINION ASSOCIATES INC | COM                |         |
| 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                |         |
| 406241 10 9   | HALLMARK CAP CORP          | COM                |         |
| 40636T 20 3   | HALLWOOD RLTY PARTNERS L P | DEPOSIT UT NEW     |         |
| 40636X 10 5   | HALLWOOD ENERGY CORP DEL   | COM                |         |
| 406364 40 6   | HALLWOOD GROUP INC         | COM PAR \$0.10     |         |
| 406369 10 8   | HALSEY DRUG CO             | COM                |         |
| 40642Y AA 3   | HALTER MARINE GROUP INC    | SUB NT CV 144A04   | DELETED |

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| 40642Y AC 9   | HALTER MARINE GROUP INC                   | SR SB NTCV4.5%04   | DELETED |
| 40642Y 10 5 * | HALTER MARINE GROUP INC                   | COM                | DELETED |
| 40642Y 90 5   | HALTER MARINE GROUP INC                   | CALL               | DELETED |
| 40642Y 95 5   | HALTER MARINE GROUP INC                   | PUT                | DELETED |
| 406545 10 3 * | HAMBRECHT & QUIST GROUP INC               | COM                | DELETED |
| 406545 90 3   | HAMBRECHT & QUIST GROUP INC               | CALL               | DELETED |
| 406545 95 3   | HAMBRECHT & QUIST GROUP INC               | PUT                | DELETED |
| 407013 10 1   | HAMILTON BANCORP INC FLA                  | COM                |         |
| 408623 10 6   | HAMMONS JOHN Q HOTELS INC                 | CL A               |         |
| 408859 10 6   | HAMPSHIRE GROUP LTD                       | COM                |         |
| 409189 10 7   | HAMPTON INDs INC                          | COM                |         |
| 409735 10 7   | JOHN HANCOCK BK &THRIFT OPP FD 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 DEV            | COM                |         |
| 41013J 10 7   | HANCOCK JOHN PATRIOT PFD DIV              | COM                |         |
| 41013Q 10 1   | HANCOCK JOHN PATRIOT PREM DIVI            | COM                |         |
| 41013T 10 5   | HANCOCK JOHN PATRIOT PREM II              | COM SH BEN INT     |         |
| 41013U 10 2   | HANCOCK JOHN PATRIOT SELCT DIV            | COM                |         |
| 410142 10 3   | HANCOCK JOHN INVs TR                      | COM                |         |
| 410252 10 0 * | HANDLEMAN CO DEL                          | COM                |         |
| 410252 90 0   | HANDLEMAN CO DEL                          | CALL               |         |
| 410252 95 0   | HANDLEMAN CO DEL                          | PUT                |         |
| 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                |         |
| 410522 10 6 * | HANNA M A CO                              | COM                |         |
| 410522 90 6   | HANNA M A CO                              | CALL               |         |
| 410522 95 6   | HANNA M A CO                              | PUT                |         |
| 410550 10 7 * | HANNAFORD BROS CO                         | COM                |         |
| 410550 90 7   | HANNAFORD BROS CO                         | CALL               |         |
| 410550 95 7   | HANNAFORD BROS CO                         | PUT                |         |
| 410761 10 0   | HANOVER CAP MTG HLDGS INC                 | COM                |         |
| 410761 11 8   | HANOVER CAP MTG HLDGS INC                 | WT EXP 091500      |         |
| 410761 20 9   | HANOVER CAP MTG HLDGS INC                 | UNIT EX 091500     |         |
| 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                |         |
| 411310 10 5   | HANSEN NAT CORP                           | COM                |         |
| 411352 40 4   | HANSON PLC                                | SPON ADR NEW       |         |
| 411391 10 5   | HAPPY KIDS INC                            | COM                |         |
| 41145C 10 3 * | HARBINGER CORP                            | COM                |         |
| 41145C 90 3   | HARBINGER CORP                            | CALL               |         |
| 41145C 95 3   | HARBINGER CORP                            | PUT                |         |
| 41151A 10 8   | HARBOR FED BANCORP INC                    | COM                |         |
| 41163G 10 1 * | HARCOURT GEN INC                          | COM                |         |
| 41163G 90 1   | HARCOURT GEN INC                          | CALL               |         |

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| 41163G 95 1   | HARCOURT GEN INC             | PUT                |         |
| 41163G 10 1   | HARCOURT GEN INC             | COM                | ADDED   |
| 41163G 20 0   | HARCOURT GEN INC             | PFD A CV \$0.64    |         |
| 41163G 90 3   | HARCOURT GEN INC             | EX DISTRIB         | ADDED   |
| 411819 10 5   | HARDIN BANCORP INC           | COM                |         |
| 411901 10 1 * | HARBOR FLA BANCSHARES INC    | COM                |         |
| 411901 90 1   | HARBOR FLA BANCSHARES INC    | CALL               |         |
| 411901 95 1   | HARBOR FLA BANCSHARES INC    | PUT                |         |
| 412293 10 2   | HARDING LAWSON ASSOC GROUP   | COM                |         |
| 412324 30 3   | HARDINGE INC                 | COM                |         |
| 412552 10 1   | HARKEN ENERGY CORP           | COM                |         |
| 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                |         |
| 412856 10 6   | HARLEYSVILLE SVGS BANK PA    | 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                |         |
| 413136 10 2   | HARMON INDS INC NEW          | COM                |         |
| 413160 10 2 * | HARMONIC INC                 | COM                |         |
| 413160 90 2   | HARMONIC INC                 | CALL               |         |
| 413160 95 2   | HARMONIC INC                 | PUT                |         |
| 413216 30 0   | HARMONY GOLD MNG LTD         | SPONSORED ADR      |         |
| 413345 10 9 * | HARNISCHFEGER INDS INC       | COM                | DELETED |
| 413345 90 9   | HARNISCHFEGER INDS INC       | CALL               | DELETED |
| 413345 95 9   | HARNISCHFEGER INDS INC       | PUT                | DELETED |
| 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                |         |
| 413801 10 1   | HARRINGTON FINL GROUP INC    | COM                |         |
| 413833 10 4   | HARRIS & HARRIS GROUP INC    | COM                |         |
| 413875 10 5 * | HARRIS CORP DEL              | COM                |         |
| 413875 90 5   | HARRIS CORP DEL              | CALL               |         |
| 413875 95 5   | HARRIS CORP DEL              | PUT                |         |
| 414541 10 2   | HARRIS FINL INC              | COM                |         |
| 414549 10 5   | HARRIS INTERACTIVE INC       | COM                | ADDED   |
| 415781 10 3   | HARRODSBURG 1ST FINL BANCORP | COM                |         |
| 415863 10 9   | HARRY'S FMRS MKT INC         | CL A               |         |
| 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               |         |

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| 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                |         |
| 416592 10 3 * | HARTFORD LIFE INC            | CL A               |         |
| 416592 90 3   | HARTFORD LIFE INC            | CALL               |         |
| 416592 95 3   | HARTFORD LIFE INC            | PUT                |         |
| 417119 10 4   | HARTMARX CORP                | COM                |         |
| 417434 50 3   | HARVARD INDS INC             | COM NEW            |         |
| 417490 10 9   | HARVARDNET INC               | COM                |         |
| 41753P 10 7   | HARVEST HOME FINL CORP       | COM                |         |
| 417660 10 7   | HARVEY ELECTRONICS INC       | COM                |         |
| 417660 11 5   | HARVEY ELECTRONICS INC       | WT EXP 033103      |         |
| 417662 10 3   | HARVEY ENTMT CO              | COM                |         |
| 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                |         |
| 418398 10 3   | HASTINGS MFG CO              | COM                |         |
| 419011 10 1   | HATHAWAY CORP                | COM                |         |
| 419025 10 1   | HATTERAS INCOME SECS INC     | COM                |         |
| 419131 10 7   | HAUPPAUGE DIGITAL INC        | COM                |         |
| 419141 40 3   | HAUSER INC                   | COM PAR \$0.001    |         |
| 419352 10 9   | HAVEN BANCORP INC            | COM                |         |
| 419596 10 1   | HAVERTY FURNITURE INC        | COM                |         |
| 419596 20 0   | HAVERTY FURNITURE INC        | CL A               |         |
| 419849 10 4   | HAWAIIAN AIRLS INC NEW       | COM                |         |
| 419870 10 0 * | HAWAIIAN ELEC INDUSTRIES     | COM                |         |
| 419870 90 0   | HAWAIIAN ELEC INDUSTRIES     | CALL               |         |
| 419870 95 0   | HAWAIIAN ELEC INDUSTRIES     | PUT                |         |
| 419883 10 3   | HAWAIIAN NAT WTR INC         | COM                | DELETED |
| 419883 11 1   | HAWAIIAN NAT WTR INC         | WT EXP 051302      | DELETED |
| 420089 10 4   | HAWK CORP                    | CL A               |         |
| 420123 10 1   | HAWKER PACIFIC AEROSPACE     | COM                |         |
| 420200 10 7   | HAWKINS CHEM INC             | COM                |         |
| 420323 20 6   | HAWKS INDS INC               | COM NEW            |         |
| 420542 10 2   | HAWTHORNE FINL CORP          | COM                |         |
| 420781 10 6   | HAYES LEMMERZ INTL INC       | COM                |         |
| 421334 10 3   | HAYWOOD BANCSHARES INC       | COM                |         |
| 421906 10 8   | HEALTHCARE SVCS GRP INC      | COM                |         |
| 421915 10 9   | HEALTH CARE PPTY INVS INC    | COM                |         |
| 421924 AD 3   | HEALTHSOUTH CORP             | SB DB CV 144A 03   |         |
| 421924 AE 1   | HEALTHSOUTH CORP             | SB DB CV ACRD 03   |         |
| 421924 AF 8   | HEALTHSOUTH CORP             | SB DB CV 3.25%03   |         |
| 421924 10 1 * | HEALTHSOUTH CORP             | COM                |         |
| 421924 90 1   | HEALTHSOUTH CORP             | CALL               |         |
| 421924 95 1   | HEALTHSOUTH CORP             | PUT                |         |
| 421933 10 2 * | HEALTH MGMT ASSOC INC NEW    | CL A               |         |
| 421933 90 2   | HEALTH MGMT ASSOC INC NEW    | CALL               |         |

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| 421933 95 2   | HEALTH MGMT ASSOC INC NEW      | PUT                |         |
| 421935 10 7   | HEALTH RISK MGMT INC           | COM                |         |
| 421939 10 9   | HEALTHCARE INTEGRATED SVCS INC | COM                |         |
| 421946 AA 2   | HEALTHCARE RLTY TR             | SB DB CV 6.55%02   |         |
| 421946 AB 0   | HEALTHCARE RLTY TR             | SB DB CV 10.5%02   |         |
| 421946 10 4   | HEALTHCARE RLTY TR             | COM                |         |
| 421959 10 7   | HEALTHPLAN SVCS CORP           | COM                |         |
| 421964 10 7   | HEALTH SYS DESIGN CORP         | COM                |         |
| 421969 AA 4   | HEARTPORT INC                  | SB NT CV 144A 04   |         |
| 421969 AB 2   | HEARTPORT INC                  | SB NT CV ACRD 04   |         |
| 421969 AC 0   | HEARTPORT INC                  | SB NT CV 7.25%04   |         |
| 421969 10 6 * | HEARTPORT INC                  | COM                |         |
| 421969 90 6   | HEARTPORT INC                  | CALL               |         |
| 421969 95 6   | HEARTPORT INC                  | PUT                |         |
| 421979 10 5   | HEARTLAND TECHNOLOGY INC       | COM                |         |
| 422077 10 7   | HEADHUNTER NET INC             | COM                |         |
| 422101 10 5   | HEADWAY CORPORATE RESOURCES    | COM                |         |
| 42217K 10 6   | HEALTH CARE REIT INC           | COM                |         |
| 42219M 10 0 * | HEALTH MGMT SYS INC            | COM                |         |
| 42219M 90 0   | HEALTH MGMT SYS INC            | CALL               |         |
| 42219M 95 0   | HEALTH MGMT SYS INC            | PUT                |         |
| 42220B 10 1   | HEALTHCORE MEDICAL SOLUTIONS   | CL A               | DELETED |
| 42220B 11 9   | HEALTHCORE MEDICAL SOLUTIONS   | WT A EX 101402     | DELETED |
| 42220B 20 0   | HEALTHCORE MEDICAL SOLUTIONS   | UNIT EX 000002     | DELETED |
| 42220K 10 1   | HEALTHCARE RECOVERIES INC      | COM                |         |
| 422209 10 6 * | HEALTHEON WEBMD CORP           | COM                |         |
| 422209 90 6   | HEALTHEON WEBMD CORP           | CALL               |         |
| 422209 95 6   | HEALTHEON WEBMD CORP           | PUT                |         |
| 42221F 10 1   | HEALTHRITE INC                 | COM                | DELETED |
| 42221N 10 4   | HEALTHY PLANET PRODS INC       | COM                |         |
| 42221V 10 6   | HEALTHCENTRAL COM              | COM                | ADDED   |
| 422211 10 2   | HEALTHEXTRAS INC               | COM                | ADDED   |
| 422214 70 0   | HEALTHWATCH INC                | COM PAR \$0.07N    |         |
| 42222E 10 3   | HEALTHWORLD CORP               | COM                |         |
| 42222L 10 7   | HEALTHTRONICS INC              | COM                | ADDED   |
| 422317 10 7 * | HEARST-ARGYLE TELEVISION INC   | COM                |         |
| 422317 90 7   | HEARST-ARGYLE TELEVISION INC   | CALL               |         |
| 422317 95 7   | HEARST-ARGYLE TELEVISION INC   | PUT                |         |
| 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   | HEARX LTD                      | 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                |         |

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| 422806 20 8   | HEICO CORP NEW                 | CL A               |         |
| 422819 10 2   | HEIDRICK & STRUGGLES INTL INC  | COM                |         |
| 422893 10 7 * | HEILIG MEYERS CO               | COM                |         |
| 422893 90 7   | HEILIG MEYERS CO               | CALL               |         |
| 422893 95 7   | HEILIG MEYERS CO               | PUT                |         |
| 422913 10 3   | HELP AT HOME INC               | COM                |         |
| 422913 11 1   | HELP AT HOME INC               | WT EXP 120500      | DELETED |
| 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    |         |
| 423076 10 8   | HEIST C H CORP                 | COM                |         |
| 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 SA | SPONSORED ADR      |         |
| 423328 10 3 * | HELLER FINANCIAL INC           | CL A               |         |
| 423328 90 3   | HELLER FINANCIAL INC           | CALL               |         |
| 423328 95 3   | HELLER FINANCIAL INC           | PUT                |         |
| 423402 10 6   | HELLO DIRECT INC               | COM                |         |
| 423452 10 1 * | HELMERICH & PAYNE INC          | COM                |         |
| 423452 90 1   | HELMERICH & PAYNE INC          | CALL               |         |
| 423452 95 1   | HELMERICH & PAYNE INC          | PUT                |         |
| 423480 10 2   | HELMSTAR GROUP INC             | COM                |         |
| 423501 10 5   | HEMAGEN DIAGNOSTICS INC        | COM                |         |
| 423501 11 3   | HEMAGEN DIAGNOSTICS INC        | WT EXP 022801      |         |
| 42366C 10 3 * | HEMISPERX BIOPHARMA INC        | COM                |         |
| 42366C 90 3   | HEMISPERX BIOPHARMA INC        | CALL               |         |
| 42366C 95 3   | HEMISPERX BIOPHARMA INC        | PUT                |         |
| 42366C 11 1   | HEMISPERX BIOPHARMA INC        | WT A EX 110200     |         |
| 423666 10 6   | HEMLOCK FED FINL CORP          | COM                |         |
| 42550V 10 7   | HENLEY HEALTHCARE INC          | 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                |         |
| 426908 20 8 * | HERBALIFE INTL INC             | CL A               |         |
| 426908 90 8   | HERBALIFE INTL INC             | CALL               |         |
| 426908 95 8   | HERBALIFE INTL INC             | PUT                |         |
| 426908 30 7 * | HERBALIFE INTL INC             | CL B               |         |
| 426908 90 7   | HERBALIFE INTL INC             | CALL               |         |
| 426908 95 7   | HERBALIFE INTL INC             | PUT                |         |
| 426918 10 8   | HERITAGE PROPANE PARTNERS L P  | UNIT LTD PARTN     |         |
| 426926 10 1   | HERITAGE BANCORP INC DEL NEW   | COM                |         |
| 426927 10 9   | HERITAGE COMMERCE CORP         | COM                |         |
| 427056 AK 2   | HERCULES INC                   | SUB DEB CV 8%10    |         |
| 427056 10 6 * | HERCULES INC                   | COM                |         |
| 427056 90 6   | HERCULES INC                   | CALL               |         |
| 427056 95 6   | HERCULES INC                   | PUT                |         |
| 42720W 10 0   | HERITAGE BANCORP INC VA        | COM                |         |

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| 42722X 10 6   | HERITAGE FINL CORP WASH        | COM                |         |
| 42725E 10 5   | HERITAGE US GOVT INCOME FD     | SH BEN INT         | DELETED |
| 427398 10 2   | HERLEY INDs INC DEL            | COM                |         |
| 427398 11 0   | HERLEY INDs INC DEL            | WT EXP 121305      |         |
| 427398 12 8   | HERLEY INDs INC DEL            | WT EXP 010500      |         |
| 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                |         |
| 42804T 10 6   | HERZFELD CARIBBEAN BASIN FD    | COM                |         |
| 42804Y 12 1   | HERTZ TECHNOLOGY GROUP INC     | WT A 111101NEW     |         |
| 42804Y 30 3   | HERTZ TECHNOLOGY GROUP INC     | COM NEW            |         |
| 428040 10 9 * | HERTZ CORP                     | CL A               |         |
| 428040 90 9   | HERTZ CORP                     | CALL               |         |
| 428040 95 9   | HERTZ CORP                     | PUT                |         |
| 42805E 10 8 * | HESKA CORP                     | COM                |         |
| 42805E 90 8   | HESKA CORP                     | CALL               |         |
| 42805E 95 8   | HESKA CORP                     | PUT                |         |
| 428206 10 6   | HEURISTIC DEVELOPMENT GROUP    | COM                | DELETED |
| 428206 11 4   | HEURISTIC DEVELOPMENT GROUP    | WT A EX 021002     | DELETED |
| 428206 12 2   | HEURISTIC DEVELOPMENT GROUP    | WT B EX 021002     | DELETED |
| 428206 20 5   | HEURISTIC DEVELOPMENT GROUP    | UNIT EX 000001     | DELETED |
| 428236 AA 1   | HEWLETT PACKARD CO             | SBLYON144AZERO17   |         |
| 428236 AC 7   | HEWLETT PACKARD CO             | SB LYON ZERO 17    |         |
| 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                    | SB DEB CV 7%11     |         |
| 428291 AA 6   | HEXCEL CORP NEW                | SUB NT CV 7%03     |         |
| 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                |         |
| 428396 10 5   | HI-RISE RECYCLING SYS INC      | COM                |         |
| 42840B 10 1   | HI-TECH PHARMACAL INC          | COM                |         |
| 428565 10 5   | HIBBETT SPORTING GOODS INC     | COM                |         |
| 428656 10 2 * | HIBERNIA CORP                  | CL A               |         |
| 428656 90 2   | HIBERNIA CORP                  | CALL               |         |
| 428656 95 2   | HIBERNIA CORP                  | PUT                |         |
| 428660 10 4   | HIBERNIA FOODS PLC             | SPONSORED ADR      |         |
| 428660 12 0   | HIBERNIA FOODS PLC             | WT C EX 101200     |         |
| 428660 13 8   | HIBERNIA FOODS PLC             | WT D EX 101200     |         |
| 428839 10 4   | HICKOK INC                     | CL A               |         |
| 429060 10 6   | HICKORY TECH CORP              | COM                |         |
| 42965Q 10 7   | HIGH CTRY BANCORP INC          | COM                |         |
| 42967Q 10 5   | HIGH INCOME OPPORTUNITY FD INC | COM                |         |

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| 429701 10 5   | HIGH PLAINS CORP             | COM                |         |
| 42979U 10 2 * | HIGH SPEED ACCESS CORP       | COM                |         |
| 42979U 90 2   | HIGH SPEED ACCESS CORP       | CALL               |         |
| 42979U 95 2   | HIGH SPEED ACCESS CORP       | PUT                |         |
| 429879 10 9   | HIGHLAND BANCORP INC         | COM                |         |
| 429904 10 5   | HIGH YIELD INCOME FD INC     | COM                |         |
| 429906 10 0   | HIGH YIELD PLUS FD INC       | COM                |         |
| 431032 10 1   | HIGHLANDS INS GROUP INC      | COM                |         |
| 431232 20 6   | HIGHVELD STL & VANADIUM LTD  | ADR                |         |
| 431263 10 2   | HIGHWAYMASTER COMMUNICATIONS | COM                |         |
| 431284 10 8   | HIGHWOODS PPTYS INC          | COM                |         |
| 431294 10 7   | HILB ROGAL & HAMILTON CO     | COM                |         |
| 431573 10 4 * | HILLENBRAND INDS INC         | COM                |         |
| 431573 90 4   | HILLENBRAND INDS INC         | CALL               |         |
| 431573 95 4   | HILLENBRAND INDS INC         | PUT                |         |
| 432848 AL 3   | HILTON HOTELS CORP           | SUB NT CONV 5%06   |         |
| 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               |         |
| 43357B 10 4 * | HISPANIC BROADCASTING CORP   | CL A               |         |
| 43357B 90 4   | HISPANIC BROADCASTING CORP   | CALL               |         |
| 43357B 95 4   | HISPANIC BROADCASTING CORP   | PUT                |         |
| 433578 50 7 * | HITACHI LIMITED              | ADR 10 COM         |         |
| 433578 90 7   | HITACHI LIMITED              | CALL               |         |
| 433578 95 7   | HITACHI LIMITED              | PUT                |         |
| 433658 10 1   | HITOX CORP AMER              | COM                |         |
| 434390 30 8   | HOECHST A G                  | SPONSORED ADR      | DELETED |
| 434396 10 7   | HOENIG GROUP INC             | COM                |         |
| 434902 10 2   | HOLIDAY RV SUPERSTORES INC   | COM                |         |
| 43556C AC 5   | HOLLINGER INC                | LYON 13            | DELETED |
| 43556C 60 6   | HOLLINGER INC                | RETRACTBLE COM     |         |
| 435569 10 8 * | HOLLINGER INTL INC           | CL A               |         |
| 435569 90 8   | HOLLINGER INTL INC           | CALL               |         |
| 435569 95 8   | HOLLINGER INTL INC           | PUT                |         |
| 435569 20 7   | HOLLINGER INTL INC           | PFD PRIDES CVB     |         |
| 435758 30 5   | HOLLY CORP                   | COM PAR \$0.01     |         |
| 435902 10 1 * | HOLLIS-EDEN PHARMACEUTICALS  | COM                |         |
| 435902 90 1   | HOLLIS-EDEN PHARMACEUTICALS  | CALL               |         |
| 435902 95 1   | HOLLIS-EDEN PHARMACEUTICALS  | PUT                |         |
| 436132 20 3 * | HOLLYWOOD CASINO CORP        | CL A               |         |
| 436132 90 3   | HOLLYWOOD CASINO CORP        | CALL               |         |
| 436132 95 3   | HOLLYWOOD CASINO CORP        | PUT                |         |
| 436141 10 5 * | HOLLYWOOD ENTMT CORP         | COM                |         |
| 436141 90 5   | HOLLYWOOD ENTMT CORP         | CALL               |         |
| 436141 95 5   | HOLLYWOOD ENTMT CORP         | PUT                |         |
| 436255 10 3 * | HOLLYWOOD PK INC NEW         | COM                |         |

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| 436255 90 3   | HOLLYWOOD PK INC NEW        | CALL               |         |
| 436255 95 3   | HOLLYWOOD PK INC NEW        | PUT                |         |
| 436440 10 1 * | HOLOGIC INC                 | COM                |         |
| 436440 90 1   | HOLOGIC INC                 | CALL               |         |
| 436440 95 1   | HOLOGIC INC                 | PUT                |         |
| 436598 10 6   | HOLTS CIGAR HLDS INC        | COM                |         |
| 436889 10 9   | HOME BANCORP                | COM                |         |
| 436926 10 9   | HOME FED BANCORP            | COM                |         |
| 43706C 10 0   | HOME CITY FINL CORP         | COM                |         |
| 437076 AE 2   | HOME DEPOT INC              | SB NT CV 3.25%01   | DELETED |
| 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                |         |
| 437183 10 6   | HOME LN FINL CORP           | COM                |         |
| 437304 10 8   | HOME PORT BANCORP INC       | COM                |         |
| 437305 10 5   | HOME PRODS INTL INC         | COM                |         |
| 437306 10 3   | HOME PPTYS N Y INC          | COM                |         |
| 437333 10 7   | HOME SECURITY INTERNATIONAL | COM                |         |
| 437356 10 8   | HOME STAKE OIL & GAS CO     | COM                |         |
| 43738E AA 6   | HOMEBASE INC                | SB NT CV 144A 04   |         |
| 43738E AB 4   | HOMEBASE INC                | SB NT CV 5.25%04   |         |
| 43738E 10 8 * | HOMEBASE INC                | COM                |         |
| 43738E 90 8   | HOMEBASE INC                | CALL               |         |
| 43738E 95 8   | HOMEBASE INC                | PUT                |         |
| 43738N 10 8   | HOMECOM COMMUNICATIONS INC  | COM                |         |
| 43739T 10 4   | HOMELAND HLDG CORP NEW      | COM                |         |
| 43740E 10 4   | HOMEGOLD FINL INC           | COM                |         |
| 437605 10 8   | HOMESEEKERS COM INC         | COM                | ADDED   |
| 437606 10 6   | HOMESERVICES COM INC        | COM                | ADDED   |
| 437614 AA 8   | HOMESTAKE MNG CO            | SBNTCV144A5.5%00   |         |
| 437614 10 0 * | HOMESTAKE MNG CO            | COM                |         |
| 437614 90 0   | HOMESTAKE MNG CO            | CALL               |         |
| 437614 95 0   | HOMESTAKE MNG CO            | PUT                |         |
| 437698 10 3   | HOMESTEAD BANCORP INC       | COM                |         |
| 437851 10 8   | HOMESTEAD VLG INC           | COM                |         |
| 437852 10 6 * | HOMESTORE COM INC           | COM                |         |
| 437852 90 6   | HOMESTORE COM INC           | CALL               |         |
| 437852 95 6   | HOMESTORE COM INC           | PUT                |         |
| 437858 10 3   | HOMETOWN AUTO RETAILERS     | COM                |         |
| 437862 AA 3   | HOMETOWN BUFFET INC         | SUB NT CONV 7%02   | ADDED   |
| 438092 10 8 * | HON INDs INC                | COM                |         |
| 438092 90 8   | HON INDs INC                | CALL               |         |
| 438092 95 8   | HON INDs INC                | PUT                |         |
| 438128 30 8 * | HONDA MOTOR LTD             | AMERN SHS          |         |
| 438128 90 8   | HONDA MOTOR LTD             | CALL               |         |
| 438128 95 8   | HONDA MOTOR LTD             | PUT                |         |
| 438506 10 7 * | HONEYWELL INC               | COM                | DELETED |
| 438506 90 7   | HONEYWELL INC               | CALL               | DELETED |

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| 438506 95 7   | HONEYWELL INC                  | PUT                | DELETED |
| 438516 10 6 * | HONEYWELL INTL INC             | COM                | ADDED   |
| 438516 90 6   | HONEYWELL INTL INC             | CALL               | ADDED   |
| 438516 95 6   | HONEYWELL INTL INC             | PUT                | ADDED   |
| 439104 10 0   | HOOPER HOLMES INC              | COM                |         |
| 439321 10 0   | HOOVERS INC                    | COM                |         |
| 439734 10 4   | HOPFED BANCORP INC             | COM                |         |
| 439902 10 7   | HORIZON PHARMACIES INC         | COM                |         |
| 439903 10 5   | HORIZON MED PRODS INC          | COM                |         |
| 440327 10 4 * | HORACE MANN EDUCATORS CORP NEW | COM                |         |
| 440327 90 4   | HORACE MANN EDUCATORS CORP NEW | CALL               |         |
| 440327 95 4   | HORACE MANN EDUCATORS CORP NEW | PUT                |         |
| 44041F 10 5   | HORIZON FINL CORP WASH         | COM                |         |
| 44041Q 10 1   | HORIZON FINL SVCS CORP         | COM                |         |
| 44041U 10 2   | HORIZON GROUP PPTYS INC        | COM                |         |
| 44041Y 10 4   | HORIZON HEALTH CORP            | COM                |         |
| 44043J 10 5   | HORIZON OFFSHORE INC           | COM                |         |
| 44043T 10 3   | HORIZON ORGANIC HOLDING        | COM                |         |
| 440452 10 0 * | HORMEL FOODS CORP              | COM                |         |
| 440452 90 0   | HORMEL FOODS CORP              | CALL               |         |
| 440452 95 0   | HORMEL FOODS CORP              | PUT                |         |
| 44106M 10 2   | HOSPITALITY PPTYS TR           | COM SH BEN INT     |         |
| 44106N 10 0   | HOSPITALITY WORLDWIDE SVCS INC | COM                |         |
| 44106W 10 0   | HOST AMER CORP                 | COM                |         |
| 44106W 11 8   | HOST AMER CORP                 | WT EXP 000003      |         |
| 44107P 10 4   | HOST MARRIOTT CORP NEW         | COM                |         |
| 441072 10 5   | HOST FDG INC                   | CL A               |         |
| 441339 10 8   | HOT TOPIC INC                  | COM                |         |
| 441474 10 3   | HOTJOBS COM INC                | COM                |         |
| 441560 10 9 * | HOUGHTON MIFFLIN CO            | COM                |         |
| 441560 90 9   | HOUGHTON MIFFLIN CO            | CALL               |         |
| 441560 95 9   | HOUGHTON MIFFLIN CO            | PUT                |         |
| 441815 10 7 * | HOUSEHOLD INTL INC             | COM                |         |
| 441815 90 7   | HOUSEHOLD INTL INC             | CALL               |         |
| 441815 95 7   | HOUSEHOLD INTL INC             | PUT                |         |
| 442120 10 1 * | HOUSTON EXPL CO                | COM                |         |
| 442120 90 1   | HOUSTON EXPL CO                | CALL               |         |
| 442120 95 1   | HOUSTON EXPL CO                | PUT                |         |
| 442487 20 3   | HOVNANIAN ENTERPRISES INC      | CL A               |         |
| 443051 10 7   | HOWELL CORP                    | COM                |         |
| 443051 20 6   | HOWELL CORP                    | PFD A CV \$3.50    |         |
| 443208 10 3 * | HOWMET INTERNATIONAL           | COM                |         |
| 443208 90 3   | HOWMET INTERNATIONAL           | CALL               |         |
| 443208 95 3   | HOWMET INTERNATIONAL           | PUT                |         |
| 443209 10 1   | HOWTEK INC                     | COM                |         |
| 44328M 30 2   | HSBC BK PLC                    | SP ADR UNIT A      | ADDED   |
| 44328M 60 9   | HSBC BK PLC                    | SP ADR UNIT B      | ADDED   |
| 44328M 81 5   | HSBC BK PLC                    | SP ADR UNIT C      | ADDED   |
| 44328M 84 9   | HSBC BK PLC                    | SP ADR UNIT D      | ADDED   |

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| 443304 AA 8   | HUANENG PWR INTL INC           | NT CONV 1.75%04    |         |
| 443304 10 0   | HUANENG PWR INTL INC           | SPOON ADR N        |         |
| 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                |         |
| 443794 10 2   | HUDSON HOTELS CORP             | COM                |         |
| 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                |         |
| 444356 10 9   | HUFFY CORP                     | COM                |         |
| 444482 10 3   | HUGHES SUPPLY INC              | COM                |         |
| 444717 10 2   | HUGOTON RTY TR TEX             | UNIT BEN INT       |         |
| 44485Q 20 3   | HUMAN PHEROMONE SCIENCES INC   | COM NEW            |         |
| 444859 10 2 * | HUMANA INC                     | COM                |         |
| 444859 90 2   | HUMANA INC                     | CALL               |         |
| 444859 95 2   | HUMANA INC                     | PUT                |         |
| 444903 AA 6   | HUMAN GENOME SCIENCES INC      | SUB NT CV 144A06   |         |
| 444903 AC 2   | HUMAN GENOME SCIENCES INC      | SUB NT CV 144A06   | ADDED   |
| 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 COMMUNICATIONS LTD | COM                |         |
| 44544R 90 1   | HUMMINGBIRD COMMUNICATIONS LTD | CALL               |         |
| 44544R 95 1   | HUMMINGBIRD COMMUNICATIONS LTD | PUT                |         |
| 445467 10 3   | HUMPHREY HOSPITALITY TR        | COM                |         |
| 445542 10 3   | HUNGARIAN TEL & CABLE CORP     | COM                |         |
| 445591 10 0   | HUNT 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                |         |
| 445661 10 1   | HUNTCO INC                     | CL A               |         |
| 445891 20 3   | HUNTINGDON LIFE SCIENCES GROUP | ADR                |         |
| 446150 10 4 * | HUNTINGTON BANCSHARES INC      | COM                |         |
| 446150 90 4   | HUNTINGTON BANCSHARES INC      | CALL               |         |
| 446150 95 4   | HUNTINGTON BANCSHARES INC      | PUT                |         |
| 447309 10 5   | HUNTWAY REFINING CO            | COM                |         |
| 447324 10 4   | HURCO COMPANIES INC            | COM                |         |
| 44779E 10 6   | HURRICANE HYDROCARBONS LTD     | CL A               | DELETED |
| 448110 10 6 * | HUSSMANN INTL INC              | COM                |         |
| 448110 90 6   | HUSSMANN INTL INC              | CALL               |         |

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| 448110 95 6   | HUSSMANN INTL INC              | PUT                |         |
| 448407 AA 4   | HUTCHINSON TECHNOLOGY INC      | SB NT CV 144A 05   |         |
| 448407 AB 2   | HUTCHINSON TECHNOLOGY INC      | SB NT CV ACRD 05   |         |
| 448407 AC 0   | HUTCHINSON TECHNOLOGY INC      | SB NT CV 6%05      |         |
| 448407 10 6 * | HUTCHINSON TECHNOLOGY INC      | COM                |         |
| 448407 90 6   | HUTCHINSON TECHNOLOGY INC      | CALL               |         |
| 448407 95 6   | HUTCHINSON TECHNOLOGY INC      | PUT                |         |
| 448451 10 4   | HUTTIG BLDG PRODS INC          | COM                | ADDED   |
| 448515 10 6 * | HVIDE MARINE INC               | CLA                | DELETED |
| 448515 90 6   | HVIDE MARINE INC               | CALL               | DELETED |
| 448515 95 6   | HVIDE MARINE INC               | PUT                | DELETED |
| 448623 10 8   | HYCOR BIOMEDICAL INC           | COM                |         |
| 448913 10 3   | HYPERION 1999 TERM TR INC      | COM                | DELETED |
| 448915 10 8   | HYPERION 2002 TERM TR INC      | COM                |         |
| 448918 10 2   | HYPERION 2005 INVT GRADE OPPTN | COM                |         |
| 448924 10 0 * | ICN PHARMACEUTICALS INC NEW    | COM                |         |
| 448924 90 0   | ICN PHARMACEUTICALS INC NEW    | CALL               |         |
| 448924 95 0   | ICN PHARMACEUTICALS INC NEW    | PUT                |         |
| 448947 10 1 * | IDT CORP                       | COM                |         |
| 448947 90 1   | IDT CORP                       | CALL               |         |
| 448947 95 1   | IDT CORP                       | PUT                |         |
| 44913M 10 5 * | HYPERCOM CORP                  | COM                |         |
| 44913M 90 5   | HYPERCOM CORP                  | CALL               |         |
| 44913M 95 5   | HYPERCOM CORP                  | PUT                |         |
| 44913S 10 2 * | HYPERFEED TECHNOLOGIES INC     | COM                |         |
| 44913S 90 2   | HYPERFEED TECHNOLOGIES INC     | CALL               |         |
| 44913S 95 2   | HYPERFEED TECHNOLOGIES INC     | PUT                |         |
| 44914K 30 6 * | HYPERION TELECOMMUNICATIONS    | CL A               | DELETED |
| 44914K 90 6   | HYPERION TELECOMMUNICATIONS    | CALL               | DELETED |
| 44914K 95 6   | HYPERION TELECOMMUNICATIONS    | PUT                | DELETED |
| 44914M 10 4 * | HYPERION SOLUTIONS CORP        | COM                |         |
| 44914M 90 4   | HYPERION SOLUTIONS CORP        | CALL               |         |
| 44914M 95 4   | HYPERION SOLUTIONS CORP        | PUT                |         |
| 44914V 10 4   | HYPERTENSION DIAGNOSTICS INC   | COM                |         |
| 44914V 11 2   | HYPERTENSION DIAGNOSTICS INC   | WT A EX 072302     |         |
| 44914V 20 3   | HYPERTENSION DIAGNOSTICS INC   | UNIT EX 000001     |         |
| 449145 10 1   | HYPERION TOTAL RETURN & INCOME | COM                |         |
| 449163 30 2 * | HYSEQ INC                      | COM                |         |
| 449163 90 2   | HYSEQ INC                      | CALL               |         |
| 449163 95 2   | HYSEQ INC                      | PUT                |         |
| 449180 10 8   | HYTEK MICROSYSTEMS INC         | COM                |         |
| 44920V 10 6   | IAT RES CORP                   | COM                |         |
| 44920V 11 4   | IAT RES CORP                   | WT EXP 091101      |         |
| 449202 10 0   | IAT MULTIMEDIA INC             | COM                |         |
| 449223 10 6 * | IBP INC                        | COM                |         |
| 449223 90 6   | IBP INC                        | CALL               |         |
| 449223 95 6   | IBP INC                        | PUT                |         |
| 44923E 10 1   | I B S INTERACTIVE INC          | COM                |         |
| 449244 10 2   | ICF KAISER INTL INC            | COM                |         |

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| 449246 10 7 * | ICG COMMUNICATIONS INC     | COM                |        |
| 449246 90 7   | ICG COMMUNICATIONS INC     | CALL               |        |
| 449246 95 7   | ICG COMMUNICATIONS INC     | PUT                |        |
| 44926L 30 0   | I C H CORP NEW             | COM NEW            |        |
| 44926P 10 3   | ICICI LTD                  | SPONSORED ADR      | ADDED  |
| 44926P 20 2   | ICICI LTD                  | SPONSORED ADR      | ADDED  |
| 44929Y 10 1   | ICT GROUP INC              | COM                |        |
| 449293 10 9   | ICO HLDGS INC              | COM                |        |
| 449293 30 7   | ICO HLDGS INC              | PFD CV DEP 1/4     |        |
| 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                |        |
| 44934B 10 4   | I-CABLE COMMUNICATIONS LTD | SPONSORED ADR      | ADDED  |
| 44936D 10 8   | ID BIOMEDICAL CORP         | COM                |        |
| 449370 10 5 * | IDECK PHARMACEUTICALS CORP | COM                |        |
| 449370 90 5   | IDECK PHARMACEUTICALS CORP | CALL               |        |
| 449370 95 5   | IDECK PHARMACEUTICALS CORP | PUT                |        |
| 449384 10 6   | IDG BOOKS WORLDWIDE INC    | CL A               |        |
| 449391 13 5   | IDM ENVIRONMENTAL CORP     | WT A 042000NEW     |        |
| 449391 30 9   | IDM ENVIRONMENTAL CORP     | COM NEW            |        |
| 449489 10 3   | I D SYSTEMS INC            | COM                |        |
| 44949L 10 5   | IEC ELECTRS CORP NEW       | COM                |        |
| 449491 10 9 * | IDX SYS CORP               | COM                |        |
| 449491 90 9   | IDX SYS CORP               | CALL               |        |
| 449491 95 9   | IDX SYS CORP               | PUT                |        |
| 449507 10 2   | IFR SYSTEMS INC            | COM                |        |
| 449515 13 9   | IFS INTERNATIONAL INC      | WT A EX 022002     |        |
| 449515 30 3   | IFS INTERNATIONAL INC      | COM NEW            |        |
| 449518 20 8   | IFX CORP                   | COM NEW            |        |
| 449520 30 3   | I-FLOW CORP                | COM NEW            |        |
| 449536 10 1 * | IGEN INC                   | COM                |        |
| 449536 90 1   | IGEN INC                   | CALL               |        |
| 449536 95 1   | IGEN INC                   | PUT                |        |
| 449575 10 9 * | IGI INC                    | COM                |        |
| 449575 90 9   | IGI INC                    | CALL               |        |
| 449575 95 9   | IGI INC                    | PUT                |        |
| 449592 10 4   | IGO CORP                   | COM                | ADDED  |
| 449623 10 7 * | IHOP CORP                  | COM                |        |
| 449623 90 7   | IHOP CORP                  | CALL               |        |
| 449623 95 7   | IHOP CORP                  | PUT                |        |
| 449628 20 5   | IIC INDS INC               | COM PAR \$0.25     |        |
| 449633 20 5   | I I S INTELLIGENT INFO LTD | ORD SH NEW         |        |
| 449661 50 3   | ILX RESORTS INC            | COM NEW            |        |
| 449669 10 0 * | IMC GLOBAL INC             | COM                |        |
| 449669 90 0   | IMC GLOBAL INC             | CALL               |        |
| 449669 95 0   | IMC GLOBAL INC             | PUT                |        |
| 449669 11 8   | IMC GLOBAL INC             | WT EXP 122200      |        |
| 449681 10 5   | IMCO RECYCLING INC         | COM                |        |

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| 449693 20 9 | IMP INC                      | COM NEW            |         |
| 44980K 20 6 | IPC COMMUNICATIONS INC       | COM NEW            |         |
| 449804 10 3 | IPI INC                      | COM                |         |
| 449927 10 2 | I-LINK CORP                  | COM                |         |
| 449934 10 8 | * IMS HEALTH INC             | COM                |         |
| 449934 90 8 | IMS HEALTH INC               | CALL               |         |
| 449934 95 8 | IMS HEALTH INC               | PUT                |         |
| 45004F 10 7 | * IRI INTL CORP              | COM                |         |
| 45004F 90 7 | IRI INTL CORP                | CALL               |         |
| 45004F 95 7 | IRI INTL CORP                | PUT                |         |
| 450047 20 4 | IRSA INVERSIONERS Y REP S A  | GLOBL DEP RCPT     |         |
| 450058 AA 0 | IRT PPTY CO                  | SBDB CONV 7.3%03   |         |
| 450058 10 2 | IRT PPTY CO                  | COM                |         |
| 450091 10 3 | ISB FINL CORP LA             | COM                |         |
| 45021P 30 2 | ISG TECHNOLOGIES INC         | COM NEW            |         |
| 450306 10 5 | * ISS GROUP INC              | COM                |         |
| 450306 90 5 | ISS GROUP INC                | CALL               |         |
| 450306 95 5 | ISS GROUP INC                | PUT                |         |
| 45031S 10 6 | ITC LEARNING CORP            | COM                |         |
| 45031T 10 4 | * ITC DELTACOM INC           | COM                |         |
| 45031T 90 4 | ITC DELTACOM INC             | CALL               |         |
| 45031T 95 4 | ITC DELTACOM INC             | PUT                |         |
| 450312 10 3 | * I-STAT CORP                | COM                |         |
| 450312 90 3 | I-STAT CORP                  | CALL               |         |
| 450312 95 3 | I-STAT CORP                  | PUT                |         |
| 450430 10 3 | * ITEQ INC                   | COM                |         |
| 450430 90 3 | ITEQ INC                     | CALL               |         |
| 450430 95 3 | ITEQ INC                     | PUT                |         |
| 450564 10 9 | ITI TECHNOLOGIES INC         | COM                |         |
| 450565 10 6 | ITLA CAP CORP                | COM                |         |
| 450672 10 0 | IT STAFFING LTD              | COM                |         |
| 45068B 10 9 | ITT EDUCATIONAL SERVICES INC | COM                |         |
| 45069F 10 9 | ITXC CORP                    | COM                | ADDED   |
| 45070M 30 9 | IVC INDs INC                 | COM NEW            |         |
| 450713 10 2 | * IXC COMMUNICATIONS INC     | COM                | DELETED |
| 450713 90 2 | IXC COMMUNICATIONS INC       | CALL               | DELETED |
| 450713 95 2 | IXC COMMUNICATIONS INC       | PUT                | DELETED |
| 450718 10 1 | * IXL ENTERPRISES INC        | COM                |         |
| 450718 90 1 | IXL ENTERPRISES INC          | CALL               |         |
| 450718 95 1 | IXL ENTERPRISES INC          | PUT                |         |
| 450732 10 2 | IBASIS INC                   | COM                | ADDED   |
| 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                |         |
| 450924 10 5 | ICON HOLDINGS                | COM                |         |
| 450928 10 6 | IVI CHECKMATE CORP           | COM                |         |

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| 45103N 10 0   | ICHOR CORP                | COM                |         |
| 45103T 10 7   | ICON PUB LTD CO           | SPONSORED ADR      |         |
| 451107 10 6 * | IDACORP INC               | COM                |         |
| 451107 90 6   | IDACORP INC               | CALL               |         |
| 451107 95 6   | IDACORP INC               | PUT                |         |
| 45167R 10 4   | IDEX CORP                 | COM                |         |
| 45168D 10 4 * | IDEXX LABS INC            | COM                |         |
| 45168D 90 4   | IDEXX LABS INC            | CALL               |         |
| 45168D 95 4   | IDEXX LABS INC            | 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                |         |
| 451716 20 3 * | IKOS SYS INC              | COM NEW            |         |
| 451716 90 3   | IKOS SYS INC              | CALL               |         |
| 451716 95 3   | IKOS SYS INC              | PUT                |         |
| 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                |         |
| 451926 10 9   | IL FORNAIO AMER CORP      | COM                |         |
| 452308 10 9 * | ILLINOIS TOOL WKS INC     | COM                |         |
| 452308 90 9   | ILLINOIS TOOL WKS INC     | CALL               |         |
| 452308 95 9   | ILLINOIS TOOL WKS INC     | PUT                |         |
| 452317 10 0 * | ILLINOVA CORP             | COM                |         |
| 452317 90 0   | ILLINOVA CORP             | CALL               |         |
| 452317 95 0   | ILLINOVA CORP             | PUT                |         |
| 452334 10 5   | ILLUMINET HLDGS INC       | COM                | ADDED   |
| 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                |         |
| 45244D 10 2   | IMAGEX COM INC            | COM                |         |
| 45244J 10 9   | IMAGE SYS CORP            | COM                |         |
| 45244U 10 4   | IMAGING TECHNOLOGIES CORP | COM                |         |
| 45244X 30 6 * | IMALL INC                 | COM PAR \$0.001    | DELETED |
| 45244X 90 6   | IMALL INC                 | CALL               | DELETED |
| 45244X 95 6   | IMALL INC                 | PUT                | DELETED |
| 45245A 10 7 * | IMATION CORP              | COM                |         |
| 45245A 90 7   | IMATION CORP              | CALL               |         |
| 45245A 95 7   | IMATION CORP              | PUT                |         |
| 45245E AC 3   | IMAX CORP                 | SUBNT CV 144A 03   |         |
| 45245E 10 9 * | IMAX CORP                 | COM                |         |
| 45245E 90 9   | IMAX CORP                 | CALL               |         |
| 45245E 95 9   | IMAX CORP                 | PUT                |         |
| 45245W 10 9 * | IMCLONE SYS INC           | COM                |         |
| 45245W 90 9   | IMCLONE SYS INC           | CALL               |         |
| 45245W 95 9   | IMCLONE SYS INC           | PUT                |         |
| 45245Y 10 5   | IMANAGE INC               | COM                | ADDED   |

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| 45246K 10 4   | IMAGINON INC                    | COM                |        |
| 452519 10 1   | IMMTECH INTL INC                | COM                |        |
| 45252R 10 0 * | IMMULOGIC PHARMACEUTICAL CORP   | COM                |        |
| 45252R 90 0   | IMMULOGIC PHARMACEUTICAL CORP   | CALL               |        |
| 45252R 95 0   | IMMULOGIC PHARMACEUTICAL CORP   | PUT                |        |
| 45252T 10 6 * | IMMUNE RESPONSE CORP DEL        | COM                |        |
| 45252T 90 6   | IMMUNE RESPONSE CORP DEL        | CALL               |        |
| 45252T 95 6   | IMMUNE RESPONSE CORP DEL        | PUT                |        |
| 45252I 10 7   | IMMERSION CORP                  | COM                | ADDED  |
| 452525 30 6   | IMMUCELL CORP                   | COM PAR \$0.10     |        |
| 452526 10 6   | IMMUCOR INC                     | COM                |        |
| 452528 10 2 * | IMMUNEX CORP NEW                | COM                |        |
| 452528 90 2   | IMMUNEX CORP NEW                | CALL               |        |
| 452528 95 2   | IMMUNEX CORP NEW                | 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                |        |
| 45254R 10 8   | IMPAC COML HLDGS INC            | COM                |        |
| 45255G 10 1 * | IMPATH INC                      | COM                |        |
| 45255G 90 1   | IMPATH INC                      | CALL               |        |
| 45255G 95 1   | IMPATH INC                      | PUT                |        |
| 45255W 10 6   | IMPCO TECHNOLOGIES INC          | COM NEW            |        |
| 452556 10 3 * | IMPERIAL BANCORP                | COM                |        |
| 452556 90 3   | IMPERIAL BANCORP                | CALL               |        |
| 452556 95 3   | IMPERIAL BANCORP                | PUT                |        |
| 452704 50 5   | IMPERIAL CHEM INDs PLC          | ADR NEW            |        |
| 45272T 10 2   | IMPERIAL CREDIT COMM MRTG INV\$ | COM                |        |
| 452729 10 6 * | IMPERIAL CR INDs INC            | COM                |        |
| 452729 90 6   | IMPERIAL CR INDs INC            | CALL               |        |
| 452729 95 6   | IMPERIAL CR INDs INC            | PUT                |        |
| 452906 10 0   | IMATRON INC                     | COM                |        |
| 452907 10 8 * | IMMUNOMEDICS INC                | COM                |        |
| 452907 90 8   | IMMUNOMEDICS INC                | CALL               |        |
| 452907 95 8   | IMMUNOMEDICS INC                | PUT                |        |
| 452909 10 4   | IMTEC INC                       | COM                |        |
| 452919 10 3 * | IN FOCUS SYS INC                | COM                |        |
| 452919 90 3   | IN FOCUS SYS INC                | CALL               |        |
| 452919 95 3   | IN FOCUS SYS INC                | PUT                |        |
| 452926 10 8   | INCOME OPPORTUNITY RLTY INV\$   | COM                |        |
| 453038 40 8 * | IMPERIAL OIL LTD                | COM NEW            |        |
| 453038 90 8   | IMPERIAL OIL LTD                | CALL               |        |
| 453038 95 8   | IMPERIAL OIL LTD                | PUT                |        |
| 453096 10 9   | IMPERIAL SUGAR CO NEW           | COM                |        |
| 453142 10 1   | IMPERIAL TOBACCO GROUP PLC      | SPONSORED ADR      |        |
| 45320R 10 8   | IMPLANT SCIENCES CORP           | COM                |        |
| 45320R 11 6   | IMPLANT SCIENCES CORP           | WT EXP 052003      |        |
| 45321W 10 6 * | IMRGLOBAL CORPORATION           | COM                |        |
| 45321W 90 6   | IMRGLOBAL CORPORATION           | CALL               |        |

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| 45321W 95 6   | IMRGLOBAL CORPORATION          | PUT                |        |
| 453222 40 8   | IN HOME HEALTH INC             | COM NEW            |        |
| 45323G 10 9 * | INACOM CORP                    | COM                |        |
| 45323G 90 9   | INACOM CORP                    | CALL               |        |
| 45323G 95 9   | INACOM CORP                    | PUT                |        |
| 453235 10 3   | INAMED CORP                    | COM                | ADDED  |
| 45324E 10 3   | INCARA PHARMACEUTICALS CORP    | COM                |        |
| 45324R 10 4   | INCAM AG                       | SPONSORED ADR      |        |
| 453258 AH 8   | INCO LTD                       | DEB CV 7.75%16     |        |
| 453258 AK 1   | INCO LTD                       | DEB CONV 5.75%04   |        |
| 453258 40 2 * | INCO LTD                       | COM                |        |
| 453258 90 2   | INCO LTD                       | CALL               |        |
| 453258 95 2   | INCO LTD                       | PUT                |        |
| 453258 70 9 * | INCO LTD                       | CL VBN SH          |        |
| 453258 90 9   | INCO LTD                       | CALL               |        |
| 453258 95 9   | INCO LTD                       | PUT                |        |
| 453258 80 8   | INCO LTD                       | PF D CV E 5.5%     |        |
| 45333P 10 7   | INCOME OPPORTUNITIES FD 1999   | COM                |        |
| 45333Q 10 5   | INCOME OPPORTUNITIES FD 2000   | COM                |        |
| 45337C 10 2 * | INCYTE PHARMACEUTICALS INC     | COM                |        |
| 45337C 90 2   | INCYTE PHARMACEUTICALS INC     | CALL               |        |
| 45337C 95 2   | INCYTE PHARMACEUTICALS INC     | 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            |        |
| 453779 10 0   | INDEPENDENCE SQUARE INCOME SEC | COM                |        |
| 453836 10 8   | INDEPENDENT BANK CORP MASS     | COM                |        |
| 453838 10 4   | INDEPENDENT BANK CORP MICH     | COM                |        |
| 45384X 10 8   | INDEPENDENT ENERGY HLDGS PLC   | SPONSORED ADR      |        |
| 453841 20 7   | INDEPENDENT BANKSHARES INC     | COM NEW            |        |
| 454089 10 3   | INDIA FD INC                   | COM                |        |
| 454090 10 1   | INDIA GROWTH FD INC            | COM                |        |
| 454707 10 0   | INDIANA ENERGY INC             | COM                |        |
| 455149 10 4   | INDIANA UTD BANCORP            | COM                |        |
| 45567P 10 4   | INDIGO AVIATION AB             | SPONSORED ADR      |        |
| 455778 10 0   | INDONESIA FD INC               | COM                |        |
| 45578L 10 0   | INDUS INTL INC                 | COM                |        |
| 455792 10 1 * | INDUSTRI-MATEMATIK INTL CORP   | COM                |        |
| 455792 90 1   | INDUSTRI-MATEMATIK INTL CORP   | CALL               |        |
| 455792 95 1   | INDUSTRI-MATEMATIK INTL CORP   | PUT                |        |
| 455882 10 0   | INDUSTRIAL BANCORP INC         | COM                |        |
| 455907 10 5   | INDIVIDUAL INV GROUP INC       | COM                |        |
| 455921 10 6   | INDUSTRIAL RUBR PRODS INC      | COM                |        |
| 456053 10 7   | INDUSTRIAL DATA SYS CORP       | COM                |        |
| 456061 10 0   | INDUSTRIAL DISTR GROUP INC     | COM                |        |
| 456160 10 0   | INDUSTRIAL HLDGS INC           | COM                |        |
| 456160 12 6   | INDUSTRIAL HLDGS INC           | WT B EX 011401     |        |

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| 456160 13 4 | INDUSTRIAL HLDGS INC           | WT C EX 011401     |         |
| 456160 14 2 | INDUSTRIAL HLDGS INC           | WT D EX 011401     |         |
| 456314 10 3 | INDUSTRIAL SVCS AMER INC FLA   | COM                |         |
| 456463 10 8 | INDUSTRIAS BACHOCO S A DE C V  | SP ADR B&L SHS     |         |
| 456478 10 6 | INDUSTRIE NATUZZI SPA          | ADR                |         |
| 456607 10 0 | INDYMAC MTG HLDGS INC          | COM                |         |
| 45662K 10 9 | INFERENCE CORP                 | CL A               |         |
| 45662S 10 2 | * INFINITY BROADCASTING CP NEW | CL A               |         |
| 45662S 90 2 | INFINITY BROADCASTING CP NEW   | CALL               |         |
| 45662S 95 2 | INFINITY BROADCASTING CP NEW   | PUT                |         |
| 45662V 10 5 | INET TECHNOLOGIES INC          | COM                |         |
| 45662Y 10 9 | * INFINIUM SOFTWARE INC        | COM                |         |
| 45662Y 90 9 | INFINIUM SOFTWARE INC          | CALL               |         |
| 45662Y 95 9 | INFINIUM SOFTWARE INC          | PUT                |         |
| 45663L 40 3 | INFINITY INC                   | COM PAR \$.0001    |         |
| 45665A 10 8 | * INFOCURE CORP                | COM                |         |
| 45665A 90 8 | INFOCURE CORP                  | CALL               |         |
| 45665A 95 8 | INFOCURE CORP                  | PUT                |         |
| 456650 20 9 | INFODATA SYS INC               | COM NEW            |         |
| 45666Q 10 2 | INFORMATICA CORP               | COM                |         |
| 456662 10 5 | INFONAUTICS CORP               | CL A               |         |
| 45669R 10 7 | * INFORMATION ARCHITECTS CORP  | COM                |         |
| 45669R 90 7 | INFORMATION ARCHITECTS CORP    | CALL               |         |
| 45669R 95 7 | INFORMATION ARCHITECTS CORP    | PUT                |         |
| 456727 10 6 | INFORMATION HLDGS INC          | COM                |         |
| 45675F 30 3 | INFORMATION RESOURCE ENGR INC  | COM PAR \$0.01     |         |
| 456779 10 7 | * INFORMIX CORP                | COM                |         |
| 456779 90 7 | INFORMIX CORP                  | CALL               |         |
| 456779 95 7 | INFORMIX CORP                  | PUT                |         |
| 45678M 10 7 | * INFOSEEK CORP                | CDM                | DELETED |
| 45678M 90 7 | INFOSEEK CORP                  | CALL               | DELETED |
| 45678M 95 7 | INFOSEEK CORP                  | PUT                | DELETED |
| 45678T 10 2 | * INFOSPACE COM INC            | COM                |         |
| 45678T 90 2 | INFOSPACE COM INC              | CALL               |         |
| 45678T 95 2 | INFOSPACE COM INC              | PUT                |         |
| 456788 10 8 | INFOSYS TECHNOLOGIES LTD       | SPONSORED ADR      |         |
| 456818 10 3 | * INFOUSA INC NEW              | CL B               |         |
| 456818 90 3 | INFOUSA INC NEW                | CALL               |         |
| 456818 95 3 | INFOUSA INC NEW                | PUT                |         |
| 456818 20 2 | * INFOUSA INC NEW              | CL A               | DELETED |
| 456818 90 2 | INFOUSA INC NEW                | CALL               | DELETED |
| 456818 95 2 | INFOUSA INC NEW                | PUT                | DELETED |
| 456818 30 1 | * INFOUSA INC NEW              | COM                | ADDED   |
| 456818 90 1 | INFOUSA INC NEW                | CALL               | ADDED   |
| 456818 95 1 | INFOUSA INC NEW                | PUT                | ADDED   |
| 456836 10 5 | INFU-TECH INC                  | COM                |         |
| 456837 10 3 | ING GROEP N V                  | SPONSORED ADR      |         |
| 456866 10 2 | * INGERSOLL-RAND CO            | COM                |         |
| 456866 90 2 | INGERSOLL-RAND CO              | CALL               |         |

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| 456866 95 2   | INGERSOLL-RAND CO           | PUT                |         |
| 456905 10 8 * | INFORMATION RES INC         | COM                |         |
| 456905 90 8   | INFORMATION RES INC         | CALL               |         |
| 456905 95 8   | INFORMATION RES INC         | PUT                |         |
| 456910 30 6   | INFINITE GROUP INC          | COM NEW            |         |
| 456923 10 1   | INFORMATION MGMT ASSOC INC  | COM                |         |
| 457030 10 4   | INGLES MKTS INC             | CL A               |         |
| 457153 AA 2   | INGRAM MICRO INC            | SR DB CV ZERO 18   |         |
| 457153 10 4 * | INGRAM MICRO INC            | CL A               |         |
| 457153 90 4   | INGRAM MICRO INC            | CALL               |         |
| 457153 95 4   | INGRAM MICRD INC            | PUT                |         |
| 457191 AA 2   | INHALE THERAPEUTIC SYS INC  | SUB DB CV 144A06   | ADDED   |
| 457191 10 4 * | INHALE THERAPEUTIC SYS INC  | COM                |         |
| 457191 90 4   | INHALE THERAPEUTIC SYS INC  | CALL               |         |
| 457191 95 4   | INHALE THERAPEUTIC SYS INC  | PUT                |         |
| 457203 10 7   | INITIO INC                  | COM                |         |
| 457214 10 4   | INKINE PHARMACEUTICALS INC  | COM                |         |
| 457277 10 1 * | INKTOMI CORP                | COM                |         |
| 457277 90 1   | INKTOMI CORP                | CALL               |         |
| 457277 95 1   | INKTOMI CORP                | PUT                |         |
| 457349 10 8   | INLAND ENTMT CORP           | COM                |         |
| 4576J0 10 4   | INNKEEPERS USA TR           | COM                |         |
| 4576J0 30 2   | INNKEEPERS USA TR           | PFD CV A 8.625     |         |
| 457635 10 0   | INMARK ENTERPRISES INC      | COM                | DELETED |
| 45764D 10 2   | INNERDYNE INC               | COM                |         |
| 45764F 10 7   | INNOVATIVE GAMING CORP AMER | COM                |         |
| 457642 20 5   | INNODATA CORP               | COM NEW            |         |
| 457647 10 5 * | INNOVEX INC                 | COM                |         |
| 457647 90 5   | INNOVEX INC                 | CALL               |         |
| 457647 95 5   | INNOVEX INC                 | PUT                |         |
| 45765T 10 6   | INSCI-STATEMENTS COM CORP   | COM                |         |
| 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 10 5 * | INPUT/OUTPUT INC            | COM                |         |
| 457652 90 5   | INPUT/OUTPUT INC            | CALL               |         |
| 457652 95 5   | INPUT/OUTPUT INC            | PUT                |         |
| 457654 10 1   | INPUT SOFTWARE INC          | COM                |         |
| 45766C 10 2 * | INPRISE CORP                | COM                |         |
| 45766C 90 2   | INPRISE CORP                | CALL               |         |
| 45766C 95 2   | INPRISE CORP                | PUT                |         |
| 45766J 10 7   | INSIGNIA SOLUTIONS PLC      | SPONSORED ADR      |         |
| 45766K 10 4   | INNOVATIVE DEVICES INC      | COM                |         |
| 45766Q 10 1   | INSIGHT HEALTH SVCS CORP    | COM                |         |
| 45766R 10 9   | INNOVATIVE MED SVCS         | COM                |         |
| 45766R 11 7   | INNOVATIVE MED SVCS         | WT A EX 080801     |         |
| 45766O 10 8   | INSITE VISION INC           | COM                |         |
| 45766Z 10 4   | INSITUFORM EAST INC         | COM                |         |

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| 457667 10 3 * | INSITUFORM TECHNOLOGIES INC    | CL A               |         |
| 457667 90 3   | INSITUFORM TECHNOLOGIES INC    | CALL               |         |
| 457667 95 3   | INSITUFORM TECHNOLOGIES INC    | PUT                |         |
| 45767A 10 5 * | IN SIGNIA FINL GROUP INC NEW   | COM                |         |
| 45767A 90 5   | IN SIGNIA FINL GROUP INC NEW   | CALL               |         |
| 45767A 95 5   | IN SIGNIA FINL GROUP INC NEW   | PUT                |         |
| 45767E 10 7   | INNOVATIVE CLINICAL SOLUTN LTD | COM                | DELETED |
| 45767M 10 9   | INNOTRAC CORP                  | COM                |         |
| 457674 10 9 * | INSO CORP                      | COM                |         |
| 457674 90 9   | INSO CORP                      | CALL               |         |
| 457674 95 9   | INSO CORP                      | PUT                |         |
| 45768F 10 3   | INNES STR FINL CORP            | COM                |         |
| 45768V 10 8 * | INSIGHT COMMUNICATIONS INC     | CL A               |         |
| 45768V 90 8   | INSIGHT COMMUNICATIONS INC     | CALL               |         |
| 45768V 95 8   | INSIGHT COMMUNICATIONS INC     | PUT                |         |
| 457732 10 5 * | INSPIRE INS SOLUTIONS INC      | COM                |         |
| 457732 90 5   | INSPIRE INS SOLUTIONS INC      | CALL               |         |
| 457732 95 5   | INSPIRE INS SOLUTIONS INC      | PUT                |         |
| 45774W 10 8   | INSTEEL INDUSTRIES INC         | COM                |         |
| 457776 10 2   | INSTRON CORP                   | COM                | DELETED |
| 457805 20 8   | INSTRUMENTARIUM CORP           | ADR                |         |
| 457875 10 2   | INSURANCE AUTO AUCTIONS INC    | COM                |         |
| 457919 10 8   | INNSUITES HOSPITALITY TR       | SH BEN INT         |         |
| 457923 10 0   | INTEGRATED MEASUREMENT SYS INC | COM                |         |
| 457954 60 0   | INNOVO GROUP INC               | COM PAR \$0.01     |         |
| 457985 20 8   | INTEGRA LIFESCIENCES HLDGS CP  | COM NEW            |         |
| 458045 10 1   | INSURANCE MGMT SOLUTIONS GROUP | COM                |         |
| 45809F 10 4   | INSURED MUN INCOME FD          | COM                |         |
| 45809K 10 3   | INSWEB CORP                    | COM                |         |
| 45809M 10 9   | INTASYS CORP                   | COM                |         |
| 45810H 10 7   | INTEGRAL SYS INC MD            | COM                |         |
| 45810N 30 2   | INTEGRAMED AMER INC            | COM NEW            |         |
| 458100 10 4   | INTEG INC                      | COM                |         |
| 45811E 10 3   | INTEGRATED ELECTRICAL SVC      | COM                |         |
| 45811H 10 6   | INTEGRALVISION INC             | COM                |         |
| 45811M 10 5   | INTEGRA INC                    | COM                |         |
| 458118 AA 4   | INTEGRATED DEVICE TECHNOLOGY   | SUB NT CV 5.5%02   |         |
| 458118 10 6 * | INTEGRATED DEVICE TECHNOLOGY   | COM                |         |
| 458118 90 6   | INTEGRATED DEVICE TECHNOLOGY   | CALL               |         |
| 458118 95 6   | INTEGRATED DEVICE TECHNOLOGY   | PUT                |         |
| 45812C AE 6   | INTEGRATED HEALTH SVCS INC     | SR SD CV 5.75%01   |         |
| 45812C 10 6 * | INTEGRATED HEALTH SVCS INC     | COM                |         |
| 45812C 90 6   | INTEGRATED HEALTH SVCS INC     | CALL               |         |
| 45812C 95 6   | INTEGRATED HEALTH SVCS INC     | PUT                |         |
| 45812M 10 4 * | INTEGRATED SYS INC             | COM                |         |
| 45812M 90 4   | INTEGRATED SYS INC             | CALL               |         |
| 45812M 95 4   | INTEGRATED SYS INC             | PUT                |         |
| 45812P 10 7 * | INTEGRATED SILICON SOLUTION    | COM                |         |
| 45812P 90 7   | INTEGRATED SILICON SOLUTION    | CALL               |         |

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| 45812P 95 7   | INTEGRATED SILICON SOLUTION    | PUT                |                |         |
| 45812S 10 1   | INTEGRATED ORTHOPEDICS INC     | COM                |                |         |
| 45812Y 10 8   | INTEGRATED SURGICAL SYS INC    | COM                |                |         |
| 45812Y 11 6   | INTEGRATED SURGICAL SYS INC    | WT EXP 111901      |                |         |
| 45813H 10 4   | INTEGRITY INCORPORATED         | CL A               |                |         |
| 45813T 10 8   | INTEGRATED TECHNOLOGY USA INC  | COM                | DELETED        |         |
| 45813T 11 6   | INTEGRATED TECHNOLOGY USA INC  | WT EXP 100101      | DELETED        |         |
| 45814H 10 3   | INTEGRATED TRANSN NETWORK GRP  | 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                |                |         |
| 458144 10 2 * | INTELECT COMMUNICATIONS INC    | COM                |                |         |
| 458144 90 2   | INTELECT COMMUNICATIONS INC    | CALL               |                |         |
| 458144 95 2   | INTELECT COMMUNICATIONS INC    | PUT                |                |         |
| 458147 10 5   | INTELEFILM CORP                | COM                | ADDED          |         |
| 45815C 10 3   | INTELICALL INC                 | COM                |                |         |
| 45815F 10 6   | INTELICELL CORP                | COM                | DELETED        |         |
| 45815R 10 0   | INTELLIGENT CTLS INC           | EC                 | COM            |         |
| 45815V 20 0   | INTELLIGENT POLYMERS LTD       |                    | UNIT EX 093000 | DELETED |
| 458153 10 3   | INTELICORP INC                 |                    | COM            |         |
| 45816A 10 6 * | INTELLIGROUP INC               |                    | COM            |         |
| 45816A 90 6   | INTELLIGROUP INC               |                    | CALL           |         |
| 45816A 95 6   | INTELLIGROUP INC               |                    | PUT            |         |
| 45816D 10 0   | INTELLIGENT SYS CORP NEW       |                    | COM            |         |
| 45816H 10 1   | INTELLIQUEST INFORMATION GROUP |                    | COM            |         |
| 45816V 10 0   | INTELLIGENT LIFE CORP          |                    | COM            |         |
| 45817G 10 2   | INTELLI-CHECK INC              |                    | COM            | ADDED   |
| 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            |         |
| 45838C 30 4   | INTERACTIVE FLIGHT TECHNOLGIES | CL A NEW           |                | DELETED |
| 45838M 10 4   | INTERACTIVE MAGIC INC          |                    | COM            |         |
| 45839M 10 3   | INTERACTIVE INTELLIGENCE INC   |                    | COM            | ADDED   |
| 45839N 10 1   | INTERACTIVE PICTURES CORP      |                    | COM            |         |
| 458447 10 9   | INTERCHANGE FINL SVCS S B N J  |                    | COM            |         |
| 45845L 10 7   | INTERCEPT GROUP INC            |                    | COM            |         |
| 458593 10 0   | INTERCONTINENTAL LIFE CORP     |                    | COM            |         |
| 45865R 10 9   | INTERDENT INC                  |                    | COM            |         |
| 458651 10 6   | INTERCORP EXCELLE INC          |                    | COM            |         |
| 458651 11 4   | INTERCORP EXCELLE INC          |                    | WT EXP 100801  |         |
| 45866A 10 5 * | INTERDIGITAL COMMUNICATIONS CP | COM                |                |         |
| 45866A 90 5   | INTERDIGITAL COMMUNICATIONS CP | CALL               |                |         |
| 45866A 95 5   | INTERDIGITAL COMMUNICATIONS CP | PUT                |                |         |
| 45866V 10 9   | INTEREP NATL RADIO SALES INC   | COM                |                | ADDED   |
| 458665 10 6 * | INTERFACE INC                  |                    | CL A           |         |

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| 458665 90 6   | INTERFACE INC                  | CALL               |        |
| 458665 95 6   | INTERFACE INC                  | PUT                |        |
| 458667 10 2   | INTERFACE SYS INC              | COM                |        |
| 45868P AA 8   | INTERIM SVCS INC               | SUB NT CV 4.5%05   |        |
| 45868P 10 0 * | INTERIM SVCS INC               | COM                |        |
| 45868P 90 0   | INTERIM SVCS INC               | CALL               |        |
| 45868P 95 0   | INTERIM SVCS 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                |        |
| 458688 10 8   | INTERIORS INC                  | CL A               |        |
| 458688 20 7   | INTERIORS INC                  | PFD A CV 10%       |        |
| 458729 20 9 * | INTERLEAF INC                  | COM NEW            |        |
| 458729 90 9   | INTERLEAF INC                  | CALL               |        |
| 458729 95 9   | INTERLEAF INC                  | PUT                |        |
| 458738 10 1   | INTERLEUKIN GENETICS INC       | COM                |        |
| 458742 10 3 * | INTERLIANT INC                 | COM                |        |
| 458742 90 3   | INTERLIANT INC                 | CALL               |        |
| 458742 95 3   | INTERLIANT INC                 | PUT                |        |
| 458751 10 4   | INTERLINK ELECTRS              | COM                |        |
| 458753 10 0   | INTERLINQ SOFTWARE CORP        | COM                |        |
| 458764 10 7   | INTERLOTT TECHNOLOGIES INC     | COM                |        |
| 458771 AB 8   | INTERMAGNETICS GEN CORP        | SBDB144A 5.75%03   |        |
| 458771 10 2 * | INTERMAGNETICS GEN CORP        | COM                |        |
| 458771 90 2   | INTERMAGNETICS GEN CORP        | CALL               |        |
| 458771 95 2   | INTERMAGNETICS GEN CORP        | PUT                |        |
| 458801 10 7 * | INTERMEDIA COMMUNICATIONS INC  | COM                |        |
| 458801 90 7   | INTERMEDIA COMMUNICATIONS INC  | CALL               |        |
| 458801 95 7   | INTERMEDIA COMMUNICATIONS INC  | PUT                |        |
| 45881K 10 4 * | INTERMET CORP                  | COM                |        |
| 45881K 90 4   | INTERMET CORP                  | CALL               |        |
| 45881K 95 4   | INTERMET CORP                  | PUT                |        |
| 458847 50 6   | INTERNACIONAL DE CERAMICA S A  | SPON ADR UNITS     |        |
| 45885A 10 2   | INTERNAP NETWORK SVCS CORP     | COM                | ADDED  |
| 458860 10 3   | INTERNATIONAL AIRCRAFT INVS    | COM                |        |
| 458865 20 1   | INTERNATIONAL AIRL SUPPORT GRP | COM NEW            |        |
| 458884 10 3   | INTERNATIONAL ALUM CORP        | COM                |        |
| 459028 10 6   | INTERNATIONAL ASSETS HLDG CORP | COM                |        |
| 459044 10 3   | INTERNATIONAL BANCSHARES CORP  | 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 INC  | COM PAR \$0.01     |        |
| 45950T 10 1 * | INTERNATIONAL FIBERCOM INC     | COM                |        |
| 45950T 90 1   | INTERNATIONAL FIBERCOM INC     | CALL               |        |
| 45950T 95 1   | INTERNATIONAL FIBERCOM INC     | PUT                |        |
| 459506 10 1 * | INTERNATIONAL FLAVORS&FRAGRANC | COM                |        |
| 459506 90 1   | INTERNATIONAL FLAVORS&FRAGRANC | CALL               |        |

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| 459506 95 1   | INTERNATIONAL FLAVORS&FRAGRANC | PUT                |         |
| 459655 10 6 * | INTERNATIONAL HOME FOODS INC   | COM                |         |
| 459655 90 6   | INTERNATIONAL HOME FOODS INC   | CALL               |         |
| 459655 95 6   | INTERNATIONAL HOME FOODS INC   | PUT                |         |
| 459698 10 6   | INTERNATIONAL INTEGRATION INC  | COM                | DELETED |
| 45972C 10 2   | INTERNATIONAL ISOTOPES INC     | COM                |         |
| 459862 30 6   | INTERNATIONAL MICROCOMPTR SOFT | COM NEW            |         |
| 459902 10 2 * | INTERNATIONAL GAME TECHNOLOGY  | COM                |         |
| 459902 90 2   | INTERNATIONAL GAME TECHNOLOGY  | CALL               |         |
| 459902 95 2   | INTERNATIONAL GAME TECHNOLOGY  | PUT                |         |
| 460043 10 2 * | INTERNATIONAL MULTIFOODS CORP  | COM                |         |
| 460043 90 2   | INTERNATIONAL MULTIFOODS CORP  | CALL               |         |
| 460043 95 2   | INTERNATIONAL MULTIFOODS CORP  | PUT                |         |
| 460053 10 1 * | INTERNATIONAL NETWORK SVCS     | COM                | DELETED |
| 460053 90 1   | INTERNATIONAL NETWORK SVCS     | CALL               | DELETED |
| 460053 95 1   | INTERNATIONAL NETWORK SVCS     | PUT                | DELETED |
| 460146 10 3 * | INTL PAPER CO                  | COM                |         |
| 460146 90 3   | INTL PAPER CO                  | CALL               |         |
| 460146 95 3   | INTL PAPER CO                  | PUT                |         |
| 460254 10 5 * | INTERNATIONAL RECTIFIER CORP   | COM                |         |
| 460254 90 5   | INTERNATIONAL RECTIFIER CORP   | CALL               |         |
| 460254 95 5   | INTERNATIONAL RECTIFIER CORP   | PUT                |         |
| 460259 50 0   | INTL REMOTE IMAG SYS INC       | COM NEW            |         |
| 460321 20 1   | INTERNATIONAL SHIPHOLDING CORP | COM NEW            |         |
| 46033G 10 8   | INTERNATIONAL SMART SOURCING   | COM                |         |
| 46033G 11 6   | INTERNATIONAL SMART SOURCING   | WT EXP 042304      |         |
| 460335 20 1 * | INTERNATIONAL SPEEDWAY CORP    | CL A               |         |
| 460335 90 1   | INTERNATIONAL SPEEDWAY CORP    | CALL               |         |
| 460335 95 1   | INTERNATIONAL SPEEDWAY CORP    | PUT                |         |
| 460337 10 8 * | INTL SPECIALTY PRODS INC       | NEW                |         |
| 460337 90 8   | INTL SPECIALTY PRODS INC       | CALL               |         |
| 460337 95 8   | INTL SPECIALTY PRODS INC       | NEW                |         |
| 460342 10 8   | INTERNATIONAL SPORTS WAGERING  | COM                |         |
| 460342 11 6   | INTERNATIONAL SPORTS WAGERING  | WT EXP 121201      |         |
| 46047F 10 4 * | INTERNATIONAL TELECOMMUN DATA  | COM                | DELETED |
| 46047F 90 4   | INTERNATIONAL TELECOMMUN DATA  | CALL               | DELETED |
| 46047F 95 4   | INTERNATIONAL TELECOMMUN DATA  | PUT                | DELETED |
| 460499 10 6   | INTERNATIONAL TOTAL SVCS INC   | COM                | DELETED |
| 46057T 40 8   | INTERNET COMMUNICATIONS CORP   | COM NEW            |         |
| 460573 10 8 * | INTERNEURON PHARMACEUTICALS    | COM                |         |
| 460573 90 8   | INTERNEURON PHARMACEUTICALS    | CALL               |         |
| 460573 95 8   | INTERNEURON PHARMACEUTICALS    | PUT                |         |
| 46058Y 10 9   | INTERNET AMERICA INC           | COM                |         |
| 46059C 10 6 * | INTERNET CAP GROUP INC         | COM                |         |
| 46059C 90 6   | INTERNET CAP GROUP INC         | CALL               |         |
| 46059C 95 6   | INTERNET CAP GROUP INC         | PUT                |         |
| 46059F 10 9   | INTERNET COMM CORP             | CL A               |         |
| 46059T 10 9   | INTERNET INITIATIVE JAPAN INC  | SPONSORED ADR      |         |
| 46059W 10 2   | INTERNET HOLDRS TR             | DEPOSIT RCPT       | ADDED   |

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| 460593 10 6   | INTERPHASE CORP              | COM                |         |
| 460615 10 7   | INTERPLAY ENTMT CORP         | COM                |         |
| 46062R 10 8   | INTERPOOL INC                | COM                |         |
| 46062W 10 7   | INTERPORE INTL               | COM                |         |
| 460690 AD 2   | INTERPUBLIC GROUP COS INC    | SUB NT CV 144A04   |         |
| 460690 AE 0   | INTERPUBLIC GROUP COS INC    | SUB NT CV ACRD04   |         |
| 460690 AF 7   | INTERPUBLIC GROUP COS INC    | SB NT CV 1.8%04    |         |
| 460690 AG 5   | INTERPUBLIC GROUP COS INC    | SB NT CV 144A 06   |         |
| 460690 AH 3   | INTERPUBLIC GROUP COS INC    | SB NT CV ACRD 06   |         |
| 460690 AJ 9   | INTERPUBLIC GROUP COS INC    | SUBNT CV 1.87%06   | ADDED   |
| 460690 10 0 * | INTERPUBLIC GROUP COS INC    | COM                |         |
| 460690 90 0   | INTERPUBLIC GROUP COS INC    | CALL               |         |
| 460690 95 0   | INTERPUBLIC GROUP COS INC    | PUT                |         |
| 46070W 10 7   | INTERSPEED INC               | COM                | ADDED   |
| 46072H 10 8 * | INTERSTATE BAKERIES CORP DEL | COM                |         |
| 46072H 90 8   | INTERSTATE BAKERIES CORP DEL | CALL               |         |
| 46072H 95 8   | INTERSTATE BAKERIES CORP DEL | PUT                |         |
| 46088R 10 8   | INTERSTATE HOTELS CORP       | COM                |         |
| 460885 20 5   | INTERSTATE GEN L P           | UN LTD PRT NEW     |         |
| 460915 20 0   | INTRAWEST CORPORATION        | COM NEW            |         |
| 460918 10 5   | INTERVISUAL BOOKS INC        | CL A VTG           |         |
| 460919 10 3   | INTERTAPE POLYMER GROUP INC  | COM                |         |
| 460920 10 1   | INTERSYSTEMS INC DEL         | COM                |         |
| 460920 11 9   | INTERSYSTEMS INC DEL         | WT EXP 123101      |         |
| 460927 10 6   | INTERVEST BANCSHARES CORP    | CL A               |         |
| 460930 10 0   | INTRAV INC                   | COM                | DELETED |
| 460931 10 8   | INTERWEST BANCORP INC        | COM                |         |
| 460939 30 9 * | INTRANET SOLUTIONS INC       | COM NEW            |         |
| 460939 90 9   | INTRANET SOLUTIONS INC       | CALL               |         |
| 460939 95 9   | INTRANET SOLUTIONS INC       | PUT                |         |
| 460967 10 2   | INTERNET COM CORP            | COM                |         |
| 46102P 10 4   | INTERSTATE NATL DEALER SVCS  | COM                |         |
| 461120 10 7 * | INTERTAN INC                 | COM                |         |
| 461120 90 7   | INTERTAN INC                 | CALL               |         |
| 461120 95 7   | INTERTAN INC                 | PUT                |         |
| 46113Q 10 9   | INTERTRUST TECHNOLOGIES CORP | COM                | ADDED   |
| 46114P 20 9   | INTERWEST HOME MEDICAL INC   | COM NEW            |         |
| 46114Q 10 8   | INTERWORLD CORP              | COM                |         |
| 46114R 10 6 * | INTERVU INC                  | COM                |         |
| 46114R 90 6   | INTERVU INC                  | CALL               |         |
| 46114R 95 6   | INTERVU INC                  | PUT                |         |
| 46114T 10 2   | INTERWOVEN INC               | COM                | ADDED   |
| 461142 10 1 * | INTERVOICE-BRITE INC         | COM                |         |
| 461142 90 1   | INTERVOICE-BRITE INC         | CALL               |         |
| 461142 95 1   | INTERVOICE-BRITE INC         | PUT                |         |
| 461147 10 0   | INTEST CORP                  | COM                |         |
| 461148 AA 6   | INTEVAC INC                  | SB NT CV 144A 04   |         |
| 461148 AB 4   | INTEVAC INC                  | SB NT CV ACRD 04   |         |
| 461148 AC 2   | INTEVAC INC                  | SB NT CV 6.5%04    |         |

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| 461148 10 8   | INTEVAC INC                    | COM                |        |
| 461156 10 1 * | INTIMATE BRANDS INC            | CL A               |        |
| 461156 90 1   | INTIMATE BRANDS INC            | CALL               |        |
| 461156 95 1   | INTIMATE BRANDS INC            | PUT                |        |
| 46118M 10 3 * | INTRASURE INC                  | COM                |        |
| 46118M 90 3   | INTRASURE INC                  | CALL               |        |
| 46118M 95 3   | INTRASURE INC                  | PUT                |        |
| 461190 10 0   | INTRENET INC                   | COM                |        |
| 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                |        |
| 46128N 10 9   | INVECO GLOBAL HEALTH SCIENCES  | COM                |        |
| 461368 10 2   | INVESTMENT GRADE MUN INCOME FD | COM                |        |
| 46145F 10 5 * | INVESTMENT TECHNOLOGY GRP NEW  | COM                |        |
| 46145F 90 5   | INVESTMENT TECHNOLOGY GRP NEW  | CALL               |        |
| 46145F 95 5   | INVESTMENT TECHNOLOGY GRP NEW  | PUT                |        |
| 461730 10 3   | INVESTORS REAL ESTATE TR       | SH BEN INT         |        |
| 461804 10 6   | INVESTORS TITLE CO             | COM                |        |
| 46185R 10 0   | INVITROGEN CORP                | COM                |        |
| 461851 10 7 * | INVISION TECHNOLOGIES INC      | COM                |        |
| 461851 90 7   | INVISION TECHNOLOGIES INC      | CALL               |        |
| 461851 95 7   | INVISION TECHNOLOGIES INC      | PUT                |        |
| 461858 10 2   | INVIVO CORP                    | COM                |        |
| 461915 10 0   | INVESTORS FINL SERVICES CORP   | COM                |        |
| 462028 10 1   | IOMED INC                      | COM                |        |
| 462030 AA 5   | IOMEGA CORP                    | SB NT CV 6.75%01   |        |
| 462030 10 7 * | IOMEGA CORP                    | COM                |        |
| 462030 90 7   | IOMEGA CORP                    | CALL               |        |
| 462030 95 7   | IOMEGA CORP                    | PUT                |        |
| 46205P 10 0   | ION NETWORKS INC               | COM                |        |
| 46206P 10 9   | IONA TECHNOLOGIES PLC          | SPONSORED ADR      |        |
| 462218 10 8 * | IONICS INC                     | COM                |        |
| 462218 90 8   | IONICS INC                     | CALL               |        |
| 462218 95 8   | IONICS INC                     | PUT                |        |
| 462613 10 0 * | IPALCO ENTERPRISES INC         | COM                |        |
| 462613 90 0   | IPALCO ENTERPRISES INC         | CALL               |        |
| 462613 95 0   | IPALCO ENTERPRISES INC         | PUT                |        |
| 462622 10 1   | IPSCO INC                      | COM                |        |
| 462633 10 8   | IPSWICH BANCSHARES INC         | COM                |        |
| 46267Q 10 3   | IRELAND BK                     | SPONSORED ADR      |        |
| 462684 10 1   | IRIDEX CORP                    | COM                |        |
| 462710 10 4   | IRISH INV FD INC               | COM                |        |
| 46284P 10 4 * | IRON MTN INC DEL               | COM                |        |
| 46284P 90 4   | IRON MTN INC DEL               | CALL               |        |
| 46284P 95 4   | IRON MTN INC DEL               | PUT                |        |
| 463347 10 4   | IROQUOIS BANCORP INC           | COM                |        |

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| 463664 10 2   | IRVINE SENSORS CORP            | COM                |         |
| 464119 10 6   | IRWIN FINL CORP                | COM                |         |
| 464192 10 3   | ISAACS I C & CO INC            | COM                |         |
| 464268 10 1   | ISCO INC                       | COM                |         |
| 464330 10 9 * | ISIS PHARMACEUTICALS INC       | COM                |         |
| 464330 90 9   | ISIS PHARMACEUTICALS INC       | CALL               |         |
| 464330 95 9   | ISIS PHARMACEUTICALS INC       | PUT                |         |
| 464592 10 4   | ISLE OF CAPRI CASINOS INC      | COM                |         |
| 464888 10 6 * | ISOLYSER INC                   | COM                |         |
| 464888 90 6   | ISOLYSER INC                   | CALL               |         |
| 464888 95 6   | ISOLYSER INC                   | PUT                |         |
| 464893 10 6   | ISOMET CORP                    | COM                |         |
| 464899 10 3   | ISPAT INTL N V                 | NY REG SH CL A     |         |
| 464902 10 5   | ISOCOR                         | COM                |         |
| 465117 20 8   | ISRAEL LD DEV LTD              | SPONSORED ADR      |         |
| 465141 40 6   | ISRAMCO INC                    | COM NEW            |         |
| 465224 10 3   | ISTITUTO BANC SAN PAOLO DI TOR | SPONSORED ADR      | DELETED |
| 465234 10 2   | ISTITUTO NAZIONALE DELLE ASSIG | SPONSORED ADR      |         |
| 465266 10 4 * | IT GROUP INC                   | COM                |         |
| 465266 90 4   | IT GROUP INC                   | CALL               |         |
| 465266 95 4   | IT GROUP INC                   | PUT                |         |
| 465266 30 2   | IT GROUP INC                   | PFD CV 1/100SH     |         |
| 465395 10 1   | ITALY FD INC                   | COM                |         |
| 465714 30 1   | ITO YOKADO LTD                 | ADR NEW            |         |
| 465741 AA 4   | ITRON INC                      | SB NT CV 144A 04   |         |
| 465741 AB 2   | ITRON INC                      | SB NT CV ACRD 04   |         |
| 465741 AC 0   | ITRON INC                      | SB NT CV 6.75%04   |         |
| 465741 10 6 * | ITRON INC                      | COM                |         |
| 465741 90 6   | ITRON INC                      | CALL               |         |
| 465741 95 6   | ITRON INC                      | PUT                |         |
| 46575Q 10 0   | ITURF INC                      | CL A               |         |
| 465754 AD 1   | I2 TECHNOLOGIES INC            | SUBNTCV 144A 06    | ADDED   |
| 465754 10 9 * | I2 TECHNOLOGIES INC            | COM                |         |
| 465754 90 9   | I2 TECHNOLOGIES INC            | CALL               |         |
| 465754 95 9   | I2 TECHNOLOGIES INC            | PUT                |         |
| 465823 AA 0   | IVAX CORP                      | SB CV144A 6.5%01   |         |
| 465823 10 2 * | IVAX CORP                      | COM                |         |
| 465823 90 2   | IVAX CORP                      | CALL               |         |
| 465823 95 2   | IVAX CORP                      | PUT                |         |
| 465855 10 4   | IVEX PACKAGING CORP DEL        | COM                |         |
| 46588H 10 5 * | IVILLAGE INC                   | COM                |         |
| 46588H 90 5   | IVILLAGE INC                   | CALL               |         |
| 46588H 95 5   | IVILLAGE INC                   | PUT                |         |
| 465916 10 4 * | IWERKS ENTMT INC               | COM                |         |
| 465916 90 4   | IWERKS ENTMT INC               | CALL               |         |
| 465916 95 4   | IWERKS ENTMT INC               | PUT                |         |
| 465917 10 2   | JDN RLTY CORP                  | COM                |         |
| 465933 10 9   | JPM CO                         | COM                |         |
| 46600V 10 8   | IXOS SOFTWARE AG               | SP ADR BEARER      |         |

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| 46600W 10 6   | IXYS CORP                   | COM                |         |
| 46601C 10 9   | IXNET INC                   | COM                |         |
| 466032 10 9   | J & J SNACK FOODS CORP      | COM                |         |
| 466096 AA 2   | J ALEXANDER CORP            | SB DB CV 8.25%03   |         |
| 466096 10 4   | J ALEXANDER CORP            | COM                |         |
| 466107 10 9   | JB OXFORD HLDGS INC         | COM                |         |
| 46611Q 20 5   | JCC HLDG CO                 | CL A               |         |
| 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                |         |
| 466155 10 8   | J G WENTWORTH & CO INC      | COM                | DELETED |
| 466189 10 7 * | J JILL GROUP INC            | COM                |         |
| 466189 90 7   | J JILL GROUP INC            | CALL               |         |
| 466189 95 7   | J JILL GROUP INC            | PUT                |         |
| 46621C 10 5   | JLK DIRECT DISTRIBUTION INC | CL A               |         |
| 46621D 10 3   | JLM INDUSTRIES INC          | COM                |         |
| 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                |         |
| 466212 11 5   | JMAR TECHNOLOGIES INC       | WT EXP 051500      |         |
| 46622G 10 5   | JNI CORP                    | COM                | ADDED   |
| 46623H 10 2   | JPS PACKAGING CO            | COM                |         |
| 46624A 10 6   | JP REALTY INC               | COM                |         |
| 46624E 40 5   | JPS INDUSTRIES INC          | COM                |         |
| 46624M 10 0   | JSB FINANCIAL INC           | COM                |         |
| 466254 20 8   | J2 COMMUNICATIONS           | COM NEW            |         |
| 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                | ADDED   |
| 466367 90 9   | JACK IN THE BOX INC         | CALL               | ADDED   |
| 466367 95 9   | JACK IN THE BOX INC         | PUT                | ADDED   |
| 466392 10 7 * | JACKPOT ENTERPRISES INC     | COM                |         |
| 466392 90 7   | JACKPOT ENTERPRISES INC     | CALL               |         |
| 466392 95 7   | JACKPOT ENTERPRISES INC     | PUT                |         |
| 469248 10 8   | JACKSONVILLE BANCORP INC    | COM                |         |
| 469696 10 8   | JACKSONVILLE SVGS BK ILL    | COM                |         |
| 469772 10 7   | JACLYN INC                  | COM                |         |
| 469783 10 4   | JACO ELECTRS INC            | COM                |         |
| 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                |         |
| 469834 AC 9   | JACOBSON STORES INC         | SB DB CV 6.75%11   |         |
| 469834 10 5   | JACOBSON STORES INC         | COM                |         |

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| 469858 AA 2   | JACOR COMMUNICATIONS INC     | LYON ZERO CPN 11   | DELETED |
| 469858 AB 0   | JACOR COMMUNICATIONS INC     | SR LYON ZERO 18    | DELETED |
| 469858 13 8   | JACOR COMMUNICATIONS INC     | WT EXP 091801      |         |
| 469858 14 6   | JACOR COMMUNICATIONS INC     | WT EXP 091801      |         |
| 469882 10 4   | JADE FINL CORP               | COM                | ADDED   |
| 47012E 10 6 * | JAKKS PAC INC                | COM                |         |
| 47012E 90 6   | JAKKS PAC INC                | CALL               |         |
| 47012E 95 6   | JAKKS PAC INC                | PUT                |         |
| 470120 10 6   | JAKARTA GROWTH FD INC        | COM                |         |
| 470345 10 9   | JAMES RIVER BANKSHARES INC   | COM                |         |
| 470457 10 2   | JAMESON INNS INC             | COM                |         |
| 470457 30 0   | JAMESON INNS INC             | PFD CV S \$1.70    |         |
| 470760 10 9 * | JAN BELL MARKETING INC       | COM                |         |
| 470760 90 9   | JAN BELL MARKETING INC       | CALL               |         |
| 470760 95 9   | JAN BELL MARKETING INC       | PUT                |         |
| 470888 80 1   | JANNOCK LTD                  | COM                |         |
| 47102C 10 1   | JANUS HOTELS & RESORTS INC   | COM                |         |
| 471034 30 6   | JAPAN AIR LINES LTD          | ADR NEW            |         |
| 471057 10 9   | JAPAN EQUITY FD INC          | COM                |         |
| 471091 10 8   | JAPAN OTC EQUITY FD INC      | COM                |         |
| 471110 10 6   | JARDINE FLEMING CHINA REGION | COM                |         |
| 471112 10 2   | JARDINE FLEMING INDIA FD INC | COM                |         |
| 471171 10 8   | JASON INC                    | COM                |         |
| 471896 10 0   | JAVELIN SYS INC              | COM                |         |
| 47214R 15 2   | JAZZTEL P L C                | ADR                | ADDED   |
| 472317 10 6   | JEFFBANKS INC                | COM                | DELETED |
| 472319 10 2 * | JEFFERIES GROUP INC NEW      | COM                |         |
| 472319 90 2   | JEFFERIES GROUP INC NEW      | CALL               |         |
| 472319 95 2   | JEFFERIES GROUP INC NEW      | PUT                |         |
| 474900 10 7   | JEFFERSON SVGS BANCORP INC   | COM                |         |
| 475070 10 8 * | JEFFERSON PILOT CORP         | COM                |         |
| 475070 90 8   | JEFFERSON PILOT CORP         | CALL               |         |
| 475070 95 8   | JEFFERSON PILOT CORP         | PUT                |         |
| 47508W 10 7   | JEFFERSON SMURFIT GROUP PLC  | SPONSORED ADR      |         |
| 47559A 10 3   | JEFFERSONVILLE BANCORP       | COM                |         |
| 47612N 10 0   | JENKON INTL INC              | COM                |         |
| 476142 10 4   | JENNA LANE INC               | COM                |         |
| 476142 11 2   | JENNA LANE INC               | WT A EX 031900     |         |
| 476523 10 5   | JERRYS FAMOUS DELI INC       | COM                |         |
| 477155 10 5 * | JETFORM CORP                 | COM                |         |
| 477155 90 5   | JETFORM CORP                 | CALL               |         |
| 477155 95 5   | JETFORM CORP                 | PUT                |         |
| 477178 10 7   | JETRONIC IND INC             | COM                |         |
| 47733C 20 7   | JEWETT CAMERON TRADING LTD   | COM NEW            |         |
| 477366 10 8   | JFAX COM INC                 | COM                |         |
| 477418 10 7   | JILIN CHEM INDL LTD          | SPON ADR H SHS     |         |
| 47758P 10 9   | JO-ANN STORES INC            | CL A               |         |
| 47758P 20 8   | JO-ANN STORES INC            | CL B NON VTG       |         |
| 478035 10 8 * | JOHN NUVEEN CO               | CL A               |         |

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| 478035 90 8   | JOHN NUVEEN CO              | CALL               |        |
| 478035 95 8   | JOHN NUVEEN CO              | PUT                |        |
| 478129 10 9 * | JOHNS MANVILLE CORP NEW     | COM                |        |
| 478129 90 9   | JOHNS MANVILLE CORP NEW     | CALL               |        |
| 478129 95 9   | JOHNS MANVILLE CORP NEW     | 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                |        |
| 479254 10 4   | JOHNSON WORLDWIDE ASSOC INC | CL A               |        |
| 479368 10 2   | JOHNSTON INDS DEL           | COM                |        |
| 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                |        |
| 480206 10 1 * | JONES INTERCABLE INC        | COM                |        |
| 480206 90 1   | JONES INTERCABLE INC        | CALL               |        |
| 480206 95 1   | JONES INTERCABLE INC        | PUT                |        |
| 480206 20 0 * | JONES INTERCABLE INC        | CL A               |        |
| 480206 90 0   | JONES INTERCABLE INC        | CALL               |        |
| 480206 95 0   | JONES INTERCABLE INC        | PUT                |        |
| 480236 10 8 * | JONES PHARMA INC            | COM                |        |
| 480236 90 8   | JONES PHARMA INC            | CALL               |        |
| 480236 95 8   | JONES PHARMA INC            | PUT                |        |
| 480815 10 9   | JORE CORP                   | COM                | ADDED  |
| 480838 10 1   | JOS A BANK CLOTHIERS INC    | COM                |        |
| 481088 10 2 * | JOSTENS INC                 | COM                |        |
| 481088 90 2   | JOSTENS INC                 | CALL               |        |
| 481088 95 2   | JOSTENS INC                 | PUT                |        |
| 481109 10 6   | JOULE INC                   | COM                |        |
| 481138 10 5 * | JOURNAL REGISTER CO         | COM                |        |
| 481138 90 5   | JOURNAL REGISTER CO         | CALL               |        |
| 481138 95 5   | JOURNAL REGISTER CO         | PUT                |        |
| 481271 10 4   | JUDGE GROUP INC             | COM                |        |
| 481905 40 4   | JUNIPER GROUP INC           | COM NEW            |        |
| 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                |        |
| 482048 10 5 * | JUNO ONLINE SVCS INC        | COM                |        |
| 482048 90 5   | JUNO ONLINE SVCS INC        | CALL               |        |
| 482048 95 5   | JUNO ONLINE SVCS INC        | PUT                |        |
| 482050 10 1   | JUPITER COMMUNICATIONS INC  | COM                | ADDED  |
| 48213P 10 6 * | JUST FOR FEET INC           | COM                |        |
| 48213P 90 6   | JUST FOR FEET INC           | CALL               |        |

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| 48213P 95 6   | JUST FOR FEET INC     | PUT                |         |
| 482171 10 5 * | JUSTIN INDS INC       | COM                |         |
| 482171 90 5   | JUSTIN INDS INC       | CALL               |         |
| 482171 95 5   | JUSTIN INDS INC       | PUT                |         |
| 482227 10 5   | JWGENESIS FINL CORP   | COM                |         |
| 482412 10 3   | KBK CAPITAL CORP      | COM                |         |
| 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                |         |
| 482480 10 0 * | KLA-TENCORP CORP      | COM                |         |
| 482480 90 0   | KLA-TENCORP CORP      | CALL               |         |
| 482480 95 0   | KLA-TENCORP CORP      | PUT                |         |
| 482498 10 2   | KLLM TRANS SVCS INC   | COM                |         |
| 482516 10 1 * | KLM ROYAL DUTCH AIRLS | COM N Y REG        | DELETED |
| 482516 90 1   | KLM ROYAL DUTCH AIRLS | CALL               | DELETED |
| 482516 95 1   | KLM ROYAL DUTCH AIRLS | PUT                | DELETED |
| 482516 30 9 * | KLM ROYAL DUTCH AIRLS | COM NY REG NEW     | ADDED   |
| 482516 90 9   | KLM ROYAL DUTCH AIRLS | CALL               | ADDED   |
| 482516 95 9   | KLM ROYAL DUTCH AIRLS | PUT                | ADDED   |
| 482564 10 1   | KMG CHEMICALS INC     | COM                |         |
| 482584 10 9 * | K MART CORP           | COM                |         |
| 482584 90 9   | K MART CORP           | CALL               |         |
| 482584 95 9   | K MART CORP           | PUT                |         |
| 482620 10 1 * | KN ENERGY INC         | COM                | DELETED |
| 482620 90 1   | KN ENERGY INC         | CALL               | DELETED |
| 482620 95 1   | KN ENERGY INC         | PUT                | DELETED |
| 482667 10 2   | KSB BANCORP INC       | COM                |         |
| 482686 10 2 * | K-SWISS INC           | CL A               |         |
| 482686 90 2   | K-SWISS INC           | CALL               |         |
| 482686 95 2   | K-SWISS INC           | PUT                |         |
| 482689 AA 4   | KTI INC               | SB NT CV EXCH 04   |         |
| 482689 20 5 * | KTI INC               | COM NEW            |         |
| 482689 90 5   | KTI INC               | CALL               |         |
| 482689 95 5   | KTI INC               | PUT                |         |
| 482724 20 0   | K TEL INTL INC        | COM NEW            |         |
| 482730 10 8   | K TRON INTL INC       | COM                |         |
| 482731 10 6   | K2 DESIGN INC         | COM                |         |
| 482731 11 4   | K2 DESIGN INC         | WT EXP 072501      |         |
| 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                |         |
| 482740 10 7   | K V PHARMACEUTICAL CO | CL B CONV          |         |
| 482740 20 6   | K V PHARMACEUTICAL CO | CL A               |         |
| 482910 10 6 * | KAFUS INDS LTD        | COM                |         |
| 482910 90 6   | KAFUS INDS LTD        | CALL               |         |
| 482910 95 6   | KAFUS INDS LTD        | PUT                |         |
| 483007 10 0 * | KAISER ALUMINUM CORP  | COM                |         |

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| 483007 90 0   | KAISER ALUMINUM CORP          | CALL               |         |
| 483007 95 0   | KAISER ALUMINUM CORP          | PUT                |         |
| 483100 10 3   | KAISER VENTURES INC           | COM                |         |
| 483548 AC 7   | KAMAN CORP                    | SUB DEB CV 6%12    |         |
| 483548 10 3   | KAMAN CORP                    | CL A               |         |
| 483600 10 2   | KANA COMMUNICATIONS           | COM                | ADDED   |
| 484169 10 7   | KANE PIPE LINE PARTNERS L P   | SR PREF UNIT       |         |
| 484170 10 5 * | KANE SERVICES INC             | COM                |         |
| 484170 90 5   | KANE SERVICES INC             | CALL               |         |
| 484170 95 5   | KANE SERVICES INC             | PUT                |         |
| 484243 10 0   | KANKAKEE BANCORP INC          | COM                |         |
| 484836 10 1   | KANSAS CITY LIFE INS CO       | COM                |         |
| 485134 10 0 * | KANSAS CITY PWR & LT CO       | COM                |         |
| 485134 90 0   | KANSAS CITY PWR & LT CO       | CALL               |         |
| 485134 95 0   | KANSAS CITY PWR & LT CO       | PUT                |         |
| 485170 10 4 * | KANSAS CITY SOUTHN INDS INC   | COM                |         |
| 485170 90 4   | KANSAS CITY SOUTHN INDS INC   | CALL               |         |
| 485170 95 4   | KANSAS CITY SOUTHN INDS INC   | PUT                |         |
| 485808 10 9   | KASPER A S LTD                | COM                |         |
| 486026 10 7   | KATY INDS INC                 | COM                |         |
| 486168 10 7 * | KAUFMAN & BROAD HOME CORP     | COM                |         |
| 486168 90 7   | KAUFMAN & BROAD HOME CORP     | CALL               |         |
| 486168 95 7   | KAUFMAN & BROAD HOME CORP     | PUT                |         |
| 486587 10 8 * | KAYDON CORP                   | COM                |         |
| 486587 90 8   | KAYDON CORP                   | CALL               |         |
| 486587 95 8   | KAYDON CORP                   | PUT                |         |
| 486589 10 4   | KAYE GROUP INC                | COM                |         |
| 486665 10 2 * | KEANE INC                     | COM                |         |
| 486665 90 2   | KEANE INC                     | CALL               |         |
| 486665 95 2   | KEANE INC                     | PUT                |         |
| 487256 10 9 * | KEEBLER FOODS CO              | COM                |         |
| 487256 90 9   | KEEBLER FOODS CO              | CALL               |         |
| 487256 95 9   | KEEBLER FOODS CO              | PUT                |         |
| 487539 10 8   | KEITH COMPANIES INC           | COM                |         |
| 487584 10 4   | KEITHLEY INSTRS INC           | COM                |         |
| 487736 AA 8   | KELLEY OIL & GAS PARTNERS LTD | SR S D CV 8.5%00   | DELETED |
| 487836 10 8 * | KELLOGG CO                    | COM                |         |
| 487836 90 8   | KELLOGG CO                    | CALL               |         |
| 487836 95 8   | KELLOGG CO                    | PUT                |         |
| 488035 AA 4   | KELLSTROM INDS INC            | SUB NT CV 144A02   |         |
| 488035 AB 2   | KELLSTROM INDS INC            | SUB NT CV ACRD02   |         |
| 488035 AC 0   | KELLSTROM INDS INC            | SB NT CV 5.75%02   |         |
| 488035 AE 6   | KELLSTROM INDS INC            | SB NT CV 5.5%03    |         |
| 488035 10 6 * | KELLSTROM INDS INC            | COM                |         |
| 488035 90 6   | KELLSTROM INDS INC            | CALL               |         |
| 488035 95 6   | KELLSTROM INDS INC            | PUT                |         |
| 488044 AA 6   | KELLWOOD CO                   | DEB CONV 9%99      | DELETED |
| 488044 10 8 * | KELLWOOD CO                   | COM                |         |
| 488044 90 8   | KELLWOOD CO                   | CALL               |         |

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| 488044 95 8 | KELLWOOD CO                    | PUT                |         |
| 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                |         |
| 48841G 10 6 | KEMPER HIGH INCOME TR          | SH BEN INT         |         |
| 488413 10 5 | KEMPER INTER GOVT TR           | SH BEN INT         |         |
| 48842B 10 6 | KEMPER MULTI MKT INCOME TR     | SH BEN INT         |         |
| 48842C 10 4 | KEMPER MUN INCOME TR           | COM SH BEN INT     |         |
| 488426 10 7 | KEMPER STRATEGIC INCOME TR     | SH BEN INT         |         |
| 488427 10 5 | KEMPER STRATEGIC MUN INCOME TR | COM SH BEN INT     |         |
| 488539 10 7 | KENAN TRANS CO                 | COM                |         |
| 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            |         |
| 490057 10 6 | KENSEY NASH CORP               | COM                |         |
| 490553 AA 2 | KENT ELECTRS CORP              | SUB NT CV 4.5%04   |         |
| 490553 10 4 | * KENT ELECTRS CORP            | COM                |         |
| 490553 90 4 | KENT ELECTRS CORP              | CALL               |         |
| 490553 95 4 | KENT ELECTRS CORP              | PUT                |         |
| 490560 20 8 | KENT FINL SVCS INC             | COM NEW            |         |
| 490807 10 4 | KENTEK INFORMATION SYS INC     | COM                | DELETED |
| 49127B 10 0 | KENTUCKY ELEC STL INC          | COM                |         |
| 491290 10 2 | KENTUCKY FIRST BANCORP INC     | COM                |         |
| 492061 10 6 | * KERAVISION INC               | COM                |         |
| 492061 90 6 | KERAVISION INC                 | CALL               |         |
| 492061 95 6 | KERAVISION INC                 | PUT                |         |
| 492386 AL 1 | KERR MCGEE CORP                | SUB DB CV 7.5%14   |         |
| 492386 10 7 | * KERR MCGEE CORP              | COM                |         |
| 492386 90 7 | KERR MCGEE CORP                | CALL               |         |
| 492386 95 7 | KERR MCGEE CORP                | PUT                |         |
| 492545 10 8 | KESTREL ENERGY INC             | COM                |         |
| 492716 10 5 | KEVCO INC                      | COM                |         |
| 492854 10 4 | KEWAUNEE SCIENTIFIC CORP       | COM                |         |
| 492914 AA 4 | KEY ENERGY SVCS INC            | SBDB CV144A 7%03   |         |
| 492914 AB 2 | KEY ENERGY SVCS INC            | SBDB CV ACR 7%03   |         |
| 492914 AC 0 | KEY ENERGY SVCS INC            | SB DB CONV 7%03    |         |
| 492914 AD 8 | KEY ENERGY SVCS INC            | SUB NT CV 144A04   |         |
| 492914 AE 6 | KEY ENERGY SVCS INC            | SUB NT CV ACRD04   |         |
| 492914 AF 3 | KEY ENERGY SVCS INC            | SB NT CV 5%04      |         |

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| 492914 10 6 | * KEY ENERGY SVCS INC          | COM                |         |
| 492914 90 6 | KEY ENERGY SVCS INC            | CALL               |         |
| 492914 95 6 | KEY ENERGY SVCS INC            | PUT                |         |
| 493138 10 1 | * KEY PRODTN INC               | COM                |         |
| 493138 90 1 | KEY PRODTN INC                 | CALL               |         |
| 493138 95 1 | KEY PRODTN INC                 | PUT                |         |
| 493143 10 1 | KEY TECHNOLOGY INC             | COM                |         |
| 493144 10 9 | KEY TRONICS CORP               | COM                |         |
| 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                | ADDED   |
| 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                |         |
| 493422 10 9 | KEYSTONE CONS INDs INC         | COM                |         |
| 493482 10 3 | * KEYSTONE FINANCIAL INC       | COM                |         |
| 493482 90 3 | KEYSTONE FINANCIAL INC         | CALL               |         |
| 493482 95 3 | KEYSTONE FINANCIAL INC         | PUT                |         |
| 493596 10 0 | KEYSTONE PPTY TR CORP          | COM                | ADDED   |
| 49427F 10 8 | KILROY RLTY CORP               | COM                |         |
| 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                |         |
| 49446R 10 9 | KIMCO REALTY CORP              | COM                |         |
| 494474 10 9 | KINARK CORP                    | COM                |         |
| 49455P 10 1 | * KINDER MORGAN INC KANS       | COM                | ADDED   |
| 49455P 90 1 | KINDER MORGAN INC KANS         | CALL               | ADDED   |
| 49455P 95 1 | KINDER MORGAN INC KANS         | PUT                | ADDED   |
| 494550 10 6 | KINDER MORGAN ENERGY PARTNERS  | UT LTD PARTNER     |         |
| 495582 10 8 | * KING PHARMACEUTICALS INC     | COM                |         |
| 495582 90 8 | KING PHARMACEUTICALS INC       | CALL               |         |
| 495582 95 8 | KING PHARMACEUTICALS INC       | PUT                |         |
| 495611 10 5 | KING POWER INTERNATIONAL GROUP | COM                |         |
| 495667 10 7 | * KING WORLD PRODTNS INC       | COM                | DELETED |
| 495667 90 7 | KING WORLD PRODTNS INC         | CALL               | DELETED |
| 495667 95 7 | KING WORLD PRODTNS INC         | PUT                | DELETED |
| 496162 20 7 | KINGS RD ENTMT INC             | COM NEW            | DELETED |
| 496902 10 7 | * KINROSS GOLD CORP            | COM                |         |
| 496902 90 7 | KINROSS GOLD CORP              | CALL               |         |
| 496902 95 7 | KINROSS GOLD CORP              | PUT                |         |
| 497059 10 5 | KINNARD INVTS INC              | COM                |         |
| 497266 10 6 | * KIRBY CORP                   | COM                |         |
| 497266 90 6 | KIRBY CORP                     | CALL               |         |
| 497266 95 6 | KIRBY CORP                     | PUT                |         |

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| 497350 20 7   | KIRIN BREWERY LTD              | ADR                |         |
| 497629 10 5   | KIRLIN HLDG CORP               | COM                |         |
| 498017 10 2   | KIT MFG CO                     | COM                |         |
| 498326 10 7   | KITTY HAWK INC                 | COM                |         |
| 49842P 10 3   | KLAMATH FIRST BANCORP INC      | COM                |         |
| 498577 10 5   | KLEINWORT BENSON AUSTRALIAN FD | COM                | DELETED |
| 498778 20 8   | KMART FING I                   | PFD TRCV 7.75%     |         |
| 498782 10 1   | KNAPE & VOGT MFG CO            | COM                |         |
| 498904 10 1 * | KNOLL INC                      | COM                | DELETED |
| 498904 90 1   | KNOLL INC                      | CALL               | DELETED |
| 498904 95 1   | KNOLL INC                      | PUT                | DELETED |
| 499040 10 3 * | KNIGHT RIDDER INC              | COM                |         |
| 499040 90 3   | KNIGHT RIDDER INC              | CALL               |         |
| 499040 95 3   | KNIGHT RIDDER INC              | PUT                |         |
| 499064 10 3   | KNIGHT TRANSN INC              | COM                |         |
| 499067 10 6 * | KNIGHT/TRIMARK GROUP INC       | CL A               |         |
| 499067 90 6   | KNIGHT/TRIMARK GROUP INC       | CALL               |         |
| 499067 95 6   | KNIGHT/TRIMARK GROUP INC       | PUT                |         |
| 499184 10 9   | KNOT INC                       | COM                | ADDED   |
| 499866 10 1   | KOALA CORP                     | COM                |         |
| 500200 10 0   | KOFAX IMAGE PRODUCTS INC       | COM                | DELETED |
| 500228 10 1   | KOGER EQUITY INC               | COM                |         |
| 500255 10 4 * | KOHLS CORP                     | COM                |         |
| 500255 90 4   | KOHLS CORP                     | CALL               |         |
| 500255 95 4   | KOHLS CORP                     | PUT                |         |
| 500440 AA 0   | KOLLMORGEN CORP                | SB DB CV 8.75%09   |         |
| 500440 10 2 * | KOLLMORGEN CORP                | COM                |         |
| 500440 90 2   | KOLLMORGEN CORP                | CALL               |         |
| 500440 95 2   | KOLLMORGEN CORP                | PUT                |         |
| 500453 10 5 * | KOMAG INC                      | COM                |         |
| 500453 90 5   | KOMAG INC                      | CALL               |         |
| 500453 95 5   | KOMAG INC                      | PUT                |         |
| 500467 AA 3   | KONINKLIJKE AHOLD N V          | SB NT CV 3%03      |         |
| 500467 30 3   | KONINKLIJKE AHOLD N V          | SPON ADR NEW       |         |
| 50047R 10 0   | KONOVER PPTY TR INC            | COM                |         |
| 500472 20 4   | KONINKLIJKE PHILIPS ELECTRS NV | SPON ADR NEW       |         |
| 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                |         |
| 50063P 10 3   | KOREA TELECOM                  | SPONSORED ADR      |         |
| 500631 AF 3   | KOREA ELECTRIC PWR             | US\$ SRDB CV 5%01  |         |
| 500631 10 6   | KOREA ELECTRIC PWR             | SPONSORED ADR      |         |
| 500634 10 0   | KOREA FD                       | COM                |         |
| 500637 10 3   | KOREAN INV'T FD INC            | COM                |         |
| 500643 20 0 * | KORN FERRY INTL                | COM NEW            |         |
| 500643 90 0   | KORN FERRY INTL                | CALL               |         |
| 500643 95 0   | KORN FERRY INTL                | PUT                |         |

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| 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                |         |
| 50076E 10 3   | KRANZCO RLTY TR            | COM SH BEN INT     |         |
| 50076E 20 2   | KRANZCO RLTY TR            | PFD CV B-1 BEN     |         |
| 500760 20 2   | KRAUSES FURNITURE INC      | COM NEW            |         |
| 500773 10 6   | KREISLER MFG CORP          | COM                |         |
| 501044 10 1 * | KROGER CO                  | COM                |         |
| 501044 90 1   | KROGER CO                  | CALL               |         |
| 501044 95 1   | KROGER CO                  | PUT                |         |
| 501050 10 8 * | KROLL O GARA CO            | COM                |         |
| 501050 90 8   | KROLL O GARA CO            | CALL               |         |
| 501050 95 8   | KROLL O GARA CO            | PUT                |         |
| 501052 10 4   | KRONOS INC                 | COM                |         |
| 501067 10 2   | KRUG INTL CORP             | COM                |         |
| 501157 10 1   | KUALA HEALTHCARE INC       | COM                | DELETED |
| 501173 20 7   | KUBOTA CORP                | ADR                |         |
| 501242 AC 5   | KULICKE & SOFFA INDS INC   | SUB NT CV 144A06   | 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                |         |
| 501337 AB 5   | KUSHNER-LOCKE CO           | SUBDBCV 13.75%00   |         |
| 501337 40 6 * | KUSHNER-LOCKE CO           | COM NEW            |         |
| 501337 90 6   | KUSHNER-LOCKE CO           | CALL               |         |
| 501337 95 6   | KUSHNER-LOCKE CO           | PUT                |         |
| 501556 20 3   | KYOCERA CORP               | ADR                |         |
| 501596 10 0   | KYZEN CORP                 | CL A               |         |
| 501596 11 8   | KYZEN CORP                 | WT A EX 080402     |         |
| 501723 10 0   | LAN CHILE S A              | SPONSORED ADR      |         |
| 501730 20 4   | LASMO PLC                  | SPONSORED ADR      |         |
| 501730 30 3   | LASMO PLC                  | SP ADR PREF A      |         |
| 501803 20 9 * | LCA-VISION INC             | COM NEW            |         |
| 501803 90 9   | LCA-VISION INC             | CALL               |         |
| 501803 95 9   | 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                |         |
| 501816 10 2   | LCM INTERNET GROWTH FD INC | COM                | ADDED   |
| 50186E 10 0   | LGS GROUP INC              | CL A SUB VTG       |         |
| 501873 10 3   | LJL BIOSYSTEMS INC         | COM                |         |
| 501917 10 8 * | LG&E ENERGY CORP           | COM                |         |
| 501917 90 8   | LG&E ENERGY CORP           | CALL               |         |
| 501917 95 8   | LG&E ENERGY CORP           | PUT                |         |
| 501921 10 0 * | LTV CORP NEW               | COM                |         |
| 501921 90 0   | LTV CORP NEW               | CALL               |         |
| 501921 95 0   | LTV CORP NEW               | PUT                |         |
| 501925 10 1   | LSB FINL CORP              | COM                |         |
| 501938 10 4 * | LHS GROUP INC              | COM                |         |

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| 501938 90 4   | LHS GROUP INC                  | CALL               |         |
| 501938 95 4   | LHS GROUP INC                  | PUT                |         |
| 501940 10 0 * | LNR PPTY CORP                  | COM                |         |
| 501940 90 0   | LNR PPTY CORP                  | CALL               |         |
| 501940 95 0   | LNR PPTY CORP                  | PUT                |         |
| 501942 10 6   | LINC CAP INC                   | COM                |         |
| 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                |         |
| 502158 10 8   | L S B BANCSHARES N C           | COM                |         |
| 50216C 10 8   | LSI INDS INC                   | COM                |         |
| 502161 AB 8   | LSI LOGIC CORP                 | SUB NT CV 144A04   |         |
| 502161 AD 4   | LSI LOGIC CORP                 | SB NT CV 4.25%04   |         |
| 502161 10 2 * | LSI LOGIC CORP                 | COM                |         |
| 502161 90 2   | LSI LOGIC CORP                 | CALL               |         |
| 502161 95 2   | LSI LOGIC CORP                 | PUT                |         |
| 50217R 10 4   | LTC HEALTHCARE INC             | COM                |         |
| 502175 AC 6   | LTC PPTYS INC                  | SUB DB CV 8.5%01   |         |
| 502175 AE 2   | LTC PPTYS INC                  | SB DB CV 7.75%02   |         |
| 502175 AF 9   | LTC PPTYS INC                  | SB DB CV 8.25%01   |         |
| 502175 10 2   | LTC PPTYS INC                  | COM                |         |
| 502392 10 3 * | LTX CORP                       | COM                |         |
| 502392 90 3   | LTX CORP                       | CALL               |         |
| 502392 95 3   | LTX CORP                       | PUT                |         |
| 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                |         |
| 502441 20 7   | LVMH MOET HENNESSY LOU VUITTON | SPONSORED ADR      |         |
| 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                |         |
| 503459 11 7   | LA JOLLA PHARMACEUTICAL CO     | WT EXP 060300      |         |
| 505336 10 7 * | LA Z BOY INC                   | COM                |         |
| 505336 90 7   | LA Z BOY INC                   | CALL               |         |
| 505336 95 7   | LA Z BOY INC                   | PUT                |         |
| 50540H 10 4   | LABORATORIO CHILE SA           | ADR                |         |
| 50540L 10 5   | LABONE INC NEW                 | COM                |         |
| 50540R 10 2 * | LABORATORY CORP AMER HLDGS     | COM                |         |
| 50540R 90 2   | LABORATORY CORP AMER HLDGS     | CALL               |         |
| 50540R 95 2   | LABORATORY CORP AMER HLDGS     | PUT                |         |
| 50540R 20 1   | LABORATORY CORP AMER HLDGS     | PFD CV EXCH% A     |         |
| 50540R 30 0   | LABORATORY CORP AMER HLDGS     | PFD CV B PAYIN     |         |
| 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                |         |
| 505450 10 6   | LABTEC INC                     | COM                | DELETED |
| 505588 10 3   | LACLEDE GAS CO                 | COM                |         |

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| 505688 10 1   | LACROSSE FOOTWEAR INC          | COM                |        |
| 505739 20 1   | LADD FURNITURE INC             | COM PAR \$0.30     |        |
| 505754 20 0   | LADISH INC                     | COM NEW            |        |
| 505820 30 8   | LADY LUCK GAMING CORP          | COM PAR \$0.006    |        |
| 505862 10 2 * | LAFARGE CORP                   | COM                |        |
| 505862 90 2   | LAFARGE CORP                   | CALL               |        |
| 505862 95 2   | LAFARGE CORP                   | PUT                |        |
| 50730K 50 3 * | LAIDLAW INC                    | COM                |        |
| 50730K 90 3   | LAIDLAW INC                    | CALL               |        |
| 50730K 95 3   | LAIDLAW INC                    | PUT                |        |
| 507467 10 8   | LAKE ARIEL BANCORP INC         | COM                |        |
| 511557 10 0   | LAKEHEAD PIPE LINE PARTNERS LP | COM UNIT-CL A      |        |
| 511656 10 0   | LAKELAND FINL CORP             | COM                |        |
| 511795 10 6   | LAKELAND INDS INC              | COM                |        |
| 51206P 10 9   | LAKES GAMING INC               | COM                |        |
| 512807 AB 4   | LAM RESEARCH CORP              | SB NT CV 144A 02   |        |
| 512807 10 8 * | LAM RESEARCH CORP              | COM                |        |
| 512807 90 8   | LAM RESEARCH CORP              | CALL               |        |
| 512807 95 8   | LAM RESEARCH CORP              | PUT                |        |
| 512815 AF 8   | LAMAR ADVERTISING CO           | NT CV 5.25%06      | ADDED  |
| 512815 10 1 * | LAMAR ADVERTISING CO           | CL A               |        |
| 512815 90 1   | LAMAR ADVERTISING CO           | CALL               |        |
| 512815 95 1   | LAMAR ADVERTISING CO           | PUT                |        |
| 51282P 10 6   | LAMAR CAPITAL CORP             | COM                |        |
| 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                |        |
| 514624 30 3   | LANCER ORTHODONTICS INC        | COM NEW            |        |
| 514757 10 3   | LANDAIR CORP                   | COM                |        |
| 51476K 10 3   | LANDAUER INC                   | COM                |        |
| 514766 10 4   | LANDEC CORP                    | COM                |        |
| 514928 10 0   | LANDMARK BANCSHARES INC        | COM                |        |
| 514936 10 3 * | LANDAMERICA FINL GROUP INC     | COM                |        |
| 514936 90 3   | LANDAMERICA FINL GROUP INC     | CALL               |        |
| 514936 95 3   | LANDAMERICA FINL GROUP INC     | PUT                |        |
| 51506S 10 0   | LANDMARK SYS CORP              | COM                |        |
| 51508L 10 3 * | LANDRYS SEAFOOD RESTAURANTS    | COM                |        |
| 51508L 90 3   | LANDRYS SEAFOOD RESTAURANTS    | CALL               |        |
| 51508L 95 3   | LANDRYS SEAFOOD RESTAURANTS    | PUT                |        |
| 515086 10 6 * | LANDS END INC                  | COM                |        |
| 515086 90 6   | LANDS END INC                  | CALL               |        |
| 515086 95 6   | LANDS END INC                  | PUT                |        |
| 515098 10 1 * | LANDSTAR SYS INC               | COM                |        |
| 515098 90 1   | LANDSTAR SYS INC               | CALL               |        |
| 515098 95 1   | LANDSTAR SYS INC               | PUT                |        |
| 515707 10 7   | LANGER BIOMECHANICS GROUP      | COM                |        |

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| 51589L 10 5   | LANIER WORLDWIDE INC         | COM                | ADDED  |
| 516555 10 9   | LANVISION SYS INC            | COM                |        |
| 51729Y 10 8 * | LARSCOM INC                  | CL A               |        |
| 51729Y 90 8   | LARSCOM INC                  | CALL               |        |
| 51729Y 95 8   | LARSCOM INC                  | PUT                |        |
| 517669 30 5   | LAS VEGAS ENTMT NETWORK INC  | COM NEW            |        |
| 517923 10 8   | LASER-PACIFIC MEDIA CORP     | COM                |        |
| 517924 10 6 * | LASERSIGHT INC               | COM                |        |
| 517924 90 6   | LASERSIGHT INC               | CALL               |        |
| 517924 95 6   | LASERSIGHT INC               | PUT                |        |
| 517942 10 8   | LASALLE HOTEL PPTYS          | COM SH BEN INT     |        |
| 51806D 10 0   | LASER MTG MGMT INC           | COM                |        |
| 51806K 10 4   | LASER POWER CORP             | COM                |        |
| 51807H 10 0 * | LASER VISION CTRS INC        | COM                |        |
| 51807H 90 0   | LASER VISION CTRS INC        | CALL               |        |
| 51807H 95 0   | LASER VISION CTRS INC        | PUT                |        |
| 518074 20 8   | LASER TECHNOLOGY INC         | COM NEW            |        |
| 51808R 10 7 * | LASON INC                    | COM                |        |
| 51808R 90 7   | LASON INC                    | CALL               |        |
| 51808R 95 7   | LASON INC                    | PUT                |        |
| 518081 10 4   | LASERSCOPE                   | COM                |        |
| 51827T 10 0   | LATIN AMER EQUITY FD         | COM                |        |
| 51827W 10 3   | LATIN AMERN CASINOS INC      | COM                |        |
| 51827W 11 1   | LATIN AMERN CASINOS INC      | WT EXP 121101      |        |
| 518279 10 4   | LATIN AMER INVT FD           | COM                |        |
| 51828C 10 6   | LATIN AMERN DISCOVERY FD INC | COM                |        |
| 518292 10 7   | LATITUDE COMMUNICATIONS INC  | COM                |        |
| 518415 AA 2   | LATTICE SEMICONDUCTOR CORP   | SUB NT CV 144A04   | ADDED  |
| 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                |        |
| 518567 10 2 * | LAUNCH MEDIA INC             | COM                |        |
| 518567 90 2   | LAUNCH MEDIA INC             | CALL               |        |
| 518567 95 2   | LAUNCH MEDIA INC             | PUT                |        |
| 518629 10 0   | LAUREL CAP GROUP INC         | COM                |        |
| 520341 10 8   | LAWRENCE SVGS BK MASS NEW    | COM                |        |
| 520776 10 5   | LAWSON PRODS INC             | COM                |        |
| 521050 10 4 * | LAYNE CHRISTENSEN CO         | COM                |        |
| 521050 90 4   | LAYNE CHRISTENSEN CO         | CALL               |        |
| 521050 95 4   | LAYNE CHRISTENSEN CO         | PUT                |        |
| 521078 10 5   | LAZARE KAPLAN INTL INC       | COM                |        |
| 52170U 10 8   | LEADING BRANDS INC           | COM                | ADDED  |
| 521863 10 0 * | LEAP WIRELESS INTL INC       | COM                |        |
| 521863 90 0   | LEAP WIRELESS INTL INC       | CALL               |        |
| 521863 95 0   | LEAP WIRELESS INTL INC       | PUT                |        |
| 521864 10 8   | LEAPNET INC                  | COM                |        |

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| 521865 10 5 * | LEAR CORP                                | COM                |         |
| 521865 90 5   | LEAR CORP                                | CALL               |         |
| 521865 95 5   | LEAR CORP                                | PUT                |         |
| 522002 10 4   | LEARN2 COM INC                           | COM                |         |
| 522015 10 6   | LEARNING TREE INTL INC                   | COM                |         |
| 522113 AA 7   | LEASING SOLUTIONS INC                    | SUBNTCV 6.875%03   |         |
| 522113 10 9   | LEASING SOLUTIONS INC                    | COM                |         |
| 522126 10 1   | LEATHER FACTORY INC                      | COM                |         |
| 523238 10 3   | LECHTERS CORP                            | COM                |         |
| 52324W 10 9   | LECROY CORP                              | COM                |         |
| 523251 10 6   | LECTEC CORP                              | COM                |         |
| 523768 10 9   | LEE ENTERPRISES INC                      | COM                |         |
| 524226 10 7   | LEEDS FED BANKSHARES INC                 | COM                |         |
| 524651 10 6 * | LEGATO SYS INC                           | COM                |         |
| 524651 90 6   | LEGATO SYS INC                           | CALL               |         |
| 524651 95 6   | LEGATO SYS INC                           | PUT                |         |
| 524660 10 7 * | LEGGETT & PLATT INC                      | COM                |         |
| 524660 90 7   | LEGGETT & PLATT INC                      | CALL               |         |
| 524660 95 7   | LEGGETT & PLATT INC                      | PUT                |         |
| 524901 10 5 * | LEGG MASON INC                           | COM                |         |
| 524901 90 5   | LEGG MASON INC                           | CALL               |         |
| 524901 95 5   | LEGG MASON INC                           | PUT                |         |
| 524908 10 0 * | LEHMAN BROS HLDGS INC                    | COM                |         |
| 524908 90 0   | LEHMAN BROS HLDGS INC                    | CALL               |         |
| 524908 95 0   | LEHMAN BROS HLDGS INC                    | PUT                |         |
| 52541P 10 1   | LEISURE TIME CASINOS & RESORTS           | COM                |         |
| 526057 AA 2   | LENNAR CORP                              | SR DB CV ZRO 18    |         |
| 526057 10 4 * | LENNAR CORP                              | COM                |         |
| 526057 90 4   | LENNAR CORP                              | CALL               |         |
| 526057 95 4   | LENNAR CORP                              | PUT                |         |
| 526107 10 7   | LENNOX INTL INC                          | COM                |         |
| 526872 10 6   | LESCO INC OHIO                           | COM                |         |
| 527016 10 9   | LESLIE FAY INC NEW                       | COM                |         |
| 527251 10 2   | LETCHWORTH INDPT BANCSHARES CP           | COM                |         |
| 527260 10 3   | LETS TALK CELLULAR & WIRELESS            | COM                |         |
| 52728R 10 2   | LEUKOSITE INC                            | COM                |         |
| 527288 10 4 * | LEUCADIA NATL CORP                       | COM                |         |
| 527288 90 4   | LEUCADIA NATL CORP                       | CALL               |         |
| 527288 95 4   | LEUCADIA NATL CORP                       | PUT                |         |
| 52729M 10 2   | LEVEL 8 SYS INC                          | COM                |         |
| 52729N 10 0 * | LEVEL 3 COMMUNICATIONS INC               | COM                |         |
| 52729N 90 0   | LEVEL 3 COMMUNICATIONS INC               | CALL               |         |
| 52729N 95 0   | LEVEL 3 COMMUNICATIONS INC               | PUT                |         |
| 527367 10 6   | LEVIATHAN GAS PIPELINE PARTNRS PREF UNIT |                    | DELETED |
| 527367 20 5   | LEVIATHAN GAS PIPELINE PARTNRS           | COM UNIT           | DELETED |
| 528932 10 6   | LEXINGTON GLB ASSET MANAGERS             | COM                |         |
| 528933 10 4   | LEXFORD RESIDENTIAL TR                   | SH BEN INT         | DELETED |
| 529017 10 5   | LEXINGTON B & L FINL CDRP                | COM                |         |
| 529043 10 1   | LEXINGTON CORP PPTYS TR                  | COM                |         |

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| 52909K 10 8   | LEXINGTON HEALTHCARE GROUP INC | COM                |         |
| 52909K 11 6   | LEXINGTON HEALTHCARE GROUP INC | WT EXP 051303      |         |
| 529771 10 7 * | LEXMARK INTL GROUP INC         | CL A               |         |
| 529771 90 7   | LEXMARK INTL GROUP INC         | CALL               |         |
| 529771 95 7   | LEXMARK INTL GROUP INC         | PUT                |         |
| 529898 10 8   | LIBBEY INC                     | COM                |         |
| 529900 10 2   | LIBERTY ALL-STAR GROWTH FD INC | COM                |         |
| 529905 10 1   | LIBERTY BANCORP INC N J        | COM                |         |
| 530129 10 5   | LIBERATE TECHNOLOGIES          | COM                |         |
| 530154 10 3   | LIBERTE INVS INC DEL           | COM                |         |
| 530158 10 4   | LIBERTY ALL STAR EQUITY FD     | SH BEN INT         |         |
| 530370 10 5   | LIBERTY CORP S C               | COM                |         |
| 530436 10 4 * | LIBERTY DIGITAL INC            | CL A               |         |
| 530436 90 4   | LIBERTY DIGITAL INC            | CALL               |         |
| 530436 95 4   | LIBERTY DIGITAL INC            | PUT                |         |
| 530512 10 2   | LIBERTY FINL COS INC           | COM                |         |
| 530582 20 4   | LIBERTY HOMES INC              | CL A               |         |
| 530582 30 3   | LIBERTY HOMES INC              | CL B               |         |
| 531172 10 4   | LIBERTY PPTY TR                | SH BEN INT         |         |
| 531282 10 1   | LIBERTY TERM TR INC            | COM                | DELETED |
| 53184P 10 1   | LIFE FINL CORP                 | COM                |         |
| 531914 10 9   | LIFEWAY FOODS INC              | COM                |         |
| 531918 20 9 * | LIFE USA HLDG INC              | COM NEW            | DELETED |
| 531918 90 9   | LIFE USA HLDG INC              | CALL               | DELETED |
| 531918 95 9   | LIFE USA HLDG INC              | PUT                | DELETED |
| 531925 20 4   | LIF SCHULTZ IND S INC          | COM NEW            |         |
| 531926 10 3   | LIFETIME HOAN CORP             | COM                |         |
| 531927 10 1   | LIFECELL CORP                  | COM                |         |
| 532187 10 1 * | LIFECORE BIOMEDICAL INC        | COM                |         |
| 532187 90 1   | LIFECORE BIOMEDICAL INC        | CALL               |         |
| 532187 95 1   | LIFECORE BIOMEDICAL INC        | PUT                |         |
| 53219F 10 2   | LIFEMARK CORP                  | COM                |         |
| 53219H 10 8   | LIFEMINDERS COM INC            | COM                | ADDED   |
| 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 11 6   | LIGAND PHARMACEUTICALS INC     | WT B EX 060300     |         |
| 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 10 2   | LIGHTPATH TECHNOLOGIES INC     | CL A               |         |
| 532257 11 0   | LIGHTPATH TECHNOLOGIES INC     | WT A EX 022201     |         |
| 532257 12 8   | LIGHTPATH TECHNOLOGIES INC     | WT B EX 022201     |         |
| 532257 20 1   | LIGHTPATH TECHNOLOGIES INC     | UNIT EX 022201     |         |
| 532349 10 7   | LIHIR GOLD LTD                 | SPONSORED ADR      |         |

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| 532430 10 5   | LILLIAN VERNON CORP           | COM                |         |
| 532457 10 8 * | LILLY ELI & CO                | COM                |         |
| 532457 90 8   | LILLY ELI & CO                | CALL               |         |
| 532457 95 8   | LILLY ELI & CO                | PUT                |         |
| 532491 10 7   | LILLY IND INC                 | CL A               |         |
| 532716 10 7 * | LIMITED INC                   | COM                |         |
| 532716 90 7   | LIMITED INC                   | CALL               |         |
| 532716 95 7   | LIMITED INC                   | PUT                |         |
| 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                |         |
| 533632 10 5   | LINCOLN HERITAGE CORP         | COM                |         |
| 533900 10 6   | LINCOLN ELEC HLDGS INC        | COM                |         |
| 534183 10 8   | LINCOLN NATL CONV SECS FD INC | 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                |         |
| 534744 10 7   | LINCOLN SNACKS CO             | COM                |         |
| 535130 10 8   | LINDAL CEDAR HOMES INC        | COM                |         |
| 535171 10 2   | LINDBERG CORP                 | 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 20 3   | LIONS GATE ENTMT CORP         | COM NEW            |         |
| 536252 10 9   | LIONBRIDGE TECHNOLOGIES INC   | COM                |         |
| 53631T 10 2   | LIQUID AUDIO INC              | COM                |         |
| 536310 10 5 * | LIPOSOME CO INC               | COM                |         |
| 536310 90 5   | LIPOSOME CO INC               | CALL               |         |
| 536310 95 5   | LIPOSOME CO INC               | PUT                |         |
| 536314 10 7   | LIQUI BOX CORP                | COM                |         |
| 53634D 20 3   | LIQUIDATION WORLD INC         | COM NEW            |         |
| 536619 10 9   | LITCHFIELD FINL CORP          | COM                | DELETED |
| 536797 10 3   | LITHIA MTRS INC               | CL A               |         |
| 537004 10 3   | LITRONIC INC                  | COM                |         |
| 537008 10 4 * | LITTELFUSE INC                | COM                |         |
| 537008 90 4   | LITTELFUSE INC                | CALL               |         |
| 537008 95 4   | LITTELFUSE INC                | PUT                |         |
| 537008 12 0   | LITTELFUSE INC                | WT A EX122701N     |         |
| 537528 10 1   | LITTLE SWITZ INC              | COM                |         |
| 538021 10 6 * | LITTON IND INC                | COM                |         |
| 538021 90 6   | LITTON IND INC                | CALL               |         |
| 538021 95 6   | LITTON IND INC                | PUT                |         |

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| 539320 10 1 | * LIZ CLAIBORNE INC           | COM                |         |
| 539320 90 1 | LIZ CLAIBORNE INC             | CALL               |         |
| 539320 95 1 | LIZ CLAIBORNE INC             | PUT                |         |
| 539451 10 4 | * LO-JACK CORP                | COM                |         |
| 539451 90 4 | LO-JACK CORP                  | CALL               |         |
| 539451 95 4 | LO-JACK CORP                  | PUT                |         |
| 539553 10 7 | LOCAL FINL CORP               | COM                |         |
| 539830 10 9 | * LOCKHEED MARTIN CORP        | COM                |         |
| 539830 90 9 | LOCKHEED MARTIN CORP          | CALL               |         |
| 539830 95 9 | LOCKHEED MARTIN CORP          | PUT                |         |
| 54021P 10 6 | * LODGIAN INC                 | COM                |         |
| 54021P 90 6 | LODGIAN INC                   | CALL               |         |
| 54021P 95 6 | LODGIAN INC                   | PUT                |         |
| 540211 10 9 | LODGENET ENTMT CORP           | COM                |         |
| 54042L 10 0 | * LOEWEN GROUP INC            | COM                |         |
| 54042L 90 0 | LOEWEN GROUP INC              | CALL               |         |
| 54042L 95 0 | LOEWEN GROUP INC              | PUT                |         |
| 540423 10 0 | * LOEWS CINEPLEX ENTMT CORP   | COM                |         |
| 540423 90 0 | LOEWS CINEPLEX ENTMT CORP     | CALL               |         |
| 540423 95 0 | LOEWS CINEPLEX ENTMT CORP     | PUT                |         |
| 540424 10 8 | * LOEWS CORP                  | COM                |         |
| 540424 90 8 | LOEWS CORP                    | CALL               |         |
| 540424 95 8 | LOEWS CORP                    | PUT                |         |
| 540473 10 5 | LOG ON AMER INC               | COM                |         |
| 541209 10 2 | LOGANSPORT FINL CORP          | COM                |         |
| 54140Y 10 3 | LOGILITY INC                  | COM                |         |
| 541402 10 3 | LOGIC DEVICES INC             | COM                |         |
| 541419 10 7 | LOGITECH INTERNATIONAL S A    | SPONSORED ADR      |         |
| 541431 10 2 | LOISLAW COM INC               | COM                | ADDED   |
| 541833 30 7 | LONDON INTL GROUP PLC         | SPONSORED ADR      | DELETED |
| 542073 10 1 | LONDON PAC GROUP LTD          | SPONSORED ADR      |         |
| 542290 11 9 | LONE STAR INDs INC            | WT EXP 123100      | DELETED |
| 542290 40 8 | * LONE STAR INDs INC          | COM NEW            | DELETED |
| 542290 90 8 | LONE STAR INDs INC            | CALL               | DELETED |
| 542290 95 8 | LONE STAR INDs INC            | PUT                | DELETED |
| 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                |         |
| 542446 10 9 | * LONG BEACH FINL CORP        | COM                | DELETED |
| 542446 90 9 | LONG BEACH FINL CORP          | CALL               | DELETED |
| 542446 95 9 | LONG BEACH FINL CORP          | PUT                | DELETED |
| 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                |         |

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| 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                |        |
| 544183 10 6   | LORONIX INFORMATION SYSTEMS | COM                |        |
| 546011 10 7 * | LOUIS DREYFUS NAT GAS CORP  | COM                |        |
| 546011 90 7   | LOUIS DREYFUS NAT GAS CORP  | CALL               |        |
| 546011 95 7   | LOUIS DREYFUS NAT GAS CORP  | PUT                |        |
| 546347 10 5 * | LOUISIANA PAC CORP          | COM                |        |
| 546347 90 5   | LOUISIANA PAC CORP          | CALL               |        |
| 546347 95 5   | LOUISIANA PAC CORP          | PUT                |        |
| 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 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                |        |
| 549596 10 4   | LUCOR INC                   | CL A               |        |
| 549764 10 8   | LUFKIN INDS INC             | COM                |        |
| 550260 10 3   | LUMINANT WORLDWIDE CORP     | COM                |        |
| 550274 10 4   | LUMISYS INC                 | COM                |        |
| 550362 10 7   | LUNAR CORP                  | COM                |        |
| 550368 10 4   | LUND INTL HLDGS INC         | COM                |        |
| 550375 10 9   | LUNDIN OIL AB               | SPDN GDR B         |        |
| 55068R 20 2   | LUXOTTICA GROUP S P A       | SPONSORED ADR      |        |
| 550687 30 5   | LUXTEC CORP                 | EC COM NEW         |        |
| 550818 10 8 * | LYCOS INC                   | COM                |        |
| 550818 90 8   | LYCOS INC                   | CALL               |        |
| 550818 95 8   | LYCOS INC                   | PUT                |        |
| 550819 10 6   | LYDALL INC DEL              | COM                |        |
| 551137 10 2   | LYNCH CORP                  | COM                |        |
| 551146 10 3   | LYNCH INTERACTIVE CORP      | COM                |        |
| 551812 30 8 * | LYNX THERAPEUTICS INC       | COM NEW            |        |
| 551812 90 8   | LYNX THERAPEUTICS INC       | CALL               |        |
| 551812 95 8   | LYNX THERAPEUTICS INC       | PUT                |        |
| 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                |        |

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| 55261R 10 8   | MAF BANCORP INC                | COM                |         |
| 552617 10 2   | MACC PRIVATE EQUITIES INC      | COM                |         |
| 55262C 10 0 * | MBIA INC                       | COM                |         |
| 55262C 90 0   | MBIA INC                       | CALL               |         |
| 55262C 95 0   | MBIA INC                       | PUT                |         |
| 55262L 10 0 * | MBNA CORP                      | COM                |         |
| 55262L 90 0   | MBNA CORP                      | CALL               |         |
| 55262L 95 0   | MBNA CORP                      | PUT                |         |
| 55262X AA 2   | MBL INTL FIN BERMUDA TR        | GTD NT EXCH 3%02   |         |
| 552620 20 5   | MAI SYSTEMS CORP               | COM                |         |
| 552623 10 0   | MLBL FINL CORP                 | COM                | DELETED |
| 55263D 10 7   | MB FINL INC                    | COM                |         |
| 55267J 10 0 * | MCN ENERGY GROUP INC           | COM                |         |
| 55267J 90 0   | MCN ENERGY GROUP INC           | CALL               |         |
| 55267J 95 0   | MCN ENERGY GROUP INC           | PUT                |         |
| 55267Q 10 4   | MC SHIPPING INC                | COM                |         |
| 55267W 30 9   | MDC CORP                       | CL A SUBVTGNEW     |         |
| 552676 10 8   | M D C HLDGS INC                | COM                |         |
| 55268B 10 6 * | MCI WORLDCOM INC               | COM                |         |
| 55268B 90 6   | MCI WORLDCOM INC               | CALL               |         |
| 55268B 95 6   | MCI WORLDCOM INC               | PUT                |         |
| 55268B 20 5   | MCI WORLDCOM INC               | PFD CV C \$2.25    | ADDED   |
| 55268N 10 0   | MDSI MOBILE DATA SOLUTIONS INC | COM                |         |
| 55269B 10 5   | MCM CAP GROUP INC              | COM                |         |
| 552690 10 9 * | MDU RES GROUP INC              | COM                |         |
| 552690 90 9   | MDU RES GROUP INC              | CALL               |         |
| 552690 95 9   | MDU RES GROUP INC              | PUT                |         |
| 55271X 10 3   | MFC BANCORP LTD                | COM                |         |
| 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                |         |
| 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         |         |
| 552738 10 6   | MFS MUN INCOME TR              | SH BEN INT         |         |
| 55274E 10 2   | MFS SPL VALUE TR               | SH BEN INT         |         |
| 552763 30 2 * | MGC COMMUNICATIONS INC         | COM                |         |
| 552763 90 2   | MGC COMMUNICATIONS INC         | CALL               |         |
| 552763 95 2   | MGC COMMUNICATIONS INC         | PUT                |         |
| 552848 10 3 * | MGIC INV'T CORP WIS            | COM                |         |
| 552848 90 3   | MGIC INV'T CORP WIS            | CALL               |         |
| 552848 95 3   | MGIC INV'T CORP WIS            | PUT                |         |
| 552880 10 6 * | MGI PHARMA INC                 | COM                |         |
| 552880 90 6   | MGI PHARMA INC                 | CALL               |         |
| 552880 95 6   | MGI PHARMA INC                 | PUT                |         |
| 552885 10 5   | MGI PPTYS INC                  | COM                |         |
| 552914 10 3   | M A R C INC                    | COM                | DELETED |

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| 552939 10 0   | MFS GOVT MKTS INCOME TR     | SH BEN INT         |         |
| 552953 10 1 * | MGM GRAND INC               | COM                |         |
| 552953 90 1   | MGM GRAND INC               | CALL               |         |
| 552953 95 1   | MGM GRAND INC               | PUT                |         |
| 55301Q 10 2   | M H MEYERSON & CO INC       | COM                |         |
| 553044 10 8   | MIM CORP                    | COM                |         |
| 55305B 10 1   | M/I SCHOTTENSTEIN HOMES INC | COM                |         |
| 55305V 10 7   | MLC HLDGS INC               | COM                | DELETED |
| 55306N 10 4   | MKS INSTRUMENT INC          | COM                |         |
| 55307U 10 7   | ML MACADAMIA ORCHARDS L P   | DEP UNIT CL A      |         |
| 55308N 10 2 * | MMC NETWORKS INC            | COM                |         |
| 55308N 90 2   | MMC NETWORKS INC            | CALL               |         |
| 55308N 95 2   | MMC NETWORKS INC            | PUT                |         |
| 553087 10 7   | MMI COS INC                 | COM                |         |
| 553103 10 2   | MNB BANCSHARES INC          | COM                |         |
| 553358 20 1   | MPM TECHNOLOGIES INC        | COM NEW            |         |
| 553412 20 6   | MPSI SYSTEMS INC            | COM NEW            |         |
| 553444 10 0   | MPW INDUSTRIAL SVCS GROUP   | COM                |         |
| 553477 AB 6   | MRV COMMUNICATIONS INC      | SUB NT CONV 5%03   | ADDED   |
| 553477 10 0 * | MRV COMMUNICATIONS INC      | COM                |         |
| 553477 90 0   | MRV COMMUNICATIONS INC      | CALL               |         |
| 553477 95 0   | MRV COMMUNICATIONS INC      | PUT                |         |
| 553519 10 9   | MSB FINL INC                | COM                |         |
| 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 AA 2   | MSC SOFTWARE CORP           | SD CONV 7.875%04   |         |
| 553531 10 4   | MSC SOFTWARE CORP           | COM                |         |
| 553533 10 0   | M S CARRIERS INC            | COM                |         |
| 553769 10 0   | MTR GAMING GROUP INC        | COM                |         |
| 553777 10 3 * | MTS SYS CORP                | COM                |         |
| 553777 90 3   | MTS SYS CORP                | CALL               |         |
| 553777 95 3   | MTS SYS CORP                | PUT                |         |
| 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                |         |
| 554053 10 8   | MYR GROUP INC               | COM                |         |
| 554153 10 6   | MAC-GRAY CORP               | COM                |         |
| 554273 10 2 * | MACDERMID INC               | COM                |         |
| 554273 90 2   | MACDERMID INC               | CALL               |         |
| 554273 95 2   | MACDERMID INC               | PUT                |         |
| 554335 10 9   | MACE SEC INTL INC           | COM                |         |
| 554382 10 1   | MACERICH CO                 | COM                |         |
| 554489 10 4   | MACK CALI RLTY CORP         | COM                |         |
| 554531 10 3   | MACKENZIE FINL CORP         | COM                |         |
| 554541 10 2   | MACKIE DESIGNS INC          | COM                |         |
| 554783 20 9   | MACMILLAN BLOEDEL LTD       | COM                | DELETED |
| 555903 10 3 * | MACROCHEM CORP DEL          | COM                |         |

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| 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                |         |
| 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      |         |
| 556269 10 8 * | MADDEN STEVEN LTD              | COM                |         |
| 556269 90 8   | MADDEN STEVEN LTD              | CALL               |         |
| 556269 95 8   | MADDEN STEVEN LTD              | PUT                |         |
| 556304 10 3   | MADECO SA                      | SPONSORED ADR      |         |
| 556466 10 0   | MADE2MANAGE SYS INC            | COM                |         |
| 556596 10 4   | MADISON BANCSHARES GROUP LTD   | COM                |         |
| 557497 10 4   | MADISON GAS & ELEC CO          | COM                |         |
| 559036 10 8 * | MAGAININ PHARMACEUTICALS INC   | COM                |         |
| 559036 90 8   | MAGAININ PHARMACEUTICALS INC   | CALL               |         |
| 559036 95 8   | MAGAININ PHARMACEUTICALS INC   | PUT                |         |
| 559079 10 8 * | MAGELLAN HEALTH SVCS INC       | COM                |         |
| 559079 90 8   | MAGELLAN HEALTH SVCS INC       | CALL               |         |
| 559079 95 8   | MAGELLAN HEALTH SVCS INC       | PUT                |         |
| 559091 30 1   | MAGELLAN PETE CORP             | COM                |         |
| 559166 10 3   | MAGIC SOFTWARE ENTERPRISES LTD | ORD                |         |
| 559222 AE 4   | MAGNA INTL INC                 | SUB DEB CV 5%02    |         |
| 559222 AF 1   | MAGNA INTL INC                 | SUB DB CV 144A05   |         |
| 559222 AG 9   | MAGNA INTL INC                 | SBDB CV 4.875%05   |         |
| 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 12 0   | MAGNUM HUNTER RES INC          | WT EXP 070102      |         |
| 55972F 20 3   | MAGNUM HUNTER RES INC          | COM PAR \$0.002    |         |
| 559776 10 9   | MAGYAR TAVKOZLESI RT           | SPONSORED ADR      |         |
| 559809 10 8   | MAHASKA INVESTMENT CO          | COM                |         |
| 559906 10 2   | MAIN STR BANCORP INC           | COM                |         |
| 560090 10 2   | MAHONING NATL BANCORP INC      | COM                | DELETED |
| 560311 10 2 * | MAIL COM INC                   | CL A               |         |
| 560311 90 2   | MAIL COM INC                   | CALL               |         |
| 560311 95 2   | MAIL COM INC                   | PUT                |         |
| 560321 AD 3   | MAIL-WELL INC                  | SUB NT CONV 5%02   |         |
| 560321 20 0 * | MAIL-WELL INC                  | COM                |         |
| 560321 90 0   | MAIL-WELL INC                  | CALL               |         |
| 560321 95 0   | MAIL-WELL INC                  | PUT                |         |
| 560345 30 8   | MAIN STREET AND MAIN INC       | COM NEW            |         |
| 560483 10 9   | MAINE PUB SVC CO               | COM                |         |
| 560875 10 6   | MAKER COMMUNICATIONS INC       | COM                |         |

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| 560877 30 0   | MAKITA CORP                    | ADR NEW            |        |
| 560905 10 1   | MALAYSIA FD INC                | COM                |        |
| 561063 AA 6   | MALAN RLTY INVS INC            | SB DB CONV9.5%04   |        |
| 561063 10 8   | MALAN RLTY INVS INC            | COM                |        |
| 561182 10 6   | MALIBU ENMT WORLDWIDE INC      | COM                |        |
| 561232 10 9 * | MALLINCKRODT INC NEW           | COM                |        |
| 561232 90 9   | MALLINCKRODT INC NEW           | CALL               |        |
| 561232 95 9   | MALLINCKRODT INC NEW           | PUT                |        |
| 561240 20 1   | MALLON RES CORP                | COM NEW            |        |
| 56166C 10 5   | MANAGED HIGH INCOME PORTFOLIO  | COM                |        |
| 56166E 10 1   | MANAGED HIGH YIELD FD          | COM                |        |
| 561662 10 7   | MANAGED MUNS PORTFOLIO INC     | COM                |        |
| 561663 10 5   | MANAGED MUNS PORTFOLIO II INC  | COM                |        |
| 561693 10 2   | MANAGEMENT NETWORK GROUP INC   | COM                | ADDED  |
| 561911 10 8   | MANAGED HIGH YIELD PLUS FD INC | COM                |        |
| 562048 10 8   | MANATRON INC                   | COM                |        |
| 562154 10 4   | MANCHESTER EQUIP INC           | COM                |        |
| 562567 10 7 * | MANDALAY RESORT GROUP          | MANDALAY           |        |
| 562567 90 7   | MANDALAY RESORT GROUP          | CALL               |        |
| 562567 95 7   | MANDALAY RESORT GROUP          | PUT                |        |
| 562750 10 9   | MANHATTAN ASSOCS INC           | COM                |        |
| 563571 10 8   | MANITOWOC INC                  | COM                |        |
| 563771 10 4   | MANNATECH INC                  | COM                |        |
| 563823 10 3   | MANNING GREG AUCTIONS INC      | COM                |        |
| 564055 10 1 * | MANOR CARE INC NEW             | COM                | ADDED  |
| 564055 90 1   | MANOR CARE INC NEW             | CALL               | ADDED  |
| 564055 95 1   | MANOR CARE INC NEW             | PUT                | ADDED  |
| 56418H 10 0 * | MANPOWER INC                   | COM                |        |
| 56418H 90 0   | MANPOWER INC                   | CALL               |        |
| 56418H 95 0   | MANPOWER INC                   | PUT                |        |
| 564491 10 8   | MANSUR INDs INC                | COM                |        |
| 564682 10 2   | MANUFACTURED HOME CMNTYS INC   | COM                |        |
| 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                | ADDED  |
| 565011 10 3 * | MANUGISTICS GROUP INC          | COM                |        |
| 565011 90 3   | MANUGISTICS GROUP INC          | CALL               |        |
| 565011 95 3   | MANUGISTICS GROUP INC          | PUT                |        |
| 565105 10 3   | MAPINFO CORP                   | COM                |        |
| 565644 10 1 * | MAPQUEST COM INC               | COM                |        |
| 565644 90 1   | MAPQUEST COM INC               | CALL               |        |
| 565644 95 1   | MAPQUEST COM INC               | PUT                |        |
| 56580P 10 4   | MARATHON FINL CORP             | COM                |        |
| 566330 10 6   | MARCUS CORP                    | COM                |        |
| 566605 10 1   | MARGO CARIBE INC               | COM                |        |
| 566902 40 9   | MARGATE INDs INC               | COM PAR \$.005     |        |
| 56781Q 10 9 * | MARIMBA INC                    | COM                |        |
| 56781Q 90 9   | MARIMBA INC                    | CALL               |        |

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| 56781Q 95 9   | MARIMBA INC                    | PUT                |         |
| 567908 10 8   | MARINEMAX INC                  | COM                |         |
| 567912 10 0   | MARINE TRANS CORP              | COM                |         |
| 568240 20 4 * | MARINE DRILLING COS INC        | COM PAR \$0.01     |         |
| 568240 90 4   | MARINE DRILLING COS INC        | CALL               |         |
| 568240 95 4   | MARINE DRILLING COS INC        | PUT                |         |
| 568423 10 7   | MARINE PETE TR                 | UNIT BEN INT       |         |
| 568459 10 1 * | MARINER POST-ACUTE NETWORK INC | COM                | DELETED |
| 568459 90 1   | MARINER POST-ACUTE NETWORK INC | CALL               | DELETED |
| 568459 95 1   | MARINER POST-ACUTE NETWORK INC | PUT                | DELETED |
| 568635 10 6   | MARION CAP HLDGS INC           | COM                |         |
| 570268 10 2   | MARISA CHRISTINA INC           | COM                |         |
| 570363 10 1   | MARITRANS INC                  | COM                |         |
| 570387 10 0 * | MARK IV INDs INC               | COM                |         |
| 570387 90 0   | MARK IV INDs INC               | CALL               |         |
| 570387 95 0   | MARK IV INDs INC               | PUT                |         |
| 570418 20 2   | MARK SOLUTIONS INC             | COM NEW            |         |
| 570535 10 4   | MARKEL CORP                    | COM                |         |
| 57056A 10 0   | MARKET FINL CORP               | COM                |         |
| 570565 20 0   | MARKET GUIDE INC               | COM NEW            | DELETED |
| 57060R 10 7   | MARKETING SPECIALISTS CORP     | COM                |         |
| 570619 10 6   | MARKETWATCH COM INC            | COM                |         |
| 570762 10 4   | MARKWEST HYDROCARBON INC       | COM                |         |
| 570907 10 5 * | MARKETING SVCS GROUP INC       | COM                |         |
| 570907 90 5   | MARKETING SVCS GROUP INC       | CALL               |         |
| 570907 95 5   | MARKETING SVCS GROUP INC       | PUT                |         |
| 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 AB 5   | MARSH SUPERMARKETS INC         | SUB DB CONV 7%03   |         |
| 571783 20 8   | MARSH SUPERMARKETS INC         | CL B               |         |
| 571783 30 7   | MARSH SUPERMARKETS INC         | CL A               |         |
| 571834 10 0 * | MARSHALL & ILSLEY CORP         | COM                |         |
| 571834 90 0   | MARSHALL & ILSLEY CORP         | CALL               |         |
| 571834 95 0   | MARSHALL & ILSLEY CORP         | PUT                |         |
| 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                |         |
| 572393 10 6 * | MARSHALL INDs                  | COM                | DELETED |
| 572393 90 6   | MARSHALL INDs                  | CALL               | DELETED |
| 572393 95 6   | MARSHALL INDs                  | PUT                | DELETED |
| 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 OMNIMED  | CL A               | ADDED   |
| 57326K 10 2   | MARTIN INDs INC DEL            | COM                |         |
| 573284 10 6 * | MARTIN MARIETTA MATLS INC      | COM                |         |

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| 573284 90 6   | MARTIN MARIETTA MATLS INC      | CALL               |        |
| 573284 95 6   | MARTIN MARIETTA MATLS INC      | PUT                |        |
| 57383M 10 8   | MARVEL ENTERPRISES INC         | COM                |        |
| 574599 10 6 * | MASCO CORP                     | COM                |        |
| 574599 90 6   | MASCO CORP                     | CALL               |        |
| 574599 95 6   | MASCO CORP                     | PUT                |        |
| 574670 AB 1   | MASCOTECH INC                  | SBDB CONV 4.5%03   |        |
| 574670 10 5 * | MASCOTECH INC                  | COM                |        |
| 574670 90 5   | MASCOTECH INC                  | CALL               |        |
| 574670 95 5   | MASCOTECH INC                  | PUT                |        |
| 574799 10 2   | MASISA S A                     | SPONSORED ADR      |        |
| 575672 10 0   | MASSACHUSETTS HEALTH & ED TXEX | SH BEN INT         |        |
| 576152 10 2   | MASSBANK CORP READ MASS        | COM                |        |
| 576292 10 6   | MASSMUTUAL CORPORATE INV'S INC | COM                |        |
| 576299 10 1   | MASSMUTUAL PARTN INV'S         | SH BEN INT         |        |
| 57632N 10 5 * | MASTECH CORP                   | COM                |        |
| 57632N 90 5   | MASTECH CORP                   | CALL               |        |
| 57632N 95 5   | MASTECH CORP                   | PUT                |        |
| 576323 10 9 * | MASTEC INC                     | COM                |        |
| 576323 90 9   | MASTEC INC                     | CALL               |        |
| 576323 95 9   | MASTEC INC                     | PUT                |        |
| 576346 10 0   | MASTER GRAPHICS INC            | COM                |        |
| 576561 10 4   | MATAV-CABLE SYS MEDIA LTD      | SPONSORED ADR      |        |
| 576668 10 7   | MATEC CORP MD                  | COM                |        |
| 576674 10 5 * | MATERIAL SCIENCIES CORP        | COM                |        |
| 576674 90 5   | MATERIAL SCIENCIES CORP        | CALL               |        |
| 576674 95 5   | MATERIAL SCIENCIES CORP        | PUT                |        |
| 576798 10 2   | MATHSOFT INC                   | COM                |        |
| 576817 10 0 * | MATRIX HEALTHCARE INC          | COM                |        |
| 576817 90 0   | MATRIX HEALTHCARE INC          | CALL               |        |
| 576817 95 0   | MATRIX HEALTHCARE INC          | PUT                |        |
| 576818 10 8   | MATRITECH INC                  | COM                |        |
| 576819 10 6   | MATRIX BANCORP INC             | COM                |        |
| 576844 10 4 * | MATRIX PHARMACEUTICAL INC      | COM                |        |
| 576844 90 4   | MATRIX PHARMACEUTICAL INC      | CALL               |        |
| 576844 95 4   | MATRIX PHARMACEUTICAL INC      | PUT                |        |
| 576853 10 5   | MATRIX SVC CO                  | COM                |        |
| 576879 20 9   | MATSUSHITA ELEC INDL           | ADR                |        |
| 576901 10 2   | MATLACK SYS INC                | COM                |        |
| 577081 10 2 * | MATTEL INC                     | COM                |        |
| 577081 90 2   | MATTEL INC                     | CALL               |        |
| 577081 95 2   | MATTEL INC                     | PUT                |        |
| 577128 10 1   | MATTHEWS INT'L CORP            | CL A               |        |
| 577140 10 6   | MATTHEWS STUDIO EQUIP GROUP    | COM                |        |
| 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                |        |
| 577717 10 1   | MAVESA S A                     | SPONSORED ADR      |        |

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| 57772G 10 0   | MAXCOR FINL GROUP INC          | COM                |         |
| 57772J 10 4 * | MAXIM GROUP INC                | COM                |         |
| 57772J 90 4   | MAXIM GROUP INC                | CALL               |         |
| 57772J 95 4   | MAXIM GROUP INC                | PUT                |         |
| 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 11 5   | MAXIM PHARMACEUTICALS INC      | WT EXP 071001      |         |
| 577723 10 9   | MAXCO INC                      | COM                |         |
| 577729 AA 4   | MAXTOR CORP                    | SB DB CV 5.75%12   |         |
| 577729 20 5 * | MAXTOR CORP                    | COM NEW            |         |
| 577729 90 5   | MAXTOR CORP                    | CALL               |         |
| 577729 95 5   | MAXTOR CORP                    | PUT                |         |
| 577766 10 8   | MAXWELL SHOE INC               | CL A               |         |
| 577767 10 6 * | MAXWELL TECHNOLOGIES INC       | COM                |         |
| 577767 90 6   | MAXWELL TECHNOLOGIES INC       | CALL               |         |
| 577767 95 6   | MAXWELL TECHNOLOGIES INC       | PUT                |         |
| 57777D 20 1   | MAXX PETE LTD                  | COM NEW            |         |
| 57777G 10 5 * | MAXXIM MED INC                 | COM                | DELETED |
| 57777G 90 5   | MAXXIM MED INC                 | CALL               | DELETED |
| 57777G 95 5   | MAXXIM MED INC                 | PUT                | DELETED |
| 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                |         |
| 577904 20 4 * | MAXICARE HEALTH PLANS INC      | COM NEW            |         |
| 577904 90 4   | MAXICARE HEALTH PLANS INC      | CALL               |         |
| 577904 95 4   | MAXICARE HEALTH PLANS INC      | PUT                |         |
| 577913 10 6   | MAXXAM INC                     | COM                |         |
| 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                |         |
| 578330 10 2   | MAYFLOWER CO-OPERATIVE BK MASS | COM                |         |
| 578444 10 1   | MAYNARD OIL CO                 | COM                |         |
| 578473 10 0   | MAYS J W INC                   | COM                |         |
| 578592 10 7 * | MAYTAG CORP                    | COM                |         |
| 578592 90 7   | MAYTAG CORP                    | CALL               |         |
| 578592 95 7   | MAYTAG CORP                    | PUT                |         |
| 578792 10 3   | MAZEL STORES INC               | COM                |         |
| 579062 10 0 * | MCAFEE COM CORP                | CL A               | ADDED   |
| 579062 90 0   | MCAFEE COM CORP                | CALL               | ADDED   |
| 579062 95 0   | MCAFEE COM CORP                | PUT                | ADDED   |
| 579487 10 9   | MCCLAIN INDS INC               | COM                |         |
| 579489 10 5   | MCCLATCHY CO                   | CL A               |         |
| 579780 20 6 * | MCCORMICK & CO INC             | COM NON VTG        |         |
| 579780 90 6   | MCCORMICK & CO INC             | CALL               |         |
| 579780 95 6   | MCCORMICK & CO INC             | PUT                |         |

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| 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                |        |
| 580589 10 9   | MCGRATH RENTCORP             | COM                |        |
| 580645 10 9 * | MCGRAW HILL COS INC          | COM                |        |
| 580645 90 9   | MCGRAW HILL COS INC          | CALL               |        |
| 580645 95 9   | MCGRAW HILL COS INC          | PUT                |        |
| 581243 10 2   | MCK COMMUNICATIONS INC       | COM                | ADDED  |
| 58155Q 10 3 * | MCKESSON HBOC INC            | COM                |        |
| 58155Q 90 3   | MCKESSON HBOC INC            | CALL               |        |
| 58155Q 95 3   | MCKESSON HBOC INC            | PUT                |        |
| 581759 10 7   | MCLAREN AUTOMOTIVE GROUP INC | COM                |        |
| 582266 10 2 * | MCLEODUSA INC                | COM                |        |
| 582266 90 2   | MCLEODUSA INC                | CALL               |        |
| 582266 95 2   | MCLEODUSA INC                | PUT                |        |
| 582411 10 4 * | MCMORAN EXPLORATION CO       | COM                |        |
| 582411 90 4   | MCMORAN EXPLORATION CO       | CALL               |        |
| 582411 95 4   | MCMORAN EXPLORATION CO       | PUT                |        |
| 582524 10 4   | MCNAUGHTON APPAREL GROUP INC | COM                |        |
| 582757 20 9   | MCRAE INDS INC               | CL A               |        |
| 582757 30 8   | MCRAE INDS INC               | CL B               |        |
| 582803 10 2   | MCWHORTER TECHNOLOGIES INC   | COM                |        |
| 582834 10 7 * | MEAD CORP                    | COM                |        |
| 582834 90 7   | MEAD CORP                    | CALL               |        |
| 582834 95 7   | MEAD CORP                    | PUT                |        |
| 583062 10 4   | MEADE INSTRUMENTS CORP       | COM                |        |
| 583185 10 3   | MEADOW VY CORP               | COM                |        |
| 583185 11 1   | MEADOW VY CORP               | WT EXP 101700      |        |
| 58319P 10 8   | MEADOWBROOK INS GROUP INC    | COM                |        |
| 583421 10 2   | MEASUREMENT SPECIALTIES INC  | COM                |        |
| 583492 10 3   | MECH FINL INC                | COM                |        |
| 583521 10 9   | MECHANICAL DYNAMICS INC      | COM                |        |
| 583538 10 3   | MECHANICAL TECHNOLOGY INC    | COM                |        |
| 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                |        |
| 583928 10 6 * | MEDALLION FINL CORP          | COM                |        |
| 583928 90 6   | MEDALLION FINL CORP          | CALL               |        |
| 583928 95 6   | MEDALLION FINL CORP          | PUT                |        |
| 583930 30 0   | MEDI-JECT CORP               | COM NEW            |        |
| 583932 10 8   | MED-EMERG INTL INC           | COM                |        |
| 583932 12 4   | MED-EMERG INTL INC           | WT A EX 000002     |        |
| 58400M 10 5   | MECON INC                    | COM                |        |
| 584027 10 6   | MEDAMICUS INC                | COM                |        |
| 58404T 10 6   | MEDCARE TECHNOLOGIES INC     | COM                |        |

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| 584059 10 9 * | MEDCO RESH INC                 | COM                |         |
| 584059 90 9   | MEDCO RESH INC                 | CALL               |         |
| 584059 95 9   | MEDCO RESH INC                 | PUT                |         |
| 584062 10 3   | MEDCOM USA INC                 | COM                | ADDED   |
| 584067 10 2   | MEDE AMER CORP                 | COM                | DELETED |
| 58410H 20 3   | MEDEVA PLC                     | SPONSORED ADR      |         |
| 584131 10 6   | MEDFORD BANCORP INC            | COM                |         |
| 58439C 10 2   | MEDIA ARTS GROUP INC           | COM                |         |
| 58440J 10 4 * | MEDIAONE GROUP INC             | COM                |         |
| 58440J 90 4   | MEDIAONE GROUP INC             | CALL               |         |
| 58440J 95 4   | MEDIAONE GROUP INC             | PUT                |         |
| 58440J 20 3   | MEDIAONE GROUP INC             | PFD CV SER D       | DELETED |
| 58440W 10 5   | MEDIA 100 INC                  | COM                |         |
| 58440X 10 3   | MEDIA METRIX INC               | COM                |         |
| 584404 10 7   | MEDIA GEN INC                  | CL A               |         |
| 58441B 10 0   | MEDIA LOGIC INC                | COM                |         |
| 58445P 10 5   | MEDIALINK WORLDWIDE INC        | COM                |         |
| 58446B 10 5   | MEDIAPLEX INC                  | COM                | ADDED   |
| 58446J 10 8   | MEDIABAY INC                   | COM                | ADDED   |
| 58449L 10 0   | MEDICAL ACTION INDS INC        | COM                |         |
| 58449P 10 1   | MEDICAL ADVISORY SYS INC       | COM                |         |
| 58449S 10 5   | MEDICAL ALLIANCE INC           | COM                |         |
| 58449U 10 0   | MEDICAL ASSURN INC             | COM                |         |
| 58461U AA 1   | MEDICAL MANAGER CORP NEW       | SUB DB CONV 5%07   |         |
| 58461U 10 3 * | MEDICAL MANAGER CORP NEW       | COM                |         |
| 58461U 90 3   | MEDICAL MANAGER CORP NEW       | CALL               |         |
| 58461U 95 3   | MEDICAL MANAGER CORP NEW       | PUT                |         |
| 58462M 10 0   | MEDICAL TECHNOLOGY & INNOVATNS | COM                |         |
| 584636 10 4   | MEDICALCONTROL INC             | COM                |         |
| 584642 10 2   | MEDICALLOGIC INC               | COM                | ADDED   |
| 58469J 10 0 * | MEDICONSULT COM INC            | COM                |         |
| 58469J 90 0   | MEDICONSULT COM INC            | CALL               |         |
| 58469J 95 0   | MEDICONSULT COM INC            | PUT                |         |
| 584690 30 9 * | MEDICIS PHARMACEUTICAL CORP    | CL A NEW           |         |
| 584690 90 9   | MEDICIS PHARMACEUTICAL CORP    | CALL               |         |
| 584690 95 9   | MEDICIS PHARMACEUTICAL CORP    | PUT                |         |
| 584699 10 2 * | MEDIMMUNE INC                  | COM                |         |
| 584699 90 2   | MEDIMMUNE INC                  | CALL               |         |
| 584699 95 2   | MEDIMMUNE INC                  | PUT                |         |
| 584900 40 1   | MEDICAL DYNAMICS INC           | COM PAR \$0.001    |         |
| 584907 10 9   | MEDICAL GRAPHICS CORP          | COM                |         |
| 584931 10 9   | MEDICORE INC                   | COM                |         |
| 584946 10 7   | MEDIWARE INFORMATION SYS INC   | COM                |         |
| 584949 10 1 * | MEDQUIST INC                   | COM                |         |
| 584949 90 1   | MEDQUIST INC                   | CALL               |         |
| 584949 95 1   | MEDQUIST INC                   | PUT                |         |
| 584977 20 1   | MEDTOX SCIENTIFIC INC          | COM NEW            |         |
| 58501T AA 6   | MEDITRUST CORP                 | SUB DEB CV 9%02    |         |
| 58501T AC 2   | MEDITRUST CORP                 | DEB CONV 7.5%01    |         |

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| 58501T 30 6 | MEDITRUST CORP                  | PAIRED CTF NEW     |         |
| 58503X 10 7 | * MEDPARTNERS INC NEW           | COM                | DELETED |
| 58503X 90 7 | MEDPARTNERS INC NEW             | CALL               | DELETED |
| 58503X 95 7 | MEDPARTNERS INC NEW             | PUT                | DELETED |
| 58504P 10 3 | MEDPLUS INC OHIO                | COM                |         |
| 585046 10 5 | MEDSCAPE INC                    | COM                |         |
| 58505C 10 1 | MEDSTONE INTL INC NEW           | COM                |         |
| 585055 10 6 | * MEDTRONIC INC                 | COM                |         |
| 585055 90 6 | MEDTRONIC INC                   | CALL               |         |
| 585055 95 6 | MEDTRONIC INC                   | PUT                |         |
| 585081 10 2 | MEDWAVE INC                     | COM                |         |
| 585135 10 6 | MEEMIC HLDGS INC                | COM                |         |
| 58515J 10 4 | MEGABANK FINANCIAL CORP         | COM                |         |
| 585162 30 8 | MEGO FINL CORP                  | COM NEW            |         |
| 585493 10 9 | MELITA INTERNATIONAL CORP       | COM                | DELETED |
| 585509 10 2 | * MELLON BK CORP                | COM                | DELETED |
| 585509 90 2 | MELLON BK CORP                  | CALL               | DELETED |
| 585509 95 2 | MELLON BK CORP                  | PUT                | DELETED |
| 58551A 10 8 | * MELLON FINL CORP              | COM                | ADDED   |
| 58551A 90 8 | MELLON FINL CORP                | CALL               | ADDED   |
| 58551A 95 8 | MELLON FINL CORP                | PUT                | ADDED   |
| 586002 10 7 | MEMBERWORKS INC                 | COM                |         |
| 586579 10 4 | MENDOCINO BREWING INC           | COM                |         |
| 586817 10 8 | MENLEY & JAMES INC              | COM                |         |
| 587118 10 0 | * MENS WEARHOUSE INC            | COM                |         |
| 587118 90 0 | MENS WEARHOUSE INC              | CALL               |         |
| 587118 95 0 | MENS WEARHOUSE INC              | PUT                |         |
| 587188 10 3 | * MENTOR CORP MINN              | COM                |         |
| 587188 90 3 | MENTOR CORP MINN                | CALL               |         |
| 587188 95 3 | MENTOR CORP MINN                | PUT                |         |
| 587200 10 6 | * MENTOR GRAPHICS CORP          | COM                |         |
| 587200 90 6 | MENTOR GRAPHICS CORP            | CALL               |         |
| 587200 95 6 | MENTOR GRAPHICS CORP            | PUT                |         |
| 587204 10 8 | MENTOR INCOME FD INC            | COM                |         |
| 587336 10 8 | MERANT PLC                      | SPONSORED ADR      |         |
| 587342 10 6 | * MERCANTILE BANCORPORATION INC | COM                | DELETED |
| 587342 90 6 | MERCANTILE BANCORPORATION INC   | CALL               | DELETED |
| 587342 95 6 | MERCANTILE BANCORPORATION INC   | PUT                | DELETED |
| 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                |         |
| 588056 10 1 | MERCER INTL INC                 | SH BEN INT         |         |
| 588438 10 1 | MERCHANTS BANCORP INC DEL       | COM                |         |
| 588448 10 0 | MERCHANTS BANCSHARES            | COM                |         |
| 588539 10 6 | MERCHANTS GROUP INC             | COM                |         |
| 589167 10 5 | MERCHANTS N Y BANCORP INC       | COM                |         |
| 589331 10 7 | * MERCK & CO INC                | COM                |         |
| 589331 90 7 | MERCK & CO INC                  | CALL               |         |

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| 589331 95 7   | MERCK & CO INC                 | PUT                |         |
| 589354 10 9   | MERCURY AIR GROUP INC          | COM                |         |
| 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 10 9 * | MERCURY INTERACTIVE CORP       | COM                |         |
| 589405 90 9   | MERCURY INTERACTIVE CORP       | CALL               |         |
| 589405 95 9   | MERCURY INTERACTIVE CORP       | PUT                |         |
| 589413 10 3   | MERCURY WASTE SOLUTIONS INC    | COM                |         |
| 589433 10 1 * | MEREDITH CORP                  | COM                |         |
| 589433 90 1   | MEREDITH CORP                  | CALL               |         |
| 589433 95 1   | MEREDITH CORP                  | PUT                |         |
| 589602 10 1 * | MERIDIAN DIAGNOSTICS INC       | COM                |         |
| 589602 90 1   | MERIDIAN DIAGNOSTICS INC       | CALL               |         |
| 589602 95 1   | MERIDIAN DIAGNOSTICS INC       | PUT                |         |
| 589644 10 3   | MERIDIAN INSURANCE GROUP INC   | COM                |         |
| 589658 10 3   | MERIDIAN MED TECHNOLOGIES INC  | COM                |         |
| 58977Q 10 9 * | MERIDIAN RESOURCE CORP         | COM                |         |
| 58977Q 90 9   | MERIDIAN RESOURCE CORP         | CALL               |         |
| 58977Q 95 9   | MERIDIAN RESOURCE CORP         | PUT                |         |
| 58984Y 10 3   | MERISTAR HOSPITALITY CORP      | COM                |         |
| 589849 10 8 * | MERISEL INC                    | COM                |         |
| 589849 90 8   | MERISEL INC                    | CALL               |         |
| 589849 95 8   | MERISEL INC                    | PUT                |         |
| 589889 10 4   | MERIT MED SYS INC              | COM                |         |
| 589964 10 5   | MERIT HLDG CORP                | COM                | DELETED |
| 589975 10 1   | MERIDIAN GOLD INC              | COM                |         |
| 589981 10 9   | MERGE TECHNOLOGIES INC         | COM                |         |
| 589988 10 4   | MERISTAR HOTELS & RESORTS INC  | COM                |         |
| 59000G 10 0 * | MERITOR AUTOMOTIVE INC         | COM                |         |
| 59000G 90 0   | MERITOR AUTOMOTIVE INC         | CALL               |         |
| 59000G 95 0   | MERITOR AUTOMOTIVE INC         | PUT                |         |
| 59000K 10 1   | MERITAGE HOSPITALITY GROUP INC | COM                | ADDED   |
| 59001A 10 2   | MERITAGE CORP                  | COM                |         |
| 590049 10 2   | MERIX CORP                     | COM                |         |
| 590175 10 5   | MERRILL CORP                   | COM                | DELETED |
| 590188 10 8 * | MERRILL LYNCH & CO INC         | COM                |         |
| 590188 90 8   | MERRILL LYNCH & CO INC         | CALL               |         |
| 590188 95 8   | MERRILL LYNCH & CO INC         | PUT                |         |
| 590188 42 1   | MERRILL LYNCH & CO INC         | WT CALL 2001       |         |
| 59021H 10 3   | MERRILL MERCHANTS BANC         | COM                |         |
| 590262 10 1   | MERRIMAC INDS INC              | COM                |         |
| 590441 10 1   | MERRY LAND PROPERTIES INC      | COM                |         |
| 590479 10 1 * | MESA AIR GROUP INC             | COM                |         |
| 590479 90 1   | MESA AIR GROUP INC             | CALL               |         |
| 590479 95 1   | MESA AIR GROUP INC             | PUT                |         |

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| 59064R 10 9   | MESA LABS INC             | COM                |        |
| 590650 10 7   | MESA OFFSHORE TR          | UNIT BEN INT       |        |
| 59066B 10 2 * | MESABA HLDGS INC          | COM                |        |
| 59066B 90 2   | MESABA HLDGS INC          | CALL               |        |
| 59066B 95 2   | MESABA HLDGS INC          | PUT                |        |
| 590660 10 6   | MESA RTY TR               | UNIT BEN INT       |        |
| 590672 10 1   | MESABI TR                 | CTF BEN INT        |        |
| 590787 10 7 * | MESSAGEMEDIA INC          | COM                |        |
| 590787 90 7   | MESSAGEMEDIA INC          | CALL               |        |
| 590787 95 7   | MESSAGEMEDIA INC          | PUT                |        |
| 590829 10 7   | MESTEK INC                | COM                |        |
| 590850 10 3   | MET COIL SYS CORP         | COM                |        |
| 590876 30 6   | MET PRO CORP              | COM                |        |
| 591002 10 0   | META GROUP INC            | COM                |        |
| 591016 10 0 * | METACREATIONS CORP        | COM                |        |
| 591016 90 0   | METACREATIONS CORP        | CALL               |        |
| 591016 95 0   | METACREATIONS CORP        | PUT                |        |
| 591097 10 0 * | METAL MGMT INC            | COM                |        |
| 591097 90 0   | METAL MGMT INC            | CALL               |        |
| 591097 95 0   | METAL MGMT INC            | PUT                |        |
| 591142 20 3   | METALCLAD CORP            | COM NEW            |        |
| 591324 10 8 * | METALS USA INC            | COM                |        |
| 591324 90 8   | METALS USA INC            | CALL               |        |
| 591324 95 8   | METALS USA INC            | PUT                |        |
| 59133P AA 8   | METAMOR WORLDWIDE INC     | SB NT CV 2.94%04   |        |
| 59133P 10 0 * | METAMOR WORLDWIDE INC     | COM                |        |
| 59133P 90 0   | METAMOR WORLDWIDE INC     | CALL               |        |
| 59133P 95 0   | METAMOR WORLDWIDE INC     | PUT                |        |
| 591393 10 3   | METASOLV SOFTWARE INC     | COM                | ADDED  |
| 591398 10 2   | METATEC INTL INC          | COM                |        |
| 591475 10 8   | METEOR INDs INC           | COM                |        |
| 591475 11 6   | METEOR INDs INC           | WT EXP 060401      |        |
| 59151K 10 8 * | METHANEX CORP             | COM                |        |
| 59151K 90 8   | METHANEX CORP             | CALL               |        |
| 59151K 95 8   | METHANEX CORP             | PUT                |        |
| 591520 10 1 * | METHODE ELECTRS INC       | CL B CONV          |        |
| 591520 90 1   | METHODE ELECTRS INC       | CALL               |        |
| 591520 95 1   | METHODE ELECTRS INC       | PUT                |        |
| 591520 20 0 * | METHODE ELECTRS INC       | CL A               |        |
| 591520 90 0   | METHODE ELECTRS INC       | CALL               |        |
| 591520 95 0   | METHODE ELECTRS INC       | PUT                |        |
| 59159M 10 6   | METRIKA SYSTEMS CORP      | COM                |        |
| 59159Q 10 7   | METRETEK TECHNOLOGIES INC | COM                |        |
| 59159Q 11 5   | METRETEK TECHNOLOGIES INC | WT EXP 091003      |        |
| 591596 AA 9   | METRICOM INC              | SUBNTCV144A 8%03   |        |
| 591596 AB 7   | METRICOM INC              | SUBNTCV ACRD8%03   |        |
| 591596 AC 5   | METRICOM INC              | SB NT CONV 8%03    |        |
| 591596 10 1 * | METRICOM INC              | COM                |        |
| 591596 90 1   | METRICOM INC              | CALL               |        |

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| 591596 95 1   | METRICOM 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                |         |
| 591610 90 0   | METRO GOLDWYN MAYER INC        | CALL               |         |
| 591610 95 0   | METRO GOLDWYN MAYER INC        | PUT                |         |
| 59162P 10 4   | METRO INFORMATION SERVICES INC | COM                |         |
| 59163F 10 5 * | METRO ONE TELECOMMUNICATIONS   | COM                |         |
| 59163F 90 5   | METRO ONE TELECOMMUNICATIONS   | CALL               |         |
| 59163F 95 5   | METRO ONE TELECOMMUNICATIONS   | PUT                |         |
| 591647 10 2 * | METROCALL INC                  | COM                |         |
| 591647 90 2   | METROCALL INC                  | CALL               |         |
| 591647 95 2   | METROCALL INC                  | PUT                |         |
| 591650 10 6   | METROCORP BANCSHARES INC       | COM                |         |
| 591673 20 7   | METROGAS INC                   | SPON ADR B         |         |
| 591676 10 1   | METROLOGIC INSTRS INC          | COM                |         |
| 591689 10 4 * | METROMEDIA FIBER NETWORK INC   | CL A               |         |
| 591689 90 4   | METROMEDIA FIBER NETWORK INC   | CALL               |         |
| 591689 95 4   | METROMEDIA FIBER NETWORK INC   | PUT                |         |
| 591695 10 1 * | METROMEDIA INTL GROUP INC      | COM                |         |
| 591695 90 1   | METROMEDIA INTL GROUP INC      | CALL               |         |
| 591695 95 1   | METROMEDIA INTL GROUP INC      | PUT                |         |
| 591695 20 0   | METROMEDIA INTL GROUP INC      | PFD CONV %         |         |
| 59189N 10 8   | METROPOLITAN FINL CORP         | COM                |         |
| 591913 10 8   | METROBANCORP                   | COM                |         |
| 591917 10 9   | METRO GLOBAL MEDIA INC         | COM                | DELETED |
| 591918 10 7   | METRO NETWORKS INC             | COM                | DELETED |
| 59266R 10 5   | METROWERKS INC                 | COM                | DELETED |
| 592665 10 3   | METROTRANS CORP                | COM                | DELETED |
| 592668 10 7   | METROWEST BK MASS              | COM                |         |
| 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                |         |
| 59283R 10 4   | MEXICAN RESTAURANTS INC        | COM                |         |
| 592834 10 5   | MEXICO EQUITY & INCOME FD      | COM                |         |
| 592835 10 2   | MEXICO FD INC                  | COM                |         |
| 593261 10 0   | MIAMI COMPUTER SUPPLY CORP     | COM                |         |
| 594060 10 5   | MICHAEL ANTHONY JEWELERS INC   | COM                |         |
| 594079 10 5 * | MICHAEL FOOD INC NEW           | COM                |         |
| 594079 90 5   | MICHAEL FOOD INC NEW           | CALL               |         |
| 594079 95 5   | MICHAEL FOOD INC NEW           | PUT                |         |
| 594087 AC 2   | MICHAELS STORES INC            | SUB NT CV4.75%03   |         |
| 594087 10 8 * | MICHAELS STORES INC            | COM                |         |
| 594087 90 8   | MICHAELS STORES INC            | CALL               |         |
| 594087 95 8   | MICHAELS STORES INC            | PUT                |         |
| 594480 10 5   | MICHIGAN FINL CORP             | COM                |         |
| 59479Q 10 0   | MICRO COMPONENT TECHNOLOGY INC | COM                |         |

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| 594793 10 1 * | MICREL INC                    | COM                |         |
| 594793 90 1   | MICREL INC                    | CALL               |         |
| 594793 95 1   | MICREL INC                    | PUT                |         |
| 594846 10 7   | MICRO-INTEGRATION CORP        | COM                |         |
| 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               |         |
| 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                |         |
| 594918 20 3   | MICROSOFT CORP                | PFD A CV EXCH      |         |
| 594928 10 3 * | MICROAGE INC                  | COM                |         |
| 594928 90 3   | MICROAGE INC                  | CALL               |         |
| 594928 95 3   | MICROAGE INC                  | PUT                |         |
| 594941 10 6   | MICROTEST INC                 | COM                |         |
| 594944 10 0   | MICROS TO MAINFRAMES INC      | COM                |         |
| 594960 10 6   | MICROVISION INC WASH          | COM                |         |
| 594972 10 1 * | MICROSTRATEGY INC             | CL A               |         |
| 594972 90 1   | MICROSTRATEGY INC             | CALL               |         |
| 594972 95 1   | MICROSTRATEGY INC             | PUT                |         |
| 59500W 10 0   | MICRO THERAPEUTICS INC        | COM                |         |
| 59501B 10 5 * | MICRO WHSE INC                | COM                |         |
| 59501B 90 5   | MICRO WHSE INC                | CALL               |         |
| 59501B 95 5   | MICRO WHSE INC                | PUT                |         |
| 59501T 30 4   | MICROCELL TELECOMMUNICATIONS  | CL B NON VTG       |         |
| 595017 10 4 * | MICROCHIP TECHNOLOGY INC      | COM                |         |
| 595017 90 4   | MICROCHIP TECHNOLOGY INC      | CALL               |         |
| 595017 95 4   | MICROCHIP TECHNOLOGY INC      | PUT                |         |
| 595018 10 2 * | MICROCIDE PHARMACEUTICALS INC | COM                |         |
| 595018 90 2   | MICROCIDE PHARMACEUTICALS INC | CALL               |         |
| 595018 95 2   | MICROCIDE PHARMACEUTICALS INC | PUT                |         |
| 59506W 10 4   | MICROFIELD GRAPHICS INC       | COM                | DELETED |
| 595072 10 9   | MICROFINANCIAL INC            | COM                |         |
| 595077 10 8 * | MICROGRAFX INC                | COM                |         |
| 595077 90 8   | MICROGRAFX INC                | CALL               |         |
| 595077 95 8   | MICROGRAFX INC                | PUT                |         |
| 595079 10 4   | MICROLOG CORP                 | COM                |         |
| 595094 10 3 * | MICROMUSE INC                 | COM                |         |
| 595094 90 3   | MICROMUSE INC                 | CALL               |         |
| 595094 95 3   | MICROMUSE INC                 | PUT                |         |
| 595100 10 8 * | MICRON ELECTRONICS INC        | COM                |         |
| 595100 90 8   | MICRON ELECTRONICS INC        | CALL               |         |
| 595100 95 8   | MICRON ELECTRONICS INC        | PUT                |         |
| 595112 AB 9   | MICRON TECHNOLOGY INC         | SUB NT CONV 7%04   |         |
| 595112 10 3 * | MICRON TECHNOLOGY INC         | COM                |         |
| 595112 90 3   | MICRON TECHNOLOGY INC         | CALL               |         |

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| 595112 95 3   | MICRON TECHNOLOGY INC         | PUT                |         |
| 595125 10 5   | MICRONETICS WIRELESS INC      | COM                |         |
| 595137 10 0 * | MICROSEMI CORP                | COM                |         |
| 595137 90 0   | MICROSEMI CORP                | CALL               |         |
| 595137 95 0   | MICROSEMI CORP                | PUT                |         |
| 595145 10 3 * | MICROTOUCH SYS INC            | COM                |         |
| 595145 90 3   | MICROTOUCH SYS INC            | CALL               |         |
| 595145 95 3   | MICROTOUCH SYS INC            | PUT                |         |
| 595150 10 3   | MICROWARE SYS CORP            | COM                |         |
| 59517M 10 3   | MICROWAVE PWR DEVICES INC DEL | COM                |         |
| 595176 10 8   | MICROWAVE FILTER CO INC       | COM                |         |
| 59522J 10 3   | MID-AMER APT CMNTYS INC       | COM                |         |
| 59523C 10 7 * | MID ATLANTIC MED SVCS INC     | COM                |         |
| 59523C 90 7   | MID ATLANTIC MED SVCS INC     | CALL               |         |
| 59523C 95 7   | MID ATLANTIC MED SVCS INC     | PUT                |         |
| 595232 AA 7   | MID-ATLANTIC RLTY TR          | SBDB CV 7.625%03   |         |
| 595232 10 9   | MID-ATLANTIC RLTY TR          | SH BEN INT         |         |
| 595262 10 6   | MID COAST BANCORP INC         | COM                |         |
| 59540G 10 7   | MID PENN BANCORP INC          | COM                |         |
| 595440 10 8   | MID-STATE BANCSHARES          | COM                |         |
| 59562V 10 7 * | MIDAMERICAN ENERGY HLDGS NEW  | COM                |         |
| 59562V 90 7   | MIDAMERICAN ENERGY HLDGS NEW  | CALL               |         |
| 59562V 95 7   | MIDAMERICAN ENERGY HLDGS NEW  | PUT                |         |
| 595626 10 2 * | MIDAS GROUP INC               | COM                |         |
| 595626 90 2   | MIDAS GROUP INC               | CALL               |         |
| 595626 95 2   | MIDAS GROUP INC               | PUT                |         |
| 59563W 10 4   | MIDCOAST ENERGY RES INC       | COM                |         |
| 595635 10 3   | MIDCAP SPDR TR                | UNIT SER 1         |         |
| 595673 20 3   | MIDDLE BAY OIL INC            | COM PAR \$0.02     | DELETED |
| 595915 10 9   | MID AMER BANCORP              | COM                |         |
| 596278 10 1   | MIDDLEBY CORP                 | COM                |         |
| 596680 10 8   | MIDDLESEX WATER CO            | COM                |         |
| 597433 30 9   | MIDLAND BK PLC                | SPDN ADR A1        | DELETED |
| 597433 60 6   | MIDLAND BK PLC                | UNIT SPDN ADRS     | DELETED |
| 597433 85 3   | MIDLAND BK PLC                | SP ADR UNIT D      | DELETED |
| 597433 86 1   | MIDLAND BK PLC                | SP ADR UN9.125     | DELETED |
| 597486 10 9   | MIDLAND CO                    | COM                |         |
| 597911 10 6   | MIDWEST EXPRESS HLDGS INC     | COM                |         |
| 598039 10 5   | MIDSOUTH BANCORP INC          | COM                |         |
| 598039 20 4   | MIDSOUTH BANCORP INC          | PFD CV A           |         |
| 598126 10 0   | MIDWAY AIRLS CORP             | COM                |         |
| 598148 10 4 * | MIDWAY GAMES INC              | COM                |         |
| 598148 90 4   | MIDWAY GAMES INC              | CALL               |         |
| 598148 95 4   | MIDWAY GAMES INC              | PUT                |         |
| 59825H 10 1   | MIDWEST BANCSHARES INC DEL    | COM                | DELETED |
| 598251 10 6   | MIDWEST BANC HOLDINGS INC     | COM                |         |
| 59832G 10 4   | MIDWEST GRAIN PRODS INC       | COM                |         |
| 59862K 10 8   | MIKOHN GAMING CORP            | COM                |         |
| 59862R 10 3   | MIKRON INSTR INC              | COM                |         |

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| 59862T 10 9   | MIKASA INC                     | COM                |        |
| 59862V 10 4   | MIIX GROUP INC                 | COM                |        |
| 598709 10 3 * | MILACRON INC                   | COM                |        |
| 598709 90 3   | MILACRON INC                   | CALL               |        |
| 598709 95 3   | MILACRON INC                   | PUT                |        |
| 59935P 10 0   | MILESTONE SCIENTIFIC INC       | COM                |        |
| 599902 10 3 * | MILLENNIUM PHARMACEUTICALS INC | COM                |        |
| 599902 90 3   | MILLENNIUM PHARMACEUTICALS INC | CALL               |        |
| 599902 95 3   | MILLENNIUM PHARMACEUTICALS INC | PUT                |        |
| 599903 10 1 * | MILLENNIUM CHEMICALS INC       | COM                |        |
| 599903 90 1   | MILLENNIUM CHEMICALS INC       | CALL               |        |
| 599903 95 1   | MILLENNIUM CHEMICALS INC       | PUT                |        |
| 600179 10 5   | MILLBROOK PRESS INC            | COM                |        |
| 600404 10 7   | MILLER BLDG SYS INC            | COM                |        |
| 600533 10 3   | MILLER EXPL CO                 | COM                |        |
| 600544 10 0 * | MILLER HERMAN INC              | COM                |        |
| 600544 90 0   | MILLER HERMAN INC              | CALL               |        |
| 600544 95 0   | MILLER HERMAN INC              | PUT                |        |
| 600551 10 5 * | MILLER INDS INC TENN           | COM                |        |
| 600551 90 5   | MILLER INDS INC TENN           | CALL               |        |
| 600551 95 5   | MILLER INDS INC TENN           | PUT                |        |
| 601073 10 9 * | MILLIPORE CORP                 | COM                |        |
| 601073 90 9   | MILLIPORE CORP                 | CALL               |        |
| 601073 95 9   | MILLIPORE CORP                 | PUT                |        |
| 601148 10 9   | MILLS CORP                     | COM                |        |
| 601795 10 7   | MILTON FED FINL CORP           | COM                |        |
| 602191 10 8   | MILTOPE GROUP INC              | COM                |        |
| 602683 AA 2   | MINDSPRING ENTERPRISES INC     | SB NT CV 5%06      |        |
| 602683 10 4 * | MINDSPRING ENTERPRISES INC     | COM                |        |
| 602683 90 4   | MINDSPRING ENTERPRISES INC     | CALL               |        |
| 602683 95 4   | MINDSPRING ENTERPRISES INC     | PUT                |        |
| 602720 10 4   | MINE SAFETY APPLIANCES CO      | COM                |        |
| 603158 10 6 * | MINERALS TECHNOLOGIES INC      | COM                |        |
| 603158 90 6   | MINERALS TECHNOLOGIES INC      | CALL               |        |
| 603158 95 6   | MINERALS TECHNOLOGIES INC      | PUT                |        |
| 60365K 10 8 * | MINIMED INC                    | COM                |        |
| 60365K 90 8   | MINIMED INC                    | CALL               |        |
| 60365K 95 8   | MINIMED INC                    | PUT                |        |
| 603665 20 9   | MINING SVCS INTL CORP          | COM NEW            |        |
| 604005 10 8   | MINNESOTA BREWING CO           | COM                |        |
| 604059 10 5 * | MINNESOTA MNG & MFG CO         | COM                |        |
| 604059 90 5   | MINNESOTA MNG & MFG CO         | CALL               |        |
| 604059 95 5   | MINNESOTA MNG & MFG CO         | PUT                |        |
| 604062 10 9   | MINNESOTA MUN INCOME PTFL INC  | COM                |        |
| 604065 10 2   | MINNESOTA MUN TERM TR INC      | COM                |        |
| 604066 10 0   | MINNESOTA MUN TERM TR INC II   | COM                |        |
| 604110 10 6 * | MINNESOTA PWR INC              | COM                |        |
| 604110 90 6   | MINNESOTA PWR INC              | CALL               |        |
| 604110 95 6   | MINNESOTA PWR INC              | PUT                |        |

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| 604258 10 3   | MINNTECH CORP                 | COM                |         |
| 604540 10 4   | MINUTEMAN INTL INC            | COM                |         |
| 604567 10 7 * | MIPS TECHNOLOGIES INC         | CL A               |         |
| 604567 90 7   | MIPS TECHNOLOGIES INC         | CALL               |         |
| 604567 95 7   | MIPS TECHNOLOGIES INC         | PUT                |         |
| 60461U 10 9   | MIRAE CORP                    | SPONSORED ADR      | ADDED   |
| 60462E 10 4 * | MIRAGE RESORTS INC            | COM                |         |
| 60462E 90 4   | MIRAGE RESORTS INC            | CALL               |         |
| 60462E 95 4   | MIRAGE RESORTS INC            | PUT                |         |
| 604690 10 7 * | MIRAVANT MED TECHNOLOGIES     | COM                |         |
| 604690 90 7   | MIRAVANT MED TECHNOLOGIES     | CALL               |         |
| 604690 95 7   | MIRAVANT MED TECHNOLOGIES     | PUT                |         |
| 604871 10 3   | MISONIX INC                   | COM                |         |
| 605047 10 9   | MISSION CRITICAL SOFTWARE INC | COM                |         |
| 605203 10 8   | MISSION WEST PPTYS INC        | COM                |         |
| 605288 20 8 * | MISSISSIPPI CHEM CORP         | COM NEW            |         |
| 605288 90 8   | MISSISSIPPI CHEM CORP         | CALL               |         |
| 605288 95 8   | MISSISSIPPI CHEM CORP         | PUT                |         |
| 605720 10 1   | MISSISSIPPI VY BANCSHARES INC | COM                |         |
| 606501 10 4 * | MITCHAM INDS INC              | COM                |         |
| 606501 90 4   | MITCHAM INDS INC              | CALL               |         |
| 606501 95 4   | MITCHAM INDS INC              | PUT                |         |
| 606592 20 2 * | MITCHELL ENERGY & DEV CORP    | CL A               |         |
| 606592 90 2   | MITCHELL ENERGY & DEV CORP    | CALL               |         |
| 606592 95 2   | MITCHELL ENERGY & DEV CORP    | PUT                |         |
| 606592 30 1 * | MITCHELL ENERGY & DEV CORP    | CL B               |         |
| 606592 90 1   | MITCHELL ENERGY & DEV CORP    | CALL               |         |
| 606592 95 1   | MITCHELL ENERGY & DEV CORP    | PUT                |         |
| 606710 20 0   | MITEK SYS INC                 | COM NEW            |         |
| 606711 10 9 * | MITEL CORP                    | COM                |         |
| 606711 90 9   | MITEL CORP                    | CALL               |         |
| 606711 95 9   | MITEL CORP                    | PUT                |         |
| 606827 20 2   | MITSUI & CO LTD               | ADR                |         |
| 606850 10 5   | MITY-LITE INC                 | COM                |         |
| 606925 10 5   | MOBIUS MGMT SYSTEMS INC       | COM                |         |
| 607059 10 2 * | MOBIL CORP                    | COM                | DELETED |
| 607059 90 2   | MOBIL CORP                    | CALL               | DELETED |
| 607059 95 2   | MOBIL CORP                    | PUT                | DELETED |
| 607235 50 4   | MOBILE AMER CORP FLA          | COM PAR \$0.025    |         |
| 60740F 10 5   | MOBILE MINI INC               | COM                |         |
| 60740F 12 1   | MOBILE MINI INC               | WT EXP 110102      |         |
| 607494 10 1   | MOCON INC                     | COM                |         |
| 607533 10 6   | MODEM MEDIA POPPE TYSON INC   | CL A               |         |
| 607660 30 5   | MODERN MED MODALITIES CORP    | COM NEW            |         |
| 607698 10 7   | MODERN TIMES GROUP MTG AB     | SPON ADR REP B     |         |
| 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                |         |

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| 607830 10 6 * | MODIS PROFESSIONAL SVCS INC     | COM                |        |
| 607830 90 6   | MODIS PROFESSIONAL SVCS INC     | CALL               |        |
| 607830 95 6   | MODIS PROFESSIONAL SVCS INC     | PUT                |        |
| 608190 10 4 * | MOHAWK INDS INC                 | COM                |        |
| 608190 90 4   | MOHAWK INDS INC                 | CALL               |        |
| 608190 95 4   | MOHAWK INDS INC                 | PUT                |        |
| 60851C 10 7   | MOLECULAR DEVICES CORP          | COM                |        |
| 608513 10 7 * | MOLECULAR BIOSYSTEMS INC        | COM                |        |
| 608513 90 7   | MOLECULAR BIOSYSTEMS INC        | CALL               |        |
| 608513 95 7   | MOLECULAR BIOSYSTEMS INC        | PUT                |        |
| 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                |        |
| 60877P 10 8   | MOMENTUM BUSINESS APPS INC      | CL A               |        |
| 60886R 10 3 * | MONACO COACH CORP               | COM                |        |
| 60886R 90 3   | MONACO COACH CORP               | CALL               |        |
| 60886R 95 3   | MONACO COACH CORP               | PUT                |        |
| 609027 10 7   | MONARCH CASINO & RESORT INC     | COM                |        |
| 609044 10 2   | MONARCH DENTAL CORP             | 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                |        |
| 609524 10 3   | MONMOUTH CAP CORP               | COM                |        |
| 609720 10 7   | MONMOUTH REAL ESTATE INV'T CORP | CL A               |        |
| 610236 10 1   | MONRO MUFFLER BRAKE INC         | COM                |        |
| 611662 10 7 * | MONSANTO CO                     | COM                |        |
| 611662 90 7   | MONSANTO CO                     | CALL               |        |
| 611662 95 7   | MONSANTO CO                     | PUT                |        |
| 611662 30 5   | MONSANTO CO                     | ADJ CONVR RATE     |        |
| 612085 10 0 * | MONTANA POWER CO                | COM                |        |
| 612085 90 0   | MONTANA POWER CO                | CALL               |        |
| 612085 95 0   | MONTANA POWER CO                | PUT                |        |
| 612376 70 7   | MONTEDISON S P A                | SP ADR NEW ORD     |        |
| 612376 80 6   | MONTEDISON S P A                | SP ADR NEW SVG     |        |
| 61239H 10 7   | MONTEREY BAY BANCORP INC        | COM                |        |
| 612570 10 1   | MONTEREY PASTA CO               | COM                |        |
| 613826 10 6   | MONTGOMERY FINL CORP            | COM                |        |
| 614115 10 3   | MONTGOMERY STR INCOME SECS INC  | COM                |        |
| 615337 10 2 * | MONY GROUP INC                  | COM                |        |
| 615337 90 2   | MONY GROUP INC                  | CALL               |        |
| 615337 95 2   | MONY GROUP INC                  | PUT                |        |
| 615394 20 2   | MOOG INC                        | CL A               |        |
| 615394 30 1   | MOOG INC                        | CL B               |        |
| 615762 10 1   | MOORE HANDLEY INC               | COM                |        |
| 615785 10 2 * | MOORE LTD                       | COM                |        |

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| 615785 90 2   | MOORE LTD                      | CALL               |        |
| 615785 95 2   | MOORE LTD                      | PUT                |        |
| 615799 10 3   | MOORE MED CORP                 | COM                |        |
| 615836 10 3   | MOORE PRODS CO                 | COM                |        |
| 616457 AC 1   | MORAN ENERGY INC               | SB DB CV 8.75%08   |        |
| 616880 10 0 * | MORGAN J P & CO INC            | COM                |        |
| 616880 90 0   | MORGAN J P & CO INC            | CALL               |        |
| 616880 95 0   | MORGAN J P & CO INC            | PUT                |        |
| 616900 20 5   | MORGAN FOODS INC               | COM NEW            |        |
| 616906 50 9   | MORGAN STANLEY FIN PLC         | UNIT EX 022815     |        |
| 616906 60 8   | MORGAN STANLEY FIN PLC         | UNIT EX 083015     |        |
| 616906 70 7   | MORGAN STANLEY FIN PLC         | UNIT EX 113015     |        |
| 616988 10 1   | MORGAN STAN D WITTER ESTN EURO | COM                |        |
| 617343 10 8   | MORGAN FUNSHARES INC           | COM                |        |
| 617357 10 8   | MORGAN GRENFELL SMALLCAP FD    | COM                |        |
| 617358 10 6   | MORGAN GROUP INC               | CL A               |        |
| 617410 10 5   | MORGAN KEEGAN INC              | COM                |        |
| 61744G 10 7   | MORGAN STANLEY D WITTER EMG MK | COM                |        |
| 61744H 10 5   | MORGAN STANLEY D WITTER EMG DB | COM                |        |
| 61744M 10 4   | MORGAN STANLEY D WITTER HI YLD | COM                |        |
| 61744R 10 3   | MORGAN STANLEY D WITTER GLB OP | COM                |        |
| 61744U 10 6   | MORGAN STAN D WITTER ASIA PAC  | COM                |        |
| 617444 10 4   | MORGAN STAN D WITTER AFRIC INV | COM                |        |
| 617446 44 8 * | MORGAN STANLEY DEAN WITTER&CO  | COM NEW            |        |
| 617446 90 8   | MORGAN STANLEY DEAN WITTER&CO  | CALL               |        |
| 617446 95 8   | MORGAN STANLEY DEAN WITTER&CO  | PUT                |        |
| 61745C 10 5   | MORGAN STANLEY D WITTER INDIA  | COM                |        |
| 61745P 10 6   | MORGAN STANLEY DEAN WITTER     | GOVT INCOME TR     |        |
| 61745P 20 5   | MORGAN STANLEY DEAN WITTER     | HI INCM ADVANT     |        |
| 61745P 30 4   | MORGAN STANLEY DEAN WITTER     | HI INCM ADV II     |        |
| 61745P 40 3   | MORGAN STANLEY DEAN WITTER     | HI INCM ADVIII     |        |
| 61745P 42 9   | MORGAN STANLEY DEAN WITTER     | MUN PREM INCOM     |        |
| 61745P 43 7   | MORGAN STANLEY DEAN WITTER     | MUN INCOME III     |        |
| 61745P 44 5   | MORGAN STANLEY DEAN WITTER     | MUN INC OPP II     |        |
| 61745P 45 2   | MORGAN STANLEY DEAN WITTER     | MUN INCM OPPTN     |        |
| 61745P 46 0   | MORGAN STANLEY DEAN WITTER     | MUN INC TR III     |        |
| 61745P 47 8   | MORGAN STANLEY DEAN WITTER     | MUN INCM TR II     |        |
| 61745P 48 6   | MORGAN STANLEY DEAN WITTER     | MUN INCOME TR      |        |
| 61745P 50 2   | MORGAN STANLEY DEAN WITTER     | CA INSD MUN TR     |        |
| 61745P 52 8   | MORGAN STANLEY DEAN WITTER     | N Y QLTY MUN       |        |
| 61745P 58 5   | MORGAN STANLEY DEAN WITTER     | QLTY MUN SECS      |        |
| 61745P 63 5   | MORGAN STANLEY DEAN WITTER     | CALIF QLTY MUN     |        |
| 61745P 66 8   | MORGAN STANLEY DEAN WITTER     | QLT MUN INV TR     |        |
| 61745P 73 4   | MORGAN STANLEY DEAN WITTER     | QUALT MUN INCM     |        |
| 61745P 79 1   | MORGAN STANLEY DEAN WITTER     | INSD MUN INCM      |        |
| 61745P 81 7   | MORGAN STANLEY DEAN WITTER     | INSD MUN BD TR     |        |
| 61745P 82 5   | MORGAN STANLEY DEAN WITTER     | INSD CA MUN        |        |
| 61745P 83 3   | MORGAN STANLEY DEAN WITTER     | INSD MUN SECS      |        |
| 61745P 86 6   | MORGAN STANLEY DEAN WITTER     | INSD MUN TR        |        |

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| 61745P 87 4   | MORGAN STANLEY DEAN WITTER    | INCOME SEC INC     |         |
| 61844A 10 9 * | MORRISON KNUDSEN CORP NEW     | COM                |         |
| 61844A 90 9   | MORRISON KNUDSEN CORP NEW     | CALL               |         |
| 61844A 95 9   | MORRISON KNUDSEN CORP NEW     | PUT                |         |
| 61844A 11 7   | MORRISON KNUDSEN CORP NEW     | WT EXP 031103      |         |
| 618459 10 1   | MORRISON MGMT SPECIALISTS INC | COM                |         |
| 61910V 10 2 * | MORTGAGE COM INC              | COM                |         |
| 61910V 90 2   | MORTGAGE COM INC              | CALL               |         |
| 61910V 95 2   | MORTGAGE COM INC              | PUT                |         |
| 619328 10 7   | MORTON INDUSTRIAL GROUP       | CL A               |         |
| 619429 10 3   | MORTONS RESTAURANT GROUP INC  | COM                |         |
| 619696 10 7   | MOSSIMO INC                   | COM                |         |
| 61978K 10 5   | MOTHERNATURE COM INC          | COM                | ADDED   |
| 61980K 10 1 * | MOTIVEPOWER INDS INC          | COM                | DELETED |
| 61980K 90 1   | MOTIVEPOWER INDS INC          | CALL               | DELETED |
| 61980K 95 1   | MOTIVEPOWER INDS INC          | PUT                | DELETED |
| 619821 10 1   | MOTO PHOTO INC                | COM                |         |
| 619823 10 7   | MOTOR CLUB AMER               | COM                |         |
| 619903 10 7   | MOTHERS WK INC                | COM                |         |
| 619907 10 8   | MOTOR CARGO INDS              | COM                |         |
| 620076 AE 9   | MOTOROLA INC                  | LYON SUB ZERO 09   |         |
| 620076 AJ 8   | MOTOROLA INC                  | LYON SUB ZERO 13   |         |
| 620076 10 9 * | MOTOROLA INC                  | COM                |         |
| 620076 90 9   | MOTOROLA INC                  | CALL               |         |
| 620076 95 9   | MOTOROLA INC                  | PUT                |         |
| 620105 10 6   | MOTORVAC TECHNOLOGIES INC     | COM                |         |
| 62426E 40 2   | MOUNTAIN PROV MNG INC         | COM NEW            |         |
| 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                |         |
| 624720 20 7   | MOYCO TECHNOLOGIES INC        | COM PAR \$0.005    |         |
| 62473C 10 1   | MPATH INTERACTIVE INC         | COM                |         |
| 62473M 10 9 * | MP3 COM INC                   | COM                |         |
| 62473M 90 9   | MP3 COM INC                   | CALL               |         |
| 62473M 95 9   | MP3 COM INC                   | PUT                |         |
| 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                |         |
| 624906 10 3   | MULTIPLE ZONES INTERNATIONAL  | COM                |         |
| 625367 10 7 * | MULTEX COM INC                | COM                |         |
| 625367 90 7   | MULTEX COM INC                | CALL               |         |
| 625367 95 7   | MULTEX COM INC                | PUT                |         |
| 625383 10 4   | MULTI COLOR CORP              | COM                |         |
| 62541M 10 7   | MULTI LINK TELECOM            | COM                |         |
| 62541M 11 5   | MULTI LINK TELECOM            | WT EXP 051202      |         |
| 625440 10 2   | MULTIGRAPHICS INC             | COM                |         |

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| 625453 10 5 | MULTIMEDIA GAMES INC           | COM                |        |
| 625453 11 3 | MULTIMEDIA GAMES INC           | WT A EX 111201     |        |
| 625453 12 1 | MULTIMEDIA GAMES INC           | WT B EX 111201     |        |
| 625917 10 9 | MUNIHOLDINGS N Y INSD FD III   | COM                |        |
| 625918 10 7 | MUNIHOLDINGS PENN INS FD       | SH BEN INT         |        |
| 625921 10 1 | MUNIYIELD N J INSD FD INC      | COM                |        |
| 625929 10 4 | MUNIHOLDINGS CALIF INSD FD INC | COM                |        |
| 625930 10 2 | MUNIHOLDINGS INSD FD INC       | COM                |        |
| 625931 10 0 | MUNIHOLDINGS N Y INSD FD INC   | COM                |        |
| 625932 10 8 | MUNIHOLDINGS N Y FD INC        | COM                |        |
| 625933 10 6 | MUNIHOLDINGS CALIF FD INC      | COM                |        |
| 625934 10 4 | MUNIHOLDINGS FLA INSD FD II    | COM                |        |
| 625935 10 1 | MUNIHOLDINGS FD II INC         | COM                |        |
| 625936 10 9 | MUNIHOLDINGS N J INSD FD INC   | COM                |        |
| 625937 10 7 | MUNIHOLDINGS FLA INSD FD IV    | SH BEN INT         |        |
| 62618Q 10 6 | MUNIASSETS FD INC              | COM                |        |
| 626189 10 4 | MUNICIPAL ADVANTAGE FD INC     | COM                |        |
| 626214 10 0 | MUNICIPAL HIGH INCOME FD INC   | COM                |        |
| 62622C 10 1 | MUNICIPAL PARTNERS FD INC      | COM                |        |
| 62622E 10 7 | MUNICIPAL PARTNERS FD II INC   | COM                |        |
| 62624B 10 1 | MUNICIPAL MTG & EQUITY L L C   | GROWTH SHS         |        |
| 62624W 10 5 | MUNIHOLDINGS FLA INSD FD       | COM                |        |
| 62624X 10 3 | MUNIHOLDINGS NEW YORK INSD II  | COM                |        |
| 62624Y 10 1 | MUNIHOLDINGS FLA INSD FD III   | SH BEN INT         |        |
| 626243 10 9 | MUNIENHANCED FD INC            | COM                |        |
| 626245 10 4 | MUNIINSURED FD INC             | COM                |        |
| 62625A 10 2 | MUNIHOLDINGS INSD FD II INC    | COM                |        |
| 62625C 10 8 | MUNIHOLDINGS MICH INSD FD INC  | COM                |        |
| 62625D 10 6 | MUNIHOLDINGS INSD FD III INC   | COM                |        |
| 62625E 10 4 | MUNIHOLDINGS N J INSD FD III   | COM                |        |
| 62625F 10 1 | MUNIHOLDINGS CALIF INSD FD IV  | COM                |        |
| 62625H 10 7 | MUNIHOLDINGS FD INC            | COM                |        |
| 62625Q 10 7 | MUNIHOLDINGS N J INSD FD II    | COM                |        |
| 62625R 10 5 | MUNIHOLDINGS CALIF INSD FD III | COM                |        |
| 62625Y 10 0 | MUNIHOLDINGS N Y INSD FD IV    | COM                |        |
| 62626A 10 1 | MUNIHOLDINGS FLA INSD FD V INC | SH BEN INT         |        |
| 62626B 10 9 | MUNIHOLDINGS CA INSD FD V INC  | COM                |        |
| 62626C 10 7 | MUNIHOLDINGS N J INSD FD IV    | COM                |        |
| 62626D 10 5 | MUNIHOLDINGS MICH INSD FD II   | COM                | ADDED  |
| 62626E 10 3 | MUNIHOLDINGS INSD FD IV INC    | COM                | ADDED  |
| 62629H 10 3 | MUNIYIELD ARIZ FD INC          | COM                |        |
| 62629J 10 9 | MUNIVEST MICH INSD FD INC      | COM                |        |
| 62629K 10 6 | MUNIYIELD CALIF INSD FD INC    | COM                |        |
| 62629L 10 4 | MUNIYIELD CALIF INSD FD II INC | COM                |        |
| 62629M 10 2 | MUNIVEST PA INSD FD            | COM                |        |
| 62629P 10 5 | MUNIVEST FD II INC             | COM                |        |
| 62629R 10 1 | MUNIVEST N J FD INC            | COM                |        |
| 626293 10 4 | MUNIVEST FLA FD                | COM                |        |
| 626295 10 9 | MUNIVEST FD INC                | COM                |        |

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| 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 FD                | COM                |         |
| 626300 10 7   | MUNIYIELD MICH FD INC          | 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                |         |
| 627487 10 1   | MUSE TECHNOLOGIES INC          | COM                |         |
| 627487 11 9   | MUSE TECHNOLOGIES INC          | WT A EX 111603     |         |
| 62757C 10 8 * | MUSICMAKER COM INC             | COM                |         |
| 62757C 90 8   | MUSICMAKER COM INC             | CALL               |         |
| 62757C 95 8   | MUSICMAKER COM INC             | PUT                |         |
| 62758B 10 9 * | MUSICLAND STORES CORP          | COM                |         |
| 62758B 90 9   | MUSICLAND STORES CORP          | CALL               |         |
| 62758B 95 9   | MUSICLAND STORES CORP          | PUT                |         |
| 628188 10 4   | MUSTANG COM INC                | COM                | ADDED   |
| 62820W 10 7   | MUSTANG SOFTWARE INC           | COM                | DELETED |
| 628351 AA 6   | MUTUAL RISK MGMT LTD           | SBDBCZERO EXC15    |         |
| 628351 10 8 * | MUTUAL RISK MGMT LTD           | COM                |         |
| 628351 90 8   | MUTUAL RISK MGMT LTD           | CALL               |         |
| 628351 95 8   | MUTUAL RISK MGMT LTD           | PUT                |         |
| 628355 10 9   | MUTUAL SVGS BK FSB BAY CITY MI | COM                | DELETED |
| 628464 10 9   | MYERS INDS INC                 | COM                |         |
| 628530 10 7 * | MYLAN LABS INC                 | COM                |         |
| 628530 90 7   | MYLAN LABS INC                 | CALL               |         |
| 628530 95 7   | MYLAN LABS INC                 | PUT                |         |
| 628546 10 3 * | MYLEX CORP                     | COM                | DELETED |
| 628546 90 3   | MYLEX CORP                     | CALL               | DELETED |
| 628546 95 3   | MYLEX CORP                     | PUT                | DELETED |
| 62855J 10 4 * | MYRIAD GENETICS INC            | COM                |         |
| 62855J 90 4   | MYRIAD GENETICS INC            | CALL               |         |
| 62855J 95 4   | MYRIAD GENETICS INC            | PUT                |         |
| 62855T 10 2   | MYPOINTS COM INC               | COM                |         |
| 628633 10 9   | MYSOFTWARE CO                  | COM                | DELETED |
| 628643 10 8   | MYSTIC FINL INC                | COM                |         |
| 628712 20 0   | NAB ASSET CORP                 | COM PAR \$0.10     | DELETED |
| 628716 AA 0   | NABI INC                       | SBNTCV144A6.5%03   |         |
| 628716 AB 8   | NABI INC                       | SUB NT CV 6.5%03   |         |
| 628716 10 2 * | NABI INC                       | COM                |         |
| 628716 90 2   | NABI INC                       | CALL               |         |

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| 628716 95 2   | NABI INC                | PUT                |        |
| 62872L 10 8   | NAM CORPORATION         | COM                |        |
| 62872L 11 6   | NAM CORPORATION         | WT EXP 111201      |        |
| 62873D 10 5 * | NBC INTERNET INC        | CL A               | ADDED  |
| 62873D 90 5   | NBC INTERNET INC        | CALL               | ADDED  |
| 62873D 95 5   | NBC INTERNET INC        | PUT                | ADDED  |
| 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                |        |
| 628850 10 9   | NCH CORP                | COM                |        |
| 628852 10 5   | NCI BUILDING SYS INC    | COM                |        |
| 628853 10 3   | NCL HOLDINGS ASA        | SPONSORED ADR      |        |
| 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                |        |
| 628866 10 5   | NCRIC GROUP INC         | COM                |        |
| 628874 AA 7   | NCS HEALTHCARE INC      | SUB DB CV 144A04   |        |
| 628874 AC 3   | NCS HEALTHCARE INC      | SB DB CV 5.75%04   |        |
| 628874 10 9 * | NCS HEALTHCARE INC      | CL A               |        |
| 628874 90 9   | NCS HEALTHCARE INC      | CALL               |        |
| 628874 95 9   | NCS HEALTHCARE INC      | PUT                |        |
| 628891 10 3   | NDS GROUP PLC           | SPONSORED ADR      | ADDED  |
| 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                |        |
| 628923 50 0   | NFC PLC                 | SP ADR PAR6.66     |        |
| 628968 10 9   | NASB FINL INC           | COM                |        |
| 629050 20 4   | NEC CORP                | ADR                |        |
| 62910N 10 8 * | NFO WORLDWIDE INC       | COM                |        |
| 62910N 90 8   | NFO WORLDWIDE INC       | CALL               |        |
| 62910N 95 8   | NFO WORLDWIDE INC       | PUT                |        |
| 629156 40 7 * | NL INDs INC             | COM NEW            |        |
| 629156 90 7   | NL INDs INC             | CALL               |        |
| 629156 95 7   | NL INDs INC             | PUT                |        |
| 629189 10 1   | NMBT CORP               | COM                |        |
| 629294 10 9   | NMT MED INC             | COM                |        |
| 629305 10 3   | NN BALL & ROLLER INC    | COM                |        |
| 62936P 10 3   | NPS PHARMACEUTICALS INC | COM                |        |
| 629360 30 6 * | NPC INTERNATIONAL INC   | COM                |        |
| 629360 90 6   | NPC INTERNATIONAL INC   | CALL               |        |
| 629360 95 6   | NPC INTERNATIONAL INC   | PUT                |        |
| 62937R 10 8   | NS&L BANCORP INC        | COM                |        |
| 62938D 10 8   | NSD BANCORP INC         | COM                |        |
| 629407 10 7 * | NTL INC                 | COM                |        |

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| 629407 90 7   | NTL INC                       | CALL               |        |
| 629407 95 7   | NTL INC                       | PUT                |        |
| 629410 14 3   | NTN COMMUNUNICATIONS INC      | WT EXP 021801      |        |
| 629410 30 9 * | NTN COMMUNUNICATIONS INC      | COM NEW            |        |
| 629410 90 9   | NTN COMMUNUNICATIONS INC      | CALL               |        |
| 629410 95 9   | NTN COMMUNUNICATIONS INC      | PUT                |        |
| 629428 10 3   | NUCO2 INC                     | COM                |        |
| 629430 10 9   | NUI CORP                      | COM                |        |
| 62944T 10 5   | NVR INC                       | COM                |        |
| 62944W 20 7   | N-VIRO INTL CORP              | COM NEW            |        |
| 629484 10 6   | NYMAGIC INC                   | COM                |        |
| 62952P 10 2 * | NABISCO GROUP HLDG CORP       | COM                |        |
| 62952P 90 2   | NABISCO GROUP HLDG CORP       | CALL               |        |
| 62952P 95 2   | NABISCO GROUP HLDG CORP       | PUT                |        |
| 629526 10 4 * | NABISCO HLDGS CORP            | CL A               |        |
| 629526 90 4   | NABISCO HLDGS CORP            | CALL               |        |
| 629526 95 4   | NABISCO HLDGS CORP            | PUT                |        |
| 629568 10 6 * | NABORS INDS INC               | COM                |        |
| 629568 90 6   | NABORS INDS INC               | CALL               |        |
| 629568 95 6   | NABORS INDS INC               | PUT                |        |
| 629579 10 3   | NACCO INDS INC                | CL A               |        |
| 629853 10 2 * | NALCO CHEM CO                 | COM                |        |
| 629853 90 2   | NALCO CHEM CO                 | CALL               |        |
| 629853 95 2   | NALCO CHEM CO                 | PUT                |        |
| 629865 14 8   | NAM TAI ELECTRS INC           | WT EXP 110100      |        |
| 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                |        |
| 629913 10 4   | NAMIBIAN MINERALS CORP        | COM                |        |
| 630075 10 9   | NANOGEN INC                   | COM                |        |
| 630077 10 5   | NANOMETRICS INC               | COM                |        |
| 630079 10 1   | NANOPHASE TECHNOLOGIES CORP   | COM                |        |
| 630402 10 5   | NAPCO SEC SYS INC             | COM                |        |
| 630795 10 2 * | NAPRO BIOTHERAPUTICS INC      | COM                |        |
| 630795 90 2   | NAPRO BIOTHERAPUTICS INC      | CALL               |        |
| 630795 95 2   | NAPRO BIOTHERAPUTICS INC      | PUT                |        |
| 630801 10 8   | NARA BK N A LOS ANGELES CALIF | COM                |        |
| 631100 10 4   | NASDAQ 100 TR                 | UNIT SER 1         |        |
| 631158 10 2   | NASH FINCH CO                 | COM                |        |
| 631226 10 7 * | NASHUA CORP                   | COM                |        |
| 631226 90 7   | NASHUA CORP                   | CALL               |        |
| 631226 95 7   | NASHUA CORP                   | PUT                |        |
| 631728 40 9   | NASTECH PHARMACEUTICAL INC    | COM PAR \$0.006    |        |
| 632347 10 0   | NATHANS FAMOUS INC NEW        | COM                |        |
| 632347 11 8   | NATHANS FAMOUS INC NEW        | WT EXP 093004      | ADDED  |
| 632525 30 9   | NATIONAL AUSTRALIA BK LTD     | CAP UTS EXCHBL     |        |
| 632525 40 8   | NATIONAL AUSTRALIA BK LTD     | SPONSORED ADR      |        |
| 632587 10 1   | NATIONAL BANCORP ALASKA       | COM                |        |
| 632593 50 5   | NATIONAL BANCSHARES CORP TEX  | COM NEW P\$0.01    |        |

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| 633643 40 8   | NATIONAL BK GREECE S A         | SPONSORED ADR      | ADDED  |
| 634865 10 9   | NATIONAL BANKSHARES INC VA     | COM                | ADDED  |
| 635017 10 6   | NATIONAL BEVERAGE CORP         | COM                |        |
| 635312 10 1   | NATIONAL CITY BANCORPORATION   | COM                |        |
| 635313 10 9   | NATIONAL CITY BANCSHARES INC   | COM                |        |
| 635405 10 3 * | NATIONAL CITY CORP             | COM                |        |
| 635405 90 3   | NATIONAL CITY CORP             | CALL               |        |
| 635405 95 3   | NATIONAL CITY CORP             | PUT                |        |
| 635449 10 1 * | NATIONAL COMM BANCORP          | COM                |        |
| 635449 90 1   | NATIONAL COMM BANCORP          | CALL               |        |
| 635449 95 1   | NATIONAL COMM BANCORP          | PUT                |        |
| 635519 10 1 * | NATIONAL COMPUTER SYS INC      | COM                |        |
| 635519 90 1   | NATIONAL COMPUTER SYS INC      | CALL               |        |
| 635519 95 1   | NATIONAL COMPUTER SYS INC      | PUT                |        |
| 635621 AA 3   | NATIONAL DATA CORP             | SUB NT CONV 5%03   |        |
| 635621 10 5 * | NATIONAL DATA CORP             | COM                |        |
| 635621 90 5   | NATIONAL DATA CORP             | CALL               |        |
| 635621 95 5   | NATIONAL DATA CORP             | PUT                |        |
| 63563H 10 9   | NATIONAL DENTEX CORP           | COM                |        |
| 635646 10 2 * | NATIONAL DISC BROKERS GROUP    | COM                |        |
| 635646 90 2   | NATIONAL DISC BROKERS GROUP    | CALL               |        |
| 635646 95 2   | NATIONAL DISC BROKERS GROUP    | PUT                |        |
| 635838 10 5   | NATL ENVIRONMENTAL SVC         | COM                |        |
| 635847 10 6 * | NATIONAL EQUIP SVCS INC        | COM                |        |
| 635847 90 6   | NATIONAL EQUIP SVCS INC        | CALL               |        |
| 635847 95 6   | NATIONAL EQUIP SVCS INC        | PUT                |        |
| 635902 20 8   | NATIONAL HEALTHCARE MFG CO     | CL A NEW           |        |
| 635905 10 2   | NATIONAL HEALTH REALTY INC     | COM                |        |
| 635906 10 0   | NATIONAL HEALTHCARE CORP       | COM                |        |
| 636180 10 1   | NATIONAL FUEL GAS CO N J       | COM                |        |
| 63623G 10 9   | NATIONAL GOLF PPTYS INC        | COM                |        |
| 636274 10 2   | NATIONAL GRID GROUP PLC        | SPONSORED ADR      | ADDED  |
| 63633D AA 2   | NATIONAL HEALTH INVS INC       | SR SBDB CV 10%06   |        |
| 63633D AB 0   | NATIONAL HEALTH INVS INC       | SUBDB CV 7.75%01   |        |
| 63633D 10 4   | NATIONAL HEALTH INVS INC       | COM                |        |
| 63633D 20 3   | NATIONAL HEALTH INVS INC       | PFD CV \$0.01      |        |
| 63633R AB 9   | NATIONAL HEALTHCARE L P        | SRSUB DB CV 6%00   |        |
| 636376 10 5   | NATIONAL HOME CTRS INC         | COM                |        |
| 636380 10 7   | NATIONAL HOME HEALTH CARE CORP | COM                |        |
| 636491 10 2 * | NATIONAL INFO CONSORTIUM INC   | COM                |        |
| 636491 90 2   | NATIONAL INFO CONSORTIUM INC   | CALL               |        |
| 636491 95 2   | NATIONAL INFO CONSORTIUM INC   | PUT                |        |
| 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%     |        |
| 636918 30 2   | NATIONAL MED HEALTH CARD SYS   | COM NEW            |        |
| 637071 10 1 * | NATIONAL-OILWELL INC           | COM                |        |

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| 637071 90 1   | NATIONAL-OILWELL INC           | CALL               |         |
| 637071 95 1   | NATIONAL-OILWELL INC           | PUT                |         |
| 637138 10 8   | NATIONAL PENN BANCSHARES INC   | COM                |         |
| 637194 40 8   | NATIONAL PWR PLC               | SPON ADR FINAL     |         |
| 637215 10 4   | NATIONAL PRESTO INDs INC       | COM                |         |
| 637229 10 5   | NATIONAL PROCESSING INC        | COM                |         |
| 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                |         |
| 63735L 20 2   | NATIONAL REGISTRY INC          | COM NEW            | DELETED |
| 637353 30 1   | NATIONAL RLTY L P              | UNIT NEW           |         |
| 637355 10 8   | NATIONAL RECORD MART INC       | COM                |         |
| 637372 10 3   | NATIONAL RESEARCH CORP         | COM                |         |
| 637546 10 2   | NATIONAL SEC GROUP INC         | COM                |         |
| 637640 AA 1   | NATIONAL SEMICONDUCTOR CORP    | SBNTCV144A6.5%02   | DELETED |
| 637640 AB 9   | NATIONAL SEMICONDUCTOR CORP    | SB NT CV 6.5%02    | DELETED |
| 637640 10 3 * | NATIONAL SEMICONDUCTOR CORP    | COM                |         |
| 637640 90 3   | NATIONAL SEMICONDUCTOR CORP    | CALL               |         |
| 637640 95 3   | NATIONAL SEMICONDUCTOR CORP    | PUT                |         |
| 637657 10 7 * | NATIONAL SVC INDs INC          | COM                |         |
| 637657 90 7   | NATIONAL SVC INDs INC          | CALL               |         |
| 637657 95 7   | NATIONAL SVC INDs INC          | PUT                |         |
| 637742 10 7   | NATIONAL STD CO                | COM                |         |
| 637844 30 9 * | NATIONAL STL CORP              | CL B               |         |
| 637844 90 9   | NATIONAL STL CORP              | CALL               |         |
| 637844 95 9   | NATIONAL STL CORP              | PUT                |         |
| 638104 10 9   | NATIONAL TECHNICAL SYS INC     | COM                |         |
| 638108 10 0 * | NATIONAL TECHTEAM INC          | COM                |         |
| 638108 90 0   | NATIONAL TECHTEAM INC          | CALL               |         |
| 638108 95 0   | NATIONAL TECHTEAM INC          | PUT                |         |
| 638522 10 2   | NATIONAL WESTN LIFE INS CO     | CL A               |         |
| 638539 40 3   | NATIONAL WESTMINSTER BK PLC    | ADR                |         |
| 638539 70 0   | NATIONAL WESTMINSTER BK PLC    | ADR REP PREF B     |         |
| 638539 88 2   | NATIONAL WESTMINSTER BK PLC    | SPON ADR C         |         |
| 638560 10 2   | NATIONAL WIRELESS HLDGS INC    | COM                |         |
| 63857K 10 7   | NATIONS BALANCED TARGET MAT FD | COM                |         |
| 638583 10 4   | NATIONS GOVT INCOME TERM 2003  | COM                |         |
| 638584 10 2   | NATIONS GOVT INCOME 2004       | COM                |         |
| 638588 10 3   | NATIONSRENT INC                | COM                |         |
| 638612 10 1 * | NATIONWIDE FINL SVCS INC       | CL A               |         |
| 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 INC  | COM NEW            |         |
| 63888P 30 7   | NATURAL HEALTH TRENDS CORP     | COM NEW            |         |
| 638882 10 0 * | NATURAL MICROSYSTEMS CORP      | COM                |         |
| 638882 90 0   | NATURAL MICROSYSTEMS CORP      | CALL               |         |
| 638882 95 0   | NATURAL MICROSYSTEMS CORP      | PUT                |         |

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| 638901 30 6   | NAVISTAR INTL CORP            | PREF D CVADJDV     |         |
| 638904 10 2   | NAVIGATORS GROUP INC          | COM                |         |
| 639014 10 9   | NATURAL WONDERS INC           | COM                |         |
| 639027 10 1 * | NATURES SUNSHINE PRODUCTS INC | COM                |         |
| 639027 90 1   | NATURES SUNSHINE PRODUCTS INC | CALL               |         |
| 639027 95 1   | NATURES SUNSHINE PRODUCTS INC | PUT                |         |
| 639089 10 1 * | NAUTICA ENTERPRISES INC       | COM                |         |
| 639089 90 1   | NAUTICA ENTERPRISES INC       | CALL               |         |
| 639089 95 1   | NAUTICA ENTERPRISES INC       | PUT                |         |
| 639208 10 7 * | NAVARRE CORP                  | COM                |         |
| 639208 90 7   | NAVARRE CORP                  | CALL               |         |
| 639208 95 7   | NAVARRE CORP                  | PUT                |         |
| 63934E 10 8 * | NAVISTAR INTL CORP NEW        | COM                |         |
| 63934E 90 8   | NAVISTAR INTL CORP NEW        | CALL               |         |
| 63934E 95 8   | NAVISTAR INTL CORP NEW        | PUT                |         |
| 63934Q 10 1   | NAVIDEC INC                   | COM                |         |
| 63935M 10 9   | NAVISITE INC                  | COM                | ADDED   |
| 63935N 10 7 * | NAVIGANT CONSULTING INC       | COM                |         |
| 63935N 90 7   | NAVIGANT CONSULTING INC       | CALL               |         |
| 63935N 95 7   | NAVIGANT CONSULTING INC       | PUT                |         |
| 63935R 10 8   | NAVIGANT INTL INC             | COM                |         |
| 640094 10 8 * | NEFF CORP                     | CL A               |         |
| 640094 90 8   | NEFF CORP                     | CALL               |         |
| 640094 95 8   | NEFF CORP                     | PUT                |         |
| 640204 10 3 * | NEIMAN MARCUS GROUP INC       | COM                | DELETED |
| 640204 90 3   | NEIMAN MARCUS GROUP INC       | CALL               | DELETED |
| 640204 95 3   | NEIMAN MARCUS GROUP INC       | PUT                | DELETED |
| 640204 20 2 * | NEIMAN MARCUS GROUP INC       | CL A               | ADDED   |
| 640204 90 2   | NEIMAN MARCUS GROUP INC       | CALL               | ADDED   |
| 640204 95 2   | NEIMAN MARCUS GROUP INC       | PUT                | ADDED   |
| 640204 30 1 * | NEIMAN MARCUS GROUP INC       | CL B               | ADDED   |
| 640204 90 1   | NEIMAN MARCUS GROUP INC       | CALL               | ADDED   |
| 640204 95 1   | NEIMAN MARCUS GROUP INC       | PUT                | ADDED   |
| 640376 10 9   | NELSON THOMAS INC             | COM                |         |
| 640376 20 8   | NELSON THOMAS INC             | CL B               |         |
| 640441 10 1   | NEMATRON CORP                 | COM                | ADDED   |
| 640491 10 6   | NEOGEN CORP                   | COM                |         |
| 640497 10 3 * | NEOMAGIC CORP                 | COM                |         |
| 640497 90 3   | NEOMAGIC CORP                 | CALL               |         |
| 640497 95 3   | NEOMAGIC CORP                 | PUT                |         |
| 640505 10 3   | NEOMEDIA TECHNOLOGIES INC     | COM                |         |
| 640509 10 5   | NEON SYS INC                  | COM                |         |
| 640517 10 8 * | NEOPATH INC                   | COM                | DELETED |
| 640517 90 8   | NEOPATH INC                   | CALL               | DELETED |
| 640517 95 8   | NEOPATH INC                   | PUT                | DELETED |
| 640520 20 1   | NEORX CORP                    | PFD CV \$2.4375    | DELETED |
| 640520 30 0   | NEORX CORP                    | COM PAR \$0.02     |         |
| 640522 10 8   | NEOSE TECHNOLOGIES INC        | COM                |         |
| 64065P 10 2   | NEOWARE SYS INC               | COM                |         |

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| 64065P 11 0   | NEOWARE SYS INC             | WT EXP 032500      |         |
| 640656 10 4   | NEOTHERAPEUTICS INC         | COM                |         |
| 640656 11 2   | NEOTHERAPEUTICS INC         | WT EXP 092601      |         |
| 640806 10 5   | NERA AS                     | SPONSORED ADR      |         |
| 640901 20 3   | NETWORK SIX INC             | COM NEW            |         |
| 640919 10 6   | NEOPHARM INC                | COM                |         |
| 640924 10 6 * | NETWORK EVENT THEATER INC   | COM                |         |
| 640924 90 6   | NETWORK EVENT THEATER INC   | CALL               |         |
| 640924 95 6   | NETWORK EVENT THEATER INC   | PUT                |         |
| 640933 10 7 * | NETBANK INC                 | COM                |         |
| 640933 90 7   | NETBANK INC                 | CALL               |         |
| 640933 95 7   | NETBANK INC                 | PUT                |         |
| 640938 AA 4   | NETWORKS ASSOCS INC         | SD CV ZERO144A18   |         |
| 640938 AB 2   | NETWORKS ASSOCS INC         | SB DB CV ZERO 18   |         |
| 640938 10 6 * | NETWORKS ASSOCS INC         | COM                |         |
| 640938 90 6   | NETWORKS ASSOCS INC         | CALL               |         |
| 640938 95 6   | NETWORKS ASSOCS INC         | PUT                |         |
| 64107U 10 1 * | NET PERCEPTIONS INC         | COM                |         |
| 64107U 90 1   | NET PERCEPTIONS INC         | CALL               |         |
| 64107U 95 1   | NET PERCEPTIONS INC         | PUT                |         |
| 64108N 10 6 * | NET2PHONE                   | COM                |         |
| 64108N 90 6   | NET2PHONE                   | CALL               |         |
| 64108N 95 6   | NET2PHONE                   | PUT                |         |
| 64108P 10 1   | NETCENTIVES INC             | COM                | ADDED   |
| 64108R 10 7   | NETCOM AB ADS               | SPDN ADR REP B     |         |
| 64110N 10 2   | NETCREATIONS INC            | COM                | ADDED   |
| 64110P 10 7   | NETEGRITY INC               | COM                |         |
| 641111 10 9   | NETGATEWAY INC              | COM                | ADDED   |
| 641114 10 3 * | NETGRAVITY INC              | COM                | DELETED |
| 641114 90 3   | NETGRAVITY INC              | CALL               | DELETED |
| 641114 95 3   | NETGRAVITY INC              | PUT                | DELETED |
| 64114B 10 4   | NETIA HLDGS S A             | SPONSORED ADR      |         |
| 64114E 10 8   | NETRADIO CORP               | COM                |         |
| 64114K 10 4 * | NETOPIA INC                 | COM                |         |
| 64114K 90 4   | NETOPIA INC                 | CALL               |         |
| 64114K 95 4   | NETOPIA INC                 | PUT                |         |
| 64114L 10 2   | NETOBJECTS INC              | COM                |         |
| 64114R 10 9   | NETRO CORP                  | COM                |         |
| 64114W 30 6   | NETSMART TECHNOLOGIES INC   | COM NEW            |         |
| 641143 10 2   | NETLOJIX COMMUNICATIONS INC | COM                |         |
| 641144 10 0 * | NETMANAGE INC               | COM                |         |
| 641144 90 0   | NETMANAGE INC               | CALL               |         |
| 641144 95 0   | NETMANAGE INC               | PUT                |         |
| 641147 10 3   | NETPLEX GROUP INC           | COM                |         |
| 641148 10 1   | NETRIX CORP                 | COM                |         |
| 64115D 10 9 * | NETSPEAK CORP               | COM                |         |
| 64115D 90 9   | NETSPEAK CORP               | CALL               |         |
| 64115D 95 9   | NETSPEAK CORP               | PUT                |         |
| 64115J 10 6   | NETSOLVE INC                | COM                | ADDED   |

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| 64115P 10 2   | NETIQ CORP                     | COM                |         |
| 64115R 10 8   | NETIVATION COM INC             | COM                |         |
| 64115T 10 4   | NETSCOUT SYS INC               | COM                |         |
| 64115X 10 5   | NETSILICON INC                 | COM                |         |
| 641150 10 7   | NETTER DIGITAL ENTMT INC       | COM                |         |
| 641150 11 5   | NETTER DIGITAL ENTMT INC       | WT EXP 112099      | DELETED |
| 64116A 10 4 * | NETMOVES CORP                  | COM                |         |
| 64116A 90 4   | NETMOVES CORP                  | CALL               |         |
| 64116A 95 4   | NETMOVES CORP                  | PUT                |         |
| 64116F 10 3   | NETOPTIX CORP                  | COM                | ADDED   |
| 64116M 10 8   | NETRATINGS INC                 | COM                | ADDED   |
| 64120L 10 4 * | NETWORK APPLIANCE INC          | COM                |         |
| 64120L 90 4   | NETWORK APPLIANCE INC          | CALL               |         |
| 64120L 95 4   | NETWORK APPLIANCE INC          | PUT                |         |
| 64120N 10 0 * | NETWORK COMPUTING DEVICES INC  | COM                |         |
| 64120N 90 0   | NETWORK COMPUTING DEVICES INC  | CALL               |         |
| 64120N 95 0   | NETWORK COMPUTING DEVICES INC  | PUT                |         |
| 64120Q 10 3   | NETWORK CONNECTION INC         | COM                |         |
| 64120S 10 9 * | NETWORK ACCESS SOLUTIONS CORP  | COM                |         |
| 64120S 90 9   | NETWORK ACCESS SOLUTIONS CORP  | CALL               |         |
| 64120S 95 9   | NETWORK ACCESS SOLUTIONS CORP  | PUT                |         |
| 641208 AA 1   | NETWORK EQUIP TECHNOLOGIES     | SB DB CV 7.25%14   |         |
| 641208 10 3 * | NETWORK EQUIP TECHNOLOGIES     | COM                |         |
| 641208 90 3   | NETWORK EQUIP TECHNOLOGIES     | CALL               |         |
| 641208 95 3   | NETWORK EQUIP TECHNOLOGIES     | PUT                |         |
| 64121L 10 3   | NETWORK SYS INTL INC           | COM                |         |
| 64121N 10 9   | NETWORK-1 SEC SOLUTIONS INC    | COM                |         |
| 64121Q 10 2 * | NETWORK SOLUTIONS INC DEL      | COM                |         |
| 64121Q 90 2   | NETWORK SOLUTIONS INC DEL      | CALL               |         |
| 64121Q 95 2   | NETWORK SOLUTIONS INC DEL      | PUT                |         |
| 64121R 10 0 * | NETWORK PERIPHERALS INC        | COM                |         |
| 64121R 90 0   | NETWORK PERIPHERALS INC        | CALL               |         |
| 64121R 95 0   | NETWORK PERIPHERALS INC        | PUT                |         |
| 64122D 50 6 * | NETWORK PLUS CORP              | COM                |         |
| 64122D 90 6   | NETWORK PLUS CORP              | CALL               |         |
| 64122D 95 6   | NETWORK PLUS CORP              | PUT                |         |
| 64122R 10 9   | NETZERO INC                    | COM                | ADDED   |
| 64122W 10 8   | NETZEE INC                     | COM                | ADDED   |
| 641220 10 8   | NETWORKS NORTH INC             | COM                |         |
| 641234 10 9   | NEUBERGER BERMAN INC           | COM                | ADDED   |
| 64124E 10 6 * | NEUROGEN CORP                  | COM                |         |
| 64124E 90 6   | NEUROGEN CORP                  | CALL               |         |
| 64124E 95 6   | NEUROGEN CORP                  | PUT                |         |
| 64125C 10 9 * | NEUROCRINE BIOSCIENCES INC     | COM                |         |
| 64125C 90 9   | NEUROCRINE BIOSCIENCES INC     | CALL               |         |
| 64125C 95 9   | NEUROCRINE BIOSCIENCES INC     | PUT                |         |
| 64125E 10 5   | NEUTRAL POSTURE ERGONOMICS INC | COM                |         |
| 64156G 10 2   | NEVSTAR GAMING & ENTMT CORP    | COM                | DELETED |
| 64156G 11 0   | NEVSTAR GAMING & ENTMT CORP    | WT EXP 091802      | DELETED |

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| 641876 10 7   | NEW AMER HIGH INCOME FD INC    | COM                |         |
| 641881 10 7   | NEW AMERN HEALTHCARE CORP      | COM                |         |
| 642876 10 6   | NEW BRUNSWICK SCIENTIFIC INC   | COM                |         |
| 64352D 10 1   | NEW CENTURY FINANCIAL CORP     | COM                |         |
| 64352U 10 3 * | NEW CENTURY ENERGIES INC       | COM                |         |
| 64352U 90 3   | NEW CENTURY ENERGIES INC       | CALL               |         |
| 64352U 95 3   | NEW CENTURY ENERGIES INC       | PUT                |         |
| 643872 10 4   | NEW ENGLAND BUSINESS SVC INC   | COM                |         |
| 643890 10 6   | NEW ENG CMNTY BANCORP INC      | CL A               | DELETED |
| 644001 10 9 * | NEW ENGLAND ELEC SYS           | COM                |         |
| 644001 90 9   | NEW ENGLAND ELEC SYS           | CALL               |         |
| 644001 95 9   | NEW ENGLAND ELEC SYS           | PUT                |         |
| 644206 10 4   | NEW ENGLAND RLTY ASSOC LTD PAR | DEPOSITORY RCPT    |         |
| 644312 10 0 * | NEW ERA OF NETWORKS INC        | COM                |         |
| 644312 90 0   | NEW ERA OF NETWORKS INC        | CALL               |         |
| 644312 95 0   | NEW ERA OF NETWORKS INC        | PUT                |         |
| 644398 10 9   | NEW FRONTIER MEDIA INC         | COM                |         |
| 644465 10 6   | NEW GERMANY FD INC             | COM                |         |
| 644722 10 0   | NEW HAMPSHIRE THRIFT BANCSHS   | COM                |         |
| 645511 10 6   | NEW HORIZON KIDS QUEST INC     | COM                |         |
| 645526 10 4   | NEW HORIZONS WORLDWIDE INC     | COM                |         |
| 646025 10 6   | NEW JERSEY RES                 | COM                |         |
| 647072 10 7   | NEW MEXICO & ARIZ LD CO        | COM                |         |
| 648053 10 6   | NEW PLAN EXCEL RLTY TR INC     | COM                |         |
| 648053 20 5   | NEW PLAN EXCEL RLTY TR INC     | PFD CV A 8.50%     |         |
| 648867 10 9   | NEW TEL LTD                    | SPONSORED ADR      |         |
| 648904 20 9   | NEW WORLD COFFEE-MANHATN BAGEL | COM NEW            |         |
| 649487 10 5   | NEW YORK HEALTH CARE INC       | COM                |         |
| 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                |         |
| 650901 10 1 * | NEWBRIDGE NETWORKS CORP        | COM                |         |
| 650901 90 1   | NEWBRIDGE NETWORKS CORP        | CALL               |         |
| 650901 95 1   | NEWBRIDGE NETWORKS CORP        | PUT                |         |
| 650905 10 2 * | NEWCOURT CR GROUP INC          | COM                | DELETED |
| 650905 90 2   | NEWCOURT CR GROUP INC          | CALL               | DELETED |
| 650905 95 2   | NEWCOURT CR GROUP INC          | PUT                | DELETED |
| 651186 10 8   | NEWCOR INC                     | 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                |         |
| 651291 20 5   | NEWFIELD FINL TR I             | QUIPS SER A        |         |
| 651359 10 1   | NEWGEN RESULTS CORP            | COM                |         |
| 651426 10 8   | NEWHALL LAND & FARMING CO CAL  | DEPOSITORY REC     |         |
| 651578 10 6   | NEWMARK HOMES CORP             | COM                |         |
| 651633 10 9   | NEWMIL BANCORP INC             | COM                |         |

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| 651639 10 6 * | NEWMONT MINING CORP           | COM                |         |
| 651639 90 6   | NEWMONT MINING CORP           | CALL               |         |
| 651639 95 6   | NEWMONT MINING CORP           | PUT                |         |
| 651718 50 4 * | NEWPARK RES INC               | COM PAR \$.01 NEW  |         |
| 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                |         |
| 652228 10 7 * | NEWPORT NEWS SHIPBUILDING INC | COM                |         |
| 652228 90 7   | NEWPORT NEWS SHIPBUILDING INC | CALL               |         |
| 652228 95 7   | NEWPORT NEWS SHIPBUILDING INC | PUT                |         |
| 652484 80 9   | NEWS COMMUNICATIONS INC       | COM PAR \$.01 N    |         |
| 652487 70 3   | NEWS CORP LTD                 | ADR NEW            |         |
| 652487 80 2   | NEWS CORP LTD                 | SP ADR PFD         |         |
| 65249Q 10 6 * | NEWSEDGE CORP                 | COM                |         |
| 65249Q 90 6   | NEWSEDGE CORP                 | CALL               |         |
| 65249Q 95 6   | NEWSEDGE CORP                 | PUT                |         |
| 652495 10 2   | NEWSOUTH BANCORP INC          | COM                |         |
| 652503 10 3   | NEWSTAR MEDIA INC             | COM                |         |
| 652914 10 2   | NIAGARA BANCORP INC           | COM                |         |
| 65332E 10 1   | NEXTERA ENTERPRISES INC       | CL A               |         |
| 65332H 10 4   | NEXELL THERAPEUTICS INC       | COM                |         |
| 65332H 11 2   | NEXELL THERAPEUTICS INC       | WT EXP 062006      |         |
| 65332K 10 7 * | NEXTCARD INC                  | COM                |         |
| 65332K 90 7   | NEXTCARD INC                  | CALL               |         |
| 65332K 95 7   | NEXTCARD INC                  | PUT                |         |
| 65332V 10 3 * | NEXTEL COMMUNICATIONS INC     | CL A               |         |
| 65332V 90 3   | NEXTEL COMMUNICATIONS INC     | CALL               |         |
| 65332V 95 3   | NEXTEL COMMUNICATIONS INC     | PUT                |         |
| 65333G 10 5   | NEXTHEALTH INC                | COM                |         |
| 65333H 70 7 * | NEXTLINK COMMUNICATIONS INC   | CL A               |         |
| 65333H 90 7   | NEXTLINK COMMUNICATIONS INC   | CALL               |         |
| 65333H 95 7   | NEXTLINK COMMUNICATIONS INC   | PUT                |         |
| 65333U 10 4 * | NEXT LEVEL COMM INC           | COM                | ADDED   |
| 65333U 90 4   | NEXT LEVEL COMM INC           | CALL               | ADDED   |
| 65333U 95 4   | NEXT LEVEL COMM INC           | PUT                | ADDED   |
| 65334N 10 9   | NFRONT INC                    | COM                |         |
| 65334P 10 4   | NHANCEMENT TECHNOLOGIES INC   | COM                |         |
| 653349 10 0   | NIAGARA CORP                  | COM                |         |
| 653520 10 6 * | NIAGARA MOHAWK HLDGS INC      | COM                |         |
| 653520 90 6   | NIAGARA MOHAWK HLDGS INC      | CALL               |         |
| 653520 95 6   | NIAGARA MOHAWK HLDGS INC      | PUT                |         |
| 653656 10 8   | NICE SYS LTD                  | SPONSORED ADR      |         |
| 65373J 20 9   | NICHOLAS FINANCIAL INC        | COM NEW            |         |
| 653818 10 4 * | NICHOLS RESH CORP             | COM                | DELETED |
| 653818 90 4   | NICHOLS RESH CORP             | CALL               | DELETED |
| 653818 95 4   | NICHOLS RESH CORP             | PUT                | DELETED |
| 653823 10 4   | NICHOLS TXEN CORP             | COM                |         |

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| 653929 30 7 * | NIELSEN MEDIA RESH INC    | COM NEW            | DELETED |
| 653929 90 7   | NIELSEN MEDIA RESH INC    | CALL               | DELETED |
| 653929 95 7   | NIELSEN MEDIA RESH INC    | PUT                | DELETED |
| 654086 10 7 * | NICOR INC                 | COM                |         |
| 654086 90 7   | NICOR INC                 | CALL               |         |
| 654086 95 7   | NICOR INC                 | PUT                |         |
| 654106 10 3 * | NIKE INC                  | CL B               |         |
| 654106 90 3   | NIKE INC                  | CALL               |         |
| 654106 95 3   | NIKE INC                  | PUT                |         |
| 65440K 10 6 * | 99 CENTS ONLY STORES      | COM                |         |
| 65440K 90 6   | 99 CENTS ONLY STORES      | CALL               |         |
| 65440K 95 6   | 99 CENTS ONLY STORES      | PUT                |         |
| 654624 10 5   | NIPPON TELE & TEL CORP    | SPONSORED ADR      |         |
| 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                |         |
| 654889 10 4   | NOBEL LEARNING CMNTYS INC | COM                |         |
| 654892 10 8   | NOBILITY HOMES INC        | COM                |         |
| 654894 10 4 * | NOBLE AFFILIATES INC      | COM                |         |
| 654894 90 4   | NOBLE AFFILIATES INC      | CALL               |         |
| 654894 95 4   | NOBLE AFFILIATES INC      | PUT                |         |
| 654902 20 4   | NOKIA CORP                | SPONSORED ADR      |         |
| 655042 10 9 * | NOBLE DRILLING CORP       | COM                |         |
| 655042 90 9   | NOBLE DRILLING CORP       | CALL               |         |
| 655042 95 9   | NOBLE DRILLING CORP       | PUT                |         |
| 655053 10 6   | NOBLE INTL LTD            | COM                |         |
| 655286 10 2   | NOLAND CO                 | COM                |         |
| 655370 10 4   | NOODLE KIDOODLE INC       | COM                |         |
| 655379 10 5   | NOONEY REALTY TR          | COM                |         |
| 65541W 20 7   | NORAM FING I              | TOPRS 6.25%        |         |
| 655419 AC 3   | NORAM ENERGY CORP         | SUB DEB CV 6%12    |         |
| 655555 10 0 * | NORD RES CORP             | COM                | DELETED |
| 655555 90 0   | NORD RES CORP             | CALL               | DELETED |
| 655555 95 0   | NORD RES CORP             | PUT                | DELETED |
| 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                |         |
| 656512 10 0   | NORSAT INTL INC NEW       | COM                |         |
| 656531 60 5   | NORSK HYDRO A S           | SPONSORED ADR      |         |
| 656535 10 1   | NORSTAN INC               | COM                |         |
| 656553 10 4   | NORTECH SYS INC           | COM                |         |

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| 656559 10 1   | NORTEK INC                   | COM                |         |
| 656567 40 1   | NORTEL INVERSORA S A         | SPON ADR PFD B     |         |
| 656569 10 0 * | NORTEL NETWORKS CORP         | COM                |         |
| 656569 90 0   | NORTEL NETWORKS CORP         | CALL               |         |
| 656569 95 0   | NORTEL NETWORKS CORP         | PUT                |         |
| 65715D 10 0   | NORTH AMERN SCIENTIFIC INC   | COM                |         |
| 657193 20 7   | NORTH AMERN TECH GROUP INC   | COM NEW            |         |
| 657201 AA 7   | NORTH AMERN VACCINE INC      | SB NT CV 144A 03   |         |
| 657201 AB 5   | NORTH AMERN VACCINE INC      | SBNTCV ACR6.5%03   |         |
| 657201 AC 3   | NORTH AMERN VACCINE INC      | SUB NT CV 6.5%03   |         |
| 657201 10 9 * | NORTH AMERN VACCINE INC      | COM                |         |
| 657201 90 9   | NORTH AMERN VACCINE INC      | CALL               |         |
| 657201 95 9   | NORTH AMERN VACCINE INC      | PUT                |         |
| 657467 10 6   | NORTH BANCSHARES INC         | COM                |         |
| 658418 10 8   | NORTH CENT BANCSHARES INC    | COM                |         |
| 658649 70 2   | NORTH COAST ENERGY INC       | COM NEW            |         |
| 658810 10 6   | NORTH CNTY BANCORP           | COM                |         |
| 659164 10 7   | NORTH EAST INS CO            | COM                | DELETED |
| 659310 10 6   | NORTH EUROPEAN OIL RTY TR    | SH BEN INT         |         |
| 659317 10 1 * | NORTH FACE INC               | COM                |         |
| 659317 90 1   | NORTH FACE INC               | CALL               |         |
| 659317 95 1   | NORTH FACE INC               | PUT                |         |
| 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                |         |
| 664334 10 9   | NORTHEAST OPTIC NETWORK INC  | COM                |         |
| 664397 10 6 * | NORTHEAST UTILS              | COM                |         |
| 664397 90 6   | NORTHEAST UTILS              | CALL               |         |
| 664397 95 6   | NORTHEAST UTILS              | PUT                |         |
| 66476P 10 0   | NORTHERN BK COMM ORE         | COM                |         |
| 664785 10 2   | NORTHERN BORDER PARTNERS L P | UNIT LTD PARTN     |         |
| 665751 10 3   | NORTHERN STS FINL CORP       | COM                |         |
| 665772 10 9 * | NORTHN STS PWR CO MINN       | COM                |         |
| 665772 90 9   | NORTHN STS PWR CO MINN       | CALL               |         |
| 665772 95 9   | NORTHN STS PWR CO MINN       | PUT                |         |
| 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                |         |
| 666499 10 8 * | NORTHLAND CRANBERRIES INC    | CL A               |         |
| 666499 90 8   | NORTHLAND CRANBERRIES INC    | CALL               |         |

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| 666499 95 8   | NORTHLAND CRANBERRIES INC      | PUT                |         |
| 666610 10 0 * | NORTHPOINT COMMUNICATIONS HLDG | COM                |         |
| 666610 90 0   | NORTHPOINT COMMUNICATIONS HLDG | CALL               |         |
| 666610 95 0   | NORTHPOINT COMMUNICATIONS HLDG | PUT                |         |
| 666764 10 5   | NORTHRIM BK ALASKA             | COM                |         |
| 666807 10 2 * | NORTHROP GRUMMAN CORP          | COM                |         |
| 666807 90 2   | NORTHROP GRUMMAN CORP          | CALL               |         |
| 666807 95 2   | NORTHROP GRUMMAN CORP          | PUT                |         |
| 667031 10 8   | NORTHSTAR COMPUTER FORMS INC   | COM                |         |
| 667270 10 2   | NORTHWAY FINL INC              | COM                |         |
| 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                |         |
| 667454 10 2   | NORTHWEST EQUITY CORP          | COM                |         |
| 667655 AM 6   | NORTHWEST NAT GAS CO           | DEB CONV 7.25%12   | DELETED |
| 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 10 7   | NORTHWESTERN CORP              | COM                |         |
| 668367 20 4   | NORTHWESTERN STL & WIRE CO     | COM NEW            |         |
| 669380 AJ 6   | NORWEST CORP                   | SB DB CV 6.75%03   |         |
| 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                |         |
| 669784 10 0 * | NOVA CORP GA                   | COM                |         |
| 669784 90 0   | NOVA CORP GA                   | CALL               |         |
| 669784 95 0   | NOVA CORP GA                   | PUT                |         |
| 66986Q 10 1   | NOVACARE EMPLOYEE SVSC INC     | COM                | DELETED |
| 66986W 10 8   | NOVAMED EYECARE INC            | COM                |         |
| 669870 10 7   | NOVAMETRIX MED SYS INC         | COM                |         |
| 669870 12 3   | NOVAMETRIX MED SYS INC         | WT B EX 120800     |         |
| 669908 10 5 * | NU HORIZONS ELECTRS CORP       | COM                |         |
| 669908 90 5   | NU HORIZONS ELECTRS CORP       | CALL               |         |
| 669908 95 5   | NU HORIZONS ELECTRS CORP       | PUT                |         |
| 669930 AA 7   | NOVACARE CORP                  | SB DEB CV 5.5%00   |         |
| 669930 10 9 * | NOVACARE CORP                  | COM                | DELETED |
| 669930 90 9   | NOVACARE CORP                  | CALL               | DELETED |
| 669930 95 9   | NOVACARE CORP                  | PUT                | DELETED |
| 669937 10 4 * | NOVADIGM INC                   | COM                |         |
| 669937 90 4   | NOVADIGM INC                   | CALL               |         |
| 669937 95 4   | NOVADIGM INC                   | PUT                |         |
| 669947 40 0   | NOVASTAR FINL INC              | COM                |         |
| 669954 10 9   | NOVATEL INC                    | COM                |         |
| 669956 10 4   | NOTIFY TECHNOLOGY CORP         | COM                |         |
| 669956 11 2   | NOTIFY TECHNOLOGY CORP         | WT A EX 082802     |         |
| 669956 20 3   | NOTIFY TECHNOLOGY CORP         | UNIT EX 000002     |         |

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| 669959 10 8   | NOVAMERICAN STL INC            | COM                |         |
| 670002 10 4   | NOVAVAX INC                    | COM                |         |
| 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                |         |
| 670088 20 2   | NOVITRON INTL INC              | COM NEW            |         |
| 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                |         |
| 67019F 10 4   | N2H2 INC                       | COM                |         |
| 670198 10 0   | NUCENTRIX BROADBAND NETWORKS   | COM                |         |
| 670346 10 5 * | NUCOR CORP                     | COM                |         |
| 670346 90 5   | NUCOR CORP                     | CALL               |         |
| 670346 95 5   | NUCOR CORP                     | PUT                |         |
| 670509 10 8 * | NUEVO ENERGY CO                | COM                |         |
| 670509 90 8   | NUEVO ENERGY CO                | CALL               |         |
| 670509 95 8   | NUEVO ENERGY CO                | PUT                |         |
| 670511 20 3   | NUEVO FING I                   | TECONS SER A       |         |
| 670512 10 2   | NUEVO GROUP IUSACELL SA DE DV  | SPOON ADR V        |         |
| 67052A 10 3   | NUMAC ENERGY INC               | COM                |         |
| 67052W 10 5   | NUMBER NINE VISUAL TECHNOLOGY  | COM                | DELETED |
| 67053A 10 2   | NUMEREX CORP PA                | CL A               |         |
| 6706D8 10 4   | NUVEEN INSD PREM INCOME MUN 2  | COM                |         |
| 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 FD | SH BEN INT         |         |
| 67060F 10 2   | NUVEEN GA PREM INCOME MUN FD   | SH BEN INT         |         |
| 67060P 10 0   | NUVEEN N C PREM INCOME MUN FD  | SH BEN INT         |         |
| 67060Q 10 8   | NUVEEN MO PREM INCOME MUN FD   | SH BEN INT         |         |
| 67060Y 10 1   | NUTRACEUTICAL INTL CORP        | COM                |         |
| 670608 10 8   | NUTMEG FED SVGS&LN ASSN DANBUR | COM                |         |
| 67061A 30 0   | NUTRAMAX PRODS INC             | COM NEW            | DELETED |

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| 67061E 10 4   | NUVEEN MASS PREM INCOME MUN FD COM |                    |        |
| 67061F 10 1   | NUVEEN PA PREM INCOME MUN FD 2 COM |                    |        |
| 67061Q 10 7   | NUVEEN MD PREM INCOME MUN FD COM   |                    |        |
| 67061S 11 1   | NUTRITION FOR LIFE INTL INC        | WT EXP 021500      |        |
| 67061S 20 2   | NUTRITION FOR LIFE INTL INC        | COM PAR \$0.01     |        |
| 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 FD     | COM                |        |
| 67061X 10 2   | NUVEEN INSD CALIF PREM INCOME      | COM                |        |
| 67062A 10 1   | NUVEEN CA INVT QUALITY MUN FD      | COM                |        |
| 67062C 10 7   | NUVEEN CALIF MUN VALUE FD          | COM                |        |
| 67062E 10 3   | NUVEEN INVT QUALITY MUN FD INC     | COM                |        |
| 67062F 10 0   | NUVEEN SELECT TAX FREE INCM PT     | 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 INC     | COM                |        |
| 67062P 10 8   | NUVEEN PERFORMANCE PLUS MUN FD     | COM                |        |
| 67062Q 10 6   | NUVEEN CALIF PERFORM PLUS MUN      | COM                |        |
| 67062R 10 4   | NUVEEN NY PERFORM PLUS MUN FD      | COM                |        |
| 67062T 10 0   | NUVEEN PREM INCOME MUN FD          | COM                |        |
| 67062U 10 7   | NUVEEN CA MUN MKT OPPORTUNT FD     | COM                |        |
| 67062W 10 3   | NUVEEN MUN MKT OPPORTUNITY FD      | COM                |        |
| 67062X 10 1   | NUVEEN N Y INVT QUALITY MUN FD     | COM                |        |
| 67063C 10 6   | NUVEEN SELECT TAX FREE INCM PT     | SH BEN INT         |        |
| 67063R 10 3   | NUVEEN INSD CA SELECT TAX FREE     | SH BEN INT         |        |
| 67063V 10 4   | NUVEEN INSD N Y SELECT TAXFREE     | SH BEN INT         |        |
| 67063W 10 2   | NUVEEN PREM INCOME MUN FD 2        | COM                |        |
| 67063X 10 0   | NUVEEN SELECT TAX FREE INCM 3      | SH BEN INT         |        |
| 67064R 10 2   | NUVEEN VA PREM INCOME MUN FD       | COM                |        |
| 67065F 10 7   | NVEST L P                          | UNIT LTD PARTN     |        |
| 67065M 10 2   | NUWAVE TECHNOLOGIES INC            | COM                |        |
| 67065M 11 0   | NUWAVE TECHNOLOGIES INC            | WT EXP 070301      |        |
| 67065M 12 8   | NUWAVE TECHNOLOGIES INC            | WT EXP 051103      |        |
| 67066G 10 4 * | NVIDIA CORP                        | COM                |        |
| 67066G 90 4   | NVIDIA CORP                        | CALL               |        |
| 67066G 95 4   | NVIDIA CORP                        | PUT                |        |
| 67066H 10 2   | NYCOMED AMERSHAM PLC               | SPONSORED ADR      |        |
| 67066L 30 1   | NUTRICEUTICALS COM CORP            | COM PAR \$.001     | ADDED  |
| 67066V 10 1   | NUVEEN DIVID ADVANTAGE MUN FD      | COM                |        |
| 67066X 10 7   | NUVEEN NY DIVID ADVNTG MUN FD      | COM                |        |
| 67066Y 10 5   | NUVEEN CA DIVIDENT ADV MUN FD      | COM SHS            |        |
| 67067Y 10 4   | NUVEEN SR INCOME FD                | COM                | ADDED  |
| 670711 10 0   | NYER MED GROUP INC                 | COM                |        |
| 670712 10 8 * | NYFIX INC                          | COM                | ADDED  |
| 670712 90 8   | NYFIX INC                          | CALL               | ADDED  |
| 670712 95 8   | NYFIX INC                          | PUT                | ADDED  |
| 67076P 10 2   | NYMOX PHARMACEUTICAL CORP          | COM                |        |
| 67082B 10 5   | OAO TECHNOLOGY SOLUTIONS INC       | COM                |        |

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| 67082N 10 9 * | ODS NETWORKS INC               | COM                |         |
| 67082N 90 9   | ODS NETWORKS INC               | CALL               |         |
| 67082N 95 9   | ODS NETWORKS INC               | PUT                |         |
| 670823 10 3 * | O CHARLEYS INC                 | COM                |         |
| 670823 90 3   | O CHARLEYS INC                 | CALL               |         |
| 670823 95 3   | O CHARLEYS INC                 | PUT                |         |
| 670826 10 6 * | DEA INC                        | COM                |         |
| 670826 90 6   | DEA INC                        | CALL               |         |
| 670826 95 6   | DEA INC                        | PUT                |         |
| 670827 10 4   | OEC COMPRESSION CORP           | COM                |         |
| 670828 10 2 * | OEC-MEDICAL SYS INC            | CQM                | DELETED |
| 670828 90 2   | OEC-MEDICAL SYS INC            | CALL               | DELETED |
| 670828 95 2   | OEC-MEDICAL SYS INC            | PUT                | DELETED |
| 670837 10 3 * | OGE ENERGY CORP                | COM                |         |
| 670837 90 3   | OGE ENERGY CORP                | CALL               |         |
| 670837 95 3   | OGE ENERGY CORP                | PUT                |         |
| 670839 AA 7   | OHM CORP                       | SUB DEB CV 8%06    |         |
| 67084J 10 6   | DHSL FINL CORP                 | COM                | DELETED |
| 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                |         |
| 67088G 10 8   | ONIX SYS INC                   | COM                |         |
| 670928 10 0   | NUVEEN MUN VALUE FD INC        | COM                |         |
| 670970 10 2   | NUVEEN FLA INVT QUALITY MUN FD | COM                |         |
| 670971 10 0   | NUVEEN NJ INVT QUALITY MUN FD  | COM                |         |
| 670972 10 8   | NUVEEN PA INVT QUALITY MUN FD  | 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 MUN  | COM                |         |
| 670979 10 3   | NUVEEN MICH QUALITY INCOME MUN | COM                |         |
| 670980 10 1   | NUVEEN OHIO QUALITY INCOME MUN | COM                |         |
| 670983 10 5   | NUVEEN TEX QUALITY INCOME MUN  | COM                |         |
| 670984 10 3   | NUVEEN INSD MUN OPPORTUNITY FD | COM                |         |
| 670985 10 0   | NUVEEN CALIF QUALITY INCM MUN  | COM                |         |
| 670986 10 8   | NUVEEN NY QUALITY INCM MUN FD  | COM                |         |
| 670987 10 6   | NUVEEN PREMIER INSD MUN INCOME | COM                |         |
| 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 FD | COM                |         |
| 67101R 10 7   | NUVEEN INSD NY PREM INCOME FD  | COM                |         |
| 67101V 10 8   | NUVEEN INSD FLA PREM INCOME FD | COM                |         |
| 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                |         |
| 671062 10 7   | OTR EXPRESS INC                | COM                |         |

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| 671074 10 2   | OYO GEOSPACE CORP             | COM                |         |
| 671337 10 3   | OAK HILL FINL INC             | COM                |         |
| 671400 AJ 8   | OAK INDs INC                  | SB NT CV 144A 08   |         |
| 671400 AK 5   | OAK INDs INC                  | SB NT CV ACRD 08   |         |
| 671400 AL 3   | OAK INDs INC                  | SB NT CV4.875%08   |         |
| 671400 50 5 * | OAK INDs INC                  | COM NEW            |         |
| 671400 90 5   | OAK INDs INC                  | CALL               |         |
| 671400 95 5   | OAK INDs INC                  | PUT                |         |
| 671802 10 6 * | OAK TECHNOLOGY INC            | COM                |         |
| 671802 90 6   | OAK TECHNOLOGY INC            | CALL               |         |
| 671802 95 6   | OAK TECHNOLOGY INC            | PUT                |         |
| 673662 10 2 * | OAKLEY INC                    | COM                |         |
| 673662 90 2   | OAKLEY INC                    | CALL               |         |
| 673662 95 2   | OAKLEY INC                    | PUT                |         |
| 674098 10 8 * | OAKWOOD HOMES CORP            | COM                |         |
| 674098 90 8   | OAKWOOD HOMES CORP            | CALL               |         |
| 674098 95 8   | OAKWOOD HOMES CORP            | PUT                |         |
| 674391 10 7   | OBIE MEDIA CORP               | COM                |         |
| 674416 10 2 * | OBJECT DESIGN INC             | COM                |         |
| 674416 90 2   | OBJECT DESIGN INC             | CALL               |         |
| 674416 95 2   | OBJECT DESIGN INC             | PUT                |         |
| 674424 10 6 * | OBJECTIVE SYS INTEGRATORS INC | COM                |         |
| 674424 90 6   | OBJECTIVE SYS INTEGRATORS INC | CALL               |         |
| 674424 95 6   | OBJECTIVE SYS INTEGRATORS INC | PUT                |         |
| 674427 10 9   | OBJECTSOFT CORP               | COM                | DELETED |
| 674427 11 7   | OBJECTSOFT CORP               | WT A EX 111101     |         |
| 674427 40 6   | OBJECTSOFT CORP               | COM NEW            | ADDED   |
| 674599 10 5 * | OCCIDENTAL PETE CORP DEL      | COM                |         |
| 674599 90 5   | OCCIDENTAL PETE CORP DEL      | CALL               |         |
| 674599 95 5   | OCCIDENTAL PETE CORP DEL      | PUT                |         |
| 674599 79 0   | OCCIDENTAL PETE CORP DEL      | PFD CV \$3 CXY     | DELETED |
| 674627 20 3   | OCE N V                       | ADR                |         |
| 674631 10 6   | OCEAN BIO CHEM INC            | COM                |         |
| 67481E 10 6 * | OCEAN ENERGY INC TEX          | COM                |         |
| 67481E 90 6   | OCEAN ENERGY INC TEX          | CALL               |         |
| 67481E 95 6   | OCEAN ENERGY INC TEX          | PUT                |         |
| 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                |         |
| 67574M 10 6   | OCWEN ASSET INVESTMENT        | COM                | DELETED |
| 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               |         |

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| 675746 95 1   | OCWEN FINL CORP             | PUT                |         |
| 676065 10 5   | ODETICS INC DEL             | CL B               |         |
| 676065 20 4   | ODETICS INC DEL             | CL A               |         |
| 676111 10 7   | ODWALLA INC                 | COM                |         |
| 67622M 10 8 * | OFFICEMAX INC               | COM                |         |
| 67622M 90 8   | OFFICEMAX INC               | CALL               |         |
| 67622M 95 8   | OFFICEMAX INC               | PUT                |         |
| 676220 AA 4   | OFFICE DEPOT INC            | LYON SUB ZERO 07   |         |
| 676220 AB 2   | OFFICE DEPOT INC            | LYON SUB ZERO 08   |         |
| 676220 10 6 * | OFFICE DEPOT INC            | COM                |         |
| 676220 90 6   | OFFICE DEPOT INC            | CALL               |         |
| 676220 95 6   | OFFICE DEPOT INC            | PUT                |         |
| 676225 20 4   | OFFICELAND INC              | COM NEW            | DELETED |
| 676225 30 3   | OFFICELAND INC              | UNIT EX 000000     | DELETED |
| 676235 10 4   | OFFICIAL PMTS CORP          | COM                | ADDED   |
| 676255 AD 4   | OFFSHORE LOGISTICS INC      | SUB NT CV 144A03   |         |
| 676255 AE 2   | OFFSHORE LOGISTICS INC      | SUB NT CV ACRD03   |         |
| 676255 AF 9   | OFFSHORE LOGISTICS INC      | SUB NT CONV 6%03   |         |
| 676255 10 2 * | OFFSHORE LOGISTICS INC      | COM                |         |
| 676255 90 2   | OFFSHORE LOGISTICS INC      | CALL               |         |
| 676255 95 2   | OFFSHORE LOGISTICS INC      | PUT                |         |
| 676346 AC 3   | OGDEN CORP                  | SUB DEB CV 6%02    |         |
| 676346 AD 1   | OGDEN CORP                  | SUDDEBCV 5.75%02   |         |
| 676346 10 9 * | OGDEN CORP                  | COM                |         |
| 676346 90 9   | OGDEN CORP                  | CALL               |         |
| 676346 95 9   | OGDEN CORP                  | PUT                |         |
| 676346 20 8   | OGDEN CORP                  | PFD CV \$1.875     |         |
| 677007 10 6   | OGLEBAY NORTON CO           | COM                |         |
| 677143 10 9   | OHIO ART CO                 | COM                |         |
| 677240 10 3 * | OHIO CAS CORP               | COM                |         |
| 677240 90 3   | OHIO CAS CORP               | CALL               |         |
| 677240 95 3   | OHIO CAS CORP               | PUT                |         |
| 677719 10 6   | OHIO VY BANC CORP           | COM                |         |
| 677864 10 0   | OIL DRI CORP AMER           | COM                |         |
| 678042 10 2   | OILGEAR CO                  | COM                |         |
| 679580 10 0   | OLD DOMINION FGHT LINES INC | COM                |         |
| 679783 10 0   | OLD GUARD GROUP INC         | COM                |         |
| 679833 10 3 * | OLD KENT FINL CORP          | COM                |         |
| 679833 90 3   | OLD KENT FINL CORP          | CALL               |         |
| 679833 95 3   | OLD KENT FINL CORP          | PUT                |         |
| 680033 AA 5   | OLD NATL BANCORP IND        | SUB DEB CV 8%12    |         |
| 680033 10 7   | OLD NATL BANCORP IND        | 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                |         |

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| 681385 10 0 * | OLSTEN CORP                 | COM                |         |
| 681385 90 0   | OLSTEN CORP                 | CALL               |         |
| 681385 95 0   | OLSTEN CORP                 | PUT                |         |
| 68158N 10 6   | OLYMPIC CASCADE FINL CORP   | COM                |         |
| 68162K 10 6 * | OLYMPIC STEEL INC           | COM                |         |
| 68162K 90 6   | OLYMPIC STEEL INC           | CALL               |         |
| 68162K 95 6   | OLYMPIC STEEL INC           | PUT                |         |
| 681904 AB 4   | OMNICARE INC                | SB DB CV 144A 07   |         |
| 681904 AC 2   | OMNICARE INC                | SB DB CV ACRD 07   |         |
| 681904 AD 0   | OMNICARE INC                | SUB DEB CV 5%07    |         |
| 681904 10 8 * | OMNICARE INC                | COM                |         |
| 681904 90 8   | OMNICARE INC                | CALL               |         |
| 681904 95 8   | OMNICARE INC                | PUT                |         |
| 681919 AC 0   | OMNICOM GROUP INC           | SBDB CONV 144A07   |         |
| 681919 AD 8   | OMNICOM GROUP INC           | SBDB CONV ACRD07   |         |
| 681919 AE 6   | OMNICOM GROUP INC           | SB DB CV 4.25%07   |         |
| 681919 10 6 * | OMNICOM GROUP INC           | COM                |         |
| 681919 90 6   | OMNICOM GROUP INC           | CALL               |         |
| 681919 95 6   | OMNICOM GROUP INC           | PUT                |         |
| 681928 20 6   | OMNI USA INC                | COM NEW            |         |
| 681936 AG 5   | OMEGA HEALTHCARE INVS INC   | SUB DB CV 8.5%01   |         |
| 681936 10 0   | OMEGA HEALTHCARE INVS INC   | COM                |         |
| 681969 10 1 * | OMNIQUIP INTL INC           | COM                | DELETED |
| 681969 90 1   | OMNIQUIP INTL INC           | CALL               | DELETED |
| 681969 95 1   | OMNIQUIP INTL INC           | PUT                | DELETED |
| 681974 10 1   | OMTOOL LTD                  | COM                |         |
| 681977 10 4   | 1-800 CONTACTS INC          | COM                |         |
| 682092 10 1   | OMEGA FINL CORP             | COM                |         |
| 68210B 10 8   | OMEGA WORLDWIDE INC         | COM                |         |
| 68210P 10 7   | OMEGA PROTEIN CORP          | COM                |         |
| 68210T 10 9   | OMNI ENERGY SERVICES        | COM                |         |
| 68211E 10 1   | OMEGA RESEARCH INC          | COM                |         |
| 68212D 10 2 * | OMNIPOINT CORP              | COM                |         |
| 68212D 90 2   | OMNIPOINT CORP              | CALL               |         |
| 68212D 95 2   | OMNIPOINT CORP              | PUT                |         |
| 68212M 10 2   | OMNI NUTRACEUTICALS INC     | COM                |         |
| 682129 10 1   | OMNOVA SOLUTIONS INC        | COM                | ADDED   |
| 682159 10 8 * | ON ASSIGNMENT INC           | COM                |         |
| 682159 90 8   | ON ASSIGNMENT INC           | CALL               |         |
| 682159 95 8   | ON ASSIGNMENT INC           | PUT                |         |
| 682160 10 6   | ON COMMAND CORP             | COM                |         |
| 682160 11 4   | ON COMMAND CORP             | WT EXP 100803      |         |
| 682160 12 2   | ON COMMAND CORP             | WT B EX 100703     |         |
| 682184 10 6   | ON-POINT TECHNOLOGY SYS INC | COM                |         |
| 68219P 10 8   | ON TECHNOLOGY CORP          | COM                |         |
| 68219Q 10 6   | ON STAGE ENTMT INC          | COM                | DELETED |
| 68219Q 11 4   | ON STAGE ENTMT INC          | WT EXP 081302      | DELETED |
| 682195 10 2   | ON-SITE SOURCING INC        | COM                |         |
| 682195 11 0   | ON-SITE SOURCING INC        | WT EXP 070901      |         |

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| 682195 20 1   | ON-SITE SOURCING INC           | UNIT EX 000001     |         |
| 68232L 10 0   | ONDISPLAY INC                  | COM                | ADDED   |
| 682406 10 3   | ONE LIBERTY PPTYS INC          | COM                |         |
| 682406 20 2   | ONE LIBERTY PPTYS INC          | PFD CONV \$1.60    |         |
| 682411 10 3   | ONE PRICE CLOTHING STORES INC  | COM                |         |
| 682419 10 6 * | ONE VALLEY BANCORP INC         | COM                |         |
| 682419 90 6   | ONE VALLEY BANCORP INC         | CALL               |         |
| 682419 95 6   | ONE VALLEY BANCORP INC         | PUT                |         |
| 68243Q 10 6   | 1 800 FLOWERS COM              | CL A               |         |
| 682478 10 2   | ONEIDA FINL CORP               | COM                |         |
| 682505 10 2   | ONEIDA LTD                     | COM                |         |
| 68267P 10 9 * | ONEMAIN COM INC                | COM                |         |
| 68267P 90 9   | ONEMAIN COM INC                | CALL               |         |
| 68267P 95 9   | ONEMAIN COM INC                | PUT                |         |
| 682680 10 3 * | ONEOK INC NEW                  | COM                |         |
| 682680 90 3   | ONEOK INC NEW                  | CALL               |         |
| 682680 95 3   | ONEOK INC NEW                  | PUT                |         |
| 68272J 10 6   | ONESOURCE INFORMATION SVCS INC | COM                |         |
| 68272W 10 7 * | ONHEALTH NETWORK CO            | COM                |         |
| 68272W 90 7   | ONHEALTH NETWORK CO            | CALL               |         |
| 68272W 95 7   | ONHEALTH NETWORK CO            | PUT                |         |
| 68273D 10 8   | ONLINETRADINGINC COM INC       | COM                |         |
| 68273G 10 1   | ONLINE RES & COMMUNICATIONS    | COM                |         |
| 682838 10 7 * | ONSALE INC                     | COM                | DELETED |
| 682838 90 7   | ONSALE INC                     | CALL               | DELETED |
| 682838 95 7   | ONSALE INC                     | PUT                | DELETED |
| 682914 10 6   | ONYX ACCEP CORP                | COM                |         |
| 683372 10 6   | ONTRACK DATA INTL INC          | COM                |         |
| 68338A 10 7   | ON2 COM INC                    | COM                |         |
| 683380 10 9   | ONTRO INC                      | COM                |         |
| 683380 11 7   | ONTRO INC                      | WT EXP 051201      |         |
| 683399 10 9   | ONYX PHARMACEUTICALS INC       | COM                |         |
| 683402 10 1   | ONYX SOFTWARE CORP             | COM                |         |
| 68370M 10 0 * | OPEN MKT INC                   | COM                |         |
| 68370M 90 0   | OPEN MKT INC                   | CALL               |         |
| 68370M 95 0   | OPEN MKT INC                   | PUT                |         |
| 68370R 10 9   | OPEN JT STK CO-VIMPEL COMMUNIC | SPONSORED ADR      |         |
| 683709 10 9   | OPEN PLAN SYS INC              | COM                |         |
| 683715 10 6 * | OPEN TEXT CORP                 | COM                |         |
| 683715 90 6   | OPEN TEXT CORP                 | CALL               |         |
| 683715 95 6   | OPEN TEXT CORP                 | PUT                |         |
| 683725 10 5   | OPHIDIAN PHARMACEUTICALS INC   | COM                | DELETED |
| 683725 11 3   | OPHIDIAN PHARMACEUTICALS INC   | WT EXP 050703      |         |
| 683725 30 3   | OPHIDIAN PHARMACEUTICALS INC   | COM NEW            | ADDED   |
| 683755 10 2   | OPINION RESH CORP              | COM                |         |
| 68381N 10 5   | OPTA FOOD INGREDIENTS INC      | COM                |         |
| 683818 20 7   | OPTELECOM INC                  | COM PAR \$0.03     |         |
| 683827 10 9   | OPTICAL CABLE CORP             | COM                |         |
| 683829 10 5 * | OPTICAL COATING LAB INC        | COM                |         |

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| 683829 90 5   | OPTICAL COATING LAB INC                   | CALL               |         |
| 683829 95 5   | OPTICAL COATING LAB INC                   | PUT                |         |
| 68384P 10 7   | OPTICAL SENSORS INC                       | COM                |         |
| 683848 20 4   | OPTICAL SECURITY GROUP INC                | COM NEW            |         |
| 68386P 10 5   | OPTICARE HEALTH SYS INC                   | COM                |         |
| 68388R 20 8   | OPTIMAL ROBOTICS CORP                     | CL A NEW           |         |
| 68389J 10 6   | OPTIO SOFTWARE INC                        | COM                | ADDED   |
| 68389X 10 5 * | ORACLE CORP                               | COM                |         |
| 68389X 90 5   | ORACLE CORP                               | CALL               |         |
| 68389X 95 5   | ORACLE CORP                               | PUT                |         |
| 683933 10 5   | OPPENHEIMER MULTI-SECTOR INCOM SH BEN INT |                    |         |
| 683948 10 3   | OPTION CARE INC                           | COM                |         |
| 683960 10 8 * | OPTI INC                                  | COM                |         |
| 683960 90 8   | OPTI INC                                  | CALL               |         |
| 683960 95 8   | OPTI INC                                  | PUT                |         |
| 683973 10 1   | OPTIKA INC                                | COM                |         |
| 683986 10 3   | OPENROUTE NETWORKS INC                    | COM                |         |
| 684029 10 1   | ORALABS HOLDING CORP                      | COM                |         |
| 684177 10 8   | ORANGE CO INC NEW                         | COM                | DELETED |
| 685080 10 3   | ORANGE NATL BANCORP                       | COM                | DELETED |
| 685211 10 4   | ORANGE PLC                                | ADR                |         |
| 685559 10 6   | ORBIT INTL CORP                           | COM                | DELETED |
| 685559 30 4   | ORBIT INTL CORP                           | COM NEW            | ADDED   |
| 685563 30 6   | ORBITAL ENGINE LTD                        | SPON ADR NEW       |         |
| 685564 AB 2   | ORBITAL SCIENCES CORP                     | SB NT CV 144A 02   |         |
| 685564 AC 0   | ORBITAL SCIENCES CORP                     | SB NT CV 5%02      |         |
| 685564 10 6 * | ORBITAL SCIENCES CORP                     | COM                |         |
| 685564 90 6   | ORBITAL SCIENCES CORP                     | CALL               |         |
| 685564 95 6   | ORBITAL SCIENCES CORP                     | PUT                |         |
| 685906 10 9 * | ORGANOGENESIS INC                         | COM                |         |
| 685906 90 9   | ORGANOGENESIS INC                         | CALL               |         |
| 685906 95 9   | ORGANOGENESIS INC                         | PUT                |         |
| 685929 10 1   | ORBIT / FR INC                            | COM                |         |
| 685932 10 5   | OREGON TRAIL FINL CORP                    | 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                |         |
| 686203 10 0   | ORIGINAL SIXTEEN TO ONE MINE              | COM                |         |
| 686264 10 2   | ORIOLE HOMES CORP                         | CL A               |         |
| 686264 20 1   | ORIOLE HOMES CORP                         | CL B               |         |
| 686268 10 3 * | ORION CAP CORP                            | COM                | DELETED |
| 686268 90 3   | ORION CAP CORP                            | CALL               | DELETED |
| 686268 95 3   | ORION CAP CORP                            | PUT                | DELETED |
| 686324 10 4   | ORIUS CORP                                | COM                |         |
| 686330 AA 9   | ORIX CORP                                 | NT CONV 0.375%05   | ADDED   |

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| 686330 AB 7   | ORIX CORP                      | ADN REPSTG CV 05   | ADDED   |
| 686330 10 1   | ORIX CORP                      | SPONSORED ADR      |         |
| 686545 10 4   | ORLANDO PREDATORS ENTERTAINMNT | COM                |         |
| 686545 11 2   | ORLANDO PREDATORS ENTERTAINMNT | WT EXP 000002      |         |
| 686588 10 4   | ORLEANS HOMEBUILDERS INC       | COM                |         |
| 687027 10 2   | OROAMERICA INC                 | COM                |         |
| 687303 10 7   | ORPHAN MED INC                 | COM                |         |
| 68749B 10 8   | ORTEC INTL INC                 | COM                |         |
| 68749B 12 4   | ORTEC INTL INC                 | WT B EX 013100     |         |
| 68749W 10 2 * | ORTEL CORP                     | COM                |         |
| 68749W 90 2   | ORTEL CORP                     | CALL               |         |
| 68749W 95 2   | ORTEL CORP                     | PUT                |         |
| 68750J 10 7 * | ORTHODLOGIC CORP               | COM                |         |
| 68750J 90 7   | ORTHOLOGIC CORP                | CALL               |         |
| 68750J 95 7   | ORTHOLOGIC CORP                | PUT                |         |
| 68750P 10 3 * | ORTHODONTIC CTRS AMER INC      | COM                |         |
| 68750P 90 3   | ORTHODONTIC CTRS AMER INC      | CALL               |         |
| 68750P 95 3   | ORTHODONTIC CTRS AMER INC      | PUT                |         |
| 68750Q 10 1   | ORTHODONTIX INC                | COM                | DELETED |
| 68763X 10 1   | ORYX TECHNOLOGY CORP           | COM                |         |
| 687735 10 0   | OSAGE SYSTEMS GROUP INC        | OSAGE SYS          |         |
| 687913 10 3   | ORTHALLIANCE INC               | CL A               |         |
| 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                |         |
| 688260 10 8   | OSHMANS SPORTING GOODS INC     | COM                |         |
| 688271 50 1 * | OSICOM TECHNOLOGIES INC        | COM PAR \$0.30     |         |
| 688271 90 1   | OSICOM TECHNOLOGIES INC        | CALL               |         |
| 688271 95 1   | OSICOM TECHNOLOGIES INC        | PUT                |         |
| 688350 10 7   | OSMONICS INC                   | COM                |         |
| 688582 10 5 * | OSTEOTECH INC                  | COM                |         |
| 688582 90 5   | OSTEOTECH INC                  | CALL               |         |
| 688582 95 5   | OSTEOTECH INC                  | PUT                |         |
| 68859Q 10 1 * | OSTEX INTL INC                 | COM                |         |
| 68859Q 90 1   | OSTEX INTL INC                 | CALL               |         |
| 68859Q 95 1   | OSTEX INTL INC                 | PUT                |         |
| 688609 10 6 * | O'SULLIVAN INDS HLDGS INC      | COM                | DELETED |
| 688609 90 6   | O'SULLIVAN INDS HLDGS INC      | CALL               | DELETED |
| 688609 95 6   | O'SULLIVAN INDS HLDGS INC      | PUT                | DELETED |
| 689389 10 4   | OTTAWA FINL CORP               | COM                |         |
| 689648 10 3   | OTTER TAIL PWR CO              | COM                |         |
| 689899 10 2 * | OUTBACK STEAKHOUSE INC         | COM                |         |
| 689899 90 2   | OUTBACK STEAKHOUSE INC         | CALL               |         |
| 689899 95 2   | OUTBACK STEAKHOUSE INC         | PUT                |         |
| 690057 10 4 * | OUTDOOR SYS INC                | COM                | DELETED |
| 690057 90 4   | OUTDOOR SYS INC                | CALL               | DELETED |
| 690057 95 4   | OUTDOOR SYS INC                | PUT                | DELETED |
| 690113 10 5   | OUTLOOK GROUP CORP             | COM                |         |

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| 690131 10 7   | OUTSOURCE INTL INC             | COM                |         |
| 690213 10 3   | OVERLAND DATA INC              | COM                |         |
| 690368 10 5   | OVERSEAS SHIPHOLDING GROUP INC | COM                |         |
| 69073F 10 3 * | OWENS CORNING                  | COM                |         |
| 69073F 90 3   | OWENS CORNING                  | CALL               |         |
| 69073F 95 3   | OWENS CORNING                  | 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     |         |
| 691217 10 3   | OZOSSO CORP                    | COM                |         |
| 691384 20 0   | OXBORO MED INTL INC            | COM NEW            |         |
| 691471 10 6 * | OXFORD HEALTH PLANS INC        | COM                |         |
| 691471 90 6   | OXFORD HEALTH PLANS INC        | CALL               |         |
| 691471 95 6   | OXFORD HEALTH PLANS INC        | PUT                |         |
| 691497 30 9   | OXFORD INDs INC                | COM                |         |
| 69181P 10 0   | OXFORD TAX EXEMPT FD L P       | UNIT L P INT       |         |
| 691828 10 7 * | OXIGENE INC                    | COM                |         |
| 691828 90 7   | OXIGENE INC                    | CALL               |         |
| 691828 95 7   | OXIGENE INC                    | PUT                |         |
| 691828 11 5   | OXIGENE INC                    | WT EXP 123199      |         |
| 691829 40 2   | OXIS INTERNATIONAL INC         | COM NEW            |         |
| 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                |         |
| 69316G 10 8   | PBOC HLDGS INC                 | COM                |         |
| 69318J 10 0   | P C CONNECTION                 | COM                |         |
| 69318L 10 5 * | PC DOCS GROUP INTL INC         | COM                | DELETED |
| 69318L 90 5   | PC DOCS GROUP INTL INC         | CALL               | DELETED |
| 69318L 95 5   | PC DOCS GROUP INTL INC         | PUT                | DELETED |
| 69318P 10 6   | PCD INC                        | COM                |         |
| 693183 10 5   | PCC GROUP INC                  | COM                |         |
| 69325Q 10 5   | PC-TEL INC                     | COM                | ADDED   |
| 693258 10 5   | PC SERVICE SOURCE INC          | COM                |         |
| 693262 AA 5   | P-COM INC                      | SB NT CV 144A 02   |         |
| 693262 AB 3   | P-COM INC                      | SB NT CV ACRD 02   |         |
| 693262 AC 1   | P-COM INC                      | SB NT CV 4.25%02   |         |
| 693262 10 7 * | P-COM INC                      | COM                |         |
| 693262 90 7   | P-COM INC                      | CALL               |         |
| 693262 95 7   | P-COM INC                      | PUT                |         |
| 69329T 10 5   | PDS FINANCIAL                  | COM                |         |
| 69329T 11 3   | PDS FINANCIAL                  | WT EXP 070103      | DELETED |
| 693293 30 0   | PDK LABS INC                   | PFD CONV A 7%      |         |
| 693293 50 8   | PDK LABS INC                   | COM NEW            |         |
| 693304 10 7 * | PECO ENERGY CO                 | COM                |         |
| 693304 90 7   | PECO ENERGY CO                 | CALL               |         |

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| 693304 95 7   | PECO ENERGY CO              | PUT                |         |
| 69331C 10 8 * | PG&E CORP                   | COM                |         |
| 69331C 90 8   | PG&E CORP                   | CALL               |         |
| 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                |         |
| 693315 10 3   | PHC INC MASS                | CL A               |         |
| 693315 11 1   | PHC INC MASS                | WT A EX 030300     |         |
| 693315 20 2   | PHC INC MASS                | UNIT EX 030300     |         |
| 69332S 10 2 * | PE CORP                     | COM PE BIO GRP     |         |
| 69332S 90 2   | PE CORP                     | CALL               |         |
| 69332S 95 2   | PE CORP                     | PUT                |         |
| 69332S 11 0   | PE CORP                     | WT G EX 091103     |         |
| 69332S 20 1 * | PE CORP                     | CELERA GEN GRP     |         |
| 69332S 90 1   | PE CORP                     | CALL               |         |
| 69332S 95 1   | PE CORP                     | PUT                |         |
| 69333Y 10 8   | P F CHANGS CHINA BISTRO INC | COM                |         |
| 693347 10 6   | PHS BANCORP                 | COM                |         |
| 693366 20 5   | PICO HLDGS INC              | COM NEW            |         |
| 69338P 10 2   | PIMCO ADVISORS HLDGS L P    | UT LTD PART INT    |         |
| 693388 10 0   | PIMCO COML MTG SECS TR INC  | COM                |         |
| 69340T 10 0   | PLD TELEKOM INC             | COM                | DELETED |
| 69341D 10 4 * | PLC SYS INC                 | COM                |         |
| 69341D 90 4   | PLC SYS INC                 | CALL               |         |
| 69341D 95 4   | PLC SYS INC                 | PUT                |         |
| 69341L 20 5   | PLM INTL INC                | COM NEW            |         |
| 693417 10 7   | PLX TECHNOLOGY INC          | COM                |         |
| 693419 20 2   | PMA CAP CORP                | CL A               |         |
| 693429 10 2   | PMCC FINANCIAL CORP         | COM                |         |
| 693430 10 0   | PMC CAP INC                 | COM                |         |
| 693434 10 2   | PMC COML TR                 | SH BEN INT         |         |
| 69344F 10 6 * | PMC-SIERRA INC              | COM                |         |
| 69344F 90 6   | PMC-SIERRA INC              | CALL               |         |
| 69344F 95 6   | PMC-SIERRA INC              | PUT                |         |
| 69344M 10 1 * | PMI GROUP INC               | COM                |         |
| 69344M 90 1   | PMI GROUP INC               | CALL               |         |
| 69344M 95 1   | PMI GROUP INC               | PUT                |         |
| 693451 10 6   | PMR CORP                    | COM                |         |
| 693475 AA 3   | PNC BK CORP                 | SB DB CV 8.25%08   | DELETED |
| 693475 10 5 * | PNC BK CORP                 | COM                |         |
| 693475 90 5   | PNC BK CORP                 | CALL               |         |
| 693475 95 5   | PNC BK CORP                 | PUT                |         |
| 693475 40 2   | PNC BK CORP                 | PFD C CV \$1.60    |         |
| 693475 50 1   | PNC BK CORP                 | PFD CV D \$1.80    |         |
| 69348A 10 3   | PNV INC                     | COM                | ADDED   |
| 693499 10 5 * | P P & L RES INC             | COM                |         |
| 693499 90 5   | P P & L RES INC             | CALL               |         |
| 693499 95 5   | P P & L RES INC             | PUT                |         |

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| 693506 10 7 * | PPG INDS INC                   | COM                |         |
| 693506 90 7   | PPG INDS INC                   | CALL               |         |
| 693506 95 7   | PPG INDS INC                   | PUT                |         |
| 693519 10 0   | PPT VISION INC                 | COM                |         |
| 69357H 10 6 * | PRI AUTOMATION INC             | COM                |         |
| 69357H 90 6   | PRI AUTOMATION INC             | CALL               |         |
| 69357H 95 6   | PRI AUTOMATION INC             | PUT                |         |
| 693579 10 4 * | PRT GROUP INC                  | COM                |         |
| 693579 90 4   | PRT GROUP INC                  | CALL               |         |
| 693579 95 4   | PRT GROUP INC                  | PUT                |         |
| 69360J 10 7   | PS BUSINESS PKS INC CALIF      | COM                |         |
| 693604 10 0   | PSB BANCORP INC                | COM                |         |
| 69361E 10 7 * | PSC INC                        | COM                |         |
| 69361E 90 7   | PSC INC                        | CALL               |         |
| 69361E 95 7   | PSC INC                        | PUT                |         |
| 693622 10 2   | PS GROUP HLDG INC              | COM                |         |
| 69364J 10 3   | PSW TECHNOLOGIES INC           | COM                |         |
| 69364P 10 9   | PTI HLDG INC                   | COM                |         |
| 69365B 10 9   | P T TRI POLYTA INDONESIA       | SPONSORED ADR      |         |
| 69365Q 10 6   | P T PASIFIK SATELIT NUSANTARA  | SPONSORED ADR      |         |
| 693651 10 1   | P V C CONTAINER CORP           | COM                |         |
| 693654 10 5   | PVF CAPITAL CORP               | COM                |         |
| 69366A 10 0 * | PSS WORLD MED INC              | COM                |         |
| 69366A 90 0   | PSS WORLD MED INC              | CALL               |         |
| 69366A 95 0   | PSS WORLD MED INC              | PUT                |         |
| 693674 10 3   | PXRE CORP                      | COM                | DELETED |
| 693677 10 6   | PYR ENERGY CORP                | COM                | ADDED   |
| 69371Y 10 1   | PAC-WEST TELECOM INC           | COM                | ADDED   |
| 693718 10 8 * | PACCAR INC                     | COM                |         |
| 693718 90 8   | PACCAR INC                     | CALL               |         |
| 693718 95 8   | PACCAR INC                     | PUT                |         |
| 693742 10 8   | PACHOLDER HIGH YIELD FD INC    | COM                |         |
| 693758 10 4   | PACIFIC AEROSPACE & ELECTRONIC | COM                |         |
| 693758 11 2   | PACIFIC AEROSPACE & ELECTRONIC | WT EXP 071501      |         |
| 693796 10 4   | PACIFIC AMERN INCOME SHS INC   | COM                |         |
| 693905 10 1   | PACER TECHNOLOGY               | COM                |         |
| 694026 20 4   | PACIFIC BK NATL ASSN SAN FRANC | COM NEW            |         |
| 69404P 10 1   | PACIFIC CAP BANCORP            | NEW                |         |
| 694058 10 8 * | PACIFIC CENTY FINL CORP        | COM                |         |
| 694058 90 8   | PACIFIC CENTY FINL CORP        | CALL               |         |
| 694058 95 8   | PACIFIC CENTY FINL CORP        | PUT                |         |
| 694166 10 9   | PACIFIC CREST CAP INC          | COM                |         |
| 694185 20 8   | PACIFIC DUNLOP LTD             | ADR                |         |
| 694327 10 7 * | PACIFIC GATEWAY EXCHANGE INC   | COM                |         |
| 694327 90 7   | PACIFIC GATEWAY EXCHANGE INC   | CALL               |         |
| 694327 95 7   | PACIFIC GATEWAY EXCHANGE INC   | PUT                |         |
| 694330 10 1   | PACIFIC GATEWAY PPTYS INC MD   | COM                |         |
| 694396 AA 0   | PACIFIC GULF PPTYS INC         | SBDB CV 8.375%01   | DELETED |
| 694396 10 2   | PACIFIC GULF PPTYS INC         | COM                |         |

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| 694821 10 9   | PACIFIC SOFTWORKS INC          | COM                |         |
| 694821 11 7   | PACIFIC SOFTWORKS INC          | WT EXP 072101      |         |
| 694873 10 0 * | PACIFIC SUNWEAR CALIF INC      | COM                |         |
| 694873 90 0   | PACIFIC SUNWEAR CALIF INC      | CALL               |         |
| 694873 95 0   | PACIFIC SUNWEAR CALIF INC      | PUT                |         |
| 694932 10 4   | PACIFIC RESH & ENGR CORP       | COM                | DELETED |
| 694932 11 2   | PACIFIC RESH & ENGR CORP       | WT EXP 052801      | DELETED |
| 695112 10 2 * | PACIFICARE HEALTH SYS DEL      | COM                |         |
| 695112 90 2   | PACIFICARE HEALTH SYS DEL      | CALL               |         |
| 695112 95 2   | PACIFICARE HEALTH SYS DEL      | PUT                |         |
| 695113 10 0   | PACIFICHEALTH LABORATORIES INC | COM                |         |
| 695114 10 8 * | PACIFICORP                     | COM                | DELETED |
| 695114 90 8   | PACIFICORP                     | CALL               | DELETED |
| 695114 95 8   | PACIFICORP                     | PUT                | DELETED |
| 695148 10 6   | PACKAGED ICE INC               | COM                |         |
| 695156 10 9   | PACKAGING CORP AMER            | COM                | ADDED   |
| 695210 10 4   | PACKETEER INC                  | COM                |         |
| 695257 10 5 * | PACTIV CORP                    | COM                | ADDED   |
| 695257 90 5   | PACTIV CORP                    | CALL               | ADDED   |
| 695257 95 5   | PACTIV CORP                    | PUT                | ADDED   |
| 69553J 10 4 * | PAGEMART WIRELESS INC          | CL A               | DELETED |
| 69553J 90 4   | PAGEMART WIRELESS INC          | CALL               | DELETED |
| 69553J 95 4   | PAGEMART WIRELESS INC          | PUT                | DELETED |
| 695542 10 0 * | PAGING NETWORK INC             | COM                |         |
| 695542 90 0   | PAGING NETWORK INC             | CALL               |         |
| 695542 95 0   | PAGING NETWORK INC             | PUT                |         |
| 695629 10 5 * | PAINE WEBBER GROUP INC         | COM                |         |
| 695629 90 5   | PAINE WEBBER GROUP INC         | CALL               |         |
| 695629 95 5   | PAINE WEBBER GROUP INC         | PUT                |         |
| 695629 23 8   | PAINE WEBBER GROUP INC         | UNIT EX 060200     |         |
| 695844 10 0   | PAKISTAN INVT FD INC           | COM                |         |
| 695934 10 9 * | PAIRGAIN TECHNOLOGIES INC      | COM                |         |
| 695934 90 9   | PAIRGAIN TECHNOLOGIES INC      | CALL               |         |
| 695934 95 9   | PAIRGAIN TECHNOLOGIES INC      | PUT                |         |
| 696077 30 4   | PALATIN TECHNOLOGIES INC       | COM NEW            |         |
| 696368 10 9   | PALEX INC                      | COM                |         |
| 696429 30 7 * | PALL CORP                      | COM                |         |
| 696429 90 7   | PALL CORP                      | CALL               |         |
| 696429 95 7   | PALL CORP                      | PUT                |         |
| 696639 10 3 * | PALM HARBOR HOMES              | COM                |         |
| 696639 90 3   | PALM HARBOR HOMES              | CALL               |         |
| 696639 95 3   | PALM HARBOR HOMES              | PUT                |         |
| 697529 30 3   | PALOMAR MED TECHNOLOGIES INC   | COM NEW            |         |
| 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                |         |
| 697933 10 9 * | PANAMSAT CORP NEW              | COM                |         |
| 697933 90 9   | PANAMSAT CORP NEW              | CALL               |         |

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| 697933 95 9   | PANAMSAT CORP NEW            | PUT                |        |
| 697934 10 7   | PAMECO CORP                  | COM                |        |
| 69806L 10 4   | PAN PACIFIC RETAIL PPTYS INC | COM                |        |
| 69830E 20 9   | PANAVISION INC               | COM NEW            |        |
| 698304 20 1   | PANCHOS MEXICAN BUFFET INC   | COM NEW            |        |
| 69840W 10 8   | PANERA BREAD CO              | CL A               |        |
| 698477 10 6   | PANHANDLE ROYALTY CO         | CL A               |        |
| 698493 10 3   | PANJA INC                    | COM                |        |
| 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                |        |
| 698884 10 3   | PAR TECHNOLOGY CORP          | COM                |        |
| 698891 10 8   | PARACELCUS HEALTHCARE CORP   | COM                |        |
| 698941 10 1   | PAPER WAREHOUSE INC          | COM                |        |
| 69900J 10 4   | PARADIGM GEOPHYSICAL LTD     | ORD                |        |
| 69900Q 10 8   | PARADIGM MED INDS INC DEL    | COM                |        |
| 69900Q 11 6   | PARADIGM MED INDS INC DEL    | WT A EX 071001     |        |
| 699071 10 6   | PARADISE MUSIC & ENTMT INC   | COM                |        |
| 699071 11 4   | PARADISE MUSIC & ENTMT INC   | WT EXP 012101      |        |
| 69911G 10 7 * | PARADYNE NETWORKS INC        | COM                |        |
| 69911G 90 7   | PARADYNE NETWORKS INC        | CALL               |        |
| 69911G 95 7   | PARADYNE NETWORKS INC        | PUT                |        |
| 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                |        |
| 699223 30 1   | PARAMOUNT FINL CORP          | COM NEW            |        |
| 699376 10 9   | PARAVANT INC                 | COM                |        |
| 699462 10 7 * | PAREXEL INTL CORP            | COM                |        |
| 699462 90 7   | PAREXEL INTL CORP            | CALL               |        |
| 699462 95 7   | PAREXEL INTL CORP            | PUT                |        |
| 699556 10 6   | PARIS CORP                   | COM                |        |
| 700164 10 6   | PARK BANCORP INC             | COM                |        |
| 700416 AB 6   | PARK ELECTROCHEMICAL CORP    | SUBNT CV 5.5%06    |        |
| 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                |        |
| 700690 10 0 * | PARK PL ENTMT CORP           | COM                |        |
| 700690 90 0   | PARK PL ENTMT CORP           | CALL               |        |
| 700690 95 0   | PARK PL ENTMT CORP           | PUT                |        |
| 701081 AD 3   | PARKER DRILLING CO           | SUB NT CV 5.5%04   |        |
| 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               |        |

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| 701094 95 4   | PARKER HANNIFIN CORP          | PUT                |         |
| 701354 10 2   | PARKERVISION INC              | COM                |         |
| 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 LTD | ADR                | ADDED   |
| 702915 10 9   | PATIENT INFOSYSTEMS INC       | COM                |         |
| 70320A 10 3   | PATHFINDER BANCORP INC        | COM                |         |
| 70321D 10 6   | PATHWAYS GROUP INC            | COM                |         |
| 70321E 10 4 * | PATHOGENESIS CORP             | COM                |         |
| 70321E 90 4   | PATHOGENESIS CORP             | CALL               |         |
| 70321E 95 4   | PATHOGENESIS CORP             | PUT                |         |
| 703224 10 5 * | PATINA OIL & GAS CORP         | COM                |         |
| 703224 90 5   | PATINA OIL & GAS CORP         | CALL               |         |
| 703224 95 5   | PATINA OIL & GAS CORP         | PUT                |         |
| 703224 11 3   | PATINA OIL & GAS CORP         | WT EXP 050201      |         |
| 703224 20 4   | PATINA OIL & GAS CORP         | PFD CV 7.125%      |         |
| 703343 10 3   | PATRICK INDS INC              | COM                |         |
| 70335P 10 3   | PATRIOT BANK CORP PA          | COM                |         |
| 70336F 10 4   | PATRIOT NATL BANCORP INC      | COM                | ADDED   |
| 70336H 10 0   | PATRIOT NATL BK CONN          | COM                | DELETED |
| 703412 10 6 * | PATTERSON DENTAL CO           | COM                |         |
| 703412 90 6   | PATTERSON DENTAL CO           | CALL               |         |
| 703412 95 6   | PATTERSON DENTAL CO           | PUT                |         |
| 703414 10 2 * | PATTERSON ENERGY INC          | COM                |         |
| 703414 90 2   | PATTERSON ENERGY INC          | CALL               |         |
| 703414 95 2   | PATTERSON ENERGY INC          | PUT                |         |
| 703555 20 1 * | PAUL HARRIS STORES INC        | COM NEW            |         |
| 703555 90 1   | PAUL HARRIS STORES INC        | CALL               |         |
| 703555 95 1   | PAUL HARRIS STORES INC        | PUT                |         |
| 703578 10 4   | PAUL-SON GAMING CORP          | COM                |         |
| 703588 10 3   | PAULA FINL DEL                | COM                |         |
| 703797 10 0   | PAULSON CAP CORP              | COM                |         |
| 704157 10 6   | PAWNMART INC                  | COM                |         |
| 704157 11 4   | PAWNMART INC                  | WT A EX 031703     |         |
| 704157 12 2   | PAWNMART INC                  | WT B EX 031704     |         |
| 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                |         |
| 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                |         |

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| 704379 90 6   | PAYLESS SHOESOURCE INC      | CALL               |         |
| 704379 95 6   | PAYLESS SHOESOURCE INC      | PUT                |         |
| 70453H 10 7   | PCORDER COM INC             | CL A               |         |
| 70453R 10 5   | PCQUOTE COM INC             | COM                | ADDED   |
| 704586 20 5   | PEACE ARCH ENTMT GROUP INC  | CL B SUB VTG       |         |
| 704718 10 5 * | PEAPOD INC                  | COM                |         |
| 704718 90 5   | PEAPOD INC                  | CALL               |         |
| 704718 95 5   | PEAPOD INC                  | PUT                |         |
| 705098 10 1   | PEC ISRAEL ECONOMIC CORP    | COM                | DELETED |
| 705151 20 7   | PECHINEY                    | SPONSORED ADR      |         |
| 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                |         |
| 705385 10 2   | PEEKSKILL FINL CORP         | COM                |         |
| 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                |         |
| 705573 10 3   | PEGASYSTEMS INC             | COM                |         |
| 705808 10 3   | PELICAN FINL INC            | COM                | ADDED   |
| 705904 10 0 * | PEGASUS COMMUNICATIONS CORP | CL A               |         |
| 705904 90 0   | PEGASUS COMMUNICATIONS CORP | CALL               |         |
| 705904 95 0   | PEGASUS COMMUNICATIONS CORP | PUT                |         |
| 705906 10 5 * | PEGASUS SYSTEMS INC         | COM                |         |
| 705906 90 5   | PEGASUS SYSTEMS INC         | CALL               |         |
| 705906 95 5   | PEGASUS SYSTEMS INC         | PUT                |         |
| 706905 10 6   | PENDARIES PETE LTD          | COM                |         |
| 707051 10 8   | PENFORD 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                |         |
| 707832 11 9   | PENN TRAFFIC CO NEW         | WT EXP 060705      |         |
| 707832 20 0   | PENN TRAFFIC CO NEW         | COM NEW            |         |
| 707874 AA 1   | PENN TREATY AMERN CORP      | SB NT CV 144A 03   |         |
| 707874 AB 9   | PENN TREATY AMERN CORP      | SB NT CV ACRD 03   |         |
| 707874 AC 7   | PENN TREATY AMERN CORP      | SB NT CV 6.25%03   |         |
| 707874 10 3   | PENN TREATY AMERN CORP      | COM                |         |
| 707882 10 6   | PENN VA CORP                | COM                |         |
| 708046 10 7 * | PENNACO ENERGY INC          | COM                |         |
| 708046 90 7   | PENNACO ENERGY INC          | CALL               |         |
| 708046 95 7   | PENNACO ENERGY INC          | PUT                |         |
| 708094 10 7 * | PENNCORP FINL GROUP INC     | COM                |         |
| 708094 90 7   | PENNCORP FINL GROUP INC     | CALL               |         |
| 708094 95 7   | PENNCORP FINL GROUP INC     | PUT                |         |

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| 708094 20 6 | PENNCORP FINL GROUP INC         | PFD CV \$0.01      |         |
| 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            |         |
| 708677 10 9 | PENNSYLVANIA COMM BANCORP INC   | COM                |         |
| 708720 10 7 | PENNSYLVANIA ENTERPRISES INC    | COM                | DELETED |
| 709102 10 7 | PENNSYLVANIA RL ESTATE INVT TR  | SH BEN INT         |         |
| 709323 10 9 | * PENNZOIL-QUAKER STATE COMPANY | COM                |         |
| 709323 90 9 | PENNZOIL-QUAKER STATE COMPANY   | CALL               |         |
| 709323 95 9 | PENNZOIL-QUAKER STATE COMPANY   | PUT                |         |
| 709342 10 9 | PENOBSBOT SHOE CO               | COM                |         |
| 709620 10 8 | PENTACON INC                    | COM                |         |
| 709631 10 5 | * PENTAIR INC                   | COM                |         |
| 709631 90 5 | PENTAIR INC                     | CALL               |         |
| 709631 95 5 | PENTAIR INC                     | PUT                |         |
| 709632 10 3 | PENTASTAR COMMUNICATIONS INC    | COM                | ADDED   |
| 709635 10 6 | PENTECH INTL INC                | COM                |         |
| 709637 10 2 | PENTEGRA DENTAL GROUP INC       | COM                |         |
| 709668 10 7 | * PENTON MEDIA INC              | COM                |         |
| 709668 90 7 | PENTON MEDIA INC                | CALL               |         |
| 709668 95 7 | PENTON MEDIA INC                | PUT                |         |
| 709754 10 5 | PENWEST PHARMACEUTICALS CO      | COM                |         |
| 709788 10 3 | PEOPLES BANCORP AUBURN IND      | COM                |         |
| 709789 10 1 | PEOPLES BANCORP INC             | COM                |         |
| 709795 10 8 | PEOPLES BANCSHARES INC MASS     | 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                |         |
| 710313 10 7 | PEOPLES BK CORP INDIANAPOLIS    | COM NON VTG        | DELETED |
| 710577 10 7 | PEOPLES BK N C                  | COM                |         |
| 71103A 10 4 | PEOPLES FINL CORP OHIO          | COM                |         |
| 711030 10 6 | * PEOPLES ENERGY CORP           | COM                |         |
| 711030 90 6 | PEOPLES ENERGY CORP             | CALL               |         |
| 711030 95 6 | PEOPLES ENERGY CORP             | PUT                |         |
| 711147 10 8 | * PEOPLES HERITAGE FINL GROUP   | COM                |         |
| 711147 90 8 | PEOPLES HERITAGE FINL GROUP     | CALL               |         |
| 711147 95 8 | PEOPLES HERITAGE FINL GROUP     | 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                |         |
| 713278 AJ 8 | PEP BOYS MANNY MOE & JACK       | SUB LYON ZERO 11   |         |
| 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                |         |

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| 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 10 1 | PEPSIAMERICAS INC            | CL B               | ADDED   |
| 713434 10 8 | PEPSI-COLA PUERTO RICO       | CL B               | DELETED |
| 713435 10 5 | PEPSI-GEMEX S A DE C V       | GDR REP ORD        |         |
| 713448 10 8 | * PEPSICO INC                | COM                |         |
| 713448 90 8 | PEPSICO INC                  | CALL               |         |
| 713448 95 8 | PEPSICO INC                  | PUT                |         |
| 713569 20 0 | PER SE TECHNOLOGIES INC      | COM                | DELETED |
| 713569 30 9 | * PER SE TECHNOLOGIES INC    | COM NEW            | ADDED   |
| 713569 90 9 | PER SE TECHNOLOGIES INC      | CALL               | ADDED   |
| 713569 95 9 | PER SE TECHNOLOGIES INC      | PUT                | ADDED   |
| 71361C 10 7 | * PERCLOSE INC               | COM                | DELETED |
| 71361C 90 7 | PERCLOSE INC                 | CALL               | DELETED |
| 71361C 95 7 | PERCLOSE INC                 | PUT                | DELETED |
| 71361E 10 3 | PERCON INC                   | COM                |         |
| 71361F 10 0 | * PERCEPTRON INC             | COM                |         |
| 71361F 90 0 | PERCEPTRON INC               | CALL               |         |
| 71361F 95 0 | PERCEPTRON INC               | PUT                |         |
| 71366Q 10 1 | * PEREGRINE SYSTEMS INC      | COM                |         |
| 71366Q 90 1 | PEREGRINE SYSTEMS INC        | CALL               |         |
| 71366Q 95 1 | PEREGRINE SYSTEMS INC        | PUT                |         |
| 713727 10 5 | PERFECTDATA CORP             | COM                |         |
| 71375U 10 1 | PERFICIENT INC               | COM                |         |
| 713755 10 6 | PERFORMANCE FOOD GROUP CO    | COM                |         |
| 71376K 10 2 | PERFORMANCE TECHNOLOGIES INC | COM                |         |
| 71376P 10 1 | PERFUMANIA COM INC           | COM                | ADDED   |
| 713766 10 3 | PERFUMANIA INC               | COM                |         |
| 713831 10 5 | PERICOM SEMICONDUCTOR CORP   | COM                |         |
| 713839 10 8 | PERINI CORP                  | COM                |         |
| 713839 30 6 | PERINI CORP                  | PFD CV1/10\$2.125  |         |
| 714005 10 5 | * PERIPHONICS CORP           | COM                | DELETED |
| 714005 90 5 | PERIPHONICS CORP             | CALL               | DELETED |
| 714005 95 5 | PERIPHONICS CORP             | PUT                | DELETED |
| 714046 10 9 | * PERKINELMER INC            | COM                | ADDED   |
| 714046 90 9 | PERKINELMER INC              | CALL               | ADDED   |
| 714046 95 9 | PERKINELMER INC              | PUT                | ADDED   |
| 714152 10 5 | PERLE SYS LTD                | COM                |         |
| 714157 10 4 | PERMA-FIX ENVIRONMENTAL SVCS | COM                |         |
| 714197 10 0 | PERMANENT BANCORP INC        | COM                |         |
| 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                |         |
| 71447Q 10 4 | PERRY CNTY FINL CORP         | COM                |         |

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| 715329 10 8   | PERSISTENCE SOFTWARE INC       | COM                |        |
| 715338 AC 3   | PERSONNEL GROUP AMER INC       | SB NT CV 144A 04   |        |
| 715338 AD 1   | PERSONNEL GROUP AMER INC       | SB NT CV ACRD 04   |        |
| 715338 AE 9   | PERSONNEL GROUP AMER INC       | SB NT CV 5.75%04   |        |
| 715338 10 9 * | PERSONNEL GROUP AMER INC       | COM                |        |
| 715338 90 9   | PERSONNEL GROUP AMER INC       | CALL               |        |
| 715338 95 9   | PERSONNEL GROUP AMER INC       | PUT                |        |
| 715680 10 4   | PERUSAHAAN PERS INDO SATELLITE | SPONSORED ADR      |        |
| 715684 10 6   | P T TELEKOMUNIKASI INDONESIA   | SPONSORED ADR      |        |
| 715710 10 9   | PERVASIVE SOFTWARE INC         | COM                |        |
| 715796 10 8   | PETSEC ENERGY LTD              | SPONSORED ADR      |        |
| 716016 10 0 * | PETCO ANIMAL SUPPLIES          | COM                |        |
| 716016 90 0   | PETCO ANIMAL SUPPLIES          | CALL               |        |
| 716016 95 0   | PETCO ANIMAL SUPPLIES          | PUT                |        |
| 71644E 10 2   | PETRO-CDA                      | COM/VARIBL VTG     |        |
| 71645N 10 1   | PETROCOPR INC                  | COM                |        |
| 71649C 10 1   | PETROGLYPH ENERGY INC          | COM                |        |
| 716549 10 0   | PETROLEUM & RES CORP           | COM                |        |
| 716578 10 9   | PETROLEUM DEV CORP             | COM                |        |
| 716597 10 9   | PETROLEUM GEO-SVCS A/S         | SPONSORED ADR      |        |
| 716604 10 3   | PETROLEUM HELICOPTERS INC      | COM VTG            |        |
| 716604 20 2   | PETROLEUM HELICOPTERS INC      | COM NON VTG        |        |
| 716731 10 4   | PETROMET RES LTD               | COM                |        |
| 716732 20 1   | PETROMINERALS CORP             | COM NEW            |        |
| 716768 AA 4   | PETSMART INC                   | SB NT CV 144A 04   |        |
| 716768 AB 2   | PETSMART INC                   | SB NT CV 6.75%04   |        |
| 716768 10 6 * | PETSMART INC                   | COM                |        |
| 716768 90 6   | PETSMART INC                   | CALL               |        |
| 716768 95 6   | PETSMART INC                   | PUT                |        |
| 716933 10 6 * | PHARMACYCLICS INC              | COM                |        |
| 716933 90 6   | PHARMACYCLICS INC              | CALL               |        |
| 716933 95 6   | PHARMACYCLICS INC              | PUT                |        |
| 716941 10 9 * | PHARMACIA & UPJOHN INC         | COM                |        |
| 716941 90 9   | PHARMACIA & UPJOHN INC         | CALL               |        |
| 716941 95 9   | PHARMACIA & UPJOHN INC         | PUT                |        |
| 716950 10 0 * | PHARMAPRINT INC                | COM                |        |
| 716950 90 0   | PHARMAPRINT INC                | CALL               |        |
| 716950 95 0   | PHARMAPRINT 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                | ADDED  |
| 717113 11 2   | PHAR-MOR INC                   | WT EXP 091002      |        |
| 717113 20 3   | PHAR-MOR INC                   | COM NEW            |        |
| 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 10 8 * | PHARMACEUTICAL RES INC         | COM                |        |

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| 717125 90 8   | PHARMACEUTICAL RES INC         | CALL               |         |
| 717125 95 8   | PHARMACEUTICAL RES INC         | PUT                |         |
| 71713B 10 4 * | PHARMACOPEIA INC               | COM                |         |
| 71713B 90 4   | PHARMACOPEIA INC               | CALL               |         |
| 71713B 95 4   | PHARMACOPEIA INC               | PUT                |         |
| 71713J 10 7   | PHARMANETICS INC               | COM                |         |
| 717133 10 2   | PHARMCHEM LABS INC             | COM                |         |
| 717139 20 8   | PHARMOS CORP                   | COM NEW            |         |
| 717265 10 2 * | PHELPS DODGE CORP              | COM                |         |
| 717265 90 2   | PHELPS DODGE CORP              | CALL               |         |
| 717265 95 2   | PHELPS DODGE CORP              | PUT                |         |
| 717528 10 3   | PHILADELPHIA CONS HLDG CORP    | COM                |         |
| 718009 60 8   | PHILADELPHIA SUBN CORP         | COM PAR \$0.50     |         |
| 718154 10 7 * | PHILIP MORRIS COS INC          | COM                |         |
| 718154 90 7   | PHILIP MORRIS COS INC          | CALL               |         |
| 718154 95 7   | PHILIP MORRIS COS INC          | PUT                |         |
| 718252 60 4   | PHILIPPINE LONG DISTANCE TEL   | SPONSORED ADR      |         |
| 718252 70 3   | PHILIPPINE LONG DISTANCE TEL   | SPONSORED GDR      |         |
| 718333 10 7   | PHILIPS INTL RLTY CORP         | COM                |         |
| 718507 10 6 * | PHILLIPS PETE CO               | COM                |         |
| 718507 90 6   | PHILLIPS PETE CO               | CALL               |         |
| 718507 95 6   | PHILLIPS PETE CO               | PUT                |         |
| 718592 10 8 * | PHILLIPS VAN HEUSEN CORP       | COM                |         |
| 718592 90 8   | PHILLIPS VAN HEUSEN CORP       | CALL               |         |
| 718592 95 8   | PHILLIPS VAN HEUSEN CORP       | PUT                |         |
| 718919 10 3   | PHOENIX INTL LIFE SCIENCES INC | COM                |         |
| 718934 10 2   | PHYSICIANS SPECIALTY CORP      | COM                | DELETED |
| 719068 10 8   | PHOENIX GOLD INTL INC          | COM                |         |
| 719078 10 7   | PHOENIX INTL INC               | COM                |         |
| 719085 AA 0   | PHOENIX INVT PARTNERS LTD      | SUB DB CONV 6%15   |         |
| 719085 10 2   | PHOENIX INVT PARTNERS LTD      | COM                |         |
| 719132 10 2   | PHOENIX RESTAURANT GROUP INC   | COM                |         |
| 719153 10 8 * | PHOENIX TECHNOLOGY LTD         | COM                |         |
| 719153 90 8   | PHOENIX TECHNOLOGY LTD         | CALL               |         |
| 719153 95 8   | PHOENIX TECHNOLOGY LTD         | PUT                |         |
| 71920Q 10 0 * | PHONE COM INC                  | COM                |         |
| 71920Q 90 0   | PHONE COM INC                  | CALL               |         |
| 71920Q 95 0   | PHONE COM INC                  | PUT                |         |
| 719217 10 1   | PHOSPHATE RESOURCE PARTNERS    | DEPOSITORY UNT     |         |
| 719219 10 7   | PHOTO CTL CORP                 | COM                |         |
| 71932A 10 1   | PHOTOPEN TECHNOLOGIES INC      | COM                | ADDED   |
| 719320 10 3   | PHOTOELECTRON CORP             | COM                |         |
| 719364 10 1   | PHOTON DYNAMICS INC            | COM                |         |
| 71940F AB 6   | PHYCOR INC                     | SUB DB CV 4.5%03   |         |
| 71940F 10 0 * | PHYCOR INC                     | COM                |         |
| 71940F 90 0   | PHYCOR INC                     | CALL               |         |
| 71940F 95 0   | PHYCOR INC                     | PUT                |         |
| 719405 AA 0   | PHOTRONICS INC                 | SUB NT CONV 6%04   |         |
| 719405 10 2 * | PHOTRONICS INC                 | COM                |         |

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| 719405 90 2   | PHOTRONICS INC            | CALL               |         |
| 719405 95 2   | PHOTRONICS INC            | PUT                |         |
| 719567 10 9   | PICCADILLY CAFETERIAS INC | COM                |         |
| 720035 30 2 * | PICTURETEL CORP           | COM NEW            |         |
| 720035 90 2   | PICTURETEL CORP           | CALL               |         |
| 720035 95 2   | PICTURETEL CORP           | PUT                |         |
| 720104 10 8   | PIEDMONT BANCORP INC      | COM                |         |
| 720186 10 5   | PIEDMONT NAT GAS INC      | COM                |         |
| 720279 AF 5   | PIER 1 IMPORTS INC        | SB NT CV 5.75%03   |         |
| 720279 10 8 * | PIER 1 IMPORTS INC        | COM                |         |
| 720279 90 8   | PIER 1 IMPORTS INC        | CALL               |         |
| 720279 95 8   | PIER 1 IMPORTS INC        | PUT                |         |
| 720722 10 7   | PIERCE LEAHY CORP         | COM                |         |
| 720773 10 0   | PIERCING PAGODA INC       | COM                |         |
| 72142Y 10 3   | PILGRIM CAP CORP          | COM                | DELETED |
| 72146W 10 3   | PILGRIM PRIME RATE TR NEW | SH BEN INT         |         |
| 721467 10 8 * | PILGRIMS PRIDE CORP       | CL B               |         |
| 721467 90 8   | PILGRIMS PRIDE CORP       | CALL               |         |
| 721467 95 8   | PILGRIMS PRIDE CORP       | PUT                |         |
| 721467 20 7 * | PILGRIMS PRIDE CORP       | CL A               |         |
| 721467 90 7   | PILGRIMS PRIDE CORP       | CALL               |         |
| 721467 95 7   | PILGRIMS PRIDE CORP       | PUT                |         |
| 721501 10 4 * | PILLOWTEX CORP            | COM                |         |
| 721501 90 4   | PILLOWTEX CORP            | CALL               |         |
| 721501 95 4   | PILLOWTEX CORP            | PUT                |         |
| 721596 10 4 * | PILOT NETWORK SVCS INC    | COM                |         |
| 721596 90 4   | PILOT NETWORK SVCS INC    | CALL               |         |
| 721596 95 4   | PILOT NETWORK SVCS INC    | PUT                |         |
| 722903 10 1   | PINNACLE BANCSHARES INC   | COM                |         |
| 72346N 10 1 * | PINNACLE HLDGS INC        | COM                |         |
| 72346N 90 1   | PINNACLE HLDGS INC        | CALL               |         |
| 72346N 95 1   | PINNACLE HLDGS INC        | PUT                |         |
| 723465 10 0   | PINNACLE GLOBAL GROUP INC | COM                |         |
| 723481 10 7 * | PINNACLE SYS INC          | COM                |         |
| 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                |         |
| 723643 10 2   | PIONEER COS INC           | CL A               |         |
| 723646 10 5   | PIONEER CORP JAPAN        | SPONSORED ADR      |         |
| 723684 10 6 * | PIONEER GROUP INC         | COM                |         |
| 723684 90 6   | PIONEER GROUP INC         | CALL               |         |
| 723684 95 6   | PIONEER GROUP INC         | PUT                |         |
| 723686 10 1 * | PIONEER HI BRED INTL INC  | COM                | DELETED |
| 723686 90 1   | PIONEER HI BRED INTL INC  | CALL               | DELETED |
| 723686 95 1   | PIONEER HI BRED INTL INC  | PUT                | DELETED |
| 723703 10 4   | PIONEER INTREST SHS       | COM                |         |
| 723787 10 7 * | PIONEER NAT RES CO        | COM                |         |

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| 723787 90 7   | PIONEER NAT RES CO            | CALL               |        |
| 723787 95 7   | PIONEER NAT RES CO            | PUT                |        |
| 723839 10 6   | PIONEER RAILCORP              | COM                |        |
| 723877 10 6 * | PIONEER STD ELECTRS INC       | COM                |        |
| 723877 90 6   | PIONEER STD ELECTRS INC       | CALL               |        |
| 723877 95 6   | PIONEER STD ELECTRS INC       | 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     |        |
| 724508 10 6   | PITT DESMOINES INC            | COM                |        |
| 724819 10 7   | PITTSBURGH & W VA RR          | SH BEN INT         |        |
| 725149 10 8   | PITTSBURGH HOME FINL CORP     | COM                |        |
| 725701 10 6 * | PITTSTON CO                   | COM BRINKS GRP     |        |
| 725701 90 6   | PITTSTON CO                   | CALL               |        |
| 725701 95 6   | PITTSTON CO                   | PUT                |        |
| 725701 20 5 * | PITTSTON CO                   | COM MINRLS GRP     |        |
| 725701 90 5   | PITTSTON CO                   | CALL               |        |
| 725701 95 5   | PITTSTON CO                   | PUT                |        |
| 725701 40 3   | PITTSTON CO                   | PFD C1/10 144A     |        |
| 725701 88 2 * | PITTSTON CO                   | COM BAX GROUP      |        |
| 725701 90 2   | PITTSTON CO                   | CALL               |        |
| 725701 95 2   | PITTSTON CO                   | PUT                |        |
| 725790 10 9   | PITTWAY CORP DEL              | COM                |        |
| 725790 20 8   | PITTWAY CORP DEL              | CL A               |        |
| 72581R 10 6   | PIVOTAL CORP                  | COM                |        |
| 725811 10 3 * | PIXAR                         | COM                |        |
| 725811 90 3   | PIXAR                         | CALL               |        |
| 725811 95 3   | PIXAR                         | PUT                |        |
| 72583K 10 9   | PIXTECH INC                   | COM                |        |
| 725848 10 5   | PIZZA INN INC NEW             | COM                |        |
| 72585Q 10 4   | PJ AMER INC                   | COM                |        |
| 725906 10 1 * | PLACER DOME INC               | COM                |        |
| 725906 90 1   | PLACER DOME INC               | CALL               |        |
| 725906 95 1   | PLACER DOME INC               | PUT                |        |
| 726503 10 5   | PLAINS ALL AMERN PIPELINE L P | UNIT LTD PARTN     |        |
| 726540 50 3 * | PLAINS RES INC                | COM PAR \$0.10     |        |
| 726540 90 3   | PLAINS RES INC                | CALL               |        |
| 726540 95 3   | PLAINS RES INC                | PUT                |        |
| 726900 10 3 * | PLANAR SYS INC                | COM                |        |
| 726900 90 3   | PLANAR SYS INC                | CALL               |        |
| 726900 95 3   | PLANAR SYS INC                | PUT                |        |
| 727044 10 9   | PLANET POLYMER TECHNOLOGIES   | COM                |        |
| 727049 10 8   | PLANETRX COM INC              | COM                | ADDED  |
| 727493 10 8 * | PLANTRONICS INC NEW           | COM                |        |
| 727493 90 8   | PLANTRONICS INC NEW           | CALL               |        |
| 727493 95 8   | PLANTRONICS INC NEW           | PUT                |        |
| 727557 10 0   | PLASTIC SURGERY CO            | COM                | ADDED  |
| 727900 10 2 * | PLASMA THERM CORP             | COM                |        |

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| 727900 90 2   | PLASMA THERM CORP             | CALL               |        |
| 727900 95 2   | PLASMA THERM CORP             | PUT                |        |
| 727903 10 6 * | PLAYERS INTL INC              | COM                |        |
| 727903 90 6   | PLAYERS INTL INC              | CALL               |        |
| 727903 95 6   | PLAYERS INTL INC              | PUT                |        |
| 727909 10 3   | PLATINUM ENTMT INC            | COM                |        |
| 72811G 10 2   | PLAYCORE INC                  | COM                |        |
| 72811K 10 3   | PLAY BY PLAY TOYS & NOVELTIES | COM                |        |
| 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                | ADDED  |
| 729251 10 8   | PLUM CREEK TIMBER CO 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                |        |
| 73044P 20 8   | POGO TR I                     | QUIPS SER A        |        |
| 730448 AC 1   | POGO PRODUCING CO             | SBNTCV144A5.5%06   |        |
| 730448 AD 9   | POGO PRODUCING CO             | SBNRCV ACR5.5%06   |        |
| 730448 AE 7   | POGO PRODUCING CO             | SUB NT CV 5.5%06   |        |
| 730448 10 7 * | POGO PRODUCING CO             | COM                |        |
| 730448 90 7   | POGO PRODUCING CO             | CALL               |        |
| 730448 95 7   | POGO PRODUCING CO             | PUT                |        |
| 730450 10 3   | POHANG IRON & STL LTD         | SPONSORED ADR      |        |
| 730715 10 9   | POINT WEST CAP CORP           | 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                |        |
| 731095 10 5 * | POLAROID CORP                 | COM                |        |
| 731095 90 5   | POLAROID CORP                 | CALL               |        |
| 731095 95 5   | POLAROID CORP                 | PUT                |        |
| 731108 10 6 * | POLICY MGMT SYS CORP          | COM                |        |
| 731108 90 6   | POLICY MGMT SYS CORP          | CALL               |        |
| 731108 95 6   | POLICY MGMT SYS CORP          | PUT                |        |
| 731547 30 3   | POLLUTION RESH & CTL CP CALIF | COM NEW            |        |
| 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                |        |

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| 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                |         |
| 731745 10 5 | POLYMER GROUP INC            | COM                |         |
| 731785 10 1 | POLYMER RESH CORP AMER       | COM                |         |
| 731791 10 9 | POLYPHASE CORP               | COM                |         |
| 731805 10 7 | POLYVISION CORP              | COM                |         |
| 731822 10 2 | * POMEROY COMPUTER RES       | COM                |         |
| 731822 90 2 | POMEROY COMPUTER RES         | CALL               |         |
| 731822 95 2 | POMEROY COMPUTER RES         | PUT                |         |
| 731912 10 1 | POLYAIR INTER PACK INC       | COM                | ADDED   |
| 732763 10 7 | PONTOTOC PRODTN INC          | COM                | ADDED   |
| 732788 10 4 | * POOL ENERGY SVCS CO        | COM                | DELETED |
| 732788 90 4 | POOL ENERGY SVCS CO          | CALL               | DELETED |
| 732788 95 4 | POOL ENERGY SVCS CO          | PUT                | DELETED |
| 732813 10 0 | POORE BROS INC               | COM                |         |
| 732827 10 0 | POPE & TALBOT INC            | COM                |         |
| 732857 10 7 | POPE RES DEL LTD PARTNERSHIP | DEPOSITORY RCPT    |         |
| 733167 10 0 | POPMAIL COM INC              | COM                | ADDED   |
| 733167 11 8 | POPMAIL COM INC              | WT EXP 111401      | ADDED   |
| 733167 20 9 | POPMAIL COM INC              | UNIT EX 110401     | ADDED   |
| 733174 10 6 | * POPULAR INC                | COM                |         |
| 733174 90 6 | POPULAR INC                  | CALL               |         |
| 733174 95 6 | POPULAR INC                  | PUT                |         |
| 735647 30 7 | PORTA SYS CORP               | COM NEW            |         |
| 736126 10 3 | * PORTAL SOFTWARE INC        | COM                |         |
| 736126 90 3 | PORTAL SOFTWARE INC          | CALL               |         |
| 736126 95 3 | PORTAL SOFTWARE INC          | PUT                |         |
| 737265 10 8 | PORTUGAL FD INC              | COM                |         |
| 737273 10 2 | PORTUGAL TELECOM 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                |         |
| 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                |         |
| 737679 BT 6 | POTOMAC ELEC PWR CO          | DEB CONV 5%02      |         |
| 737679 10 0 | * POTOMAC ELEC PWR CO        | COM                |         |
| 737679 90 0 | POTOMAC ELEC PWR CO          | CALL               |         |
| 737679 95 0 | POTOMAC ELEC PWR CO          | PUT                |         |
| 738140 10 2 | POTTERS FINL CORP            | COM                |         |
| 738905 40 5 | POWERGEN PLC                 | SPON ADR FINAL     |         |

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| 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                |         |
| 73931P 10 5 | POWERCERV CORP                | COM                |         |
| 73936C 10 9 | * POWERTEL INC                | COM                |         |
| 73936C 90 9 | POWERTEL INC                  | CALL               |         |
| 73936C 95 9 | POWERTEL INC                  | PUT                |         |
| 739363 10 9 | * POWERWAVE TECHNOLOGIES INC  | COM                |         |
| 739363 90 9 | POWERWAVE TECHNOLOGIES INC    | CALL               |         |
| 739363 95 9 | POWERWAVE TECHNOLOGIES INC    | PUT                |         |
| 739422 AB 9 | PRAEGITZER INDS INC           | SUB NT CONV 9%08   | DELETED |
| 739422 10 3 | PRAEGITZER INDS INC           | COM                | DELETED |
| 739908 10 1 | PREFERRED EMPLOYERS HLDGS INC | COM                |         |
| 739909 10 9 | PREMIER BANCSHARES INC GA     | COM                |         |
| 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                |         |
| 740165 20 4 | PRECEPT BUSINESS SVCS INC     | CL A NEW           |         |
| 74018R 10 5 | PRECISION AUTO CARE 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 10 3 | PRECISION OPTICS INC MASS     | COM                |         |
| 740314 10 9 | * PRECISION RESPONSE CORP     | COM                |         |
| 740314 90 9 | PRECISION RESPONSE CORP       | CALL               |         |
| 740314 95 9 | PRECISION RESPONSE CORP       | PUT                |         |
| 740327 20 0 | PRECISION STD INC             | COM NEW            |         |
| 74036W 10 2 | PREDICTIVE SYS INC            | COM                | ADDED   |
| 74037G 10 6 | PREFERRED INCOME FD INC       | COM                |         |
| 74037H 10 4 | PREFERRED INCOME OPPORTUNITY  | COM                |         |
| 740459 10 2 | * PREMARK INTL INC            | COM                | DELETED |
| 740459 90 2 | PREMARK INTL INC              | CALL               | DELETED |
| 740459 95 2 | PREMARK INTL INC              | PUT                | DELETED |
| 74046P 10 5 | PREMDOR INC                   | COM                |         |
| 740474 12 7 | PREMIER CONCEPTS INC          | WT A 042100NEW     |         |
| 740474 30 9 | PREMIER CONCEPTS INC          | CL A PAR \$.002    |         |
| 74050M 10 5 | PREMIER FINL BANCORP INC      | CDM                |         |
| 74050U 10 7 | PREMIER FARRELL PLC           | SPONSORED ADR      |         |
| 74050U 20 6 | PREMIER FARRELL PLC           | SP ADR PREF CV     |         |
| 740522 10 7 | * PREMIER LASER SYS INC       | CL A               |         |
| 740522 90 7 | PREMIER LASER SYS INC         | CALL               |         |

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| 740522 95 7   | PREMIER LASER SYS INC       | PUT                |         |
| 740522 12 3   | PREMIER LASER SYS INC       | WT B EX 013100     |         |
| 74053F 10 7   | PREMIER NATL BANCORP INC    | COM                |         |
| 740540 20 8 * | PREMIER PKS INC             | COM NEW            |         |
| 740540 90 8   | PREMIER PKS INC             | CALL               |         |
| 740540 95 8   | PREMIER PKS INC             | PUT                |         |
| 740568 10 0   | PREMIER RESH WORLDWIDE LTD  | COM                |         |
| 74058F AA 0   | PREMIERE TECHNOLOGIES INC   | SUB NT CV 144A04   |         |
| 74058F AB 8   | PREMIERE TECHNOLOGIES INC   | SB NT CV ACRD 04   |         |
| 74058F AC 6   | PREMIERE TECHNOLOGIES INC   | SB NT CV 5.75%04   |         |
| 74058F 10 2 * | PREMIERE TECHNOLOGIES INC   | COM                |         |
| 74058F 90 2   | PREMIERE TECHNOLOGIES INC   | CALL               |         |
| 74058F 95 2   | PREMIERE TECHNOLOGIES INC   | PUT                |         |
| 740584 10 7 * | PREMISYS COMMUNICATIONS INC | COM                |         |
| 740584 90 7   | PREMISYS COMMUNICATIONS INC | CALL               |         |
| 740584 95 7   | PREMISYS COMMUNICATIONS INC | PUT                |         |
| 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                |         |
| 740909 10 6   | PREMIUMWEAR INC             | COM                |         |
| 741004 10 5   | PRESIDENTIAL RLTY CORP NEW  | CL A               |         |
| 741004 20 4   | PRESIDENTIAL RLTY CORP NEW  | CL B               |         |
| 741030 10 0 * | PRESLEY COS DEL             | COM SER A          | DELETED |
| 741030 90 0   | PRESLEY COS DEL             | CALL               | DELETED |
| 741030 95 0   | PRESLEY COS DEL             | PUT                | DELETED |
| 741031 10 8   | PRESLEY COS DEL NEW         | COM                | ADDED   |
| 741113 10 4 * | PRESSTEK INC                | COM                |         |
| 741113 90 4   | PRESSTEK INC                | CALL               |         |
| 741113 95 4   | PRESSTEK INC                | PUT                |         |
| 741115 10 9   | PRESTIGE BANCORP INC        | COM                |         |
| 74137R 10 1 * | PREVIEW TRAVEL INC          | COM                |         |
| 74137R 90 1   | PREVIEW TRAVEL INC          | CALL               |         |
| 74137R 95 1   | PREVIEW TRAVEL INC          | PUT                |         |
| 741379 10 1   | PREVIEW SYS 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                |         |
| 741444 20 2   | PRICE ENTERPRISES INC       | COM NEW            |         |
| 741477 10 3 * | PRICE T ROWE & ASSOCIATES   | COM                |         |
| 741477 90 3   | PRICE T ROWE & ASSOCIATES   | CALL               |         |
| 741477 95 3   | PRICE T ROWE & ASSOCIATES   | PUT                |         |
| 741503 10 6 * | PRICELINE COM INC           | COM                |         |
| 741503 90 6   | PRICELINE COM INC           | CALL               |         |
| 741503 95 6   | PRICELINE COM INC           | PUT                |         |
| 741511 10 9   | PRICESMART INC              | COM                |         |
| 74154N 10 8   | PRIMACOM AG                 | SPONSORED ADR      |         |
| 74156D 10 8 * | PRIME MED SVCS INC NEW      | COM                |         |
| 74156D 90 8   | PRIME MED SVCS INC NEW      | CALL               |         |

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| 74156D 95 8   | PRIME MED SVCS INC NEW         | PUT                |         |
| 74157H 10 8   | PRIME BANCSHARES INC TEXAS     | COM                |         |
| 74157K 10 1 * | PRIMEDIA INC                   | COM                |         |
| 74157K 90 1   | PRIMEDIA INC                   | CALL               |         |
| 74157K 95 1   | PRIMEDIA INC                   | PUT                |         |
| 741570 10 5   | PRIME RETAIL INC               | COM                |         |
| 741570 30 3   | PRIME RETAIL INC               | PFD CONV SER B     |         |
| 74158E 10 4   | PRIMEENERGY CORP               | COM                |         |
| 74158J 10 3   | PRIME GROUP REALTY TRUST       | SH BEN INT         |         |
| 741593 10 7   | PRIMESOURCE CORP               | COM                |         |
| 741597 10 8   | PRIMEX TECHNOLOGIES INC        | COM                |         |
| 741620 10 8   | PRIMIX SOLUTIONS INC           | COM                |         |
| 74163Q 10 0   | PRIMUS KNOWLEDGE SOLUTIONS INC | COM                |         |
| 741901 20 1   | PRIMA ENERGY CORP              | COM PAR \$0.015    |         |
| 741903 10 8 * | PRIMARK CORP                   | COM                |         |
| 741903 90 8   | PRIMARK CORP                   | CALL               |         |
| 741903 95 8   | PRIMARK CORP                   | PUT                |         |
| 741910 10 3   | PRIME CAP CORP DEL             | COM                |         |
| 741917 10 8 * | PRIME HOSPITALITY CORP         | COM                |         |
| 741917 90 8   | PRIME HOSPITALITY CORP         | CALL               |         |
| 741917 95 8   | PRIME HOSPITALITY CORP         | PUT                |         |
| 741929 10 3 * | PRIMUS TELECOMMUNICATIONS GRP  | COM                |         |
| 741929 90 3   | PRIMUS TELECOMMUNICATIONS GRP  | CALL               |         |
| 741929 95 3   | PRIMUS TELECOMMUNICATIONS GRP  | PUT                |         |
| 741932 AA 5   | PRIDE INTL INC                 | SB DB CV 6.25%06   | DELETED |
| 741932 AB 3   | PRIDE INTL INC                 | SB DB CV ZRO 18    |         |
| 741932 10 7 * | PRIDE INTL INC                 | COM                |         |
| 741932 90 7   | PRIDE INTL INC                 | CALL               |         |
| 741932 95 7   | PRIDE INTL INC                 | PUT                |         |
| 742282 10 6   | PRINCETON NATL BANCORP INC     | COM                |         |
| 742476 10 4   | PRINCETON VIDEO IMAGE INC      | COM                |         |
| 742574 10 6   | PRINTRAK INTL INC              | COM                |         |
| 742578 10 7   | PRINTRONIX INC                 | COM                |         |
| 742580 10 3   | PRINTWARE INC                  | COM                |         |
| 74264N 10 5   | PRISON RLTY TR                 | COM                |         |
| 74264Q 10 8   | PRISM FINL CORP                | COM                |         |
| 74264T 10 2 * | PRIORITY HEALTHCARE CORP       | CL B               |         |
| 74264T 90 2   | PRIORITY HEALTHCARE CORP       | CALL               |         |
| 74264T 95 2   | PRIORITY HEALTHCARE CORP       | PUT                |         |
| 74265M 10 6   | PRO-DEX INC COLO               | COM                |         |
| 74266R 10 4   | PRIVATE MEDIA GROUP INC        | COM                |         |
| 74267D 10 4   | PRIVATE BUSINESS INC           | COM                |         |
| 742674 10 4 * | PROBUSINESS SERVICES INC       | COM                |         |
| 742674 90 4   | PROBUSINESS SERVICES INC       | CALL               |         |
| 742674 95 4   | PROBUSINESS SERVICES INC       | PUT                |         |
| 742683 40 2   | PROCEPT INC                    | COM PAR \$0.01     |         |
| 74270W 10 7   | PROCOM TECHNOLOGY INC          | COM                |         |
| 742718 10 9 * | PROCTER & GAMBLE CO            | COM                |         |
| 742718 90 9   | PROCTER & GAMBLE CO            | CALL               |         |

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| 742718 95 9   | PROCTER & GAMBLE CO            | PUT                |         |
| 74283P 10 7 * | PRODIGY COMMUNICATIONS CORP    | COM                |         |
| 74283P 90 7   | PRODIGY COMMUNICATIONS CORP    | CALL               |         |
| 74283P 95 7   | PRODIGY COMMUNICATIONS CORP    | PUT                |         |
| 742954 10 0   | PROFESSIONALS GROUP INC        | COM                |         |
| 742959 10 9   | PRINCIPLED EQUITY MARKET FD    | SH BEN INT         |         |
| 742962 10 3   | PRIVATEBANCORP INC             | COM                |         |
| 742963 10 1   | PROFESSIONAL TRANSPORTATION GP | COM                |         |
| 742963 11 9   | PROFESSIONAL TRANSPORTATION GP | WT EXP 061902      |         |
| 743088 10 6   | PRODUCTIVITY TECHNOLOGIES CORP | COM                |         |
| 743088 11 4   | PRODUCTIVITY TECHNOLOGIES CORP | WT EXP 062401      |         |
| 743112 AA 2   | PROFESSIONAL BANCORP           | SBRSET CV7.21%04   |         |
| 743112 10 4   | PROFESSIONAL BANCORP           | COM                |         |
| 74312H 10 0   | PROFESSIONAL DENTAL TECH EC    | COM                | DELETED |
| 74312N 10 7   | PROFESSIONAL DETAILING INC     | COM                |         |
| 74315R 10 5   | PROFESSIONAL STAFF PLC         | SPONSORED ADR      |         |
| 743164 10 5   | PROFILE TECHNOLOGIES INC       | COM                |         |
| 743168 10 6 * | PROFIT RECOVERY GROUP INTL INC | COM                |         |
| 743168 90 6   | PROFIT RECOVERY GROUP INTL INC | CALL               |         |
| 743168 95 6   | PROFIT RECOVERY GROUP INTL INC | PUT                |         |
| 743187 10 6   | PROGENICS PHARMACEUTICALS INC  | COM                |         |
| 743205 10 6   | PROGRAMMERS PARADISE INC       | COM                |         |
| 743266 10 8   | PROGRESS FINL CORP             | COM                |         |
| 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                |         |
| 74339P 10 1   | PROJECT SOFTWARE & DEV INC     | COM                |         |
| 743410 10 2   | PROLOGIS TR                    | SH BEN INT         |         |
| 743410 30 0   | PROLOGIS TR                    | PFD CV SBI B       |         |
| 743411 10 0   | PROLONG INTL CORP              | COM                |         |
| 74342L 10 5   | PROMEDCO MGMT CO               | COM                |         |
| 74342P 10 6 * | PROMUS HOTEL CORP NEW          | COM                | DELETED |
| 74342P 90 6   | PROMUS HOTEL CORP NEW          | CALL               | DELETED |
| 74342P 95 6   | PROMUS HOTEL CORP NEW          | PUT                | DELETED |
| 743459 10 9   | PROPHET 21 INC                 | COM                |         |
| 743477 10 1   | PROSOFT I-NET SOLUTIONS INC    | COM                |         |
| 743586 40 6   | PROSPECT STR HIGH INCOME PTFLO | COM NEW            |         |
| 743606 10 5   | PROSPERITY BANCSHARES INC      | COM                |         |
| 743659 AL 8   | PROTECTION ONE ALARM           | SRSBNNTCV 6.75%03  |         |
| 743663 30 4 * | PROTECTION ONE INC             | COM                |         |
| 743663 90 4   | PROTECTION ONE INC             | CALL               |         |
| 743663 95 4   | PROTECTION ONE INC             | PUT                |         |
| 743674 10 3 * | PROTECTIVE LIFE CORP           | COM                |         |
| 743674 90 3   | PROTECTIVE LIFE CORP           | CALL               |         |
| 743674 95 3   | PROTECTIVE LIFE CORP           | PUT                |         |
| 74369L 10 3 * | PROTEIN DESIGN LABS INC        | COM                |         |

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| 74369L 90 3   | PROTEIN DESIGN LABS INC        | CALL               |         |
| 74369L 95 3   | PROTEIN DESIGN LABS INC        | PUT                |         |
| 743697 10 4   | PROTEIN POLYMER TECHNOLOGIES   | COM                | DELETED |
| 74371R 10 6   | PRCTOCOL SYS INC               | COM                |         |
| 74372Q 10 7   | PROVALIS PLC                   | SPONSORED ADR      | ADDED   |
| 743724 10 6   | PROVANT INC                    | COM                |         |
| 743725 10 3   | PROVANTAGE HEALTH SVCS INC     | COM                |         |
| 743726 10 1   | PROVENA FOODS INC              | COM                |         |
| 743737 10 8   | PROVIDENCE & WORCESTER RR CO   | COM                |         |
| 743743 10 6   | PROVIDENCE ENERGY CORP         | COM                |         |
| 743832 10 7 * | PROVIDENT AMER CORP            | COM                |         |
| 743832 90 7   | PROVIDENT AMER CORP            | CALL               |         |
| 743832 95 7   | PROVIDENT AMER CORP            | PUT                |         |
| 743835 10 0   | PROVIDENT BANCORP INC MONTEBEL | COM                |         |
| 743859 10 0 * | PROVIDENT BANKSHARES CORP      | COM                |         |
| 743859 90 0   | PROVIDENT BANKSHARES CORP      | CALL               |         |
| 743859 95 0   | PROVIDENT BANKSHARES CORP      | PUT                |         |
| 743866 10 5 * | PROVIDENT FINL GROUP INC       | COM                |         |
| 743866 90 5   | PROVIDENT FINL GROUP INC       | CALL               |         |
| 743866 95 5   | PROVIDENT FINL GROUP INC       | PUT                |         |
| 743868 10 1   | PROVIDENT FINL HLDGS INC       | COM                |         |
| 743958 13 4   | PROTO SOURCE CORP              | WT EXP 000003      |         |
| 743958 40 7   | PROTO SOURCE CORP              | COM NO PAR         |         |
| 743977 10 0 * | PROVINCE HEALTHCARE CO         | COM                |         |
| 743977 90 0   | PROVINCE HEALTHCARE CO         | CALL               |         |
| 743977 95 0   | PROVINCE HEALTHCARE CO         | PUT                |         |
| 74406A 10 2 * | PROVIDIAN FINL CORP            | COM                |         |
| 74406A 90 2   | PROVIDIAN FINL CORP            | CALL               |         |
| 74406A 95 2   | PROVIDIAN FINL CORP            | PUT                |         |
| 744282 10 4 * | PROXICOM INC                   | COM                |         |
| 744282 90 4   | PROXICOM INC                   | CALL               |         |
| 744282 95 4   | PROXICOM INC                   | PUT                |         |
| 744284 10 0 * | PROXIM INC                     | COM                |         |
| 744284 90 0   | PROXIM INC                     | CALL               |         |
| 744284 95 0   | PROXIM INC                     | PUT                |         |
| 744290 10 7 * | PROXYMED PHARMACY INC          | COM                |         |
| 744290 90 7   | PROXYMED PHARMACY INC          | CALL               |         |
| 744290 95 7   | PROXYMED PHARMACY INC          | PUT                |         |
| 74437C 10 1 * | PSINET INC                     | COM                |         |
| 74437C 90 1   | PSINET INC                     | CALL               |         |
| 74437C 95 1   | PSINET INC                     | PUT                |         |
| 74437C 30 9   | PSINET INC                     | PFD C CV 6 3/4     |         |
| 74437V 10 9   | PS FINL INC                    | COM                |         |
| 744375 10 6   | PSYCHEMEDICS CORP              | COM                |         |
| 744378 60 5   | PUBCO CORP                     | COM NEW            |         |
| 744499 10 4 * | PUBLIC SVC CO N MEX            | COM                |         |
| 744499 90 4   | PUBLIC SVC CO N MEX            | CALL               |         |
| 744499 95 4   | PUBLIC SVC CO N MEX            | PUT                |         |
| 744516 10 5   | PUBLIC SVC CO N C INC          | COM                |         |

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| 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 88 5   | PUBLIC STORAGE INC              | PFD G 1/1000SH     |        |
| 744627 10 0   | PUBLICARD INC                   | COM                |        |
| 744654 10 4   | PUBLISHING CO NORTH AMER INC    | COM                |        |
| 745075 10 1   | PUERTO RICAN CEM INC            | COM                |        |
| 745332 10 6 * | PUGET SOUND ENERGY INC          | COM                |        |
| 745332 90 6   | PUGET SOUND ENERGY INC          | CALL               |        |
| 745332 95 6   | PUGET SOUND ENERGY INC          | PUT                |        |
| 745357 10 3   | PULASKI BANCORP INC             | COM                |        |
| 745548 10 7   | PULASKI FINL CORP               | COM                |        |
| 745553 10 7   | PULASKI FURNITURE CORP          | COM                |        |
| 745769 10 9   | PULITZER INC                    | COM                |        |
| 745867 10 1 * | PULTE CORP                      | COM                |        |
| 745867 90 1   | PULTE CORP                      | CALL               |        |
| 745867 95 1   | PULTE CORP                      | PUT                |        |
| 745887 10 9 * | PUMA TECHNOLOGY INC             | COM                |        |
| 745887 90 9   | PUMA TECHNOLOGY INC             | CALL               |        |
| 745887 95 9   | PUMA TECHNOLOGY INC             | PUT                |        |
| 746144 10 4   | PURCHASEPRO COM                 | COM                |        |
| 74622C 10 6   | PURE WORLD INC                  | COM                |        |
| 746446 10 3   | PUTNAM CALIF INV'T GRADE MUN TR | SH BEN INT         |        |
| 746479 10 4   | PUTNAM CONV OPPRTNTY & INCOME   | SH BEN INT         |        |
| 746706 10 0   | PUTNAM DIVID INCOME FD          | COM SH BEN INT     |        |
| 746779 10 7   | PUTNAM HIGH INCOME CONV&BD FD   | SH BEN INT         |        |
| 746781 10 3   | PUTNAM HIGH YIELD MUN TR        | SH BEN INT         |        |
| 746805 10 0   | PUTNAM INV'T GRADE MUN TR       | COM                |        |
| 746806 10 8   | PUTNAM INV'T GRADE MUN TR II    | SH BEN INT         |        |
| 746807 10 6   | PUTNAM INV'T GRADE MUN TR III   | SH BEN INT         |        |
| 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         |        |
| 746853 10 0   | PUTNAM PREMIER INCOME TR        | SH BEN INT         |        |
| 746909 10 0   | PUTNAM MASTER INTER INCOME TR   | SH BEN INT         |        |
| 746920 10 7   | PUTNAM TAX FREE HEALTH CARE FD  | SH BEN INT         |        |
| 746921 10 5   | PUTNAM N Y INV'T GRADE MUN TR   | SH BEN INT         |        |
| 746922 10 3   | PUTNAM MUN OPPORTUNITIES TR     | SH BEN INT         |        |
| 746924 10 9   | QCF BANCORP INC                 | COM                |        |
| 746927 10 2 * | QLT PHOTOTHERAPEUTICS INC       | COM                |        |
| 746927 90 2   | QLT PHOTOTHERAPEUTICS INC       | CALL               |        |
| 746927 95 2   | QLT PHOTOTHERAPEUTICS INC       | PUT                |        |
| 746934 10 8   | QC OPTICS INC                   | COM                |        |
| 746934 11 6   | QC OPTICS INC                   | WT EXP 102301      |        |
| 747135 10 1   | PYRAMID BREWERIES INC           | COM                |        |
| 74726G 10 2 * | QMS INC                         | COM                |        |
| 74726G 90 2   | QMS INC                         | CALL               |        |
| 74726G 95 2   | QMS INC                         | PUT                |        |

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| 74726X 10 5   | QRS CORP                | 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                |         |
| 747277 10 1 * | QLOGIC CORP             | COM                |         |
| 747277 90 1   | QLOGIC CORP             | CALL               |         |
| 747277 95 1   | QLOGIC CORP             | PUT                |         |
| 74728C 10 9   | QSOUND LABS INC         | COM                |         |
| 74730P 10 6   | QUAD CITY HLDGS INC     | COM                |         |
| 74730Q 10 4   | QUAD SYS CORP           | COM                |         |
| 74730W AC 5   | QUADRAMED CORP          | SB DB CV 5.25%05   |         |
| 74730W 10 1 * | QUADRAMED CORP          | COM                |         |
| 74730W 90 1   | QUADRAMED CORP          | CALL               |         |
| 74730W 95 1   | QUADRAMED CORP          | PUT                |         |
| 74731K 10 6   | QUAKER CITY BANCORP INC | COM                |         |
| 747316 10 7   | QUAKER CHEM CORP        | COM                |         |
| 747399 10 3   | QUAKER FABRIC CORP NEW  | COM                |         |
| 747402 10 5 * | QUAKER OATS CO          | COM                |         |
| 747402 90 5   | QUAKER OATS CO          | CALL               |         |
| 747402 95 5   | QUAKER OATS CO          | PUT                |         |
| 747525 10 3 * | QUALCOMM INC            | COM                |         |
| 747525 90 3   | QUALCOMM INC            | CALL               |         |
| 747525 95 3   | QUALCOMM INC            | PUT                |         |
| 74756P 10 5 * | QUALITY DINING INC      | COM                |         |
| 74756P 90 5   | QUALITY DINING INC      | CALL               |         |
| 74756P 95 5   | QUALITY DINING INC      | PUT                |         |
| 747582 10 4   | QUALITY SYS INC         | COM                |         |
| 747587 10 3   | QUALMARK CORP           | COM                |         |
| 74762E 10 2   | QUANTA SVCS INC         | COM                |         |
| 747620 AC 6   | QUANEX CORP             | SB DB CV 6.88%07   |         |
| 747620 10 2 * | QUANEX CORP             | COM                |         |
| 747620 90 2   | QUANEX CORP             | CALL               |         |
| 747620 95 2   | QUANEX CORP             | PUT                |         |
| 747906 AC 9   | QUANTUM CORP            | SUB NT CONV 7%04   |         |
| 747906 20 4 * | QUANTUM CORP            | COM DSSG           |         |
| 747906 90 4   | QUANTUM CORP            | CALL               |         |
| 747906 95 4   | QUANTUM CORP            | PUT                |         |
| 747906 30 3 * | QUANTUM CORP            | COM HDDG           |         |
| 747906 90 3   | QUANTUM CORP            | CALL               |         |
| 747906 95 3   | QUANTUM CORP            | PUT                |         |
| 747914 10 9   | Q MED                   | COM                |         |
| 747922 10 2   | QUEBECOR PRINTING INC   | SUB VTG            |         |
| 747927 10 1   | QUEEN SAND RES INC      | COM                | DELETED |
| 748242 10 4   | QUEENS CNTY BANCORP INC | COM                |         |
| 74833W 10 7   | QUEPASA COM INC         | COM                |         |
| 74834L 10 0 * | QUEST DIAGNOSTICS INC   | COM                |         |
| 74834L 90 0   | QUEST DIAGNOSTICS INC   | CALL               |         |
| 74834L 95 0   | QUEST DIAGNOSTICS INC   | PUT                |         |

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| 74834T 10 3   | QUEST SOFTWARE INC            | COM                |        |
| 74835F 10 2   | QUEST ED CORP                 | COM                |        |
| 74835Y 10 1   | QUESTOR PHARMACEUTICALS INC   | COM                | ADDED  |
| 748354 30 5   | QUESTA OIL & GAS CO           | COM PAR \$0.01     |        |
| 748356 10 2 * | QUESTAR CORP                  | COM                |        |
| 748356 90 2   | QUESTAR CORP                  | CALL               |        |
| 748356 95 2   | QUESTAR CORP                  | PUT                |        |
| 74837P 10 8   | QUICKLOGIC CORP               | COM                | ADDED  |
| 74837R 10 4   | QUICKSILVER RESOURCES INC     | COM                |        |
| 748372 11 7   | QUESTRON TECHNOLOGY INC       | WT IV EX030402     |        |
| 748372 20 8   | QUESTRON TECHNOLOGY INC       | COM NEW            |        |
| 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 11 9   | QUIDEL CORP                   | WT EXP 043002      |        |
| 74838L 30 4 * | QUIGLEY CORP                  | COM NEW            |        |
| 74838L 90 4   | QUIGLEY CORP                  | CALL               |        |
| 74838L 95 4   | QUIGLEY CORP                  | PUT                |        |
| 74838Y 10 8   | QUILMES INDL QUINSA SOCIETE   | SP ADR NV PFD      |        |
| 748718 10 3   | QUINENCO S A                  | SPONSORED ADR      |        |
| 748762 10 1   | QUINTEL COMMUNICATIONS INC    | COM                |        |
| 748767 AA 8   | QUINTILES TRANSNATIONAL CORP  | SUB NT CV 144A00   |        |
| 748767 AB 6   | QUINTILES TRANSNATIONAL CORP  | SUB NT CV ACRD00   |        |
| 748767 AC 4   | QUINTILES TRANSNATIONAL CORP  | SB NT CV 4.25%00   |        |
| 748767 10 0 * | QUINTILES TRANSNATIONAL CORP  | COM                |        |
| 748767 90 0   | QUINTILES TRANSNATIONAL CORP  | CALL               |        |
| 748767 95 0   | QUINTILES TRANSNATIONAL CORP  | PUT                |        |
| 748798 10 5   | QUINTUS CORP                  | COM                | ADDED  |
| 748802 10 5   | QUIPP INC                     | COM                |        |
| 749056 10 7   | QUIXOTE CORP                  | COM                |        |
| 749058 10 3   | QUIZNOS CORP                  | COM                |        |
| 749077 10 3   | QUOKKA SPORTS INC             | COM                |        |
| 749084 10 9 * | QUORUM HEALTH GROUP INC       | COM                |        |
| 749084 90 9   | QUORUM HEALTH GROUP INC       | CALL               |        |
| 749084 95 9   | QUORUM HEALTH GROUP INC       | PUT                |        |
| 749117 10 7   | QUOTESMITH COM INC            | COM                |        |
| 74912E 10 1 * | R & B FALCON CORP             | COM                |        |
| 74912E 90 1   | R & B FALCON CORP             | CALL               |        |
| 74912E 95 1   | R & B FALCON CORP             | PUT                |        |
| 74912W 10 1   | QXL COM PLC                   | SPONSORED ADR      | ADDED  |
| 749121 10 9 * | QWEST COMMUNICATIONS INTL INC | COM                |        |
| 749121 90 9   | QWEST COMMUNICATIONS INTL INC | CALL               |        |
| 749121 95 9   | QWEST COMMUNICATIONS INTL INC | PUT                |        |
| 749124 10 3   | R & B INC                     | COM                |        |
| 749136 10 7   | R & G FINANCIAL CORP          | CL B               |        |
| 749270 10 4   | R B RUBR PRODS INC            | COM                |        |
| 74936A 10 1   | RCM STRATEGIC GLOBAL GOVT FD  | COM                |        |
| 749360 40 0 * | RCM TECHNOLOGIES INC          | COM NEW            |        |

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| 749360 90 0   | RCM TECHNOLOGIES INC   | CALL               |        |
| 749360 95 0   | RCM TECHNOLOGIES INC   | PUT                |        |
| 749361 10 1 * | RCN CORP               | COM                |        |
| 749361 90 1   | RCN CORP               | CALL               |        |
| 749361 95 1   | RCN CORP               | PUT                |        |
| 749413 10 0   | RDO EQUIPMENT CO       | CL A               |        |
| 74955F 10 6   | RF MONOLITHICS INC     | COM                |        |
| 74955J 10 8   | RFS HOTEL INVS INC     | COM                |        |
| 74955L 10 3   | RGC RES INC            | COM                |        |
| 74955Q 10 2   | RHBT FINANCIAL CORP    | COM                | ADDED  |
| 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                |        |
| 74955Z 10 5   | RF INDs LTD            | COM PAR \$0.01     |        |
| 74956K 10 4 * | R G S ENERGY GROUP INC | COM                |        |
| 74956K 90 4   | R G S ENERGY GROUP INC | CALL               |        |
| 74956K 95 4   | R G S ENERGY GROUP INC | PUT                |        |
| 749573 10 1   | R H PHILLIPS INC       | COM                |        |
| 749607 10 7   | RLI CORP               | COM                |        |
| 74961K 10 7 * | RMI NET INC            | COM                |        |
| 74961K 90 7   | RMI NET INC            | CALL               |        |
| 74961K 95 7   | RMI NET INC            | PUT                |        |
| 749651 10 5   | R D C TAIWAN FD        | SH BEN INT         |        |
| 749660 10 6 * | RPC INC                | COM                |        |
| 749660 90 6   | RPC INC                | CALL               |        |
| 749660 95 6   | RPC INC                | PUT                |        |
| 749685 10 3 * | RPM INC OHIO           | COM                |        |
| 749685 90 3   | RPM INC OHIO           | CALL               |        |
| 749685 95 3   | RPM INC OHIO           | PUT                |        |
| 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 10 7   | RTW INC                | COM                |        |
| 74975B 10 1   | RWD TECHNOLOGIES INC   | COM                |        |
| 749927 10 9   | RSI SYS INC            | COM                |        |
| 749938 10 6   | RMH TELESERVICES INC   | COM                |        |
| 749941 10 0 * | RF MICRODEVICES INC    | COM                |        |
| 749941 90 0   | RF MICRODEVICES INC    | CALL               |        |
| 749941 95 0   | RF MICRODEVICES INC    | PUT                |        |
| 750069 10 6 * | RACING CHAMPIONS CORP  | COM                |        |
| 750069 90 6   | RACING CHAMPIONS CORP  | CALL               |        |
| 750069 95 6   | RACING CHAMPIONS CORP  | PUT                |        |
| 750069 11 4   | RACING CHAMPIONS CORP  | WT EXP 041602      |        |
| 750115 30 5   | RADA ELECTR INDs LTD   | COM PAR \$0.002    |        |
| 750236 10 1 * | RADIAN GROUP INC       | COM                |        |
| 750236 90 1   | RADIAN GROUP INC       | CALL               |        |

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| 750236 95 1   | RADIAN GROUP INC              | PUT                |        |
| 750241 10 1   | RADIANCE MEDICAL SYSTEMS INC  | COM                |        |
| 75025N 10 2   | RADIANT SYSTEMS INC           | COM                |        |
| 75040K 10 9   | RADIOLOGIX INC                | COM                | ADDED  |
| 75040P 10 8   | RADIO ONE INC                 | CL A               |        |
| 75040Q 10 6   | RADIO UNICA COMMUNICATIONS CP | COM                | ADDED  |
| 750459 10 9   | RADISYS CORP                  | COM                |        |
| 750624 10 8   | RAG SHOPS INC                 | COM                |        |
| 750642 10 0   | RAGEN MACKENZIE GROUP INC     | COM                |        |
| 750753 10 5   | RAILAMERICA INC               | COM                |        |
| 750766 10 7 * | RAILTEX INC                   | COM                |        |
| 750766 90 7   | RAILTEX INC                   | CALL               |        |
| 750766 95 7   | RAILTEX INC                   | PUT                |        |
| 750789 10 9   | RAILWORKS CORP                | COM                |        |
| 750857 10 4   | RAINBOW RENTALS INC           | COM                |        |
| 75086K 10 4 * | RAINFOREST CAFE INC           | COM                |        |
| 75086K 90 4   | RAINFOREST CAFE INC           | CALL               |        |
| 75086K 95 4   | RAINFOREST CAFE INC           | PUT                |        |
| 750862 10 4 * | RAINBOW TECHNOLOGIES INC      | COM                |        |
| 750862 90 4   | RAINBOW TECHNOLOGIES INC      | CALL               |        |
| 750862 95 4   | RAINBOW TECHNOLOGIES INC      | PUT                |        |
| 750875 10 6   | RAINMAKER SYSTEMS             | COM                | ADDED  |
| 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                |        |
| 751277 AE 4   | RALSTON PURINA CO             | SB DB CV 5.75%00   |        |
| 751277 30 2 * | RALSTON PURINA CO             | COM RAL-PUR GP     |        |
| 751277 90 2   | RALSTON PURINA CO             | CALL               |        |
| 751277 95 2   | RALSTON PURINA CO             | PUT                |        |
| 75144Q 10 1   | RAMCO                         | SPONSORED ADR      |        |
| 751452 20 2   | RAMCO-GERSHENSON PPTYS TR     | COM SH BEN INT     |        |
| 751567 10 8   | RAMP NETWORKS INC             | COM                |        |
| 751569 10 4   | RAMPART CAPITAL CORP          | COM                | ADDED  |
| 751569 11 2   | RAMPART CAPITAL CORP          | WT EXP 032101      | ADDED  |
| 75158K 20 6   | RAMSAY YOUTH SVCS INC         | COM NEW            |        |
| 751907 30 4   | RAMTRON INTL CORP             | COM NEW            |        |
| 752185 10 8   | RAND CAP CORP                 | COM                |        |
| 752333 20 3   | RANDERS KILLAM GROUP INC      | COM NEW            |        |
| 752805 10 1 * | RANGER OIL LTD                | COM                |        |
| 752805 90 1   | RANGER OIL LTD                | CALL               |        |
| 752805 95 1   | RANGER OIL 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      |        |

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|---------------|-----------------------------|--------------------|--------|
| 753050 10 3   | RANKIN AUTOMOTIVE GROUP INC | COM                |        |
| 75382N 10 9 * | RARE MEDIUM GROUP INC       | COM                |        |
| 75382N 90 9   | RARE MEDIUM GROUP INC       | CALL               |        |
| 75382N 95 9   | RARE MEDIUM GROUP INC       | PUT                |        |
| 753820 10 9 * | RARE HOSPITALITY INTL INC   | COM                |        |
| 753820 90 9   | RARE HOSPITALITY INTL INC   | CALL               |        |
| 753820 95 9   | RARE HOSPITALITY INTL INC   | PUT                |        |
| 75409P 20 2 * | RATIONAL SOFTWARE CORP      | COM NEW            |        |
| 75409P 90 2   | RATIONAL SOFTWARE CORP      | CALL               |        |
| 75409P 95 2   | RATIONAL SOFTWARE CORP      | PUT                |        |
| 754212 10 8   | RAVEN INDS INC              | COM                |        |
| 754438 10 9   | RAVENSWOOD WINERY INC       | COM                |        |
| 754440 10 5   | RAVISENT TECHNOLOGIES INC   | COM                |        |
| 754459 10 5   | RAWLINGS SPORTING GOODS 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                |        |
| 755107 10 9   | RAYTEL MED CORP             | COM                |        |
| 755111 30 9 * | RAYTHEON CO                 | CL A               |        |
| 755111 90 9   | RAYTHEON CO                 | CALL               |        |
| 755111 95 9   | RAYTHEON CO                 | PUT                |        |
| 755111 40 8 * | RAYTHEON CO                 | CL B               |        |
| 755111 90 8   | RAYTHEON CO                 | CALL               |        |
| 755111 95 8   | RAYTHEON CO                 | PUT                |        |
| 755236 10 6 * | RAZORFISH INC               | CL A               |        |
| 755236 90 6   | RAZORFISH INC               | CALL               |        |
| 755236 95 6   | RAZORFISH INC               | PUT                |        |
| 755246 AA 3   | READ-RITE CORP              | SUB NT CV 6.5%04   |        |
| 755246 10 5 * | READ-RITE CORP              | COM                |        |
| 755246 90 5   | READ-RITE CORP              | CALL               |        |
| 755246 95 5   | READ-RITE CORP              | PUT                |        |
| 755267 10 1 * | READERS DIGEST ASSN INC     | CL A NON VTG       |        |
| 755267 90 1   | READERS DIGEST ASSN INC     | CALL               |        |
| 755267 95 1   | READERS DIGEST ASSN INC     | PUT                |        |
| 755267 20 0 * | READERS DIGEST ASSN INC     | CL B               |        |
| 755267 90 0   | READERS DIGEST ASSN INC     | CALL               |        |
| 755267 95 0   | READERS DIGEST ASSN INC     | PUT                |        |
| 755358 10 8   | READING ENTMT INC           | COM                |        |
| 756012 10 0   | REAL GOODS TRADING CORP     | COM                |        |
| 75603D 10 4   | REALAX SOFTWARE A G         | SPONSORED ADR      |        |
| 756033 10 6   | REALCO INC                  | COM                |        |
| 756033 11 4   | REALCO INC                  | WT EXP 020101      |        |

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| 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                |         |
| 75621J 10 9   | RECKSON SVC INDS INC       | COM                |         |
| 75621K 10 6   | RECKSON ASSOCS RLTY CORP   | COM                |         |
| 75621K 20 5   | RECKSON ASSOCS RLTY CORP   | PFD CV SER A%      |         |
| 75621K 30 4 * | RECKSON ASSOCS RLTY CORP   | CL B               |         |
| 75621K 90 4   | RECKSON ASSOCS RLTY CORP   | CALL               |         |
| 75621K 95 4   | RECKSON ASSOCS RLTY CORP   | PUT                |         |
| 756240 30 5   | RECONDITIONED SYS INC      | COM NEW            |         |
| 756268 10 8 * | RECOTON CORP               | COM                |         |
| 756268 90 8   | RECOTON CORP               | CALL               |         |
| 756268 95 8   | RECOTON CORP               | PUT                |         |
| 756269 10 6   | RECOVERY ENGR INC          | COM                | DELETED |
| 756577 10 2   | RED HAT INC                | COM                |         |
| 757209 10 1 * | REDBACK NETWORKS INC       | COM                |         |
| 757209 90 1   | REDBACK NETWORKS INC       | CALL               |         |
| 757209 95 1   | REDBACK NETWORKS INC       | PUT                |         |
| 757473 10 3   | REDHOOK ALE BREWERY        | COM                |         |
| 757897 10 3   | REDWOOD EMPIRE BANCORP     | COM                |         |
| 758075 40 2   | REDWOOD TR INC             | COM                |         |
| 758075 60 0   | REDWOOD TR INC             | PFD CV B%9.74      |         |
| 758110 10 0 * | REEBOK INTL LTD            | COM                |         |
| 758110 90 0   | REEBOK INTL LTD            | CALL               |         |
| 758110 95 0   | REEBOK INTL LTD            | PUT                |         |
| 758212 87 2   | REED INTL PLC              | SPON ADR NEW       |         |
| 758341 10 1   | REEDS JEWELERS INC         | COM                |         |
| 758653 10 9   | REFAC                      | COM                |         |
| 758750 10 3   | REGAL BELOIT CORP          | COM                |         |
| 75884Q 10 5   | REGENCY BANCORP            | COM                | DELETED |
| 75886F 10 7 * | REGENERON PHARMACEUTICALS  | COM                |         |
| 75886F 90 7   | REGENERON PHARMACEUTICALS  | CALL               |         |
| 75886F 95 7   | REGENERON PHARMACEUTICALS  | PUT                |         |
| 758932 10 7 * | REGIS CORP MINN            | COM                |         |
| 758932 90 7   | REGIS CORP MINN            | CALL               |         |
| 758932 95 7   | REGIS CORP MINN            | PUT                |         |
| 758939 10 2   | REGENCY RLTY CORP          | COM                |         |
| 758940 10 0 * | REGIONS FINL CORP          | COM                |         |
| 758940 90 0   | REGIONS FINL CORP          | CALL               |         |
| 758940 95 0   | REGIONS FINL CORP          | PUT                |         |
| 758944 10 2   | REHABILICARE INC           | COM                |         |
| 758949 10 1   | REGENT ASSISTED LIVING INC | COM                | DELETED |
| 75913K 10 3   | REGISTRY MAGIC INC         | COM                |         |
| 759148 10 9   | REHABCARE GROUP INC        | COM                |         |
| 759351 10 9   | REINSURANCE GROUP AMER INC | COM                |         |
| 759351 20 8   | REINSURANCE GROUP AMER INC | COM NON VTG        | DELETED |
| 759451 10 7 * | RELIANCE BANCORP INC       | COM                |         |
| 759451 90 7   | RELIANCE BANCORP INC       | CALL               |         |

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| 759451 95 7   | RELIANCE BANCORP INC           | PUT                |         |
| 759464 10 0 * | RELIANCE GROUP HOLDINGS INC    | COM                |         |
| 759464 90 0   | RELIANCE GROUP HOLDINGS INC    | CALL               |         |
| 759464 95 0   | RELIANCE GROUP HOLDINGS INC    | PUT                |         |
| 759509 10 2   | RELIANCE STEEL & ALUMINUM CO   | COM                |         |
| 75952J 10 8 * | RELIANT ENERGY INC             | COM                |         |
| 75952J 90 8   | RELIANT ENERGY INC             | CALL               |         |
| 75952J 95 8   | RELIANT ENERGY INC             | PUT                |         |
| 75952R 10 0   | RELIV INTL INC                 | COM                |         |
| 75952U 10 3 * | RELIASTAR FINL CORP            | COM                |         |
| 75952U 90 3   | RELIASTAR FINL CORP            | CALL               |         |
| 75952U 95 3   | RELIASTAR FINL CORP            | PUT                |         |
| 759525 10 8   | RELM WIRELESS CORP             | COM                |         |
| 759543 10 1 * | REMEC INC                      | COM                |         |
| 759543 90 1   | REMEC INC                      | CALL               |         |
| 759543 95 1   | REMEC INC                      | PUT                |         |
| 759548 10 0 * | REMEDY CORP                    | COM                |         |
| 759548 90 0   | REMEDY CORP                    | CALL               |         |
| 759548 95 0   | REMEDY CORP                    | PUT                |         |
| 759549 10 8   | REMEDYTEMP INC                 | CL A               |         |
| 759594 AA 2   | REMINGTON OIL & GAS CORP       | SB NT CV 8.25%02   |         |
| 759594 30 2   | REMINGTON OIL & GAS CORP       | COM                |         |
| 75966V 10 5   | RENAISSANCE CAP GRWTH INCM III | COM                |         |
| 75968A 10 9 * | RENAISSANCE WORLDWIDE INC      | COM                |         |
| 75968A 90 9   | RENAISSANCE WORLDWIDE INC      | CALL               |         |
| 75968A 95 9   | RENAISSANCE WORLDWIDE INC      | PUT                |         |
| 759683 10 5   | RENEX CORP                     | 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                |         |
| 759929 AA 0   | REPUBLIC BANCSHARES INC        | SUB DEB CV 6%11    | DELETED |
| 759929 10 2   | REPUBLIC BANCSHARES INC        | COM                |         |
| 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 AB 0   | RENT WAY INC                   | SB DB CV 7%07      |         |
| 76009U 10 4 * | RENT WAY INC                   | COM                |         |
| 76009U 90 4   | RENT WAY INC                   | CALL               |         |
| 76009U 95 4   | RENT WAY INC                   | PUT                |         |
| 760098 10 3   | RENT A WRECK OF AMER INC       | COM                |         |
| 760174 10 2   | RENTRAK CORP                   | COM                |         |
| 76026T 20 5   | REPSOL S A                     | SPONSORED ADR      |         |
| 76026W AA 7   | REPTRON ELECTRONICS INC        | SB NT CV 6.75%04   |         |
| 76026W 10 9   | REPTRON ELECTRONICS INC        | COM                |         |
| 760281 20 4   | REPUBLIC BANCORP KY            | CL A               |         |

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| 760282 10 3   | REPUBLIC BANCORP INC          | CDM                |        |
| 760416 10 7   | REPUBLIC FIRST BANCORP INC    | COM                |        |
| 760473 10 8 * | REPUBLIC GROUP INC            | COM                |        |
| 760473 90 8   | REPUBLIC GROUP INC            | CALL               |        |
| 760473 95 8   | REPUBLIC GROUP INC            | PUT                |        |
| 760719 10 4 * | REPUBLIC N Y CORP             | COM                |        |
| 760719 90 4   | REPUBLIC N Y CORP             | CALL               |        |
| 760719 95 4   | REPUBLIC N Y CORP             | PUT                |        |
| 760758 10 2 * | REPUBLIC SECURITY FINL CORP   | COM                |        |
| 760758 90 2   | REPUBLIC SECURITY FINL CORP   | CALL               |        |
| 760758 95 2   | REPUBLIC SECURITY FINL CORP   | PUT                |        |
| 760759 10 0 * | REPUBLIC SVCS INC             | COM                |        |
| 760759 90 0   | REPUBLIC SVCS INC             | CALL               |        |
| 760759 95 0   | REPUBLIC SVCS INC             | PUT                |        |
| 760898 10 6   | RESEARCH INC                  | COM                |        |
| 760911 10 7   | RESEARCH FRONTIERS INC        | COM                |        |
| 760943 AA 8   | RES-CARE INC                  | SB NT CV 144A 04   |        |
| 760943 AB 6   | RES-CARE INC                  | SB NT CV ACRD 04   |        |
| 760943 AC 4   | RES-CARE INC                  | SR NT CONV 6%04    |        |
| 760943 10 0 * | RES-CARE INC                  | COM                |        |
| 760943 90 0   | RES-CARE INC                  | CALL               |        |
| 760943 95 0   | RES-CARE INC                  | PUT                |        |
| 760961 10 2   | RESEARCH ENGINEERS INC        | COM                |        |
| 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                |        |
| 761013 10 1   | RESEARCH PARTNERS INTL INC    | COM                |        |
| 761152 10 7 * | RESMED INC                    | COM                |        |
| 761152 90 7   | RESMED INC                    | CALL               |        |
| 761152 95 7   | RESMED INC                    | PUT                |        |
| 761183 10 2   | RESORTQUEST INTL INC          | COM                |        |
| 761195 20 5 * | RESOURCE AMERICA INC          | CL A               |        |
| 761195 90 5   | RESOURCE AMERICA INC          | CALL               |        |
| 761195 95 5   | RESOURCE AMERICA INC          | PUT                |        |
| 761196 10 4   | RESOURCE ASSET INVESTMENT TR  | COM                |        |
| 761197 10 2 * | RESOURCE BANCSHARES MTG GROUP | COM                |        |
| 761197 90 2   | RESOURCE BANCSHARES MTG GROUP | CALL               |        |
| 761197 95 2   | RESOURCE BANCSHARES MTG GROUP | PUT                |        |
| 76121R 10 4   | RESOURCES BANKSHARES CORP     | COM                |        |
| 76122L 10 6   | RESOURCEPHOENIX COM INC       | CL A               | ADDED  |
| 761230 10 1 * | RESPIRONICS INC               | COM                |        |
| 761230 90 1   | RESPIRONICS INC               | CALL               |        |
| 761230 95 1   | RESPIRONICS INC               | PUT                |        |
| 761232 30 5   | RESPONSE ONCOLOGY INC         | COM PAR \$0.01     |        |
| 761235 50 6   | RESPONSE USA INC              | COM NEW            |        |
| 76128Q 10 9   | RETEK INC                     | COM                | ADDED  |

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| 761300 10 2   | RETROSPETTIVA INC            | COM                |         |
| 761300 11 0   | RETROSPETTIVA INC            | WT EXP 092302      |         |
| 761312 10 7   | REUNION INDs INC             | COM                |         |
| 76132M 10 2   | REUTERS GROUP PLC            | SPONSORED ADR      |         |
| 761389 40 2   | REVENUE PPTYS LTD            | COM NEW            |         |
| 761525 50 0 * | REVLON INC                   | CL A               |         |
| 761525 90 0   | REVLON INC                   | CALL               |         |
| 761525 95 0   | REVLON INC                   | PUT                |         |
| 761624 10 5   | REX STORES CORP              | COM                |         |
| 761648 10 4 * | REXALL SUNDOWN INC           | COM                |         |
| 761648 90 4   | REXALL SUNDOWN INC           | CALL               |         |
| 761648 95 4   | REXALL SUNDOWN INC           | PUT                |         |
| 761655 30 7   | REXAM PLC                    | ADR NEW            |         |
| 76168W 10 7   | REXX ENVIRONMENTAL CORP      | COM                |         |
| 761684 10 9   | REXHALL INDs INC             | COM                |         |
| 761695 10 5 * | REYNOLDS & REYNOLDS CO       | CL A               |         |
| 761695 90 5   | REYNOLDS & REYNOLDS CO       | CALL               |         |
| 761695 95 5   | REYNOLDS & REYNOLDS CO       | PUT                |         |
| 761763 10 1 * | REYNOLDS METALS CO           | COM                |         |
| 761763 90 1   | REYNOLDS METALS CO           | CALL               |         |
| 761763 95 1   | REYNOLDS METALS CO           | PUT                |         |
| 76182K 10 5 * | REYNOLDS R J TOB HLDGS INC   | COM                |         |
| 76182K 90 5   | REYNOLDS R J TOB HLDGS INC   | CALL               |         |
| 76182K 95 5   | REYNOLDS R J TOB HLDGS INC   | PUT                |         |
| 762397 10 7   | RHODIA                       | SPONSORED ADR      |         |
| 762426 13 8   | RHONE POULENC S A            | SP ADR REP WT      |         |
| 762426 60 9   | RHONE POULENC S A            | SPON ADR A         |         |
| 762430 20 5 * | RHYTHMS NETCONNECTIONS INC   | COM                |         |
| 762430 90 5   | RHYTHMS NETCONNECTIONS INC   | CALL               |         |
| 762430 95 5   | RHYTHMS NETCONNECTIONS INC   | PUT                |         |
| 762553 10 5 * | RIBI IMMUNOCHEM RESH INC     | COM                | DELETED |
| 762553 90 5   | RIBI IMMUNOCHEM RESH INC     | CALL               | DELETED |
| 762553 95 5   | RIBI IMMUNOCHEM RESH INC     | PUT                | DELETED |
| 762565 10 9   | RIBOGENE INC                 | COM                | DELETED |
| 762567 10 5   | RIBOZYME PHARMACEUTICALS INC | COM                |         |
| 762582 20 3   | RICA FOODS INC               | COM NEW            |         |
| 763165 AB 3   | RICHARDSON ELECTRS LTD       | SB DB CV 7.25%06   |         |
| 763165 AC 1   | RICHARDSON ELECTRS LTD       | SRSBDBCV 8.25%06   |         |
| 763165 10 7   | RICHARDSON ELECTRS LTD       | COM                |         |
| 763408 11 9   | RICHFOOD HLDGS INC           | WT EXP 000003      |         |
| 764556 10 6 * | RICHMOND CNTY FINL CORP      | COM                |         |
| 764556 90 6   | RICHMOND CNTY FINL CORP      | CALL               |         |
| 764556 95 6   | RICHMOND CNTY FINL CORP      | PUT                |         |
| 76547T 10 6   | RICHMONT MINES INC           | COM                |         |
| 765516 10 9   | RICHTON INTL CORP            | COM                |         |
| 765641 30 3   | RICKS CABARET INTL INC       | COM NEW            |         |
| 765670 10 4   | RIDDELL SPORTS INC           | COM                |         |
| 765905 10 4   | RIDGEVIEW INC                | COM                |         |
| 76623N 10 6   | RIDGEWOOD FINANCIAL INC      | COM                |         |

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| 76657K 10 1   | RIGHTCHOICE MANAGED CARE INC | CL A               |         |
| 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                |         |
| 766573 10 9   | RIGHT MGMT CONSULTANTS INC   | COM                |         |
| 766574 20 6   | RIGHT START INC              | COM NEW            |         |
| 766721 10 4   | RIMAGE CORP                  | COM                |         |
| 766889 10 9   | RIO ALGOM LTD                | COM                |         |
| 767204 10 0   | RIO TINTO PLC                | SPONSORED ADR      |         |
| 767711 10 4   | RISK CAP HLDGS INC           | COM                |         |
| 767744 10 5   | RITCHIE BROS AUCTIONEERS     | COM                |         |
| 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                |         |
| 769507 AF 1   | RIVERWOOD INTL CORP          | SB NT CV 6.75%03   | ADDED   |
| 769536 10 3   | RIVIANA FOODS INC            | COM                |         |
| 769627 10 0   | RIVIERA HLDGS CORP           | COM                |         |
| 769648 10 6   | RIVIERA TOOL CO              | COM                |         |
| 769725 10 2   | ROADHOUSE GRILL              | COM                |         |
| 769742 10 7 * | ROADWAY EXPRESS INC DEL      | COM                |         |
| 769742 90 7   | ROADWAY EXPRESS INC DEL      | CALL               |         |
| 769742 95 7   | ROADWAY EXPRESS INC DEL      | PUT                |         |
| 769841 10 7   | ROANOKE ELEC STL CORP        | COM                |         |
| 769900 10 1   | ROBERTS REALTY INVS          | COM                |         |
| 770196 AA 1   | ROBBINS & MYERS INC          | SUB NT CV 6.5%03   |         |
| 770196 10 3   | ROBBINS & MYERS INC          | COM                |         |
| 770292 10 0   | ROBERDS 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                |         |
| 770491 10 8 * | ROBERTS PHARMACEUTICAL CORP  | COM                |         |
| 770491 90 8   | ROBERTS PHARMACEUTICAL CORP  | CALL               |         |
| 770491 95 8   | ROBERTS PHARMACEUTICAL CORP  | PUT                |         |
| 770539 20 3   | ROBERTSON CECO CORP          | COM PAR \$0.01     |         |
| 770810 10 9   | ROBINSON NUGENT INC          | COM                |         |
| 771062 10 6   | ROBOCOM SYSTEMS INTL INC     | COM                |         |
| 771074 10 1 * | ROBOTIC VISION SYS INC       | COM                |         |
| 771074 90 1   | ROBOTIC VISION SYS INC       | CALL               |         |
| 771074 95 1   | ROBOTIC VISION SYS INC       | PUT                |         |
| 771497 10 4   | ROCHESTER MED CORP           | COM                |         |
| 772150 10 8   | ROCK FINL CORP MICH          | COM                | DELETED |
| 772632 10 5   | ROCK OF AGES CORP            | CL A               |         |
| 772739 20 7   | ROCK-TENN CO                 | CL A               |         |
| 77347A 10 7   | ROCKINGHAM HERITAGE BK VA    | COM                |         |
| 773903 10 9 * | ROCKWELL INTL CORP NEW       | COM                |         |
| 773903 90 9   | ROCKWELL INTL CORP NEW       | CALL               |         |
| 773903 95 9   | ROCKWELL INTL CORP NEW       | PUT                |         |

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| 774066 10 4   | ROCKSHOX INC                   | COM                |         |
| 774374 10 2   | ROCKWELL MEDICAL TECH          | COM                |         |
| 774374 11 0   | ROCKWELL MEDICAL TECH          | WT EXP 013001      |         |
| 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                |         |
| 775102 20 5   | ROGERS CANTEL MOBILE COMMN     | CL B RSTRG VTG     |         |
| 775109 AE 1   | ROGERS COMMUNICATIONS INC      | DB CONV 2.00%05    |         |
| 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                |         |
| 775369 10 1 * | ROGUE WAVE SOFTWARE INC        | COM                |         |
| 775369 90 1   | ROGUE WAVE SOFTWARE INC        | CALL               |         |
| 775369 95 1   | ROGUE WAVE SOFTWARE INC        | PUT                |         |
| 775371 10 7 * | ROHM & HAAS CO                 | COM                |         |
| 775371 90 7   | ROHM & HAAS CO                 | CALL               |         |
| 775371 95 7   | ROHM & HAAS CO                 | PUT                |         |
| 775381 10 6   | ROHN INDS INC                  | COM                |         |
| 775634 10 8   | ROLLERBALL INTL INC            | COM                | DELETED |
| 775711 10 4 * | ROLLINS INC                    | COM                |         |
| 775711 90 4   | ROLLINS INC                    | CALL               |         |
| 775711 95 4   | ROLLINS INC                    | PUT                |         |
| 775741 10 1 * | ROLLINS TRUCK LEASING CORP     | COM                |         |
| 775741 90 1   | ROLLINS TRUCK LEASING CORP     | CALL               |         |
| 775741 95 1   | ROLLINS TRUCK LEASING CORP     | PUT                |         |
| 775835 10 1 * | ROMAC INTL INC                 | COM                |         |
| 775835 90 1   | ROMAC INTL INC                 | CALL               |         |
| 775835 95 1   | ROMAC INTL INC                 | PUT                |         |
| 775877 10 3   | ROME BANCORP INC               | COM                | ADDED   |
| 776338 20 4   | RONSON CORP                    | COM NEW            |         |
| 776696 10 6 * | ROPER INDS INC NEW             | COM                |         |
| 776696 90 6   | ROPER INDS INC NEW             | CALL               |         |
| 776696 95 6   | ROPER INDS INC NEW             | PUT                |         |
| 777335 10 0   | ROSEDALE DECORATIVE PRODS LTD  | COM                |         |
| 777335 11 8   | ROSEDALE DECORATIVE PRODS LTD  | WT A EX 063003     |         |
| 778162 10 7 * | ROSLYN BANCORP INC             | COM                |         |
| 778162 90 7   | ROSLYN BANCORP INC             | CALL               |         |
| 778162 95 7   | ROSLYN BANCORP INC             | PUT                |         |
| 778296 10 3 * | ROSS STORES INC                | COM                |         |
| 778296 90 3   | ROSS STORES INC                | CALL               |         |
| 778296 95 3   | ROSS STORES INC                | PUT                |         |
| 778303 10 7 * | ROSS SYS INC                   | COM                |         |
| 778303 90 7   | ROSS SYS INC                   | CALL               |         |
| 778303 95 7   | ROSS SYS INC                   | PUT                |         |
| 778529 10 7   | ROSTELECOM OPEN JT STK LNG DST | SPONSORED ADR      |         |
| 778903 10 4   | ROTONICS MFG INC               | COM                |         |
| 779077 10 6   | ROTTLUND INC                   | COM                |         |
| 779088 10 3 * | ROUGE INDS INC DEL             | CL A               |         |

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| 779088 90 3   | ROUGE INDS INC DEL           | CALL               |        |
| 779088 95 3   | ROUGE INDS INC DEL           | PUT                |        |
| 779273 10 1 * | ROUSE CO                     | COM                |        |
| 779273 90 1   | ROUSE CO                     | CALL               |        |
| 779273 95 1   | ROUSE CO                     | PUT                |        |
| 779273 30 9   | ROUSE CO                     | PFD CONV SER B     |        |
| 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                |        |
| 77957X 10 8   | ROWECOM INC                  | COM                |        |
| 779915 10 7   | ROYAL GROUP TECHNOLOGIES LTD | SUB VTG SH         |        |
| 780076 10 5 * | ROYAL APPLIANCE MFG CO       | COM                |        |
| 780076 90 5   | ROYAL APPLIANCE MFG CO       | CALL               |        |
| 780076 95 5   | ROYAL APPLIANCE MFG CO       | PUT                |        |
| 780081 10 5   | ROYAL BANCSHARES PA INC      | CL A               |        |
| 780087 10 2   | ROYAL BK CDA MONTREAL QUE    | COM                |        |
| 780097 30 9   | ROYAL BK SCOTLAND GROUP PLC  | SP ADR B PREF      |        |
| 780097 40 8   | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF C      |        |
| 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 80 4   | ROYAL BK SCOTLAND GROUP PLC  | SPOON ADR F        |        |
| 780097 85 3   | ROYAL BK SCOTLAND GROUP PLC  | SP ADR PREF J      | ADDED  |
| 780097 86 1   | ROYAL BK SCOTLAND GROUP PLC  | SP ADR I PRF I     |        |
| 780097 87 9   | ROYAL BK SCOTLAND GROUP PLC  | SPOON ADR SER H    |        |
| 780097 88 7   | ROYAL BK SCOTLAND GROUP PLC  | SPOON ADR PRF G    |        |
| 780257 80 4 * | ROYAL DUTCH PETE CO          | NY REG GLD1.25     |        |
| 780257 90 4   | ROYAL DUTCH PETE CO          | CALL               |        |
| 780257 95 4   | ROYAL DUTCH PETE CO          | PUT                |        |
| 780287 10 8   | ROYAL GOLD INC               | COM                |        |
| 780641 20 5   | ROYAL PTT NEDERLAND N V      | 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                |        |
| 780915 10 4   | ROYCE MICRO-CAP TR INC       | COM                |        |
| 780921 10 2   | ROYAL PRECISION 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                | ADDED  |
| 781748 10 8 * | RURAL / METRO CORP           | COM                |        |
| 781748 90 8   | RURAL / METRO CORP           | CALL               |        |
| 781748 95 8   | RURAL / METRO CORP           | PUT                |        |
| 781846 10 0   | RUSH ENTERPRISES INC         | COM                |        |
| 781903 60 4   | RUSSEL METALS INC            | COM                |        |
| 781904 10 7   | RURAL CELLULAR CORP          | CL A               |        |
| 782055 10 7   | RUSHMORE FINL GROUP INC      | COM                |        |

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| 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      |        |
| 783519 10 1 * | RYANS FAMILY STEAK HOUSE INC | COM                |        |
| 783519 90 1   | RYANS FAMILY STEAK HOUSE INC | CALL               |        |
| 783519 95 1   | RYANS FAMILY STEAK HOUSE INC | PUT                |        |
| 783549 10 8 * | RYDER SYS INC                | COM                |        |
| 783549 90 8   | RYDER SYS INC                | CALL               |        |
| 783549 95 8   | RYDER SYS INC                | PUT                |        |
| 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                | ADDED  |
| 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                |        |
| 78387G 20 2   | SBC COMMUNICATIONS INC       | DECS 7.75%2001     |        |
| 78387P 10 3   | SBS TECHNOLOGIES INC         | COM                |        |
| 783873 20 1   | SBE INC                      | COM NEW            |        |
| 78388J 10 6   | SBA COMMUNICATIONS CORP      | COM                |        |
| 78388N 10 7 * | SCB COMPUTER TECHNOLOGY INC  | COM                |        |
| 78388N 90 7   | SCB COMPUTER TECHNOLOGY INC  | CALL               |        |
| 78388N 95 7   | SCB COMPUTER TECHNOLOGY INC  | PUT                |        |
| 78388X 10 5   | SCC COMMUNICATIONS CORP      | COM                |        |
| 783890 10 6 * | SCI SYS INC                  | COM                |        |
| 783890 90 6   | SCI SYS INC                  | CALL               |        |
| 783890 95 6   | SCI SYS INC                  | PUT                |        |
| 783978 10 9   | SI TECHNOLOGIES INC          | COM                |        |
| 78400H 10 4   | SAL TR PFD FD I              | SH BEN INT         | ADDED  |
| 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                |        |
| 784028 10 2   | SCP POOL CORP                | COM                |        |
| 784076 10 1 * | SDL INC                      | COM                |        |
| 784076 90 1   | SDL INC                      | CALL               |        |
| 784076 95 1   | SDL INC                      | PUT                |        |
| 784109 10 0 * | SED INTL HLDGS INC           | COM                |        |
| 784109 90 0   | SED INTL HLDGS INC           | CALL               |        |
| 784109 95 0   | SED INTL HLDGS INC           | PUT                |        |

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| 784110 10 8   | SEEC 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                |        |
| 784163 AA 5   | SFP PIPELINE HOLDINGS INC | DEB EXCH VAR 10    |        |
| 784178 10 5 * | SFX ENTMT INC             | CL A               |        |
| 784178 90 5   | SFX ENTMT INC             | CALL               |        |
| 784178 95 5   | SFX ENTMT INC             | PUT                |        |
| 784188 20 3   | SGL CARBON AG             | SPONSORED ADR      |        |
| 78422T 10 2   | SGV BANCORP INC           | COM                |        |
| 784255 10 1   | S I HANDLING SYS INC      | COM                |        |
| 784273 10 4   | SJNB FINL CORP            | COM                |        |
| 784305 10 4   | SJW CORP                  | COM                |        |
| 784375 40 4   | SKF AB                    | SPONSORED ADR      |        |
| 78440P 10 8   | SK TELECOM LTD            | SPONSORED ADR      |        |
| 78440X 10 1   | SL GREEN RLTY CORP        | COM                |        |
| 784413 10 6   | S L INDS INC              | COM                |        |
| 78442A 10 9 * | SLM HLDG CORP             | COM                |        |
| 78442A 90 9   | SLM HLDG CORP             | CALL               |        |
| 78442A 95 9   | SLM HLDG CORP             | PUT                |        |
| 78442T 10 8 * | SLI INC                   | COM                |        |
| 78442T 90 8   | SLI INC                   | CALL               |        |
| 78442T 95 8   | SLI INC                   | PUT                |        |
| 784432 10 6   | SM&A CORP                 | COM                |        |
| 784451 10 6   | S M A REAL TIME INC       | COM                | ADDED  |
| 784460 10 7   | SMC CORP                  | COM                |        |
| 784605 10 7   | SNB BANCSHARES INC        | COM                |        |
| 78462F 10 3   | SPDR TR                   | UNIT SER 1         |        |
| 78462K 10 2   | SPSS INC                  | COM                |        |
| 78462X 10 4 * | SOS STAFFING SVCS INC     | COM                |        |
| 78462X 90 4   | SOS STAFFING SVCS INC     | CALL               |        |
| 78462X 95 4   | SOS STAFFING SVCS INC     | PUT                |        |
| 784626 10 3 * | SPS TECHNOLOGIES INC      | COM                |        |
| 784626 90 3   | SPS TECHNOLOGIES INC      | CALL               |        |
| 784626 95 3   | SPS TECHNOLOGIES INC      | PUT                |        |
| 78463B 10 1 * | S1 CORPORATION            | COM                | ADDED  |
| 78463B 90 1   | S1 CORPORATION            | CALL               | ADDED  |
| 78463B 95 1   | S1 CORPORATION            | PUT                | ADDED  |
| 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                |        |
| 784652 10 9   | SSE TELECOM INC           | COM                |        |
| 784776 10 6   | STM WIRELESS INC          | CL A               |        |
| 784847 10 5   | STV GROUP INC             | COM                |        |
| 784849 AA 9   | S3 INC                    | SB NT CV 144A 03   |        |
| 784849 AC 5   | S3 INC                    | SB NT CV 5.75%03   |        |
| 784849 10 1 * | S3 INC                    | COM                |        |

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| 784849 90 1   | S3 INC                     | CALL               |         |
| 784849 95 1   | S3 INC                     | PUT                |         |
| 784850 30 7   | S2 GOLF INC                | COM NEW            |         |
| 784869 10 9   | SVB FINL SVCS INC          | COM                |         |
| 784872 10 3   | SVI HLDGS INC              | COM                |         |
| 784922 10 6 * | SPR INC                    | COM                |         |
| 784922 90 6   | SPR INC                    | CALL               |         |
| 784922 95 6   | SPR INC                    | PUT                |         |
| 784933 10 3   | SPAR GROUP INC             | COM                |         |
| 785060 10 4   | S Y BANCORP INC            | COM                |         |
| 785065 20 2   | SYNC RESH INC              | COM NEW            |         |
| 785144 20 5   | SAATCHI & SAATCHI PLC NEW  | SPONSORED ADR      |         |
| 785152 AA 7   | SABA PETE CO               | SR SB DB CV 9%05   |         |
| 785688 10 2   | SABINE ROYALTY TR          | UNIT BEN INT       |         |
| 78571U AA 6   | SABRATEK CORP              | NT CV 6%05         | DELETED |
| 78571U 10 8 * | SABRATEK CORP              | COM                | DELETED |
| 78571U 90 8   | SABRATEK CORP              | CALL               | DELETED |
| 78571U 95 8   | SABRATEK CORP              | PUT                | DELETED |
| 785905 10 0 * | SABRE HLDGS CORP           | CL A               |         |
| 785905 90 0   | SABRE HLDGS CORP           | CALL               |         |
| 785905 95 0   | SABRE HLDGS CORP           | PUT                |         |
| 78636P 10 2   | SAF T LOK INC              | COM                |         |
| 786362 10 3   | SAES GETTERS S P A         | SPONSORED ADR      |         |
| 786429 10 0 * | SAFECO CORP                | COM                |         |
| 786429 90 0   | SAFECO CORP                | CALL               |         |
| 786429 95 0   | SAFECO CORP                | PUT                |         |
| 786449 AD 0   | SAFEGUARD SCIENTIFICS INC  | SB NT CV 144A 06   |         |
| 786449 10 8 * | SAFEGUARD SCIENTIFICS INC  | COM                |         |
| 786449 90 8   | SAFEGUARD SCIENTIFICS INC  | CALL               |         |
| 786449 95 8   | SAFEGUARD SCIENTIFICS INC  | PUT                |         |
| 786452 10 2   | SAFESCIENCE INC            | COM                |         |
| 786454 10 8 * | SAFESKIN CORP              | COM                |         |
| 786454 90 8   | SAFESKIN CORP              | CALL               |         |
| 786454 95 8   | SAFESKIN CORP              | PUT                |         |
| 786474 10 6   | SAFETY COMPONENTS INTL INC | COM                |         |
| 786475 10 3   | SAFETY 1ST INC             | COM                |         |
| 78648R 20 3 * | SAFETY-KLEEN CORP NEW      | COM NEW            |         |
| 78648R 90 3   | SAFETY-KLEEN CORP NEW      | CALL               |         |
| 78648R 95 3   | SAFETY-KLEEN CORP NEW      | PUT                |         |
| 786514 20 8 * | SAFEWAY INC                | COM NEW            |         |
| 786514 90 8   | SAFEWAY INC                | CALL               |         |
| 786514 95 8   | SAFEWAY INC                | PUT                |         |
| 786578 10 4   | SAFLINK CORP               | COM                | ADDED   |
| 786598 10 2   | SAGA COMMUNICATIONS        | CL A               |         |
| 786610 10 5 * | SAGA SYS INC               | COM                |         |
| 786610 90 5   | SAGA SYS INC               | CALL               |         |
| 786610 95 5   | SAGA SYS INC               | PUT                |         |
| 786632 10 9   | SAGE INC                   | COM                | ADDED   |
| 786693 10 1 * | SAGENT TECHNOLOGY INC      | COM                |         |

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| 786693 90 1   | SAGENT TECHNOLOGY INC          | CALL               |         |
| 786693 95 1   | SAGENT TECHNOLOGY INC          | PUT                |         |
| 789374 10 5   | ST FRANCIS CAP CORP            | COM                |         |
| 789670 20 5   | ST HELENA GOLD MINES LTD       | ADR                |         |
| 790148 10 0 * | ST JOE CO                      | COM                |         |
| 790148 90 0   | ST JOE CO                      | CALL               |         |
| 790148 95 0   | ST JOE CO                      | PUT                |         |
| 790654 10 7   | ST JOSEPH LT & PWR CO          | 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                |         |
| 790907 10 9   | ST LAURENT PAPERBOARD INC      | COM                |         |
| 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                |         |
| 792848 10 3 * | ST PAUL BANCORP INC            | COM                | DELETED |
| 792848 90 3   | ST PAUL BANCORP INC            | CALL               | DELETED |
| 792848 95 3   | ST PAUL BANCORP INC            | PUT                | DELETED |
| 792856 20 5   | ST PAUL CAP L L C              | PFD MIPS 6%        |         |
| 792860 10 8 * | ST PAUL COS INC                | COM                |         |
| 792860 90 8   | ST PAUL COS INC                | CALL               |         |
| 792860 95 8   | ST PAUL COS INC                | PUT                |         |
| 79377W 10 8 * | SAKS INC                       | COM                |         |
| 79377W 90 8   | SAKS INC                       | CALL               |         |
| 79377W 95 8   | SAKS INC                       | PUT                |         |
| 794093 10 4   | SALEM COMMUNICATIONS CORP DEL  | CL A               |         |
| 79466P 10 5   | SALESLOGIX CORP                | COM                |         |
| 794721 10 0   | SALIENT 3 COMMUNICATIONS INC   | CL A               |         |
| 794907 10 5   | SALOMON BROS HIGH INCOME FD II | COM                |         |
| 795226 10 9   | SALISBURY BANCORP INC          | COM                |         |
| 79547Q 10 6   | SALOMON BROS HIGH INCOME FD    | COM                |         |
| 79547T 10 8   | SALOMON BROTHERS FD INC        | COM                |         |
| 79548R 10 3   | SALOMON BROS 2008 WORLDWIDE    | COM                |         |
| 79548T 10 9   | SALOMON BROS WORLDWIDE INCOME  | COM                |         |
| 79549F 10 8   | SALON COM                      | COM                |         |
| 795757 10 3   | SALTON INC                     | COM                |         |
| 79587E 10 4   | SAMES CORP                     | COM                |         |
| 79604V 10 5 * | SAMSONITE CORP NEW             | COM                |         |
| 79604V 90 5   | SAMSONITE CORP NEW             | CALL               |         |
| 79604V 95 5   | SAMSONITE CORP NEW             | PUT                |         |
| 798241 10 5   | SAN JUAN BASIN RTY TR          | UNIT BEN INT       |         |
| 799175 10 4   | SAN PAOLO-IMI S P A            | SPONSORED ADR      | ADDED   |
| 799702 10 5 * | SANCHEZ COMPUTER ASSOCS INC    | COM                |         |
| 799702 90 5   | SANCHEZ COMPUTER ASSOCS INC    | CALL               |         |
| 799702 95 5   | SANCHEZ COMPUTER ASSOCS INC    | PUT                |         |
| 799774 30 2   | SAND TECHNOLOGY SYSTEM INTL    | CL A NEW           |         |
| 799778 20 4   | SANDATA INC                    | COM NEW            |         |
| 800013 10 4   | SANDERSON FARMS INC            | COM                |         |
| 80004C 10 1 * | SANDISK CORP                   | COM                |         |

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| 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                |         |
| 800907 AA 5   | SANMINA CORP                | SB DB CV 144A 04   |         |
| 800907 AB 3   | SANMINA CORP                | SUB NTCV 4.25%04   | ADDED   |
| 800907 10 7 * | SANMINA CORP                | COM                |         |
| 800907 90 7   | SANMINA CORP                | CALL               |         |
| 800907 95 7   | SANMINA CORP                | PUT                |         |
| 801003 10 4 * | SANGSTAT MED CORP           | COM                |         |
| 801003 90 4   | SANGSTAT MED CORP           | CALL               |         |
| 801003 95 4   | SANGSTAT MED CORP           | PUT                |         |
| 801378 10 0   | SANTA BARBARA RESTAURANT GP | COM                |         |
| 801833 10 4 * | SANTA CRUZ OPERATION INC    | COM                |         |
| 801833 90 4   | SANTA CRUZ OPERATION INC    | CALL               |         |
| 801833 95 4   | SANTA CRUZ OPERATION INC    | PUT                |         |
| 802013 10 2   | SANTA FE ENERGY TR          | RCPT DEP UNITS     |         |
| 802014 10 0   | SANTA FE FINL CORP          | COM                |         |
| 80218K 10 5 * | SANTA FE SNYDER CORP        | COM                |         |
| 80218K 90 5   | SANTA FE SNYDER CORP        | CALL               |         |
| 80218K 95 5   | SANTA FE SNYDER CORP        | PUT                |         |
| 802233 10 6   | SANTA ISABEL S A            | SPONSORED ADR      |         |
| 803021 60 9   | SANTOS LIMITED              | SPONSORED ADR      |         |
| 803038 30 6   | SANYO ELEC LTD              | ADR 5 COM          |         |
| 803054 20 4   | SAP AKTIENGESELLSCHAFT      | SPONSORED ADR      |         |
| 803062 10 8 * | SAPIENT CORP                | COM                |         |
| 803062 90 8   | SAPIENT CORP                | CALL               |         |
| 803062 95 8   | SAPIENT CORP                | PUT                |         |
| 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                |         |
| 803436 10 4   | SARATOGA BEVERAGE GROUP INC | CL A               |         |
| 803438 50 6   | SARATOGA BRANDS INC         | COM PAR \$.001     | DELETED |
| 803866 30 0   | SASOL LTD                   | SPONSORED ADR      |         |
| 803893 10 6   | SATCON TECHNOLOGY CORP      | COM                |         |
| 804099 10 9   | SATYAM INFOWAY LTD          | SPONSORED ADR      | ADDED   |
| 804120 10 3   | SAUCONY INC                 | CL A               |         |
| 804120 20 2   | SAUCONY INC                 | CL B               |         |
| 804137 10 7   | SAUER INC                   | COM                |         |
| 804395 10 1   | SAUL CTRS INC               | COM                |         |
| 804748 10 1   | SAVANNAH BANCORP INC        | COM                |         |
| 805174 10 9   | SAVILLE SYS PLC             | SPONSORED ADR      | DELETED |
| 805175 10 6   | SAVIA S A DE C V            | SPON ADR REP A     |         |
| 80533W 10 7   | SAVOIR TECHNOLOGY GROUP INC | COM                |         |
| 805375 AA 0   | SAVOY PICTURES ENTMT INC    | SUB DB CONV 7%03   |         |
| 805444 20 5   | SAWAKO CORP                 | SPONSORED ADR      |         |
| 805468 10 5 * | SAWTEK INC                  | COM                |         |

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| 805468 90 5   | SAWTEK INC                | CALL               |         |
| 805468 95 5   | SAWTEK INC                | PUT                |         |
| 805630 10 0   | SAXTON INC                | COM                |         |
| 805844 10 7 * | SBARRO INC                | COM                | DELETED |
| 805844 90 7   | SBARRO INC                | CALL               | DELETED |
| 805844 95 7   | SBARRO INC                | PUT                | DELETED |
| 805894 10 2   | SCAN OPTICS INC           | COM                |         |
| 805898 10 3 * | SCANA CORP                | COM                |         |
| 805898 90 3   | SCANA CORP                | CALL               |         |
| 805898 95 3   | SCANA CORP                | PUT                |         |
| 805900 10 7   | SCANDINAVIA INC           | COM                | DELETED |
| 806018 10 7   | SCANIA AKTIEBOLAG         | SPON ADR A         |         |
| 806018 20 6   | SCANIA AKTIEBOLAG         | SPON ADR B         |         |
| 80603P 10 7   | SCANSOFT INC              | COM                |         |
| 806037 10 7   | SCANSOURCE INC            | COM                |         |
| 806373 10 6   | SCHAWK INC                | CL A               |         |
| 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                |         |
| 806416 10 3   | SCHEIN PHARMACEUTICAL INC | COM                |         |
| 806530 10 1   | SCHERER HEALTHCARE INC    | COM                |         |
| 806605 10 1 * | SCHERING PLOUGH CORP      | COM                |         |
| 806605 90 1   | SCHERING PLOUGH CORP      | CALL               |         |
| 806605 95 1   | SCHERING PLOUGH CORP      | PUT                |         |
| 806683 10 8   | SCHICK TECHNOLOGIES INC   | COM                | DELETED |
| 806832 10 1   | SCHLOTZSKYS INC           | COM                |         |
| 806857 10 8 * | SCHLUMBERGER LTD          | COM                |         |
| 806857 90 8   | SCHLUMBERGER LTD          | CALL               |         |
| 806857 95 8   | SCHLUMBERGER LTD          | PUT                |         |
| 806870 10 1   | SCHMITT INDS INC ORE      | COM                |         |
| 806882 10 6   | SCHNITZER STL INDS        | CL A               |         |
| 807066 AA 3   | SCHOLASTIC CORP           | SBDBCV 144A 5%05   |         |
| 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 STL CO             | COM                |         |
| 808188 AA 4   | SCHULER HOMES INC         | DEB CONV 6.5%03    |         |
| 808188 10 6   | SCHULER HOMES INC         | COM                |         |
| 808194 10 4 * | SCHULMAN A INC            | COM                |         |
| 808194 90 4   | SCHULMAN A INC            | CALL               |         |
| 808194 95 4   | SCHULMAN A INC            | PUT                |         |
| 808196 10 9   | SCHULTZ SAV O STORES INC  | COM                |         |
| 808513 10 5 * | SCHWAB CHARLES CORP NEW   | COM                |         |
| 808513 90 5   | SCHWAB CHARLES CORP NEW   | CALL               |         |

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| 808513 95 5   | SCHWAB CHARLES CORP NEW       | PUT                |         |
| 808541 10 6 * | SCHWEITZER-MAUDUIT INTL INC   | COM                |         |
| 808541 90 6   | SCHWEITZER-MAUDUIT INTL INC   | CALL               |         |
| 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                |         |
| 80864H 10 9 * | SCIENT CORP                   | COM                |         |
| 80864H 90 9   | SCIENT CORP                   | CALL               |         |
| 80864H 95 9   | SCIENT CORP                   | PUT                |         |
| 808655 10 4 * | SCIENTIFIC ATLANTA INC        | COM                |         |
| 808655 90 4   | SCIENTIFIC ATLANTA INC        | CALL               |         |
| 808655 95 4   | SCIENTIFIC ATLANTA INC        | PUT                |         |
| 808747 10 9 * | SCIENTIFIC GAMES HLDGS CORP   | COM                |         |
| 808747 90 9   | SCIENTIFIC GAMES HLDGS CORP   | CALL               |         |
| 808747 95 9   | SCIENTIFIC GAMES HLDGS CORP   | PUT                |         |
| 808760 10 2   | SCIENTIFIC LEARNING CORP      | COM                |         |
| 808799 20 9   | SCIENTIFIC TECHNOL INC        | COM PAR \$0.001    |         |
| 808905 10 3 * | SCIOS INC                     | COM                |         |
| 808905 90 3   | SCIOS INC                     | CALL               |         |
| 808905 95 3   | SCIOS INC                     | PUT                |         |
| 80908Q 10 7   | SCIQUEST COM INC              | COM                | ADDED   |
| 809090 10 3 * | SCITEX LTD                    | ORD                |         |
| 809090 90 3   | SCITEX LTD                    | CALL               |         |
| 809090 95 3   | SCITEX LTD                    | PUT                |         |
| 809141 10 4   | SCOOT COM PLC                 | SPONSORED ADR      |         |
| 809163 10 8   | SCOPE INDS                    | COM                |         |
| 80917Q 10 6   | SCOR                          | SPONSORED ADR      |         |
| 810022 30 1   | SCOTT TECHNOLOGIES INC        | COM                |         |
| 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                |         |
| 810202 10 1   | SCOTTS LIQUID GOLD INC        | COM                | DELETED |
| 811040 10 4   | SCRIPPS FINANCIAL CORP        | COM                | ADDED   |
| 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                |         |
| 81115E 10 1   | SCUDDER GLOBAL HIGH INCOME FD | COM                |         |
| 811183 10 2   | SCUDDER NEW ASIA FD INC       | COM                |         |
| 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                |         |
| 811699 10 7   | SEACHANGE INTL INC            | COM                |         |
| 81170Q 10 6 * | SEACOAST FINL SVCS CORP       | COM                |         |
| 81170Q 90 6   | SEACOAST FINL SVCS CORP       | CALL               |         |
| 81170Q 95 6   | SEACOAST FINL SVCS CORP       | PUT                |         |

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| 811707 10 8   | SEACOAST BKG CORP FLA          | CL A               |         |
| 811804 10 3 * | SEAGATE TECHNOLOGY             | COM                |         |
| 811804 90 3   | SEAGATE TECHNOLOGY             | CALL               |         |
| 811804 95 3   | SEAGATE TECHNOLOGY             | PUT                |         |
| 811845 AH 9   | SEAGRAM JOSEPH E & SONS INC    | LYON CV ZERO 06    |         |
| 811850 10 6 * | SEAGRAM LTD                    | COM                |         |
| 811850 90 6   | SEAGRAM LTD                    | CALL               |         |
| 811850 95 6   | SEAGRAM LTD                    | PUT                |         |
| 811850 20 5   | SEAGRAM LTD                    | PFD ADJ CV SEC     |         |
| 811904 AC 5   | SEACOR SMIT INC                | SUB NT CV 144A06   |         |
| 811904 AE 1   | SEACOR SMIT INC                | SUBNTCV 5.375%06   |         |
| 811904 10 1 * | SEACOR SMIT INC                | COM                |         |
| 811904 90 1   | SEACOR SMIT INC                | CALL               |         |
| 811904 95 1   | SEACOR SMIT INC                | PUT                |         |
| 81211K 10 0 * | SEALED AIR CORP NEW            | COM                |         |
| 81211K 90 0   | SEALED AIR CORP NEW            | CALL               |         |
| 81211K 95 0   | SEALED AIR CORP NEW            | PUT                |         |
| 81211K 20 9   | SEALED AIR CORP NEW            | PFD CV A \$2       |         |
| 812387 10 8 * | SEARS ROEBUCK & CO             | COM                |         |
| 812387 90 8   | SEARS ROEBUCK & CO             | CALL               |         |
| 812387 95 8   | SEARS ROEBUCK & CO             | PUT                |         |
| 812572 10 5 * | SEATTLE FILMWORKS INC          | COM                |         |
| 812572 90 5   | SEATTLE FILMWORKS INC          | CALL               |         |
| 812572 95 5   | SEATTLE FILMWORKS INC          | PUT                |         |
| 812744 10 0   | SEAWAY FOOD TOWN INC           | COM                |         |
| 813112 30 7   | SECOM GEN CORP                 | COM PAR \$.10 N    |         |
| 813114 10 5   | SECOND BANCORP INC             | COM                |         |
| 81369Y 10 0   | SECTOR SPDR TR                 | SBI BASIC INDS     |         |
| 81369Y 20 9   | SECTOR SPDR TR                 | SBI CONS SERVS     |         |
| 81369Y 30 8   | SECTOR SPDR TR                 | SBI CONS STPLS     |         |
| 81369Y 40 7   | SECTOR SPDR TR                 | SBI CYCL TRANS     |         |
| 81369Y 50 6   | SECTOR SPDR TR                 | SBI INT-ENERGY     |         |
| 81369Y 60 5   | SECTOR SPDR TR                 | SBI INT-FINL       |         |
| 81369Y 70 4   | SECTOR SPDR TR                 | SBI INT-INDS       |         |
| 81369Y 80 3   | SECTOR SPDR TR                 | SBI INT-TECH       |         |
| 81369Y 88 6   | SECTOR SPDR TR                 | SBI INT-UTILS      |         |
| 813705 10 0 * | SECURE COMPUTING CORP          | COM                |         |
| 813705 90 0   | SECURE COMPUTING CORP          | CALL               |         |
| 813705 95 0   | SECURE COMPUTING CORP          | PUT                |         |
| 813764 30 5   | SECURITY ASSOC INC             | COM NEW            |         |
| 814055 10 9   | SECURITY BK HLDG CO            | COM                |         |
| 81413P AA 3   | SECURITY CAP GROUP INC         | CDT-SBDBCV6.5%16   |         |
| 81413P 10 5   | SECURITY CAP GROUP INC         | CL A               |         |
| 81413P 20 4   | SECURITY CAP GROUP INC         | CL B               |         |
| 814131 40 5   | SECURITY CAP CORP DEL          | CL A NEW           |         |
| 814136 20 6   | SECURITY CAP U S RLTY          | SPONSORED ADR      |         |
| 814279 10 5 * | SECURITY FIRST TECHNOLOGIES CP | COM                | DELETED |
| 814279 90 5   | SECURITY FIRST TECHNOLOGIES CP | CALL               | DELETED |
| 814279 95 5   | SECURITY FIRST TECHNOLOGIES CP | PUT                | DELETED |

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| 814785 30 9   | SECURITY NATL FINL CORP       | CL A NEW           |        |
| 814847 10 9   | SECURITY PA FINL CORP         | COM                |        |
| 815677 10 9   | SEDONA CORP PA                | COM                |        |
| 815807 10 2   | SEGUE SOFTWARE INC            | COM                |        |
| 816006 20 9   | SEIBELS BRUCE GROUP INC       | COM NEW            |        |
| 816074 30 6 * | SEITEL INC                    | COM NEW            |        |
| 816074 90 6   | SEITEL INC                    | CALL               |        |
| 816074 95 6   | SEITEL INC                    | PUT                |        |
| 816082 30 9   | SEL-LEB MARKETING INC         | COM NEW            |        |
| 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                |        |
| 81617E 20 3   | SELECT APPOINTMENTS HLDGS PLC | SPONSORED ADR      |        |
| 816300 10 7 * | SELECTIVE INS GROUP INC       | COM                |        |
| 816300 90 7   | SELECTIVE INS GROUP INC       | CALL               |        |
| 816300 95 7   | SELECTIVE INS GROUP INC       | PUT                |        |
| 81631R 10 7   | SELF CARE INC                 | COM                |        |
| 816343 10 7   | SELIGMAN QUALITY MUN FD INC   | COM                |        |
| 816344 10 5   | SELIGMAN SELECT MUN FD INC    | COM                |        |
| 816618 20 1   | SEMELE GROUP INC              | COM NEW            |        |
| 816658 10 8   | SEMINIS INC                   | CL A               |        |
| 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                |        |
| 816854 10 3   | SEMX CORP                     | COM                |        |
| 816909 10 5 * | SEMITOOL INC                  | COM                |        |
| 816909 90 5   | SEMITOOL INC                  | CALL               |        |
| 816909 95 5   | SEMITOOL INC                  | PUT                |        |
| 816918 10 6   | SENTO CORP                    | COM                |        |
| 817070 10 5   | SENECA FOODS CORP NEW         | CL B               |        |
| 817070 50 1   | SENECA FOODS CORP NEW         | CL A               |        |
| 817209 30 7   | SENETEK PLC                   | SPONSORED ADR      |        |
| 81721E 10 7   | SENIOR HIGH INCOME PORTFOLIO  | COM                |        |
| 81721M 10 9   | SENIOR HSG PPTYS TR           | SH BEN INT         | ADDED  |
| 817253 10 7   | SENSAR CORP                   | COM                |        |
| 81726S 10 1   | SENTYTECH INC                 | COM                |        |
| 81726X 10 0   | SENSORY SCIENCE CORP          | COM                |        |
| 817265 10 1 * | SENSORMATIC ELECTRS CORP      | COM                |        |
| 817265 90 1   | SENSORMATIC ELECTRS CORP      | CALL               |        |
| 817265 95 1   | SENSORMATIC ELECTRS CORP      | PUT                |        |
| 817265 20 0   | SENSORMATIC ELECTRS CORP      | PFD 1/10CV6.5%     |        |
| 817265 40 8   | SENSORMATIC ELECTRS CORP      | PFD CV DEP 1/10    |        |
| 817265 80 4   | SENSORMATIC ELECTRS CORP      | PFD CV DEP 1/10    |        |
| 81731K 10 1   | SENTRY TECHNOLOGY CORP        | COM                |        |
| 817315 AC 8   | SEPRACOR INC                  | SB DB CV 144A 05   |        |

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| 817315 AD 6   | SEPRACOR INC                 | SB DB CV ACRD 05   |         |
| 817315 AE 4   | SEPRACOR INC                 | SB DB CV 6.25%05   |         |
| 817315 AF 1   | SEPRACOR INC                 | SB DB CV144A7%05   |         |
| 817315 AH 7   | SEPRACOR INC                 | SUB DB CONV 7%05   | ADDED   |
| 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       |         |
| 817338 10 6 * | SEQUENT COMPUTER SYS INC     | COM                | DELETED |
| 817338 90 6   | SEQUENT COMPUTER SYS INC     | CALL               | DELETED |
| 817338 95 6   | SEQUENT COMPUTER SYS INC     | PUT                | DELETED |
| 817473 10 1   | SERACARE INC                 | COM                |         |
| 817492 10 1   | SERENA SOFTWARE INC          | COM                |         |
| 817523 10 3 * | SEROLOGICALS CORP            | COM                |         |
| 817523 90 3   | SEROLOGICALS CORP            | CALL               |         |
| 817523 95 3   | SEROLOGICALS CORP            | PUT                |         |
| 817565 10 4 * | SERVICE CORP INTL            | COM                |         |
| 817565 90 4   | SERVICE CORP INTL            | CALL               |         |
| 817565 95 4   | SERVICE CORP INTL            | PUT                |         |
| 817567 10 0 * | SERVICE EXPERTS INC          | CDM                |         |
| 817567 90 0   | SERVICE EXPERTS INC          | CALL               |         |
| 817567 95 0   | SERVICE EXPERTS INC          | PUT                |         |
| 817587 10 8 * | SERVICE MERCHANDISE INC      | COM                |         |
| 817587 90 8   | SERVICE MERCHANDISE INC      | CALL               |         |
| 817587 95 8   | SERVICE MERCHANDISE INC      | 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 10 0   | 7-ELEVEN INC                 | COM                |         |
| 817917 10 7 * | SEVEN SEAS PETE INC          | COM                |         |
| 817917 90 7   | SEVEN SEAS PETE INC          | CALL               |         |
| 817917 95 7   | SEVEN SEAS PETE INC          | PUT                |         |
| 818063 10 9   | SEVENSON ENVIRONMENTAL SVCS  | COM                |         |
| 819419 10 2   | SHANDONG HUANENG PWR DEV LTD | SPON ADR N         |         |
| 819424 10 2   | SHANGHAI PETROCHEMICAL LTD   | SPON ADR H         |         |
| 819486 10 1 * | SHARED MED SYS CORP          | COM                |         |
| 819486 90 1   | SHARED MED SYS CORP          | CALL               |         |
| 819486 95 1   | SHARED MED SYS CORP          | PUT                |         |
| 819487 10 9   | SHARED TECHNOLOGIES CELLULAR | COM                |         |
| 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          |         |
| 820280 10 5   | SHAW GROUP INC               | COM                |         |
| 820286 10 2 * | SHAW INDS INC                | COM                |         |
| 820286 90 2   | SHAW INDS INC                | CALL               |         |

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| 820286 95 2 | SHAW INDs INC                  | PUT                |         |
| 82123D 30 9 | SHEFFIELD PHARMACEUTICALS INC  | COM NEW            |         |
| 822440 10 3 | * SHELDahl CO                  | COM                |         |
| 822440 90 3 | SHELDahl CO                    | CALL               |         |
| 822440 95 3 | SHELDahl CO                    | PUT                |         |
| 822703 60 9 | SHELL TRANS & TRADING PLC      | NEW YRK SH NEW     |         |
| 822809 10 9 | SHELLS SEAFOOD RESTAURANTS INC | COM                |         |
| 823764 10 5 | SHERIDAN ENERGY INC            | COM                | DELETED |
| 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               |         |
| 82437L 11 2 | SHERWOOD BRANDS INC            | WT EXP 050603      |         |
| 824543 10 2 | SHILOH INDs INC                | COM                |         |
| 82481R 10 6 | SHIRE PHARMACEUTICALS GRP PLC  | SPONSORED ADR      |         |
| 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 AA 9 | SHOLODGE INC                   | SBDB CONV 7.5%04   |         |
| 825034 10 1 | SHOLODGE INC                   | COM                |         |
| 825039 AC 4 | SHONEYs INC                    | LYON SUB ZERO 04   |         |
| 825039 10 0 | * SHONEYs INC                  | COM                |         |
| 825039 90 0 | SHONEYs INC                    | CALL               |         |
| 825039 95 0 | SHONEYs INC                    | PUT                |         |
| 825066 30 1 | * SHOP AT HOME INC             | COM NEW            |         |
| 825066 90 1 | SHOP AT HOME INC               | CALL               |         |
| 825066 95 1 | SHOP AT HOME INC               | PUT                |         |
| 82508N 10 4 | SHOPNET COM INC                | COM                |         |
| 82508N 11 2 | SHOPNET COM INC                | WT EXP 090901      |         |
| 82508R 10 5 | SHOPNOW COM INC                | COM                | ADDED   |
| 82511E 10 9 | SHORE FINL CORP                | COM                |         |
| 825190 10 1 | SHORELINE FINL CORP            | COM                |         |
| 825229 10 7 | * SHOREWOOD PACKAGING CORP     | COM                |         |
| 825229 90 7 | SHOREWOOD PACKAGING CORP       | CALL               |         |
| 825229 95 7 | SHOREWOOD PACKAGING CORP       | PUT                |         |
| 82539P 10 2 | SHOWCASE CORP                  | COM                |         |
| 825396 10 4 | SHOWPOWER INC                  | COM                |         |
| 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                |         |
| 825732 10 0 | SIBIA NEUROSCIENCES INC        | COM                | DELETED |
| 825846 10 8 | SICOR INC                      | COM                |         |
| 826170 AA 0 | SIEBEL SYS INC                 | SB NT CV 144A 06   | ADDED   |
| 826170 10 2 | * SIEBEL SYS INC               | COM                |         |
| 826170 90 2 | SIEBEL SYS INC                 | CALL               |         |
| 826170 95 2 | SIEBEL SYS INC                 | PUT                |         |

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| 826176 10 9   | SIEBERT FINL CORP              | COM                |        |
| 826322 10 9 * | SIERRA HEALTH SVCS INC         | COM                |        |
| 826322 90 9   | SIERRA HEALTH SVCS INC         | CALL               |        |
| 826322 95 9   | SIERRA HEALTH SVCS INC         | PUT                |        |
| 826428 10 4   | SIERRA PAC RES NEW             | COM                |        |
| 826546 10 3   | SIFCO INDS INC                 | COM                |        |
| 82655N 10 5   | SIGHT RESOURCE CORP            | COM                |        |
| 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                |        |
| 826619 10 8   | SIGNAL APPAREL CO INC          | COM                |        |
| 826675 10 0   | SIGNAL TECHNOLOGY CORP         | COM                |        |
| 82668L 87 2   | SIGNET GROUP PLC               | SP ADR REP 30S     |        |
| 826906 30 7   | SILENT WITNESS ENTERPRISES LTD | COM NEW            |        |
| 826912 10 7   | SIGCORP INC                    | COM                |        |
| 826917 10 6   | SIGA PHARMACEUTICALS INC       | COM                |        |
| 826918 10 4   | SIGNATURE EYEWEAR INC          | COM                |        |
| 827048 10 9   | SILGAN HOLDINGS INC            | COM                |        |
| 82705M 10 7   | SILICON ENTMT INC DEL          | COM                | ADDED  |
| 82705T 10 2   | SILICON IMAGE INC              | COM                | ADDED  |
| 827056 AB 8   | SILICON GRAPHICS INC           | SDCV144A ZERO 13   |        |
| 827056 AC 6   | SILICON GRAPHICS INC           | SR NT CV 5.25%04   |        |
| 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 INC | COM                |        |
| 827057 90 0   | SILICON STORAGE TECHNOLOGY INC | CALL               |        |
| 827057 95 0   | SILICON STORAGE TECHNOLOGY INC | PUT                |        |
| 827064 10 6 * | SILICON VY BANCSHARES          | COM                |        |
| 827064 90 6   | SILICON VY BANCSHARES          | CALL               |        |
| 827064 95 6   | SILICON VY BANCSHARES          | PUT                |        |
| 827066 10 1 * | SILICON VY GROUP INC           | COM                |        |
| 827066 90 1   | SILICON VY GROUP INC           | CALL               |        |
| 827066 95 1   | SILICON VY GROUP INC           | PUT                |        |
| 827079 20 3   | SILICONIX INC                  | COM NEW            |        |
| 827094 10 3 * | SILKNET SOFTWARE INC           | COM                |        |
| 827094 90 3   | SILKNET SOFTWARE INC           | CALL               |        |
| 827094 95 3   | SILKNET SOFTWARE INC           | PUT                |        |
| 827655 10 1   | SILVER DINER INC               | COM                |        |
| 827907 10 6   | SILVERSTREAM SOFTWARE INC      | COM                |        |
| 82823L 10 6   | SILVER STD RES INC             | COM                |        |
| 828395 10 3   | SILVERLEAF RESORTS INC         | COM                |        |
| 828654 20 2   | SIMIONE CENTRAL HOLDINGS INC   | COM NEW            |        |
| 828730 20 0   | SIMMONS 1ST NATL CORP          | CL A \$5 PAR       |        |
| 828806 10 9   | SIMON PPTY GROUP INC NEW       | COM                |        |

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| 828806 40 6   | SIMON PPTY GROUP INC NEW     | PFD CV B 6.50%     |         |
| 828813 10 5   | SIMON TRANSN SVCS INC        | CL A               |         |
| 829060 10 2 * | SIMPSON INDS INC             | COM                |         |
| 829060 90 2   | SIMPSON INDS INC             | CALL               |         |
| 829060 95 2   | SIMPSON INDS INC             | PUT                |         |
| 829073 10 5   | SIMPSON MANUFACTURING CO INC | COM                |         |
| 829158 40 1   | SIMS COMMUNICATIONS INC      | COM PAR \$.0001    | DELETED |
| 829206 AB 7   | SIMULA INC                   | SR SB NT CV 8%04   |         |
| 829206 10 1   | SIMULA INC                   | COM                |         |
| 829219 10 4   | SIMWARE INC                  | COM                | DELETED |
| 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                |         |
| 82930F 10 9 * | SINGER CO N V                | COM                |         |
| 82930F 90 9   | SINGER CO N V                | CALL               |         |
| 82930F 95 9   | SINGER CO N V                | PUT                |         |
| 829639 10 3   | SIRCO INTL CORP              | COM                | DELETED |
| 82966U 10 3 * | SIRIUS SATELLITE RADIO INC   | COM                | ADDED   |
| 82966U 90 3   | SIRIUS SATELLITE RADIO INC   | CALL               | ADDED   |
| 82966U 95 3   | SIRIUS SATELLITE RADIO INC   | PUT                | ADDED   |
| 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                |         |
| 830059 10 1   | SIX RIVS NATL BK EUREKA CA   | COM                |         |
| 830137 AA 3   | SIZELER PPTY INV'S INC       | SUB DB CONV 8%03   |         |
| 830137 10 5   | SIZELER PPTY INV'S INC       | COM                |         |
| 830139 10 1 * | SIZZLER INTL INC             | COM                |         |
| 830139 90 1   | SIZZLER INTL INC             | CALL               |         |
| 830139 95 1   | SIZZLER INTL INC             | PUT                |         |
| 830566 10 5   | SKECHERS U S A INC           | CL A               |         |
| 830611 10 9   | SKIBO FINL CORP              | COM                |         |
| 83080P 10 3   | SKY FINL GROUP INC           | COM                |         |
| 83080U 10 2   | SKY NETWORK TELEVISION LTD   | SPONSORED ADR      |         |
| 830808 10 1   | SKYEPHARMA PLC               | SPONSORED ADR      |         |
| 83081H 10 0   | SKYLANDS FINANCIAL CORP      | COM                | ADDED   |
| 830830 10 5 * | SKYLINE CORP                 | COM                |         |
| 830830 90 5   | SKYLINE CORP                 | CALL               |         |
| 830830 95 5   | SKYLINE CORP                 | PUT                |         |
| 830859 10 4   | SKYMALL INC                  | COM                |         |
| 83087Q 10 4 * | SKYTEL COMMUNICATIONS INC    | COM                | DELETED |
| 83087Q 90 4   | SKYTEL COMMUNICATIONS INC    | CALL               | DELETED |
| 83087Q 95 4   | SKYTEL COMMUNICATIONS INC    | PUT                | DELETED |
| 83087Q 30 2   | SKYTEL COMMUNICATIONS INC    | PFD CV EX\$2.25    | DELETED |
| 830879 10 2 * | SKYWEST INC                  | COM                |         |

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| 830879 90 2   | SKYWEST INC                    | CALL               |         |
| 830879 95 2   | SKYWEST INC                    | PUT                |         |
| 830896 10 6   | SLADES FERRY BANCORP           | COM                |         |
| 830918 10 8   | SKYLANDS CMNTY BK N J          | COM                | DELETED |
| 83168P 10 8   | SMALLWORLD PLC                 | SPONSORED ADR      |         |
| 831683 10 7   | SMART & FINAL INC              | COM                |         |
| 83169C 10 6   | SMARTERKIDS COM                | COM                | ADDED   |
| 83169D 10 4   | SMED INTL INC                  | COM                |         |
| 83169H 10 5   | SMEDVIG A S                    | SPON ADR REP A     |         |
| 83169H 20 4   | SMEDVIG A S                    | SPON ADR REP B     |         |
| 83169Q 10 5   | SMARTDISK CORP                 | COM                | ADDED   |
| 831690 10 2 * | SMART MODULAR TECH INC         | COM                | DELETED |
| 831690 90 2   | SMART MODULAR TECH INC         | CALL               | DELETED |
| 831690 95 2   | SMART MODULAR TECH INC         | PUT                | DELETED |
| 83175M 10 6   | SMITH & NEPHEW PLC             | SPONSORED ADR      | ADDED   |
| 831802 10 3   | SMITH BARNEY INTER QUALITY MUN | COM                |         |
| 831858 20 4   | SMITH CORONA CORP              | COM NEW            |         |
| 831865 10 0 * | SMITH A O                      | CL A               |         |
| 831865 90 0   | SMITH A O                      | CALL               |         |
| 831865 95 0   | SMITH A O                      | PUT                |         |
| 831865 20 9 * | SMITH A O                      | COM                |         |
| 831865 90 9   | SMITH A O                      | CALL               |         |
| 831865 95 9   | SMITH A O                      | PUT                |         |
| 831902 10 1   | SMITH BARNEY MUN FD INC        | COM                |         |
| 831913 10 8   | SMARTIRE SYSTEMS INC           | COM                |         |
| 832059 10 9   | SMITH-GARDNER & ASSOCS         | COM                |         |
| 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                |         |
| 832156 10 3   | SMITH MIDLAND CORP             | COM                | DELETED |
| 832156 11 1   | SMITH MIDLAND CORP             | WT EXP 121200      | DELETED |
| 832197 10 7   | SMITH CHARLES E RESDNTL RLTY   | COM                |         |
| 832245 10 4   | SMITHFIELD COS INC             | COM                |         |
| 832248 10 8 * | SMITHFIELD FOODS INC           | COM                |         |
| 832248 90 8   | SMITHFIELD FOODS INC           | CALL               |         |
| 832248 95 8   | SMITHFIELD FOODS INC           | PUT                |         |
| 832378 30 1   | SMITHKLINE BEECHAM PLC         | ADR REP ORD        |         |
| 832653 10 9   | SMITHWAY MTR XPRESS CORP       | CL A               |         |
| 832688 20 4   | SMTEK INTL INC                 | COM NEW            |         |
| 832696 10 8   | SMUCKER J M CO                 | CL A               |         |
| 832696 20 7   | SMUCKER J M CO                 | CL B               |         |
| 832727 10 1 * | SMURFIT-STONE CONTAINER CORP   | COM                |         |
| 832727 90 1   | SMURFIT-STONE CONTAINER CORP   | CALL               |         |
| 832727 95 1   | SMURFIT-STONE CONTAINER CORP   | PUT                |         |
| 832914 10 5 * | SNYDER COMMUNICATIONS INC      | COM SNC            |         |
| 832914 90 5   | SNYDER COMMUNICATIONS INC      | CALL               |         |
| 832914 95 5   | SNYDER COMMUNICATIONS INC      | PUT                |         |
| 832914 20 4 * | SNYDER COMMUNICATIONS INC      | COM CIRCLE COM     | ADDED   |

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| 832914 90 4   | SNYDER COMMUNICATIONS INC      | CALL               | ADDED   |
| 832914 95 4   | SNYDER COMMUNICATIONS INC      | PUT                | ADDED   |
| 833034 10 1 * | SNAP ON INC                    | COM                |         |
| 833034 90 1   | SNAP ON INC                    | CALL               |         |
| 833034 95 1   | SNAP ON INC                    | PUT                |         |
| 833355 10 0   | SNOWDANCE INC                  | COM                |         |
| 833582 10 9   | SOBIESKI BANCORP INC           | COM                |         |
| 833635 10 5   | SOCIEDAD QUIMICA MINERA DE CHI | SPON ADR SER B     |         |
| 833636 10 3   | SOCIEDAD QUIMICA Y MINERA DE   | SPONSORED ADR      |         |
| 83366A 10 1   | SOCIETE EUROPEENNE COMMUNCT SA | SPON ADR CL A      |         |
| 83366A 20 0   | SOCIETE EUROPEENNE COMMUNCT SA | SPON ADR CL B      |         |
| 833719 10 7   | SOCRATES TECHNOLOGIES CORP     | COM                |         |
| 833793 10 2 * | SODEXHO MARRIOTT SVCS INC      | COM                |         |
| 833793 90 2   | SODEXHO MARRIOTT SVCS INC      | CALL               |         |
| 833793 95 2   | SODEXHO MARRIOTT SVCS INC      | PUT                |         |
| 833960 10 7   | SOFTWARE SPECTRUM INC          | COM                |         |
| 833964 10 9 * | SOFTNET SYS INC                | COM                |         |
| 833964 90 9   | SOFTNET SYS INC                | CALL               |         |
| 833964 95 9   | SOFTNET SYS INC                | PUT                |         |
| 83402P 10 4   | SOFTWARE COM INC               | COM                |         |
| 834021 10 7   | SOFTECH INC                    | COM                |         |
| 83404P 10 2   | SOFTWORKS INC                  | COM                |         |
| 834092 10 8 * | SOLA INTL INC                  | COM                |         |
| 834092 90 8   | SOLA INTL INC                  | CALL               |         |
| 834092 95 8   | SOLA INTL INC                  | PUT                |         |
| 834182 10 7 * | SOLECTRON CORP                 | COM                |         |
| 834182 90 7   | SOLECTRON CORP                 | CALL               |         |
| 834182 95 7   | SOLECTRON CORP                 | PUT                |         |
| 83427A 10 8   | SOLOMON-PAGE GROUP LTD         | COM                |         |
| 83427A 11 6   | SOLOMON-PAGE GROUP LTD         | WT EXP 102099      | DELETED |
| 83427A 20 7   | SOLOMON-PAGE GROUP LTD         | UNIT EX 102099     | DELETED |
| 834365 40 5   | SOLOPOINT INC                  | COM NEW            | DELETED |
| 834376 10 5 * | SOLUTIA INC                    | COM                |         |
| 834376 90 5   | SOLUTIA INC                    | CALL               |         |
| 834376 95 5   | SOLUTIA INC                    | PUT                |         |
| 834445 40 5   | SOMANETICS CORP                | COM NEW            |         |
| 834458 10 1   | SOMERA COMMUNICATION           | COM                | ADDED   |
| 834706 10 3   | SOMERSET GROUP INC             | COM                |         |
| 835397 10 0   | SOMNUS MED TECHNOLOGIES INC    | COM                |         |
| 835415 10 0 * | SONAT INC                      | COM                | DELETED |
| 835415 90 0   | SONAT INC                      | CALL               | DELETED |
| 835415 95 0   | SONAT INC                      | PUT                | DELETED |
| 835433 20 2   | SONERA GROUP PLC               | SPONSORED ADR      | ADDED   |
| 835438 40 9   | SONESTA INTL HOTELS CORP       | CL A               |         |
| 83545G 10 2 * | SONIC AUTOMOTIVE INC           | CL A               |         |
| 83545G 90 2   | SONIC AUTOMOTIVE INC           | CALL               |         |
| 83545G 95 2   | SONIC AUTOMOTIVE INC           | PUT                |         |
| 83545R 10 8   | SONIC FDRY INC                 | COM                |         |
| 83545R 11 6   | SONIC FDRY INC                 | WT EXP 061003      |         |

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| 835451 10 5 * | SONIC CORP                    | COM                |         |
| 835451 90 5   | SONIC CORP                    | CALL               |         |
| 835451 95 5   | SONIC CORP                    | PUT                |         |
| 835460 10 6   | SONIC SOLUTIONS               | COM                |         |
| 835470 10 5   | SONICWALL INC                 | COM                | ADDED   |
| 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                | ADDED   |
| 83568G 10 4   | SONOSITE INC                  | COM                |         |
| 835691 10 6   | SONUS CORP                    | COM                |         |
| 835692 10 4   | SONUS PHARMACEUTICALS INC     | COM                |         |
| 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               |         |
| 835898 90 7   | SOTHEBYS HLDGS INC            | CALL               |         |
| 835898 95 7   | SOTHEBYS HLDGS INC            | PUT                |         |
| 836066 10 0   | SOUND ADVICE INC              | COM                |         |
| 83607T 10 9   | SOUND FED BANCORP             | COM                |         |
| 836142 30 7   | SOURCE CAPITAL CORP A         | COM NEW            |         |
| 836144 10 5   | SOURCE CAP INC                | COM                |         |
| 836151 20 9   | SOURCE INFORMATION MGMT CO    | COM NEW            |         |
| 836153 30 4 * | SOURCE MEDIA INC              | COM NEW            |         |
| 836153 90 4   | SOURCE MEDIA INC              | CALL               |         |
| 836153 95 4   | SOURCE MEDIA INC              | PUT                |         |
| 836171 20 7   | SOURCINGLINK NET INC          | COM NEW            | ADDED   |
| 836234 10 4   | SOUTH ALA BANCORPORATION      | COM                |         |
| 83689P 10 8   | SOUTH CAROLINA COMMUNITY BANC | COM                | DELETED |
| 838493 10 4   | SOUTH JERSEY FINL CORP INC    | COM                |         |
| 838518 10 8   | SOUTH JERSEY INDs INC         | COM                |         |
| 840468 10 2   | SOUTH STR FINL CORP           | COM                |         |
| 840901 10 2   | SOUTHBANC SHS INC             | COM                |         |
| 841297 10 4 * | SOUTHDOWN INC                 | COM                |         |
| 841297 90 4   | SOUTHDOWN INC                 | CALL               |         |
| 841297 95 4   | SOUTHDOWN INC                 | PUT                |         |
| 841901 10 1   | SOUTHEASTERN THRIFT&BK FD INC | COM                |         |
| 842157 10 9   | SOUTHERN AFRICA FD INC        | COM                |         |
| 842233 10 8   | SOUTHERN BANC INC             | COM                |         |
| 842587 10 7 * | SOUTHERN CO                   | COM                |         |
| 842587 90 7   | SOUTHERN CO                   | CALL               |         |
| 842587 95 7   | SOUTHERN CO                   | PUT                |         |
| 842626 10 3   | SOUTHERN COMMUNITY BANCSHARES | COM                |         |
| 842814 10 5 * | SOUTHERN ENERGY HOMES INC     | COM                |         |
| 842814 90 5   | SOUTHERN ENERGY HOMES INC     | CALL               |         |
| 842814 95 5   | SOUTHERN ENERGY HOMES INC     | PUT                |         |
| 842870 10 7   | SOUTHERN FINL BANCORP INC     | COM                |         |
| 843380 10 6   | SOUTHERN MO BANCORP INC       | COM                |         |
| 843581 30 7   | SOUTHERN PAC PETE NL          | ADR NEW            |         |

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| 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               |        |
| 844030 95 6   | SOUTHERN UN CO NEW           | PUT                |        |
| 844271 10 6   | SOUTHFIRST BANCSHARES INC    | COM                |        |
| 84470P 10 9   | SOUTHSIDE BANCSHARES INC     | COM                |        |
| 844700 10 4   | SOUTHSIDE BANCSHARES CORP    | COM                |        |
| 844730 10 1 * | SOUTHTRUST CORP              | COM                |        |
| 844730 90 1   | SOUTHTRUST CORP              | CALL               |        |
| 844730 95 1   | SOUTHTRUST CORP              | PUT                |        |
| 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                |        |
| 844909 10 1   | SOUTHWALL TECHNOLOGIES INC   | COM                |        |
| 84502A 10 4   | SOUTHWEST GA FINL CORP       | COM                |        |
| 845224 10 4 * | SOUTHWEST SECS GROUP INC     | COM                |        |
| 845224 90 4   | SOUTHWEST SECS GROUP INC     | CALL               |        |
| 845224 95 4   | SOUTHWEST SECS GROUP INC     | PUT                |        |
| 845331 10 7   | SOUTHWEST WTR CO             | COM                |        |
| 845467 10 9   | SOUTHWESTERN ENERGY CO       | COM                |        |
| 845905 10 8 * | SOVEREIGN BANCORP INC        | COM                |        |
| 845905 90 8   | SOVEREIGN BANCORP INC        | CALL               |        |
| 845905 95 8   | SOVEREIGN BANCORP INC        | PUT                |        |
| 845905 40 5   | SOVEREIGN BANCORP INC        | UNIT EX 111229     | ADDED  |
| 84610H 10 8   | SOVRAN SELF STORAGE INC      | COM                |        |
| 846243 AA 1   | SPACEHAB INC                 | SB NT CV 144A 07   |        |
| 846243 AB 9   | SPACEHAB INC                 | SB NT CV ACRD 07   |        |
| 846243 AC 7   | SPACEHAB INC                 | SUB NT CONV 8%07   |        |
| 846243 10 3   | SPACEHAB INC                 | COM                |        |
| 846247 10 4 * | SPACELABS MED INC            | COM                |        |
| 846247 90 4   | SPACELABS MED INC            | CALL               |        |
| 846247 95 4   | SPACELABS MED INC            | PUT                |        |
| 846330 10 8   | SPAIN FD                     | COM                |        |
| 846396 10 9   | SPAN AMER MED SYS INC        | COM                |        |
| 846425 88 2   | SPANISH BROADCASTING SYS INC | CL A               | ADDED  |
| 846492 10 6   | SPANLINK COMMUNICATIONS INC  | COM                |        |
| 846573 30 1   | SPARTA FOODS INC             | COM NEW            |        |
| 846819 10 0 * | SPARTAN MTRS INC             | COM                |        |
| 846819 90 0   | SPARTAN MTRS INC             | CALL               |        |
| 846819 95 0   | SPARTAN MTRS INC             | PUT                |        |
| 847220 20 9   | SPARTECH CORP                | COM NEW            |        |

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| 847235 10 8   | SPARTON CORP                   | COM                |        |
| 847246 10 5   | SPATIAL TECHNOLOGY INC         | COM                |        |
| 84741Y 10 3   | SPECIAL METALS CORP            | COM                |        |
| 84748M 10 2   | SPECIALTY CARE NETWORK INC     | COM                |        |
| 84748Q 10 3   | SPECIALTY CATALOG CORP         | COM                |        |
| 84748T 20 4   | SPECIALTY CHEM RES INC         | COM NEW            |        |
| 847497 20 3   | SPECIALTY EQUIP COS INC        | COM NEW            |        |
| 847568 10 2   | SPECTRA-PHYSICS LASERS INC     | COM                |        |
| 847580 10 7   | SPECTRALINK CORP               | COM                |        |
| 847598 10 9   | SPECTRAN CORP                  | COM                |        |
| 84760C 10 7   | SPECTRANETICS CORP             | COM                |        |
| 84760T 10 0   | SPECTRASITE HLDGS INC          | COM                |        |
| 847608 10 6 * | SPECTRIAN CORP                 | COM                |        |
| 847608 90 6   | SPECTRIAN CORP                 | CALL               |        |
| 847608 95 6   | SPECTRIAN CORP                 | PUT                |        |
| 847615 10 1   | SPECTRUM CTL INC               | COM                |        |
| 84763F 10 7 * | SPECTRUM SIGNAL PROCESSING INC | COM                |        |
| 84763F 90 7   | SPECTRUM SIGNAL PROCESSING INC | CALL               |        |
| 84763F 95 7   | SPECTRUM SIGNAL PROCESSING INC | PUT                |        |
| 847635 10 9   | SPECTRX INC                    | COM                |        |
| 847705 10 0 * | SPEEDFAM-IPEC INC              | COM                |        |
| 847705 90 0   | SPEEDFAM-IPEC INC              | CALL               |        |
| 847705 95 0   | SPEEDFAM-IPEC INC              | PUT                |        |
| 847723 10 3   | SPEEDUS COM                    | COM                |        |
| 847788 AA 4   | SPEEDWAY MOTORSPORTS INC       | SB DB CV 144A 03   |        |
| 847788 AB 2   | SPEEDWAY MOTORSPORTS INC       | SB DB CV ACRD 03   |        |
| 847788 AC 0   | SPEEDWAY MOTORSPORTS INC       | SB DB CV 5.75%03   |        |
| 847788 10 6 * | SPEEDWAY MOTORSPORTS INC       | COM                |        |
| 847788 90 6   | SPEEDWAY MOTORSPORTS INC       | CALL               |        |
| 847788 95 6   | SPEEDWAY MOTORSPORTS INC       | PUT                |        |
| 847805 10 8   | SPEIZMAN INDS INC              | COM                |        |
| 848457 10 7 * | SPIEGEL INC                    | CL A               |        |
| 848457 90 7   | SPIEGEL INC                    | CALL               |        |
| 848457 95 7   | SPIEGEL INC                    | PUT                |        |
| 848497 10 3   | SPIEKER PPTYS INC              | COM                |        |
| 84855W 10 9   | SPINNAKER EXPL CO              | COM                | ADDED  |
| 848565 10 7   | SPIRE CORP                     | COM                |        |
| 848623 10 4 * | SPLASH TECHNOLOGY HLDGS INC    | COM                |        |
| 848623 90 4   | SPLASH TECHNOLOGY HLDGS INC    | CALL               |        |
| 848623 95 4   | SPLASH TECHNOLOGY HLDGS INC    | PUT                |        |
| 848636 30 4 * | SPLITROCK SVCS INC             | COM                |        |
| 848636 90 4   | SPLITROCK SVCS INC             | CALL               |        |
| 848636 95 4   | SPLITROCK SVCS INC             | PUT                |        |
| 848907 20 0   | SPORTSMANS GUIDE INC           | COM NEW            |        |
| 848915 10 4   | SPORT SUPPLY GROUP INC         | COM                |        |
| 848925 10 3   | SPORT-HALEY INC                | COM                |        |
| 848926 10 1   | SPINNAKER INDS INC             | CL A               |        |
| 848926 20 0   | SPINNAKER INDS INC             | COM                |        |
| 848934 AA 3   | SPORTSLINE COM INC             | SB NT CV 144A 06   |        |

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| 848934 AC 9   | SPORTSLINE COM INC            | SB NT CV           | 5%06   |
| 848934 10 5 * | SPORTSLINE COM INC            | COM                |        |
| 848934 90 5   | SPORTSLINE COM INC            | CALL               |        |
| 848934 95 5   | SPORTSLINE COM INC            | PUT                |        |
| 848935 20 1   | SPIROS DEV CORP II INC / DURA | UNIT EX 123102     |        |
| 849163 10 0   | SPORT CHALET INC              | COM                |        |
| 84917P 10 0   | SPORTS CLUB INC               | COM                |        |
| 849176 AA 0   | SPORTS AUTH INC               | SUB NT CV 144A01   |        |
| 849176 AB 8   | SPORTS AUTH INC               | SUB NT CV ACRD01   |        |
| 849176 AC 6   | SPORTS AUTH INC               | SB NT CV 5.25%01   |        |
| 849176 10 2 * | SPORTS AUTH INC               | COM                |        |
| 849176 90 2   | SPORTS AUTH INC               | CALL               |        |
| 849176 95 2   | SPORTS AUTH INC               | PUT                |        |
| 851783 10 0 * | SPRINGS INDS INC              | CL A               |        |
| 851783 90 0   | SPRINGS INDS INC              | CALL               |        |
| 851783 95 0   | SPRINGS INDS INC              | PUT                |        |
| 852061 10 0 * | SPRINT CORP                   | COM FON GROUP      |        |
| 852061 90 0   | SPRINT CORP                   | CALL               |        |
| 852061 95 0   | SPRINT CORP                   | PUT                |        |
| 852061 20 9   | SPRINT CORP                   | PFD 1 CV \$1.50    |        |
| 852061 30 8   | SPRINT CORP                   | PFDCV\$1.25-1.5    |        |
| 852061 40 7   | SPRINT CORP                   | DECS EXCH 2000     |        |
| 852061 50 6 * | SPRINT CORP                   | PCS COM SER 1      |        |
| 852061 90 6   | SPRINT CORP                   | CALL               |        |
| 852061 95 6   | SPRINT CORP                   | PUT                |        |
| 852192 10 3 * | SPYGLASS INC                  | COM                |        |
| 852192 90 3   | SPYGLASS INC                  | CALL               |        |
| 852192 95 3   | SPYGLASS INC                  | 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                |        |
| 852323 20 3   | STAC SOFTWARE INC             | COM NEW            |        |
| 852381 10 2 * | STAFF LEASING INC             | COM                |        |
| 852381 90 2   | STAFF LEASING INC             | CALL               |        |
| 852381 95 2   | STAFF LEASING INC             | PUT                |        |
| 852389 10 5 * | STAFFMARK INC                 | COM                |        |
| 852389 90 5   | STAFFMARK INC                 | CALL               |        |
| 852389 95 5   | STAFFMARK INC                 | PUT                |        |
| 85254C 10 7 * | STAGE STORES INC              | COM                |        |
| 85254C 90 7   | STAGE STORES INC              | CALL               |        |
| 85254C 95 7   | STAGE STORES INC              | PUT                |        |
| 852542 10 9   | STAGE II APPAREL CORP         | COM                |        |
| 852559 10 3   | STAKE TECHNOLOGY LTD          | COM                |        |
| 852857 10 1 * | STAMPS COM INC                | COM                |        |
| 852857 90 1   | STAMPS COM INC                | CALL               |        |
| 852857 95 1   | STAMPS COM INC                | PUT                |        |

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| 852891 10 0   | STANCORP FINL GROUP INC     | COM                |         |
| 853097 10 3   | STANDARD AUTOMOTIVE CORP    | COM                |         |
| 853097 20 2   | STANDARD AUTOMOTIVE CORP    | PFD SR CV8.50%     |         |
| 853258 AA 9   | STANDARD COML CORP          | SB DBCV 7.25%07    |         |
| 853258 10 1   | STANDARD COML CORP          | COM                |         |
| 853612 10 9   | STANDARD MANAGEMENT CORP    | COM                |         |
| 853626 10 9 * | STANDARD MICROSYSTEMS CORP  | COM                |         |
| 853626 90 9   | STANDARD MICROSYSTEMS CORP  | CALL               |         |
| 853626 95 9   | STANDARD MICROSYSTEMS CORP  | PUT                |         |
| 853666 AB 1   | STANDARD MTR PRODS INC      | SB DB CV 6.75%09   | ADDED   |
| 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                |         |
| 853836 10 4 * | STANDARD PRODS CO           | COM                | DELETED |
| 853836 90 4   | STANDARD PRODS CO           | CALL               | DELETED |
| 853836 95 4   | STANDARD PRODS CO           | PUT                | DELETED |
| 853887 10 7   | STANDARD REGISTER CO        | COM                |         |
| 854231 10 7   | STANDEX INTL CORP           | COM                |         |
| 854305 20 8   | STANLEY FURNITURE INC       | COM NEW            |         |
| 854402 10 4 * | STANFORD TELECOMMUNICATIONS | COM                |         |
| 854402 90 4   | STANFORD TELECOMMUNICATIONS | CALL               |         |
| 854402 95 4   | STANFORD TELECOMMUNICATIONS | PUT                |         |
| 854616 10 9 * | STANLEY WKS                 | COM                |         |
| 854616 90 9   | STANLEY WKS                 | CALL               |         |
| 854616 95 9   | STANLEY WKS                 | PUT                |         |
| 854910 20 5   | STARBASE CORP               | COM NEW            |         |
| 854923 10 9 * | STAR TELECOMMUNICATIONS INC | COM                |         |
| 854923 90 9   | STAR TELECOMMUNICATIONS INC | CALL               |         |
| 854923 95 9   | STAR TELECOMMUNICATIONS INC | 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                |         |
| 85511N 10 2   | STAR CITY HLDGS LTD         | SPONSORED ADR      |         |
| 85512C 10 5   | STAR GAS PARTNERS L P       | UNIT LTD PARTNR    |         |
| 85512C 20 4   | STAR GAS PARTNERS L P       | SR SUB UN LTD      |         |
| 855156 10 5   | STAR MULTI CARE SVCS INC    | COM                | DELETED |
| 855156 20 4   | STAR MULTI CARE SVCS INC    | COM NEW            | ADDED   |
| 855188 10 8   | STAR STRUCK LTD             | COM                |         |
| 855244 10 9 * | STARBUCKS CORP              | COM                |         |
| 855244 90 9   | STARBUCKS CORP              | CALL               |         |
| 855244 95 9   | STARBUCKS CORP              | PUT                |         |
| 855269 10 6   | STARCRAFT CORP              | COM                |         |
| 855546 10 7 * | STARMEDIA NETWORK INC       | COM                |         |
| 855546 90 7   | STARMEDIA NETWORK INC       | CALL               |         |
| 855546 95 7   | STARMEDIA NETWORK INC       | PUT                |         |
| 855547 10 5   | STARMET CORP                | COM                |         |
| 855668 10 9   | STARRETT L S CO             | CL A               |         |

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| 85568W 10 4   | STARWOOD FINL TR MD            | CL A SH BEN IN     | DELETED |
| 855684 10 6 * | STARTER CORP                   | COM                |         |
| 855684 90 6   | STARTER CORP                   | CALL               |         |
| 855684 95 6   | STARTER CORP                   | PUT                |         |
| 85569C 10 7   | STARTEK INC                    | COM                |         |
| 85569E 10 3   | STARTEC GLOBAL COMM CORP       | COM                |         |
| 85569R 10 4   | STARWOOD FINL INC              | COM                | ADDED   |
| 855707 10 5   | STATE AUTO FINL CORP           | COM                |         |
| 855716 10 6   | STATE BANCORP INC N.Y          | COM                |         |
| 85590A 20 3   | STARWOOD HOTELS&RESORTS WRLDWD | PAIRED CTF         |         |
| 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                |         |
| 857549 10 9   | STATEFED FINL CORP             | COM                |         |
| 857550 10 7 * | STATEN IS BANCORP INC          | COM                |         |
| 857550 90 7   | STATEN IS BANCORP INC          | CALL               |         |
| 857550 95 7   | STATEN IS BANCORP INC          | PUT                |         |
| 857689 10 3 * | STATION CASINOS INC            | COM                |         |
| 857689 90 3   | STATION CASINOS INC            | CALL               |         |
| 857689 95 3   | STATION CASINOS INC            | PUT                |         |
| 857875 10 8   | STEAKHOUSE PARTNERS INC        | COM                |         |
| 857890 10 7   | STEARNS & LEHMAN INC           | COM                |         |
| 857914 10 5   | STATEWIDE FINL CORP            | COM                |         |
| 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                |         |
| 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 ORD            |         |
| 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                |         |
| 858912 10 8 * | STERICYCLE INC                 | COM                |         |
| 858912 90 8   | STERICYCLE INC                 | CALL               |         |
| 858912 95 8   | STERICYCLE INC                 | PUT                |         |
| 859151 10 2   | STERILE RECOVERIES INC         | COM                |         |
| 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                |         |

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| 859160 10 3   | STERLING CAP CORP                  | COM                |         |
| 859205 10 6 * | STERLING COMM INC                  | COM                |         |
| 859205 90 6   | STERLING COMM INC                  | CALL               |         |
| 859205 95 6   | STERLING COMM INC                  | PUT                |         |
| 859317 10 9   | STERLING FINL CORP                 | COM                |         |
| 859319 10 5   | STERLING FINL CORP WASH            | COM                |         |
| 859547 10 1 * | STERLING SOFTWARE INC              | COM                |         |
| 859547 90 1   | STERLING SOFTWARE INC              | CALL               |         |
| 859547 95 1   | STERLING SOFTWARE INC              | PUT                |         |
| 859727 10 9   | STERLING VISION INC                | COM                |         |
| 859823 10 6   | STET HELLAS COMMUNICATIONS S A ADR |                    |         |
| 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 CORP      | 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                |         |
| 861012 AA 0   | STMICROELECTRONICS N V             | SUB LYON ZERO 08   |         |
| 861012 AB 8   | STMICROELECTRONICS N V             | SUB LYON ZERO 09   | ADDED   |
| 861012 10 2 * | STMICROELECTRONICS N V             | COM                |         |
| 861012 90 2   | STMICROELECTRONICS N V             | CALL               |         |
| 861012 95 2   | STMICROELECTRONICS N V             | PUT                |         |
| 86149C 10 4   | STOCKWALK COM GROUP INC            | COM                | ADDED   |
| 861565 10 9   | STOLT NIELSEN S A                  | SPON ADR REP B     |         |
| 861567 10 5   | STOLT COMEX SEAWAY S A             | SPON ADR CL A      |         |
| 861572 10 5   | STONE & WEBSTER INC                | COM                |         |
| 861589 AE 9   | STONE CONTAINER CORP               | SB DB CV 6.75%07   |         |
| 861589 30 7   | STONE CONTAINER CORP               | PFD E CV \$1.75    |         |
| 861642 10 6 * | STONE ENERGY CORP                  | COM                |         |
| 861642 90 6   | STONE ENERGY CORP                  | CALL               |         |
| 861642 95 6   | STONE ENERGY CORP                  | PUT                |         |
| 861747 10 3   | STONE STR BANCORP INC              | COM                | DELETED |
| 86183P 10 2   | STONERIDGE INC                     | COM                |         |
| 861907 10 3   | STORAGE USA INC                    | COM                |         |
| 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                |         |
| 86268Q 10 8   | STRATEGIA CORP                     | COM                |         |
| 862685 10 4   | STRATASYS INC                      | COM                |         |
| 862700 10 1   | STRATEGIC DIAGNOSTICS INC          | COM                |         |
| 862701 20 8   | STRATEGIC DISTR INC                | COM                |         |
| 862719 10 1   | STRATEGIC GLOBAL INCOME FD         | COM                |         |
| 862792 10 8   | STRATESEC INC                      | COM                |         |

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| 862924 10 7   | STREICHER MOBILE FUELING INC  | COM                |         |
| 862924 11 5   | STREICHER MOBILE FUELING INC  | WT EXP 121101      |         |
| 863111 10 0   | STRATTEC SEC CORP             | COM                |         |
| 863167 10 2   | STRATUS PPTYS INC             | COM                |         |
| 863236 10 5   | STRAYER ED INC                | COM                |         |
| 863239 10 9   | STREAMLINE COM INC            | COM                |         |
| 863314 10 0 * | STRIDE RITE CORP              | COM                |         |
| 863314 90 0   | STRIDE RITE CORP              | CALL               |         |
| 863314 95 0   | STRIDE RITE CORP              | PUT                |         |
| 863451 10 0   | STROUDS INC                   | COM                |         |
| 863555 10 8 * | STRUCTURAL DYNAMICS RESH CORP | COM                |         |
| 863555 90 8   | STRUCTURAL DYNAMICS RESH CORP | CALL               |         |
| 863555 95 8   | STRUCTURAL DYNAMICS RESH CORP | PUT                |         |
| 863667 10 1 * | STRYKER CORP                  | COM                |         |
| 863667 90 1   | STRYKER CORP                  | CALL               |         |
| 863667 95 1   | STRYKER CORP                  | PUT                |         |
| 86386Q 10 5   | STUDENT ADVANTAGE INC         | COM                |         |
| 863902 10 2   | STUDENT LN CORP               | COM                |         |
| 863905 10 5   | STYLING TECHNOLOGY CORP       | 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                |         |
| 864221 10 6   | STYLECLICK COM INC            | COM                |         |
| 864226 10 5   | STYLESITE MARKETING INC       | COM                | DELETED |
| 864350 10 3   | SUBURBAN BANCSHARES INC       | COM                |         |
| 864444 10 4 * | SUBURBAN LODGES AMER INC      | COM                |         |
| 864444 90 4   | SUBURBAN LODGES AMER INC      | CALL               |         |
| 864444 95 4   | SUBURBAN LODGES AMER INC      | PUT                |         |
| 864482 10 4   | SUBURBAN PROPANE PARTNERS L P | UNIT LTD PARTN     |         |
| 864578 10 9   | SUCCESS BANCSHARES INC        | COM                |         |
| 864591 10 2   | SUCCESSORIES INC              | COM                |         |
| 864739 10 7   | SUFFOLK BANCORP               | COM                |         |
| 865077 10 1 * | SUIZA FOODS CORP              | COM                |         |
| 865077 90 1   | SUIZA FOODS CORP              | CALL               |         |
| 865077 95 1   | SUIZA FOODS CORP              | PUT                |         |
| 865580 10 4   | SULZER MEDICA                 | SPONSORED ADR      |         |
| 86562T 10 5   | SUMMA IND                     | COM                |         |
| 866005 10 1 * | SUMMIT BANCORP                | COM                |         |
| 866005 90 1   | SUMMIT BANCORP                | CALL               |         |
| 866005 95 1   | SUMMIT BANCORP                | PUT                |         |
| 866011 10 9   | SUMMIT BANCSHARES INC TEX     | COM                |         |
| 866013 10 5   | SUMMIT BK CORP GA             | COM                |         |
| 86605U 10 1 * | SUMMIT DESIGN INC             | COM                |         |
| 86605U 90 1   | SUMMIT DESIGN INC             | CALL               |         |
| 86605U 95 1   | SUMMIT DESIGN INC             | PUT                |         |
| 866057 10 2   | SUMMIT FINL CORP              | COM                |         |
| 866239 10 6   | SUMMIT PPTYS INC              | COM                |         |
| 86627E 10 1 * | SUMMIT TECHNOLOGY INC         | COM                |         |
| 86627E 90 1   | SUMMIT TECHNOLOGY INC         | CALL               |         |

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| 86627E 95 1   | SUMMIT TECHNOLOGY INC         | PUT                |         |
| 86663B 10 2   | SUN BANCORP INC               | COM                |         |
| 866634 10 8   | SUN BANCORP INC               | COM                |         |
| 866674 10 4   | SUN COMMUNITIES INC           | COM                |         |
| 866678 10 5   | SUN CMNTY BANCORP LTD         | COM                |         |
| 866762 AG 2   | SUN INC                       | SB DB CV 6.75%12   |         |
| 866810 10 4 * | SUN MICROSYSTEMS INC          | COM                |         |
| 866810 90 4   | SUN MICROSYSTEMS INC          | CALL               |         |
| 866810 95 4   | SUN MICROSYSTEMS INC          | PUT                |         |
| 866942 10 5   | SUN HYDRAULICS CORP           | COM                |         |
| 866948 10 2 * | SUNBURST HOSPITALITY CORP     | COM                |         |
| 866948 90 2   | SUNBURST HOSPITALITY CORP     | CALL               |         |
| 866948 95 2   | SUNBURST HOSPITALITY CORP     | PUT                |         |
| 867017 10 5   | SUNAIR ELECTRS INC            | COM                |         |
| 867071 AA 0   | SUNBEAM CORP                  | SRSDCV ZR0144A18   |         |
| 867071 AB 8   | SUNBEAM CORP                  | SRSDCV ZR0 ACD18   | ADDED   |
| 867071 10 2 * | SUNBEAM CORP                  | COM                |         |
| 867071 90 2   | SUNBEAM CORP                  | CALL               |         |
| 867071 95 2   | SUNBEAM CORP                  | PUT                |         |
| 867229 10 6   | SUNCOR ENERGY INC             | COM                |         |
| 86736F AA 4   | SUNGLOSS HUT INTL INC         | SB NT CV 144A 03   |         |
| 86736F 10 6 * | SUNGLOSS HUT INTL INC         | COM                |         |
| 86736F 90 6   | SUNGLOSS HUT INTL INC         | CALL               |         |
| 86736F 95 6   | SUNGLOSS HUT INTL INC         | PUT                |         |
| 867363 10 3 * | SUNGARD DATA SYS INC          | COM                |         |
| 867363 90 3   | SUNGARD DATA SYS INC          | CALL               |         |
| 867363 95 3   | SUNGARD DATA SYS INC          | PUT                |         |
| 86764P 10 9 * | SUNOCO INC                    | COM                |         |
| 86764P 90 9   | SUNOCO INC                    | CALL               |         |
| 86764P 95 9   | SUNOCO INC                    | PUT                |         |
| 867648 10 7   | SUNPHARM CORP                 | COM                | DELETED |
| 867654 10 5   | SUNQUEST INFORMATION SYS INC  | COM                |         |
| 86768K AA 4   | SUNRISE ASSISTED LIVING INC   | SB NT CV 144A 02   |         |
| 86768K AB 2   | SUNRISE ASSISTED LIVING INC   | SB NT CV ACRD 02   |         |
| 86768K AC 0   | SUNRISE ASSISTED LIVING INC   | SUB NT CV 5.5%02   |         |
| 86768K 10 6 * | SUNRISE ASSISTED LIVING INC   | COM                |         |
| 86768K 90 6   | SUNRISE ASSISTED LIVING INC   | CALL               |         |
| 86768K 95 6   | SUNRISE ASSISTED LIVING INC   | PUT                |         |
| 86769K 10 5   | SUNRISE INTL LEASING CORP     | COM                |         |
| 86769L 10 3 * | SUNRISE TECHNOLOGIES INTL INC | COM                |         |
| 86769L 90 3   | SUNRISE TECHNOLOGIES INTL INC | CALL               |         |
| 86769L 95 3   | SUNRISE TECHNOLOGIES INTL INC | PUT                |         |
| 867833 AN 5   | SUNSHINE MNG & REFINING CO    | SBDB CV RESET 08   |         |
| 867833 14 7   | SUNSHINE MNG & REFINING CO    | WT EXP 052301      |         |
| 867833 50 1   | SUNSHINE MNG & REFINING CO    | COM NEW            |         |
| 86787D 10 9 * | SUNTERRA CORP                 | COM                |         |
| 86787D 90 9   | SUNTERRA CORP                 | CALL               |         |
| 86787D 95 9   | SUNTERRA CORP                 | PUT                |         |
| 867910 10 1 * | SUNRISE MED INC               | COM                |         |

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| 867910 90 1   | SUNRISE MED INC                | CALL               |         |
| 867910 95 1   | SUNRISE MED INC                | PUT                |         |
| 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                |         |
| 867933 10 3   | SUNSTONE HOTEL INVS INC        | COM                | DELETED |
| 867939 10 0   | SUNSTAR HEALTHCARE INC         | COM                |         |
| 867948 10 1   | SUNSOURCE INC                  | COM                |         |
| 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                |         |
| 868059 11 4   | SUPERGEN INC                   | WT EXP 031301      |         |
| 868059 12 2   | SUPERGEN INC                   | WT EXP 081201      |         |
| 868146 10 1   | SUPERIOR CONSULTANT HLDGS CORP | COM                |         |
| 868157 10 8 * | SUPERIOR ENERGY SVCS INC       | COM                |         |
| 868157 90 8   | SUPERIOR ENERGY SVCS INC       | CALL               |         |
| 868157 95 8   | SUPERIOR ENERGY SVCS INC       | PUT                |         |
| 868161 10 0   | SUPERIOR FINANCIAL CORP DEL    | COM                | ADDED   |
| 868168 10 5 * | SUPERIOR INDS INTL INC         | COM                |         |
| 868168 90 5   | SUPERIOR INDS INTL INC         | CALL               |         |
| 868168 95 5   | SUPERIOR INDS INTL INC         | PUT                |         |
| 868224 10 6   | SUPERIOR NATL INS GROUP DEL    | COM                |         |
| 868316 10 0 * | SUPERIOR SVCS INC              | COM                | DELETED |
| 868316 90 0   | SUPERIOR SVCS INC              | CALL               | DELETED |
| 868316 95 0   | SUPERIOR SVCS INC              | PUT                | DELETED |
| 868358 10 2   | SUPERIOR SURGICAL MFG INC      | COM                |         |
| 86836P 20 2   | SUPERIOR TR I                  | PFD CV 8.50%       |         |
| 868365 10 7 * | SUPERIOR TELECOM INC           | COM                |         |
| 868365 90 7   | SUPERIOR TELECOM INC           | CALL               |         |
| 868365 95 7   | SUPERIOR TELECOM INC           | PUT                |         |
| 868453 10 1   | SUPERMERCADOS UNIMARC SA       | SPONSORED ADR      |         |
| 868511 20 5   | SUPER SOL LTD                  | SPONSORED ADR      |         |
| 868524 10 9   | SUPERTEL HOSPITALITY INC       | COM                | DELETED |
| 868532 10 2 * | SUPERTEX INC                   | COM                |         |
| 868532 90 2   | SUPERTEX INC                   | CALL               |         |
| 868532 95 2   | SUPERTEX INC                   | PUT                |         |
| 868536 10 3 * | SUPERVALU INC                  | COM                |         |
| 868536 90 3   | SUPERVALU INC                  | CALL               |         |
| 868536 95 3   | SUPERVALU INC                  | PUT                |         |
| 86859F 10 7   | SUPREMA SPECIALTIES INC        | COM                |         |
| 868607 10 2   | SUPREME INDS INC               | CL A               |         |
| 868666 20 7   | SURETY CAP CORP                | COM NEW            |         |
| 868819 20 2   | SURGICAL LASER TECHNOLOGIES    | COM NEW            |         |
| 868873 10 0   | SURMODICS INC                  | COM                |         |
| 86888L 10 9   | SURREY INC                     | COM                |         |
| 86888L 11 7   | SURREY INC                     | WT EXP 120902      |         |
| 868908 10 4   | SURGE COMPONENTS INC N Y       | COM                |         |

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| 868908 11 2   | SURGE COMPONENTS INC N Y      | WT A EX 073103     |        |
| 869099 10 1 * | SUSQUEHANNA BANCSHARES INC PA | COM                |        |
| 869099 90 1   | SUSQUEHANNA BANCSHARES INC PA | CALL               |        |
| 869099 95 1   | SUSQUEHANNA BANCSHARES INC PA | PUT                |        |
| 869245 10 0   | SUSSEX BANCORP                | COM                |        |
| 869716 20 9   | SWANK INC                     | COM PAR \$0.10     |        |
| 870309 50 7   | SWEDISH MATCH AB              | SPONSORED ADR      |        |
| 870738 AB 7   | SWIFT ENERGY CO               | SB NT CV 6.25%06   |        |
| 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                |        |
| 870827 10 2   | SWISS ARMY BRANDS INC         | COM                |        |
| 870875 10 1   | SWISS HELVETIA FD INC         | COM                |        |
| 870903 10 1   | SYBRON CHEMS INC              | COM                |        |
| 871013 10 8   | SWISSCOM AG                   | SPONSORED ADR      |        |
| 871130 10 0 * | SYBASE INC                    | COM                |        |
| 871130 90 0   | SYBASE INC                    | CALL               |        |
| 871130 95 0   | SYBASE INC                    | PUT                |        |
| 87114F 10 6 * | SYBRON INTL CORP              | COM                |        |
| 87114F 90 6   | SYBRON INTL CORP              | CALL               |        |
| 87114F 95 6   | SYBRON INTL CORP              | PUT                |        |
| 871206 10 8   | SYCAMORE NETWORKS INC         | COM                | ADDED  |
| 871237 10 3 * | SYKES ENTERPRISES INC         | COM                |        |
| 871237 90 3   | SYKES ENTERPRISES INC         | CALL               |        |
| 871237 95 3   | SYKES ENTERPRISES INC         | PUT                |        |
| 871371 10 0   | SYLVAN INC                    | COM                |        |
| 871399 10 1 * | SYLVAN LEARNING SYS INC       | COM                |        |
| 871399 90 1   | SYLVAN LEARNING SYS INC       | CALL               |        |
| 871399 95 1   | SYLVAN LEARNING SYS INC       | PUT                |        |
| 871503 10 8 * | SYMANTEC CORP                 | COM                |        |
| 871503 90 8   | SYMANTEC CORP                 | CALL               |        |
| 871503 95 8   | SYMANTEC CORP                 | PUT                |        |
| 871508 10 7 * | SYMBOL TECHNOLOGIES INC       | COM                |        |
| 871508 90 7   | SYMBOL TECHNOLOGIES INC       | CALL               |        |
| 871508 95 7   | SYMBOL TECHNOLOGIES INC       | PUT                |        |
| 87151H 10 6   | SYMBOLLON CORP                | CL A               |        |
| 871535 10 0   | SYMIX SYS INC                 | COM                |        |
| 87154P 10 5   | SYMONS INTL GROUP INC         | COM                |        |
| 871543 10 4 * | SYMMETRICOM INC               | COM                |        |
| 871543 90 4   | SYMMETRICOM INC               | CALL               |        |
| 871543 95 4   | SYMMETRICOM INC               | PUT                |        |
| 87155S 10 8   | SYMYX TECHNOLOGIES            | COM                | ADDED  |
| 871551 10 7   | SYMS CORP                     | COM                |        |
| 87156R 10 9 * | SYNAPTIC PHARMACEUTICAL CORP  | COM                |        |
| 87156R 90 9   | SYNAPTIC PHARMACEUTICAL CORP  | CALL               |        |
| 87156R 95 9   | SYNAPTIC PHARMACEUTICAL CORP  | PUT                |        |

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| 871562 20 3   | SYNAGRO TECHNOLOGIES INC      | COM NEW            |         |
| 871565 10 7   | SYNALLOY CP DEL               | COM                |         |
| 871566 10 5   | SYNBIOTICS CORP               | COM                |         |
| 87157J 10 6   | SYNCOR INTL CORP DEL          | COM                |         |
| 87159E 10 5   | SYNERGY BRANDS INC            | COM                |         |
| 87160V 10 4   | SYNSORB BIOTECH INC           | COM                |         |
| 871607 10 7 * | SYNOPSYS INC                  | COM                |         |
| 871607 90 7   | SYNOPSYS INC                  | CALL               |         |
| 871607 95 7   | SYNOPSYS INC                  | PUT                |         |
| 87161C 10 5 * | SYNOVUS FINL CORP             | COM                |         |
| 87161C 90 5   | SYNOVUS FINL CORP             | CALL               |         |
| 87161C 95 5   | SYNOVUS FINL CORP             | PUT                |         |
| 87161L 10 5   | SYNTELLECT INC                | COM                |         |
| 87162E 10 0 * | SYNTHETECH INC                | COM                |         |
| 87162E 90 0   | SYNTHETECH INC                | CALL               |         |
| 87162E 95 0   | SYNTHETECH INC                | PUT                |         |
| 87162H 10 3   | SYNTEL INC                    | COM                |         |
| 871630 10 9 * | SYNTROLEUM CORP               | COM                |         |
| 871630 90 9   | SYNTROLEUM CORP               | CALL               |         |
| 871630 95 9   | SYNTROLEUM CORP               | PUT                |         |
| 871655 10 6   | SYPRIS SOLUTIONS INC          | COM                |         |
| 871829 10 7 * | SYSKO CORP                    | COM                |         |
| 871829 90 7   | SYSKO CORP                    | CALL               |         |
| 871829 95 7   | SYSKO CORP                    | PUT                |         |
| 871839 AA 4   | SYSTEM SOFTWARE ASSOC INC     | SB NT CV 7/02      | DELETED |
| 871839 20 5   | SYSTEM SOFTWARE ASSOC INC     | COM NEW            | DELETED |
| 871851 10 1 * | SYSTEMAX INC                  | COM                |         |
| 871851 90 1   | SYSTEMAX INC                  | CALL               |         |
| 871851 95 1   | SYSTEMAX INC                  | PUT                |         |
| 871873 AB 1   | SYSTEMS & COMPUTER TECHNOLOGY | SUB DB CONV 5/04   |         |
| 871873 10 5 * | SYSTEMS & COMPUTER TECHNOLOGY | COM                |         |
| 871873 90 5   | SYSTEMS & COMPUTER TECHNOLOGY | CALL               |         |
| 871873 95 5   | SYSTEMS & COMPUTER TECHNOLOGY | PUT                |         |
| 871914 10 7   | SYNTHETIC INDS INC            | COM                |         |
| 871942 10 8   | SYSCOMM INTERNATIONAL CORP    | COM                |         |
| 871951 10 9   | SYMPHONIX DEVICES             | COM                |         |
| 87215N 10 7   | T & W FINL CORP               | COM                |         |
| 872173 10 9   | TBA ENTMT CORP                | COM                |         |
| 872173 11 7   | TBA ENTMT CORP                | WT EXP 042301      |         |
| 872180 10 4 * | TBC CORP                      | COM                |         |
| 872180 90 4   | TBC CORP                      | CALL               |         |
| 872180 95 4   | TBC CORP                      | PUT                |         |
| 872226 10 5   | TB WOODS CORP                 | COM                |         |
| 872245 10 5 * | TCBY ENTERPRISES INC          | COM                |         |
| 872245 90 5   | TCBY ENTERPRISES INC          | CALL               |         |
| 872245 95 5   | TCBY ENTERPRISES INC          | PUT                |         |
| 872275 10 2 * | TCF FINL CORP                 | COM                |         |
| 872275 90 2   | TCF FINL CORP                 | CALL               |         |
| 872275 95 2   | TCF FINL CORP                 | PUT                |         |

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| 872293 10 5   | TCI INTL INC              | COM                |        |
| 87233Q 10 8   | TC PIPELINES LP           | UT COM LTD PRT     |        |
| 87233R 10 6 * | TCSI CORP                 | COM                |        |
| 87233R 90 6   | TCSI CORP                 | CALL               |        |
| 87233R 95 6   | TCSI CORP                 | PUT                |        |
| 87234T 10 1   | TCW/DW TERM TR 2002       | SH BEN INT         |        |
| 87234U 10 8   | TCW/DW TERM TR 2003       | SH BEN INT         |        |
| 87234V 10 6   | TCW/DW TERM TR 2000       | SH BEN INT         |        |
| 87234O 10 4   | TCW CONV SECS FD INC      | COM                |        |
| 872351 40 8   | TDK CORP                  | AMERN DEP SH       |        |
| 872362 10 8 * | TD WATERHOUSE GRP INC     | COM                |        |
| 872362 90 8   | TD WATERHOUSE GRP INC     | CALL               |        |
| 872362 95 8   | TD WATERHOUSE GRP INC     | PUT                |        |
| 872375 10 0 * | TECO ENERGY INC           | COM                |        |
| 872375 90 0   | TECO ENERGY INC           | CALL               |        |
| 872375 95 0   | TECO ENERGY INC           | PUT                |        |
| 872384 10 2   | TEPPCO PARTNERS L P       | UT LTD PARTNER     |        |
| 872386 10 7   | TESSCO TECHNOLOGIES INC   | COM                |        |
| 872388 10 3   | TFC ENTERPRISES INC       | COM                |        |
| 872391 10 7   | TF FINL CORP              | COM                |        |
| 872417 11 8   | TGC INDS INC              | WT EXP 123100      |        |
| 872417 20 9   | TGC INDS INC              | PFD EXCV C 8%      |        |
| 872417 30 8   | TGC INDS INC              | COM NEW            |        |
| 87242T 10 1   | THCG INC                  | COM                | ADDED  |
| 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 INDS INC              | COM NEW            |        |
| 872534 10 2 * | TJ INTL INC               | COM                |        |
| 872534 90 2   | TJ INTL INC               | CALL               |        |
| 872534 95 2   | TJ INTL INC               | PUT                |        |
| 872538 10 3   | T J T INC                 | COM                |        |
| 872538 11 1   | T J T INC                 | WT EXP 122200      |        |
| 872540 10 9 * | TJX COS INC NEW           | COM                |        |
| 872540 90 9   | TJX COS INC NEW           | CALL               |        |
| 872540 95 9   | TJX COS INC NEW           | PUT                |        |
| 87255E 10 8 * | TLC LASER EYE CENTERS INC | COM                | ADDED  |
| 87255E 90 8   | TLC LASER EYE CENTERS INC | CALL               | ADDED  |
| 87255E 95 8   | TLC LASER EYE CENTERS INC | PUT                | ADDED  |
| 87257P 10 1   | TMBR/SHARP DRILLING INC   | COM                |        |
| 872594 10 6   | TNP ENTERPRISES INC       | COM                |        |
| 872597 10 9   | T-NETIX INC               | COM                |        |
| 872625 10 8   | TRC COS INC               | COM                |        |
| 87263R 10 9   | TRO LEARNING INC          | COM                |        |
| 872636 10 5   | TRM CORP                  | COM                |        |
| 872649 10 8 * | TRW INC                   | COM                |        |
| 872649 90 8   | TRW INC                   | CALL               |        |
| 872649 95 8   | TRW INC                   | PUT                |        |

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| 872649 50 4   | TRW INC                        | PREF 1 CV\$4.40    |         |
| 872649 60 3   | TRW INC                        | PREF 3 CV\$4.50    |         |
| 872876 10 7   | TSI INC MINN                   | COM                |         |
| 872879 10 1 * | TSI INTERNATIONAL SOFTWARE LTD | COM                |         |
| 872879 90 1   | TSI INTERNATIONAL SOFTWARE LTD | CALL               |         |
| 872879 95 1   | TSI INTERNATIONAL SOFTWARE LTD | PUT                |         |
| 872885 10 8   | TSR INC                        | COM                |         |
| 872895 10 7   | TST / IMPRESO INC              | COM                |         |
| 872934 10 4 * | TLC THE LASER CTR INC          | COM                | DELETED |
| 872934 90 4   | TLC THE LASER CTR INC          | CALL               | DELETED |
| 872934 95 4   | TLC THE LASER CTR INC          | PUT                | DELETED |
| 872941 10 9 * | TMP WORLDWIDE INC              | COM                |         |
| 872941 90 9   | TMP WORLDWIDE INC              | CALL               |         |
| 872941 95 9   | TMP WORLDWIDE INC              | PUT                |         |
| 87307Q 10 9 * | TV GUIDE INC                   | CL A               |         |
| 87307Q 90 9   | TV GUIDE INC                   | CALL               |         |
| 87307Q 95 9   | TV GUIDE INC                   | PUT                |         |
| 87308K 10 1 * | TVX GOLD INC                   | COM                |         |
| 87308K 90 1   | TVX GOLD INC                   | CALL               |         |
| 87308K 95 1   | TVX GOLD INC                   | PUT                |         |
| 873197 10 7   | TAB PRODS CO DEL               | COM                |         |
| 873425 10 2 * | TACO CABANA INC                | COM                |         |
| 873425 90 2   | TACO CABANA INC                | CALL               |         |
| 873425 95 2   | TACO CABANA INC                | PUT                |         |
| 873589 10 5   | TADEO HLDGS INC                | COM                | DELETED |
| 873589 11 3   | TADEO HLDGS INC                | WT A EX 121799     | DELETED |
| 873773 10 5   | TAG HEUER INTL S A             | SPONSORED ADR      |         |
| 873774 10 3   | TAG-IT PAC INC                 | COM                |         |
| 874028 10 3   | TAITRON COMPONENTS INC         | CL A               |         |
| 874031 10 7   | TAIWAN EQUITY FD INC           | COM                |         |
| 874036 10 6   | TAIWAN FD INC                  | COM                |         |
| 874039 10 0   | TAIWAN SEMICONDUCTOR MFG LTD   | SPONSORED ADR      |         |
| 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                |         |
| 874263 10 6   | TALK CITY INC                  | COM                |         |
| 874264 10 4 * | TALK COM INC                   | COM                |         |
| 874264 90 4   | TALK COM INC                   | CALL               |         |
| 874264 95 4   | TALK COM INC                   | PUT                |         |
| 874835 10 1   | TAM RESTAURANTS INC            | COM                |         |
| 874835 11 9   | TAM RESTAURANTS INC            | WT EXP 020903      |         |
| 874918 10 5   | TALX CORP                      | COM                |         |
| 875378 10 1   | TANDY BRANDS ACCESSORIES INC   | COM                |         |
| 875382 10 3 * | TANDY CORP                     | COM                |         |
| 875382 90 3   | TANDY CORP                     | CALL               |         |

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| 875382 95 3   | TANDY CORP                     | PUT                |        |
| 875386 10 4   | TANDYCRAFTS INC                | COM                |        |
| 875465 10 6   | TANGER FACTORY OUTLET CTRS INC | COM                |        |
| 875465 20 5   | TANGER FACTORY OUTLET CTRS INC | PFD A CV 1/10S     |        |
| 87588P 10 1   | TANNING TECHNOLOGY CORP        | COM                |        |
| 875924 10 2   | TANGRAM ENTERPRISE SOLUTIONS   | COM                |        |
| 87612M 10 8   | TARGETED GENETICS CORP         | COM                |        |
| 876287 10 3   | TARAGON RLTY INVS INC          | COM                |        |
| 876289 10 9   | TARRANT APPAREL GROUP          | COM                |        |
| 876511 10 6 * | TASEKO MINES LTD               | COM                |        |
| 876511 90 6   | TASEKO MINES LTD               | CALL               |        |
| 876511 95 6   | TASEKO MINES LTD               | PUT                |        |
| 876553 30 6   | TASTY BAKING CO                | COM                |        |
| 876664 10 3 * | TAUBMAN CTRS INC               | COM                |        |
| 876664 90 3   | TAUBMAN CTRS INC               | CALL               |        |
| 876664 95 3   | TAUBMAN CTRS INC               | PUT                |        |
| 877163 10 5   | TAYLOR DEVICES INC             | COM                |        |
| 87815F 10 8   | TEAM COMMUNICATIONS GROUP      | COM                |        |
| 87815U 10 5   | TEAMSTAFF INC                  | COM                |        |
| 87815X 10 9   | TEAM FINANCIAL INC             | COM                |        |
| 878153 10 5   | TEAM AMER CORP                 | COM                |        |
| 878155 10 0   | TEAM INC                       | COM                |        |
| 878190 10 7   | TEARDROP GOLF CO               | COM                |        |
| 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                |        |
| 878308 10 5   | TECH SYM CORP                  | COM                |        |
| 878329 10 1   | TECHDYNE 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                |        |
| 87840Q 10 3   | TECHNICAL CHEMICALS & PRODS    | COM                |        |
| 878409 10 1   | TECHNICAL COMMUNICATIONS CORP  | COM                |        |
| 878517 30 9   | TECHNICLONE CORP               | COM NEW            |        |
| 878553 10 6   | TECHNISOURCE INC               | COM                |        |
| 878555 10 1 * | TECHNITROL INC                 | COM                |        |
| 878555 90 1   | TECHNITROL INC                 | CALL               |        |
| 878555 95 1   | TECHNITROL INC                 | PUT                |        |
| 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               |        |

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| 878895 95 0   | TECUMSEH PRODS CO              | PUT                |         |
| 878919 20 8   | TEKNOWLEDGE CORP NEW           | COM NEW            |         |
| 879008 10 0   | TEGAL CORP                     | COM                |         |
| 879080 10 9   | TEJON RANCH CO DEL             | COM                |         |
| 87910V 10 7   | TEKINSIGHT COM INC             | COM                | ADDED   |
| 87910V 11 5   | TEKINSIGHT COM INC             | WT A EX 121799     | ADDED   |
| 879101 AA 1   | TEKELEC                        | SB DSC CV 144A04   | ADDED   |
| 879101 10 3 * | TEKELEC                        | COM                |         |
| 879101 90 3   | TEKELEC                        | CALL               |         |
| 879101 95 3   | TEKELEC                        | PUT                |         |
| 879102 10 1   | TEKGRAF INC                    | CL A               |         |
| 879102 11 9   | TEKGRAF INC                    | WT EXP 000002      |         |
| 879131 10 0 * | TEKTRONIX INC                  | COM                |         |
| 879131 90 0   | TEKTRONIX INC                  | CALL               |         |
| 879131 95 0   | TEKTRONIX INC                  | PUT                |         |
| 87921P 10 7 * | TELCOM SEMICONDUCTOR INC       | COM                |         |
| 87921P 90 7   | TELCOM SEMICONDUCTOR INC       | CALL               |         |
| 87921P 95 7   | TELCOM SEMICONDUCTOR INC       | PUT                |         |
| 87923P 10 5   | TELE CENTRO OESTE CELULAR S A  | SPON ADR PFD       |         |
| 879238 10 3   | TELE CELULAR SUL PART S A      | SPON ADR PFD       |         |
| 879239 10 1   | TELE CENTRO SUL PART S A       | SPON ADR PFD       |         |
| 87924W 10 9   | TELE NORDESTE CELULAR PART S A | SPON ADR PFD       |         |
| 87924Y 10 5   | TELE NORTE CELULAR PART S A    | SPON ADR PFD       |         |
| 879242 10 5   | TELE DANMARK A/S               | SPON ADR CL B      |         |
| 879246 10 6   | TELE NORTE LESTE PART S A      | SPON ADR PFD       |         |
| 87925R 10 9 * | TELEBANC FINANCIAL CORP        | COM                |         |
| 87925R 90 9   | TELEBANC FINANCIAL CORP        | CALL               |         |
| 87925R 95 9   | TELEBANC FINANCIAL CORP        | PUT                |         |
| 879252 10 4   | TELE SUDESTE CELULAR PART S A  | SPON ADR PFD       |         |
| 87927M 10 8   | TELECOM EIREANN PLC            | SPON ADR EURO      | DELETED |
| 87927W 10 6   | TELECOM ITALIA SPA             | SPON ADR ORD       |         |
| 87927W 20 5   | TELECOM ITALIA SPA             | SPON ADR SVGS      |         |
| 879273 20 9   | TELECOMM ARGENTINA STET-FRANCE | SPON ADR REP B     |         |
| 879278 20 8   | TELECOM CORP NEW ZEALAND LTD   | SPONSORED ADR      |         |
| 87928R 10 6   | TELECOMUNICACOES BRASILEIRAS   | SP ADR TELEBRS     |         |
| 879287 10 0   | TELECOMUNICACOES BRASILEIRAS S | SPONSORED ADR      |         |
| 879287 30 8   | TELECOMUNICACOES BRASILEIRAS S | SPONSORED ADR      |         |
| 879299 10 5   | TELECORP PCS INC               | CL A               | ADDED   |
| 879360 10 5   | TELEDYNE TECHNOLOGIES INC      | COM                | ADDED   |
| 879369 10 6 * | TELEFLEX INC                   | COM                |         |
| 879369 90 6   | TELEFLEX INC                   | CALL               |         |
| 879369 95 6   | TELEFLEX INC                   | PUT                |         |
| 879378 20 6   | TELEFONICA DE ARGENTINA S A    | SPON ADR CL B      |         |
| 879382 20 8   | TELEFONICA S A                 | SPONSORED ADR      |         |
| 879384 10 5   | TELEFONICA DEL PERU S A        | SPON ADR CL B      |         |
| 879403 AD 5   | TELEFONOS DE MEXICO S A        | SR DB CV 4.25%04   |         |
| 879403 40 0   | TELEFONOS DE MEXICO S A        | ADR NOMINATIVE     |         |
| 879403 78 0   | TELEFONOS DE MEXICO S A        | SPON ADR ORD L     |         |
| 87941V 10 0 * | TELEGLOBE INC                  | COM                |         |

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| 87941V 90 0 | TELEGLOBE INC                             | CALL               |         |
| 87941V 95 0 | TELEGLOBE INC                             | PUT                |         |
| 87943B 10 2 | TELESTE CELULAR PART S A                  | SPON ADR PFD       |         |
| 87943L 10 0 | TELEMATE NET SOFTWARE                     | COM                | ADDED   |
| 879433 10 0 | * TELEPHONE & DATA SYS INC                | COM                |         |
| 879433 90 0 | TELEPHONE & DATA SYS INC                  | CALL               |         |
| 879433 95 0 | TELEPHONE & DATA SYS INC                  | PUT                |         |
| 87944B 10 1 | TELEPARTNER A/S                           | SPONSORED ADR      | DELETED |
| 87944B 11 9 | TELEPARTNER A/S                           | WT EXP 063002      | DELETED |
| 87944E 10 5 | TELEMIG CELULAR PART S A                  | SPON ADR PFD       |         |
| 87951U 10 9 | * TELESPECTRUM WORLDWIDE INC              | COM                |         |
| 87951U 90 9 | TELESPECTRUM WORLDWIDE INC                | CALL               |         |
| 87951U 95 9 | TELESPECTRUM WORLDWIDE INC                | PUT                |         |
| 87951V 11 5 | TELETOUCH COMMUNICATIONS INC              | WT A EX 122199     |         |
| 87951V 20 6 | TELETOUCH COMMUNICATIONS INC              | COM NEW            |         |
| 87951X 10 3 | TELESCIENCES INC DEL                      | COM                | DELETED |
| 879516 10 2 | * TELESCAN INC                            | COM                |         |
| 879516 90 2 | TELESCAN INC                              | CALL               |         |
| 879516 95 2 | TELESCAN INC                              | PUT                |         |
| 87952K 10 0 | TELESP PARTICIPACOES S A                  | SPON ADR PFD       |         |
| 87952L 10 8 | TELESP CELULAR PART S A                   | SPON ADR PFD       |         |
| 87956P 10 5 | TELEWEST COMMUNICATIONS PLC               | SPONSORED ADR      |         |
| 87959Y 10 3 | * TELIGENT INC                            | CL A               |         |
| 87959Y 90 3 | TELIGENT INC                              | CALL               |         |
| 87959Y 95 3 | TELIGENT INC                              | PUT                |         |
| 879664 10 0 | * TELLABS INC                             | COM                |         |
| 879664 90 0 | TELLABS INC                               | CALL               |         |
| 879664 95 0 | TELLABS INC                               | PUT                |         |
| 87969E 10 5 | TELSCAPE INTERNATIONAL INC                | COM                |         |
| 87969N 20 4 | TELSTRA CORP LTD                          | SPON ADR FINAL     |         |
| 87969N 30 3 | TELSTRA CORP LTD                          | SPON ADR 1ST99     | ADDED   |
| 87969R 10 6 | TEL TREND INC                             | COM                |         |
| 879698 30 6 | TELTRONICS INC                            | COM NEW            |         |
| 87970T 20 8 | TELULAR CORP                              | COM NEW            |         |
| 879700 AA 0 | TELXON CORP                               | SUB DB CV 7.5%12   |         |
| 879700 AB 8 | TELXON CORP                               | SB NT CV 144A 03   |         |
| 879700 AC 6 | TELXON CORP                               | SB NT CV 5.75%03   |         |
| 879700 10 2 | * TELXON CORP                             | COM                |         |
| 879700 90 2 | TELXON CORP                               | CALL               |         |
| 879700 95 2 | TELXON CORP                               | PUT                |         |
| 879788 10 7 | TEMPLETE SOFTWARE INC                     | COM                |         |
| 879868 10 7 | * TEMPLE INLAND INC                       | COM                |         |
| 879868 90 7 | TEMPLE INLAND INC                         | CALL               |         |
| 879868 95 7 | TEMPLE INLAND INC                         | PUT                |         |
| 879924 10 8 | TELESOFT CORP                             | COM                |         |
| 879929 10 7 | TEMPLETON GLOBAL GOVT INCOM FD SH BEN INT |                    |         |
| 879931 40 0 | TELIDENT INC                              | COM PAR \$0.08     |         |
| 879939 10 6 | * TELETECH HOLDINGS INC                   | COM                |         |
| 879939 90 6 | TELETECH HOLDINGS INC                     | CALL               |         |

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| 879939 95 6   | TELETECH HOLDINGS INC          | PUT                |         |
| 879946 10 1   | TELESYSTEM INTL WIRELESS INC   | SUB VTG SHS        |         |
| 88018T 10 1   | TEMPLETON DRAGON FD INC        | COM                |         |
| 88018X 10 2   | TEMPLETON CHINA WORLD FD INC   | COM                |         |
| 880190 10 3   | TEMPLETON EMERG MKT APPRECN FD | COM                |         |
| 880191 10 1   | TEMPLETON EMERGING MKTS FD INC | COM                |         |
| 880192 10 9   | TEMPLETON EMERG MKTS INCOME FD | COM                |         |
| 880198 10 6   | TEMPLETON GLOBAL INCOME FD INC | COM                |         |
| 88022F 10 5   | TEMPLETON RUSSIA FD INC        | COM                |         |
| 88022J 10 7   | TEMPLETON VIETNAM S-E ASIA FD  | COM                |         |
| 880236 20 3   | TEMTEX INDs INC                | COM PAR \$0.20     |         |
| 88033A 10 3   | TENFOLD CORP                   | COM                |         |
| 88033G 10 0 * | TENET HEALTHCARE CORP          | COM                |         |
| 88033G 90 0   | TENET HEALTHCARE CORP          | CALL               |         |
| 88033G 95 0   | TENET HEALTHCARE CORP          | PUT                |         |
| 88033K 10 1   | TENERA INC                     | COM                |         |
| 880345 10 3   | TENNANT CO                     | COM                |         |
| 880349 10 5 * | TENNECO AUTOMOTIVE INC         | COM                | ADDED   |
| 880349 90 5   | TENNECO AUTOMOTIVE INC         | CALL               | ADDED   |
| 880349 95 5   | TENNECO AUTOMOTIVE INC         | PUT                | ADDED   |
| 88037E 10 1 * | TENNECO INC NEW                | COM                | DELETED |
| 88037E 90 1   | TENNECO INC NEW                | CALL               | DELETED |
| 88037E 95 1   | TENNECO INC NEW                | PUT                | DELETED |
| 88076P 10 8 * | TERA COMPUTER CO               | COM                |         |
| 88076P 90 8   | TERA COMPUTER CO               | CALL               |         |
| 88076P 95 8   | TERA COMPUTER CO               | PUT                |         |
| 880770 10 2 * | TERADYNE INC                   | COM                |         |
| 880770 90 2   | TERADYNE INC                   | CALL               |         |
| 880770 95 2   | TERADYNE INC                   | PUT                |         |
| 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                |         |
| 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      | ADDED   |
| 881005 20 1   | TERRA NITROGEN CO L P          | COM UNIT           |         |
| 88157K 10 1   | TESCO CORP                     | COM                |         |
| 881609 10 1 * | TESORO PETE CORP               | COM                |         |
| 881609 90 1   | TESORO PETE CORP               | CALL               |         |
| 881609 95 1   | TESORO PETE CORP               | PUT                |         |
| 881609 40 8   | TESORO PETE CORP               | PIES CV 1/100S     |         |
| 881612 10 5   | TESSERACT GROUP INC            | COM                |         |
| 88162F 10 5 * | TETRA TECHNOLOGIES INC DEL     | COM                |         |
| 88162F 90 5   | TETRA TECHNOLOGIES INC DEL     | CALL               |         |
| 88162F 95 5   | TETRA TECHNOLOGIES INC DEL     | PUT                |         |

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| 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                |         |
| 881694 10 3 * | TEXACO INC                   | COM                |         |
| 881694 90 3   | TEXACO INC                   | CALL               |         |
| 881694 95 3   | TEXACO INC                   | PUT                |         |
| 881801 10 4   | TEXARKANA FIRST FINL CORP    | COM                |         |
| 881908 10 7   | TESMA INTL INC               | CL A SUB VTG       |         |
| 88221T 10 4   | TEXAS BIOTECHNOLOGY CORP     | COM                |         |
| 88221T 12 0   | TEXAS BIOTECHNOLOGY CORP     | WT EXP 123100      |         |
| 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   |         |
| 882673 10 6   | TEXAS REGl BANCSHARES INC    | CL A VTG           |         |
| 882848 10 4 * | TEXAS UTILS CO               | COM                |         |
| 882848 90 4   | TEXAS UTILS CO               | CALL               |         |
| 882848 95 4   | TEXAS UTILS CO               | PUT                |         |
| 882904 10 5   | THAI FD INC                  | COM                |         |
| 882905 10 2   | THAI CAP FD INC              | COM                |         |
| 882906 11 8   | TEXOIL INC NEV               | WT A EX 052699     | DELETED |
| 882906 50 6   | TEXOIL INC NEV               | COM PAR \$0.01N    |         |
| 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    |         |
| 883217 10 1   | THACKERAY CORP               | COM                |         |
| 88335R 10 1 * | THEGLOBE COM INC             | COM                |         |
| 88335R 90 1   | THEGLOBE COM INC             | CALL               |         |
| 88335R 95 1   | THEGLOBE COM INC             | PUT                |         |
| 883375 10 7 * | THERAGENICS CORP             | COM                |         |
| 883375 90 7   | THERAGENICS CORP             | CALL               |         |
| 883375 95 7   | THERAGENICS CORP             | PUT                |         |
| 883430 10 0   | THERMACELL TECHNOLOGIES INC  | COM                |         |
| 883430 11 8   | THERMACELL TECHNOLOGIES INC  | WT A EX 031201     |         |
| 88355E 10 5   | THERMEDICS DETECTION INC     | COM                |         |
| 88355H 10 8   | THERMO BIOANALYSIS CORP      | COM                |         |
| 88355K AA 9   | THERMO CARDIOSYSTEMS INC     | SB DB CV 144A 04   |         |
| 88355K AB 7   | THERMO CARDIOSYSTEMS INC     | SB DB CV ACRD 04   |         |
| 88355K 20 0 * | THERMO CARDIOSYSTEMS INC     | COM NONREDEEM      |         |
| 88355K 90 0   | THERMO CARDIOSYSTEMS INC     | CALL               |         |
| 88355K 95 0   | THERMO CARDIOSYSTEMS INC     | PUT                |         |
| 88355R AB 2   | THERMO ECOTEK CORP           | SB DB CV 144A 04   |         |
| 88355R AC 0   | THERMO ECOTEK CORP           | SB DB CV ACRD 04   |         |

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| 88355R 10 6   | THERMO ECOTEK CORP        | COM                |         |
| 88355U 10 9   | THERMO FIBERGEN INC       | COM                |         |
| 88355U 11 7   | THERMO FIBERGEN INC       | RT                 |         |
| 88355W AA 3   | THERMO FIBERTEK INC       | SUB DB CV 144A04   |         |
| 88355W AB 1   | THERMO FIBERTEK INC       | SUB DB CV ACRD04   |         |
| 88355W 10 5 * | THERMO FIBERTEK INC       | COM                |         |
| 88355W 90 5   | THERMO FIBERTEK INC       | CALL               |         |
| 88355W 95 5   | THERMO FIBERTEK INC       | PUT                |         |
| 883550 10 5   | THERMATRIX INC            | COM                | DELETED |
| 883556 AF 9   | THERMO ELECTRON CORP      | SUBDB CV 144A 03   |         |
| 883556 10 2 * | THERMO ELECTRON CORP      | COM                |         |
| 883556 90 2   | THERMO ELECTRON CORP      | CALL               |         |
| 883556 95 2   | THERMO ELECTRON CORP      | PUT                |         |
| 883559 AC 0   | THERMO INSTR SYS INC      | SR DEB CV 144A03   |         |
| 883559 AE 6   | THERMO INSTR SYS INC      | SUB DB CONV 4%05   |         |
| 883559 10 6 * | THERMO INSTR SYS INC      | COM                |         |
| 883559 90 6   | THERMO INSTR SYS INC      | CALL               |         |
| 883559 95 6   | THERMO INSTR SYS INC      | PUT                |         |
| 883580 10 2   | THERMO OPPORTUNITY FD INC | COM                |         |
| 883582 AA 6   | THERMO OPTEK CORP         | SBDBCV 144A 5%00   |         |
| 883582 AB 4   | THERMO OPTEK CORP         | SBDBCV ACRD 5%00   |         |
| 883582 10 8   | THERMO OPTEK CORP         | COM                |         |
| 883589 10 3   | THERMO POWER CORP         | COM                | DELETED |
| 883593 10 5   | THERMO SENTRON INC        | COM                |         |
| 883598 AA 2   | THERMO TERRATECH INC      | SUB DB CV 144A03   |         |
| 883598 AB 0   | THERMO TERRATECH INC      | SUB DB CV ACRD03   |         |
| 883598 10 4   | THERMO TERRATECH INC      | COM                |         |
| 883600 10 8   | THERMO VISION CORP        | COM                |         |
| 883623 20 9   | THERMOGENESIS CORP        | COM NEW            |         |
| 883624 AA 6   | THERMOLASE CORP           | SB DB CV 144A 04   |         |
| 883624 10 8 * | THERMOLASE CORP           | COM                |         |
| 883624 90 8   | THERMOLASE CORP           | CALL               |         |
| 883624 95 8   | THERMOLASE CORP           | PUT                |         |
| 883624 20 7   | THERMOLASE CORP           | UNIT EX 000001     |         |
| 883655 AA 0   | THERMOQUEST CORP          | GTDSDCV 144A5%00   |         |
| 883655 AB 8   | THERMOQUEST CORP          | GTDSDCV ACRD5%00   |         |
| 883655 10 2   | THERMOQUEST CORP          | COM                |         |
| 883656 10 0   | THERMORETEC CORP          | COM                |         |
| 883660 10 2   | THERMOSPECTRA CORP        | COM                | DELETED |
| 883666 AA 7   | THERMOTREX CORP           | GTDSDBCV3.25%07    |         |
| 883666 10 9 * | THERMOTREX CORP           | COM                |         |
| 883666 90 9   | THERMOTREX CORP           | CALL               |         |
| 883666 95 9   | THERMOTREX CORP           | PUT                |         |
| 883671 50 5   | THERMOVIEV INDs INC       | COM NEW            | ADDED   |
| 883672 30 5   | THERMWOOD CORP            | COM NEW            |         |
| 88368Q 10 3 * | THESTREET COM             | COM                |         |
| 88368Q 90 3   | THESTREET COM             | CALL               |         |
| 88368Q 95 3   | THESTREET COM             | PUT                |         |
| 883901 10 0 * | THERMEDICS INC            | COM                |         |

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| 883901 90 0   | THERMEDICS INC                 | CALL               |         |
| 883901 95 0   | THERMEDICS INC                 | PUT                |         |
| 884094 10 3 * | THINK NEW IDEAS INC            | COM                | DELETED |
| 884094 90 3   | THINK NEW IDEAS INC            | CALL               | DELETED |
| 884094 95 3   | THINK NEW IDEAS INC            | PUT                | DELETED |
| 88431E 10 3   | THISTLE GROUP HLDGS CO         | COM                |         |
| 884315 10 2 * | THOMAS & BETTS CORP            | COM                |         |
| 884315 90 2   | THOMAS & BETTS CORP            | CALL               |         |
| 884315 95 2   | THOMAS & BETTS CORP            | PUT                |         |
| 884402 10 8   | THOMAS GROUP INC               | COM                |         |
| 884425 10 9   | THOMAS INDS INC                | COM                |         |
| 884569 10 4   | THOMASTON MLS INC              | CL B               |         |
| 884569 20 3   | THOMASTON MLS INC              | CL A               |         |
| 885118 10 9   | THOMSON MULTIMEDIA             | SPONSORED ADR      | ADDED   |
| 885160 10 1   | THOR INDS INC                  | COM                |         |
| 885175 30 7   | THORATEC LABS CORP             | COM NEW            |         |
| 885218 10 7   | THORNBURG MTG ASSET CORP       | COM                |         |
| 885218 20 6   | THORNBURG MTG ASSET CORP       | PFD A CV 9.68%     |         |
| 885502 10 4   | THOUSAND TRAILS INC            | COM                |         |
| 88553W 10 5 * | 3DO CO                         | COM                |         |
| 88553W 90 5   | 3DO CO                         | CALL               |         |
| 88553W 95 5   | 3DO CO                         | PUT                |         |
| 88553X 10 3 * | 3DFX INTERACTIVE INC           | COM                |         |
| 88553X 90 3   | 3DFX INTERACTIVE INC           | CALL               |         |
| 88553X 95 3   | 3DFX INTERACTIVE INC           | PUT                |         |
| 885535 10 4 * | 3COM CORP                      | COM                |         |
| 885535 90 4   | 3COM CORP                      | CALL               |         |
| 885535 95 4   | 3COM CORP                      | PUT                |         |
| 88554D 20 5   | 3-D SYS CORP DEL               | COM NEW            |         |
| 88554L 10 8   | THREE FIVE SYS INC             | COM                |         |
| 88562H 10 7   | THREE RIVS FINL CORP           | COM                |         |
| 88575R 10 0   | 3TEC ENERGY CORP               | COM                | ADDED   |
| 885793 10 9   | 3DSHOPPING COM                 | COM                |         |
| 885793 11 7   | 3DSHOPPING COM                 | WT EXP 071604      |         |
| 886027 10 1   | THRUSTMASTER INC               | COM                | DELETED |
| 88632Q 10 3 * | TIBCO SOFTWARE INC             | COM                |         |
| 88632Q 90 3   | TIBCO SOFTWARE INC             | CALL               |         |
| 88632Q 95 3   | TIBCO SOFTWARE INC             | PUT                |         |
| 88633M 10 1   | TICKETS COM INC                | COM                | ADDED   |
| 88633P 20 3 * | TICKETMASTER ONLINE-CITYSEARCH | CL B               |         |
| 88633P 90 3   | TICKETMASTER ONLINE-CITYSEARCH | CALL               |         |
| 88633P 95 3   | TICKETMASTER ONLINE-CITYSEARCH | PUT                |         |
| 886368 10 9   | TIDEL TECHNOLOGIES INC         | COM                |         |
| 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                |         |

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| 886547 10 8 * | TIFFANY & CO NEW              | COM                |         |
| 886547 90 8   | TIFFANY & CO NEW              | CALL               |         |
| 886547 95 8   | TIFFANY & CO NEW              | PUT                |         |
| 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                |         |
| 887134 10 4 * | TIMBERLINE SOFTWARE CORP      | COM                |         |
| 887134 90 4   | TIMBERLINE SOFTWARE CORP      | CALL               |         |
| 887134 95 4   | TIMBERLINE SOFTWARE CORP      | PUT                |         |
| 887315 10 9 * | TIME WARNER INC               | COM                |         |
| 887315 90 9   | TIME WARNER INC               | CALL               |         |
| 887315 95 9   | 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                |         |
| 887364 10 7 * | TIMES MIRROR CO NEW           | COM SER A          |         |
| 887364 90 7   | TIMES MIRROR CO NEW           | CALL               |         |
| 887364 95 7   | TIMES MIRROR CO NEW           | PUT                |         |
| 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     |         |
| 888266 AA 1   | TITAN CORP                    | SB DB CV 8.25%03   | DELETED |
| 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       |         |
| 888289 10 5 * | TITAN EXPL INC                | COM                |         |
| 888289 90 5   | TITAN EXPL INC                | CALL               |         |
| 888289 95 5   | TITAN EXPL INC                | PUT                |         |
| 88830M 10 2 * | TITAN INTL INC ILL            | COM                |         |
| 88830M 90 2   | TITAN INTL INC ILL            | CALL               |         |
| 88830M 95 2   | TITAN INTL INC ILL            | PUT                |         |
| 888307 10 5   | TITAN MOTORCYCLE COMPANY AMER | COM                |         |
| 888314 10 1   | TITAN PHARMACEUTICALS INC DEL | COM                |         |
| 888314 11 9   | TITAN PHARMACEUTICALS INC DEL | WT A EX 011801     | DELETED |
| 888339 10 8 * | TITANIUM METALS CORP          | COM                |         |
| 888339 90 8   | TITANIUM METALS CORP          | CALL               |         |
| 888339 95 8   | TITANIUM METALS CORP          | PUT                |         |
| 888706 10 8   | TIVO INC                      | COM                | ADDED   |
| 888711 30 6   | TIVOLI INDS INC               | COM NEW            | DELETED |
| 888742 10 3   | TNT POST GROEP N V            | SPONSORED ADR      |         |
| 888896 10 7   | TODD AO CORP                  | CL A CONV          |         |
| 888910 11 4   | TODAYS MAN INC                | WT EXP 123199      |         |
| 888910 20 5   | TODAYS MAN INC                | COM NEW            |         |
| 889039 10 3   | TODD SHIPYARDS CORP DEL       | COM                |         |
| 889050 10 0   | TODHUNTER INTL INC DEL        | COM                |         |
| 88906B 10 5   | TOFUTTI BRANDS INC            | COM                |         |

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| 889073 10 2 * | TOKHEIM CORP                           | COM                |         |
| 889073 90 2   | TOKHEIM CORP                           | CALL               |         |
| 889073 95 2   | TOKHEIM CORP                           | PUT                |         |
| 889090 40 3   | TOKIO MARINE & FIRE INS LTD            | ADR NEW            |         |
| 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                |         |
| 890030 20 8   | TOMKINS PLC                            | SPONSORED ADR      |         |
| 890110 10 9   | TOMPINKINSTRUSTCO 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                |         |
| 890524 10 1   | TOP AIR MFG INC                        | COM                |         |
| 890530 10 8 * | TOP SOURCE TECHNOLOGIES INC            | COM                | DELETED |
| 890530 90 8   | TOP SOURCE TECHNOLOGIES INC            | CALL               | DELETED |
| 890530 95 8   | TOP SOURCE TECHNOLOGIES INC            | PUT                | DELETED |
| 890726 10 2   | TOPJOBS NET PLC                        | SPONSORED ADR      |         |
| 890786 10 6 * | TOPPS INC                              | COM                |         |
| 890786 90 6   | TOPPS INC                              | CALL               |         |
| 890786 95 6   | TOPPS INC                              | PUT                |         |
| 890910 AA 0   | TOPS APPLIANCE CITY INC                | SBDBCV144A6.5%03   |         |
| 890910 AB 8   | TOPS APPLIANCE CITY INC                | SUB DB CV 6.5%03   |         |
| 890910 10 2   | TOPS APPLIANCE CITY INC                | COM                |         |
| 891013 10 4   | TORCH ENERGY ROYALTY TRUST             | UNIT BEN INT       |         |
| 891027 10 4 * | TORCHMARK CORP                         | COM                |         |
| 891027 90 4   | TORCHMARK CORP                         | CALL               |         |
| 891027 95 4   | TORCHMARK CORP                         | PUT                |         |
| 891041 10 5   | TOREADOR RTY 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                |         |
| 89149T 10 1   | TOTAL CONTAINMENT INC                  | COM                |         |
| 891490 30 2 * | TOSCO CORP                             | COM NEW            |         |
| 891490 90 2   | TOSCO CORP                             | CALL               |         |
| 891490 95 2   | TOSCO CORP                             | PUT                |         |
| 89150E 10 0   | TOTAL ENTMT RESTAURANT CORP            | COM                |         |
| 89151A AA 5   | TOTAL RENAL CARE HLDGS INC             | SB NT CV144A7%09   |         |
| 89151A 10 7 * | TOTAL RENAL CARE HLDGS INC             | COM                |         |
| 89151A 90 7   | TOTAL RENAL CARE HLDGS INC             | CALL               |         |
| 89151A 95 7   | TOTAL RENAL CARE HLDGS INC             | PUT                |         |
| 89151E 10 9   | TOTAL FINA S A                         | SPONSORED ADR      |         |
| 89151T 10 6   | TOTAL-TEL USA COMMUNICATIONS           | COM                |         |
| 891511 10 7   | TOTAL RESH CORP                        | COM                |         |
| 891546 30 1   | TOUCHSTONE APPLIED SCIENCE ASS COM NEW |                    |         |

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| 891697 10 4   | TOWER AIR CORP               | COM                |         |
| 891707 AA 9   | TOWER AUTOMOTIVE INC         | SB NT CV 144A 04   |         |
| 891707 AB 7   | TOWER AUTOMOTIVE INC         | SB NT CV ACRD 04   |         |
| 891707 AE 1   | TOWER AUTOMOTIVE INC         | SB NT CV 5%04      |         |
| 891707 10 1 * | TOWER AUTOMOTIVE INC         | COM                |         |
| 891707 90 1   | TOWER AUTOMOTIVE INC         | CALL               |         |
| 891707 95 1   | TOWER AUTOMOTIVE INC         | PUT                |         |
| 891864 10 0   | TOWER TECH INC               | COM                |         |
| 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                |         |
| 891924 10 2   | TRACK N TRAIL INC            | COM                |         |
| 892081 10 0   | TOWN & CTRY TR               | SH BEN INT         |         |
| 892148 10 7   | TOWNE SERVICES INC           | COM                |         |
| 892179 10 2   | TOWNPAGESNET COM PLC         | ADR                |         |
| 892268 10 3   | TOYMAX INTERNATIONAL INC     | COM                |         |
| 892331 30 7   | TOYOTA MOTOR CORP            | SP ADR REP2COM     |         |
| 892335 10 0 * | TOYS R US INC                | COM                |         |
| 892335 90 0   | TOYS R US INC                | CALL               |         |
| 892335 95 0   | TOYS R US INC                | PUT                |         |
| 89234P 30 3   | TRACER PETE CORP             | COM NEW            | DELETED |
| 892356 10 6   | TRACTOR SUPPLY CO            | COM                |         |
| 892782 10 3   | TRAILER BRIDGE               | COM                |         |
| 89288R 10 6   | TRAMMELL CROW CO             | COM                |         |
| 892909 50 8   | TRANS-GLOBAL RES N L         | SP ADR NEW 199     |         |
| 892916 50 3   | TRANS GLOBAL SVCS INC        | COM NEW            |         |
| 892918 10 3   | TRANSACT TECHNOLOGIES INC    | COM                |         |
| 893239 10 3   | TRANS INDS INC               | COM                |         |
| 893247 AD 8   | TRANS LUX CORP               | SUB NT CV 7.5%06   |         |
| 893247 10 6   | TRANS LUX CORP               | COM                |         |
| 893349 13 4   | TRANS WORLD AIRLS INC        | WT EXP 082302      |         |
| 893349 83 7 * | TRANS WORLD AIRLS INC        | COM PAR\$.01NEW    |         |
| 893349 90 7   | TRANS WORLD AIRLS INC        | CALL               |         |
| 893349 95 7   | TRANS WORLD AIRLS INC        | PUT                |         |
| 89336Q 10 0 * | TRANS WORLD ENTMT CORP       | COM                |         |
| 89336Q 90 0   | TRANS WORLD ENTMT CORP       | CALL               |         |
| 89336Q 95 0   | TRANS WORLD ENTMT CORP       | PUT                |         |
| 893414 10 2 * | TRANSACTION NETWORK SVCS INC | COM                | DELETED |
| 893414 90 2   | TRANSACTION NETWORK SVCS INC | CALL               | DELETED |
| 893414 95 2   | TRANSACTION NETWORK SVCS INC | PUT                | DELETED |
| 893416 10 7 * | TRANSACTION SYS ARCHITECTS   | CL A               |         |
| 893416 90 7   | TRANSACTION SYS ARCHITECTS   | CALL               |         |
| 893416 95 7   | TRANSACTION SYS ARCHITECTS   | 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                |         |
| 893526 10 3 * | TRANSCANADA PIPELINES LTD    | COM                |         |

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| 893526 90 3   | TRANSCANADA PIPELINES LTD      | CALL               |        |
| 893526 95 3   | TRANSCANADA PIPELINES LTD      | PUT                |        |
| 893537 10 0   | TRANSCOASTAL MARINE SERVICES   | COM                |        |
| 893617 20 9   | TRANSCONTINENTAL RLTY INVS     | COM NEW            |        |
| 89365P 10 6   | TRANSFINANCIAL HLDGS INC       | COM                |        |
| 89365U 10 5   | TRANSGENE S A                  | SPONSORED ADR      |        |
| 893691 10 5   | TRANSIT GROUP INC              | COM                |        |
| 893691 11 3   | TRANSIT GROUP INC              | WT EXP 123100      |        |
| 893735 10 0   | TRANSKARYOTIC THERAPIES INC    | COM                |        |
| 893757 10 4   | TRANSMATION INC                | COM                |        |
| 89376P 10 3   | TRANSMEDIA ASIA PAC INC        | COM                |        |
| 893767 30 1 * | TRANSMEDIA NETWORK INC         | COM NEW            |        |
| 893767 90 1   | TRANSMEDIA NETWORK INC         | CALL               |        |
| 893767 95 1   | TRANSMEDIA NETWORK INC         | PUT                |        |
| 893767 40 0   | TRANSMEDIA NETWORK INC         | PFD CV SER A       | ADDED  |
| 893776 10 4   | TRANSNATIONAL FINL NETWORK INC | COM                |        |
| 89385P 10 2   | TRANSPORT CORP OF AMER INC     | COM                |        |
| 893868 20 8   | TRANSPORTACION MARITIMA MEXICA | ADR SER L SH       |        |
| 893868 30 7   | TRANSPORTACION MARITIMA MEXICA | SPON ADR A         |        |
| 893870 20 4   | TRANSPORTADORA DE GAS SUR      | SPON ADR B         |        |
| 893878 10 8   | TRANSPORTATION COMPONENTS INC  | COM                |        |
| 89388T 10 1 * | TRANSPORTATION TECH INDs INC   | COM                |        |
| 89388T 90 1   | TRANSPORTATION TECH INDs INC   | CALL               |        |
| 89388T 95 1   | TRANSPORTATION TECH INDs INC   | PUT                |        |
| 893885 10 3   | TRANS PRO INC                  | COM                |        |
| 893889 10 5   | TRANSTECHNOLOGY CORP DEL       | COM                |        |
| 893929 10 9   | TRANSCEND SERVICES INC         | COM                |        |
| 893934 10 9   | TRANSMONTAIGNE INC             | COM                |        |
| 893939 10 8 * | TRAVELERS PPTY CAS CORP        | CL A               |        |
| 893939 90 8   | TRAVELERS PPTY CAS CORP        | CALL               |        |
| 893939 95 8   | TRAVELERS PPTY CAS CORP        | PUT                |        |
| 894065 10 1 * | TRANSWITCH CORP                | COM                |        |
| 894065 90 1   | TRANSWITCH CORP                | CALL               |        |
| 894065 95 1   | TRANSWITCH CORP                | PUT                |        |
| 894081 10 8   | TRANSWORLD HEALTHCARE INC      | COM                |        |
| 894116 10 2   | TRANZ RAIL HOLDINGS LTD        | SPONSORED ADR      |        |
| 894167 10 5   | TRAVEL PORTS AMER INC          | COM                |        |
| 894169 10 1 * | TRAVEL SERVICES INTL INC       | COM                |        |
| 894169 90 1   | TRAVEL SERVICES INTL INC       | CALL               |        |
| 894169 95 1   | TRAVEL SERVICES INTL INC       | PUT                |        |
| 894185 10 7   | TRAVELERS CORPORATE LN FD INC  | COM                |        |
| 894363 10 0   | TRAVIS BOATS & MTRS INC        | COM                |        |
| 894650 10 0   | TREDEGAR CORP                  | COM                |        |
| 894692 20 1   | TREEV INC                      | PFD CONV SER A     |        |
| 894692 30 0   | TREEV INC                      | COM NEW            |        |
| 894699 10 7   | TREGA BIOSCIENCES INC          | COM                |        |
| 894745 20 7   | TREMONT CORP                   | COM PAR \$1.00     |        |
| 894859 10 7   | TREND LINES INC                | CL A               |        |
| 89486M 10 7   | TREND MICRO INC                | SPONSORED ADR      |        |

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| 894917 10 3   | TRENDWEST RESORTS INC        | COM                |        |
| 895290 10 4   | TRENWICK GROUP INC           | COM                |        |
| 89531P 10 5   | TREX INC                     | COM                |        |
| 89531R 10 1 * | TREX MED CORP                | COM                |        |
| 89531R 90 1   | TREX MED CORP                | CALL               |        |
| 89531R 95 1   | TREX MED CORP                | PUT                |        |
| 895436 10 3 * | TRI CONTL CORP               | COM                |        |
| 895436 90 3   | TRI CONTL CORP               | CALL               |        |
| 895436 95 3   | TRI CONTL CORP               | PUT                |        |
| 895452 10 0   | TRI-CNTY BANCORP INC         | COM                |        |
| 89579K 10 9 * | TRIAD HOSPITALS INC          | COM                |        |
| 89579K 90 9   | TRIAD HOSPITALS INC          | CALL               |        |
| 89579K 95 9   | TRIAD HOSPITALS INC          | PUT                |        |
| 895835 10 6   | TRIANGLE BANCORP INC         | COM                |        |
| 89589H 10 4 * | TRIANGLE PHARMACEUTICALS INC | COM                |        |
| 89589H 90 4   | TRIANGLE PHARMACEUTICALS INC | CALL               |        |
| 89589H 95 4   | TRIANGLE PHARMACEUTICALS INC | PUT                |        |
| 895906 10 5   | TRIDEX CORP                  | COM                |        |
| 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 AB 7   | TRIARC COS INC               | SB DB CV ZRO 18    |        |
| 895927 10 1 * | TRIARC COS INC               | CL A               |        |
| 895927 90 1   | TRIARC COS INC               | CALL               |        |
| 895927 95 1   | TRIARC COS INC               | PUT                |        |
| 895930 10 5   | TRIGEN ENERGY CORP           | COM                |        |
| 895953 10 7 * | TRICON GLOBAL RESTAURANTS    | COM                |        |
| 895953 90 7   | TRICON GLOBAL RESTAURANTS    | CALL               |        |
| 895953 95 7   | TRICON GLOBAL RESTAURANTS    | PUT                |        |
| 896047 10 7 * | TRIBUNE CO NEW               | COM                |        |
| 896047 90 7   | TRIBUNE CO NEW               | CALL               |        |
| 896047 95 7   | TRIBUNE CO NEW               | PUT                |        |
| 896095 10 6   | TRICO BANCSHARES             | COM                |        |
| 896106 10 1 * | TRICO MARINE SERVICES INC    | COM                |        |
| 896106 90 1   | TRICO MARINE SERVICES INC    | CALL               |        |
| 896106 95 1   | TRICO MARINE SERVICES INC    | PUT                |        |
| 89612A 10 0   | TRICOM SA                    | SPON ADR REP A     |        |
| 896121 10 0 * | TRICORD SYSTEMS INC          | COM                |        |
| 896121 90 0   | TRICORD SYSTEMS INC          | CALL               |        |
| 896121 95 0   | TRICORD SYSTEMS INC          | PUT                |        |
| 89618L 10 0 * | TRIGON HEALTHCARE INC        | COM                |        |
| 89618L 90 0   | TRIGON HEALTHCARE INC        | CALL               |        |
| 89618L 95 0   | TRIGON HEALTHCARE INC        | PUT                |        |
| 89621J 10 0   | TRIMARK HLDGS INC            | COM                |        |
| 896239 10 0 * | TRIMBLE NAVIGATION LTD       | COM                |        |
| 896239 90 0   | TRIMBLE NAVIGATION LTD       | CALL               |        |
| 896239 95 0   | TRIMBLE NAVIGATION LTD       | PUT                |        |
| 896259 10 8 * | TRIMEDYNE INC                | COM                |        |

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| 896259 90 8   | TRIMEDYNE INC                 | CALL               |         |
| 896259 95 8   | TRIMEDYNE INC                 | PUT                |         |
| 896263 10 0 * | TRIMERIS INC                  | COM                |         |
| 896263 90 0   | TRIMERIS INC                  | CALL               |         |
| 896263 95 0   | TRIMERIS INC                  | PUT                |         |
| 896287 10 9   | TRINET CORP RLTY TR INC       | COM                | DELETED |
| 896406 10 5   | TRINITECH SYS INC             | CL A               | DELETED |
| 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 10 1   | TRINTECH GROUP PLC            | SPONSORED ADR      | ADDED   |
| 896712 20 5   | TRIO TECH INTL                | COM NEW            |         |
| 89672Q 10 2   | TRION TECHNOLOGY AG           | SPONSORED ADR      |         |
| 896726 10 6   | TRION INC                     | COM                | DELETED |
| 89674K 10 3 * | TRIQUINT SEMICONDUCTOR INC    | COM                |         |
| 89674K 90 3   | TRIQUINT SEMICONDUCTOR INC    | CALL               |         |
| 89674K 95 3   | TRIQUINT SEMICONDUCTOR INC    | PUT                |         |
| 89674L 10 1 * | TRISTAR AEROSPACE CO          | COM                |         |
| 89674L 90 1   | TRISTAR AEROSPACE CO          | CALL               |         |
| 89674L 95 1   | TRISTAR AEROSPACE CO          | PUT                |         |
| 89674U 10 1   | TRISTAR CORP                  | COM                |         |
| 89675X 10 4   | TRITEL INC                    | CL A               | ADDED   |
| 89677M 10 6   | TRITON PCS HLDGS INC          | CL A               | ADDED   |
| 896818 10 1   | TRIUMPH GROUP INC NEW         | COM                |         |
| 896882 10 7   | TRIZETTO GROUP INC            | COM                | ADDED   |
| 896926 10 2   | TRIPLE S PLASTICS             | COM                |         |
| 896928 10 8   | TRIPOS INC                    | COM                |         |
| 896938 10 7 * | TRIZEC HAHN CORP              | SUB VTG            |         |
| 896938 90 7   | TRIZEC HAHN CORP              | CALL               |         |
| 896938 95 7   | TRIZEC HAHN CORP              | PUT                |         |
| 896942 10 9   | TRIPATH IMAGING INC           | COM                | ADDED   |
| 89708P 10 2   | TROPICAL SPORTSWEAR INTL CORP | COM                |         |
| 897329 10 8   | TROY FINL CORP                | COM                |         |
| 89733N 10 6   | TROY GROUP INC                | COM                |         |
| 897844 10 6 * | TRUE NORTH COMMUNICATIONS INC | COM                |         |
| 897844 90 6   | TRUE NORTH COMMUNICATIONS INC | CALL               |         |
| 897844 95 6   | TRUE NORTH COMMUNICATIONS INC | PUT                |         |
| 898168 10 9 * | TRUMP HOTELS & CASINO RESORTS | COM                |         |
| 898168 90 9   | TRUMP HOTELS & CASINO RESORTS | CALL               |         |
| 898168 95 9   | TRUMP HOTELS & CASINO RESORTS | PUT                |         |
| 898304 10 0   | TRUST CO NJ JERSEY CITY NEW   | 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                |         |
| 898592 50 6   | TUBOS DE ACERO DE MEXICO S A  | ADR NEW            |         |

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| 898600 10 1 | * TUBOSCOPE INC                | COM                |         |
| 898600 90 1 | TUBOSCOPE INC                  | CALL               |         |
| 898600 95 1 | TUBOSCOPE INC                  | PUT                |         |
| 899035 50 5 | TUESDAY MORNING CORP           | COM NEW            |         |
| 899040 10 9 | TUFCO TECHNOLOGIES INC         | COM                |         |
| 899165 10 4 | TULARIK INC                    | COM                | ADDED   |
| 899688 10 5 | TUMBLEWEED INC                 | COM                |         |
| 899690 10 1 | TUMBLEWEED COMMUNICATIONS CORP | COM                |         |
| 899896 10 4 | * TUPPERWARE CORP              | COM                |         |
| 899896 90 4 | TUPPERWARE CORP                | CALL               |         |
| 899896 95 4 | TUPPERWARE CORP                | PUT                |         |
| 899900 10 4 | TULTEX CORP                    | COM                |         |
| 900006 10 7 | TURBOCHEF TECHNOLOGIES INC     | COM                |         |
| 900145 10 3 | TURKISH INVT FD INC            | COM                |         |
| 900273 10 3 | TURNER CORP                    | COM                | DELETED |
| 900902 10 7 | TUSCARORA INC                  | COM                |         |
| 901103 10 1 | * TUT SYSTEMS                  | COM                |         |
| 901103 90 1 | TUT SYSTEMS                    | CALL               |         |
| 901103 95 1 | TUT SYSTEMS                    | PUT                |         |
| 901144 10 5 | TUXIS CORP                     | COM                |         |
| 901145 10 2 | TV AZTECA S A DE C V           | SPONSORED ADR      |         |
| 901167 10 6 | TWEETER HOME ENTMT GROUP INC   | COM                |         |
| 901272 20 3 | * 20TH CENTY INDS CAL          | COM PAR \$10       |         |
| 901272 90 3 | 20TH CENTY INDS CAL            | CALL               |         |
| 901272 95 3 | 20TH CENTY INDS CAL            | PUT                |         |
| 901314 10 4 | * 24 / 7 MEDIA INC             | COM                |         |
| 901314 90 4 | 24 / 7 MEDIA INC               | CALL               |         |
| 901314 95 4 | 24 / 7 MEDIA INC               | PUT                |         |
| 90136Q 10 0 | 21ST CENTY HLDG CO             | COM                |         |
| 901412 10 6 | TWIN CITY BANCORP INC          | COM                |         |
| 901476 10 1 | TWIN DISC INC                  | COM                |         |
| 901774 10 9 | * TWINLAB CORP                 | COM                |         |
| 901774 90 9 | TWINLAB CORP                   | CALL               |         |
| 901774 95 9 | TWINLAB CORP                   | PUT                |         |
| 902104 10 8 | II VI INC                      | COM                |         |
| 902106 10 3 | 2002 TARGET TERM TR            | COM                |         |
| 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 50 0 | * UAL CORP                     | COM PAR \$0.01     |         |
| 902549 90 0 | UAL CORP                       | CALL               |         |
| 902549 95 0 | UAL CORP                       | PUT                |         |
| 90261L 10 8 | UBICS INC                      | COM                |         |
| 90262K 10 9 | * UCAR INTL INC                | COM                |         |
| 90262K 90 9 | UCAR INTL INC                  | CALL               |         |

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| 90262K 95 9   | UCAR INTL INC            | PUT                |         |
| 90262T 30 8   | UCBH HOLDINGS INC        | COM                |         |
| 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                |         |
| 902788 10 8   | UMB FINL CORP            | COM                |         |
| 902900 10 9 * | UST CORP                 | COM                |         |
| 902900 90 9   | UST CORP                 | CALL               |         |
| 902900 95 9   | UST CORP                 | PUT                |         |
| 902905 81 9   | USX MARATHON GROUP       | PFD CONV 6.50%     |         |
| 902905 82 7 * | USX MARATHON GROUP       | COM NEW            |         |
| 902905 90 7   | USX MARATHON GROUP       | CALL               |         |
| 902905 95 7   | USX MARATHON GROUP       | PUT                |         |
| 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                |         |
| 902938 10 9 * | USA DETERGENTS INC       | COM                |         |
| 902938 90 9   | USA DETERGENTS INC       | CALL               |         |
| 902938 95 9   | USA DETERGENTS INC       | PUT                |         |
| 902939 10 7   | U S HOME & GARDEN INC    | CQM                |         |
| 902948 10 8   | U S PLASTIC LMBR CORP    | COM                |         |
| 902951 10 2   | U S ENERGY SYS INC       | COM                |         |
| 902951 11 0   | U S ENERGY SYS INC       | WT EXP 120101      |         |
| 902952 10 0   | U S GLOBAL INVS INC      | CL A               |         |
| 902956 30 9   | U S FRANCHISE SYS INC    | CL A NEW           |         |
| 902971 10 0   | U S RESTAURANT PPTYS INC | COM                |         |
| 902971 20 9   | U S RESTAURANT PPTYS INC | PFD CV SER A       |         |
| 902973 10 6 * | US BANCORP DEL           | COM                |         |
| 902973 90 6   | US BANCORP DEL           | CALL               |         |
| 902973 95 6   | US BANCORP DEL           | PUT                |         |
| 902974 10 4   | U S LIQUIDS INC          | COM                |         |
| 902977 10 7   | U S TIMBERLANDS CO L P   | COM UNITS          |         |
| 902984 10 3 * | USA NETWORKS INC         | COM                |         |
| 902984 90 3   | USA NETWORKS INC         | CALL               |         |
| 902984 95 3   | USA NETWORKS INC         | PUT                |         |
| 903056 10 9   | UNB CORP OHIO            | COM                |         |
| 903196 10 3   | UOL PUBG INC             | COM                | DELETED |
| 903236 AB 3   | URS CORP NEW             | SUB DB CV 6.5%12   |         |
| 903236 10 7   | URS CORP NEW             | COM                |         |
| 90328M 10 7   | USANA INC                | COM                |         |
| 90328Q AA 6   | U S DIAGNOSTIC INC       | SRSBDBC144A9%03    |         |
| 90328Q AB 4   | U S DIAGNOSTIC INC       | SUB DB CONV 9%03   |         |
| 90328Q 10 8 * | U S DIAGNOSTIC INC       | COM                |         |

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| 90328Q 90 8   | U S DIAGNOSTIC INC            | CALL               |        |
| 90328Q 95 8   | U S DIAGNOSTIC INC            | PUT                |        |
| 90328W 10 5   | U S CAN CORP                  | COM                |        |
| 90329W 30 2   | U S-CHINA INDUSTRIAL EXCHANGE | COM NEW            |        |
| 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                |        |
| 90331R 10 1 * | U S FOODSERVICE               | COM                |        |
| 90331R 90 1   | U S FOODSERVICE               | CALL               |        |
| 90331R 95 1   | U S FOODSERVICE               | PUT                |        |
| 90331S 10 9 * | US LEC CORP                   | CL A               |        |
| 90331S 90 9   | US LEC CORP                   | CALL               |        |
| 90331S 95 9   | US LEC CORP                   | PUT                |        |
| 90331T 10 7 * | U S A FLORAL PRODS INC        | COM                |        |
| 90331T 90 7   | U S A FLORAL PRODS INC        | CALL               |        |
| 90331T 95 7   | U S A FLORAL PRODS INC        | PUT                |        |
| 90332B 20 4   | U S AUTOMOTIVE MFG INC        | COM NEW            |        |
| 90333E 10 8 * | USEC INC                      | COM                |        |
| 90333E 90 8   | USEC INC                      | CALL               |        |
| 90333E 95 8   | USEC INC                      | PUT                |        |
| 90333F 10 5   | USA BIOMASS CORP              | COM                |        |
| 90333L 10 2   | U S CONCRETE INC              | COM                |        |
| 90333T 10 5   | U S LABORATORIES INC          | COM                |        |
| 90333T 11 3   | U S LABORATORIES INC          | WT EXP 021904      |        |
| 90334D 10 9   | U S AGGREGATES INC            | COM                |        |
| 90334M 10 9   | U S INTERACTIVE INC           | COM                |        |
| 90337L 10 8   | U S PHYSICAL THERAPY INC      | COM                |        |
| 90337P 10 9   | US WATS INC                   | COM                |        |
| 90337T 10 1 * | USX-U S STL                   | COM                |        |
| 90337T 90 1   | USX-U S STL                   | CALL               |        |
| 90337T 95 1   | USX-U S STL                   | PUT                |        |
| 903370 10 4   | USP REAL ESTATE INV'T TR      | SH BEN INT         |        |
| 90338N 10 3   | U S XPRESS ENTERPRISES INC    | CL A               |        |
| 90338W 10 3 * | US ONCOLOGY INC               | COM                |        |
| 90338W 90 3   | US ONCOLOGY INC               | CALL               |        |
| 90338W 95 3   | US ONCOLOGY INC               | PUT                |        |
| 903387 10 8 * | UTI ENERGY CORP               | COM                |        |
| 903387 90 8   | UTI ENERGY CORP               | CALL               |        |
| 903387 95 8   | UTI ENERGY CORP               | PUT                |        |
| 90339C 10 6   | U S WIRELESS CORP             | COM                |        |
| 90339M 10 4   | U S VISION INC                | COM                |        |
| 903404 10 1   | US SEARCH COM INC             | COM                |        |
| 903469 10 4 * | UBID INC                      | COM                |        |
| 903469 90 4   | UBID INC                      | CALL               |        |
| 903469 95 4   | UBID INC                      | PUT                |        |
| 903512 10 1 * | UGLY DUCKLING CORP            | COM                |        |
| 903512 90 1   | UGLY DUCKLING CORP            | CALL               |        |
| 903512 95 1   | UGLY DUCKLING CORP            | PUT                |        |
| 903849 10 7   | ULTIMATE ELECTRS INC          | COM                |        |

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| 90385D 10 7   | ULTIMATE SOFTWARE GROUP INC    | COM                |         |
| 903891 10 9   | ULTRADATA SYS INC              | COM                |         |
| 903898 40 1 * | ULTRAK INC                     | COM NO PAR         |         |
| 903898 90 1   | ULTRAK INC                     | CALL               |         |
| 903898 95 1   | ULTRAK INC                     | PUT                |         |
| 903899 10 2   | ULTRALIFE BATTERIES INC        | COM                |         |
| 90400P 10 1   | ULTRAPAR PARTICIPACOES S A     | SP ADR REP PFD     | ADDED   |
| 904000 10 6 * | ULTRAMAR DIAMOND SHAMROCK CORP | COM                |         |
| 904000 90 6   | ULTRAMAR DIAMOND SHAMROCK CORP | CALL               |         |
| 904000 95 6   | ULTRAMAR DIAMOND SHAMROCK CORP | PUT                |         |
| 904034 10 5 * | ULTRATECH STEPPER INC          | COM                |         |
| 904034 90 5   | ULTRATECH STEPPER INC          | CALL               |         |
| 904034 95 5   | ULTRATECH STEPPER INC          | PUT                |         |
| 904214 10 3   | UMPQUA HLDGS CORP              | COM                |         |
| 904270 10 5   | UNAPIX ENTMT INC               | COM                |         |
| 904571 30 4   | UNI MARTS INC                  | COM                |         |
| 90458E 10 7   | UNIBANCO-UNIAO DE BANCOS BRASL | GDR REP PFD UT     |         |
| 90459D 10 8 * | UNICAPITAL CORP NEW            | COM                |         |
| 90459D 90 8   | UNICAPITAL CORP NEW            | CALL               |         |
| 90459D 95 8   | UNICAPITAL CORP NEW            | PUT                |         |
| 904607 10 8   | UNICO AMERN CORP               | COM                |         |
| 90465L 40 9   | UNICOMP INC                    | COM PAR\$.01NEW    |         |
| 904669 10 8   | UNIDIGITAL INC                 | COM                |         |
| 90467L 10 0   | UNIFAB INTERNATIONAL INC       | COM                |         |
| 904674 10 8   | UNIDYNE CORPORATION            | COM                | DELETED |
| 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                |         |
| 904743 10 1 * | UNIFY CORP                     | COM                |         |
| 904743 90 1   | UNIFY CORP                     | CALL               |         |
| 904743 95 1   | UNIFY CORP                     | PUT                |         |
| 904753 10 0   | UNIGENE LABS INC               | COM                | DELETED |
| 904761 20 2   | UNIHOLDING CORP                | COM NEW            | DELETED |
| 904763 10 9   | UNILAB CORP NEW                | COM                | DELETED |
| 904767 70 4   | UNILEVER PLC                   | SPON ADR NEW       |         |
| 904784 70 9   | UNILEVER N V                   | N Y SHS NEW        |         |
| 904788 10 6   | UNIMAR CO                      | INDONESIAN CTF     | DELETED |
| 904789 10 4   | UNIMARK GROUP INC              | COM                |         |
| 904832 10 2   | UNION ACCEP CORP               | CL A               |         |
| 904911 10 4 * | UNICOM CORP                    | COM                |         |
| 904911 90 4   | UNICOM CORP                    | CALL               |         |
| 904911 95 4   | UNICOM CORP                    | PUT                |         |
| 904928 10 8   | UNIGRAPHICS SOLUTIONS INC      | CL A               |         |
| 905399 10 1   | UNION BANKSHARES CORP          | COM                |         |
| 905403 10 1   | UNION BANKSHARES LTD           | COM                |         |
| 905581 10 4 * | UNION CARBIDE CORP             | COM                |         |
| 905581 90 4   | UNION CARBIDE CORP             | CALL               |         |
| 905581 95 4   | UNION CARBIDE CORP             | PUT                |         |

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| 906054 10 1   | UNION CMNTY BANCORP           | COM                |         |
| 906611 10 8   | UNION FINL BANCSHARES INC     | COM                |         |
| 907103 10 5   | UNION NATL BANCORP INC        | COM                |         |
| 907818 10 8 * | UNION PAC CORP                | COM                |         |
| 907818 90 8   | UNION PAC CORP                | CALL               |         |
| 907818 95 8   | UNION PAC CORP                | PUT                |         |
| 907834 10 5 * | UNION PAC RES GROUP INC       | COM                |         |
| 907834 90 5   | UNION PAC RES GROUP INC       | CALL               |         |
| 907834 95 5   | UNION PAC RES GROUP INC       | PUT                |         |
| 908068 10 9 * | UNION PLANTERS CORP           | COM                |         |
| 908068 90 9   | UNION PLANTERS CORP           | CALL               |         |
| 908068 95 9   | UNION PLANTERS CORP           | PUT                |         |
| 908068 30 7   | UNION PLANTERS CORP           | PFD CONV CL E      |         |
| 908906 10 0 * | UNIONBANCAL CORP              | COM                |         |
| 908906 90 0   | UNIONBANCAL CORP              | CALL               |         |
| 908906 95 0   | UNIONBANCAL CORP              | PUT                |         |
| 908908 10 6   | UNIONBANCORP INC              | COM                |         |
| 909154 10 6   | UNIQUE MOBILITY INC           | COM                |         |
| 909163 10 7   | UNIROYAL TECHNOLOGY CORP      | COM                |         |
| 909163 11 5   | UNIROYAL TECHNOLOGY CORP      | WT EXP 060103      |         |
| 909176 10 9   | UNISERVICE CORP FLA           | CL A               |         |
| 909176 11 7   | UNISERVICE CORP FLA           | WT EXP 000004      |         |
| 909205 10 6 * | UNISOURCE ENERGY CORP         | COM                |         |
| 909205 90 6   | UNISOURCE ENERGY CORP         | CALL               |         |
| 909205 95 6   | UNISOURCE ENERGY CORP         | PUT                |         |
| 909210 10 0   | UNISTAR FINANCIAL SVC CORP    | COM                | DELETED |
| 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                |         |
| 909420 10 1 * | UNITED ASSET MGMT CORP        | COM                |         |
| 909420 90 1   | UNITED ASSET MGMT CORP        | CALL               |         |
| 909420 95 1   | UNITED ASSET MGMT CORP        | PUT                |         |
| 909440 10 9 * | UNITED AUTO GROUP INC         | COM                |         |
| 909440 90 9   | UNITED AUTO GROUP INC         | CALL               |         |
| 909440 95 9   | UNITED AUTO GROUP INC         | PUT                |         |
| 909839 10 2   | UNITED CMNTY FINL CORP OHIO   | COM                |         |
| 909907 10 7   | UNITED BANKSHARES INC WEST VA | COM                |         |
| 909911 10 9   | UNITED BANCORP INC OHIO       | COM                |         |
| 909912 10 7   | UNITED CAPITAL CORP           | COM                |         |
| 909914 10 3 * | UNITED DOMINION INDS LTD      | COM                |         |
| 909914 90 3   | UNITED DOMINION INDS LTD      | CALL               |         |
| 909914 95 3   | UNITED DOMINION INDS LTD      | PUT                |         |
| 909919 10 2   | UNITED FINL CORP MINN         | COM                |         |
| 910197 10 2   | UNITED DOMINION REALTY TR INC | COM                |         |
| 910303 30 4   | UNITED FINL MTG CORP          | COM NEW            |         |

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| 91032K 10 6   | UNITED FINL HLDGS INC          | COM                |         |
| 910331 10 7   | UNITED FIRE & CAS CO           | COM                |         |
| 910365 10 5   | UNITED FOODS INC               | CL B CONV          | DELETED |
| 910365 30 3   | UNITED FOODS INC               | CL A               | DELETED |
| 910571 10 8   | UNITED GUARDIAN INC            | COM                |         |
| 91058F 10 6   | UNITED HERITAGE CORP           | COM                | DELETED |
| 91058F 30 4   | UNITED HERITAGE CORP           | COM NEW            | ADDED   |
| 910581 10 7 * | UNITED HEALTHCARE CORP         | COM                |         |
| 910581 90 7   | UNITED HEALTHCARE CORP         | CALL               |         |
| 910581 95 7   | UNITED HEALTHCARE CORP         | PUT                |         |
| 910637 10 7   | UNITED ILLUM CO                | COM                |         |
| 910671 10 6   | UNITED INDL CORP               | COM                |         |
| 910741 10 7   | UNITED INVS RLTY TR            | COM                |         |
| 910909 10 0   | UNITED NATL BANCORP N J        | COM                |         |
| 911024 10 7   | UNITED MOBILE HOMES INC        | COM                |         |
| 911163 10 3   | UNITED NAT FOODS INC           | COM                |         |
| 911202 20 8   | UNITED NEWS & MEDIA PLC        | ADR                |         |
| 911300 20 0   | UNITED PAN-EUROPE COMMUNCTN NV | Sпон ADR A SHS     |         |
| 911301 10 9   | UNITED PANAM FINANCIAL CP      | COM                |         |
| 911312 10 6   | UNITED PARCEL SERVICE INC      | CL B               | ADDED   |
| 911315 20 8   | UNITED PARK CITY MINES CO      | COM NEW            |         |
| 911319 10 1   | UNITED PAYORS&UTD PROVIDERS    | COM                |         |
| 911363 10 9 * | UNITED RENTALS INC             | COM                |         |
| 911363 90 9   | UNITED RENTALS INC             | CALL               |         |
| 911363 95 9   | UNITED RENTALS INC             | PUT                |         |
| 911380 10 3   | UNITED RETAIL GROUP INC        | COM                |         |
| 911384 10 5   | UNITED ROAD SERVICE            | COM                |         |
| 91146A 10 1   | UNITED SEC BANCORPORATION WASH | COM                |         |
| 911498 10 3   | UNITED SHIPPING & TECHNOLOGY   | COM                |         |
| 911646 20 6 * | U S BIOSCIENCE INC             | COM PAR \$0.01     |         |
| 911646 90 6   | U S BIOSCIENCE INC             | CALL               |         |
| 911646 95 6   | U S BIOSCIENCE INC             | PUT                |         |
| 911684 AA 6   | UNITED STATES CELLULAR CORP    | LYON ZERO 15       |         |
| 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                |         |
| 91182F 30 3   | UNITED STATES EXPL INC         | COM NEW            |         |
| 911905 10 7 * | US AIRWAYS GROUP INC           | COM                |         |
| 911905 90 7   | US AIRWAYS GROUP INC           | CALL               |         |
| 911905 95 7   | US AIRWAYS GROUP INC           | PUT                |         |
| 911920 10 6   | U S HOME CORP NEW              | COM                |         |
| 911922 10 2   | UNITED STATES LIME & MINERALS  | COM                |         |
| 912080 10 8 * | U S INDs INC NEW               | COM                |         |
| 912080 90 8   | U S INDs INC NEW               | CALL               |         |
| 912080 95 8   | U S INDs INC NEW               | PUT                |         |
| 912325 AA 5   | U S OFFICE PRODS CO            | SUB NT CV 5.5%01   |         |
| 912325 AB 3   | U S OFFICE PRODS CO            | SBNTCV144A5.5%03   |         |
| 912325 AC 1   | U S OFFICE PRODS CO            | SBNTCV ACR5.5%03   |         |

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| 912325 AD 9   | U S OFFICE PRODS CO           | SB NT CV 5.5%03    |         |
| 912325 30 5 * | U S OFFICE PRODS CO           | COM NEW            |         |
| 912325 90 5   | U S OFFICE PRODS CO           | CALL               |         |
| 912325 95 5   | U S OFFICE PRODS CO           | PUT                |         |
| 912330 30 5   | U S PAWN INC                  | COM NEW            |         |
| 91273H 10 1 * | U S WEST INC NEW              | COM                |         |
| 91273H 90 1   | U S WEST INC NEW              | CALL               |         |
| 91273H 95 1   | U S WEST INC NEW              | PUT                |         |
| 91288L 10 5   | U S TR CORP NEW               | COM                |         |
| 913004 10 7 * | UNITED STATIONERS INC         | COM                |         |
| 913004 90 7   | UNITED STATIONERS INC         | CALL               |         |
| 913004 95 7   | UNITED STATIONERS INC         | PUT                |         |
| 913017 10 9 * | UNITED TECHNOLOGIES CORP      | COM                |         |
| 913017 90 9   | UNITED TECHNOLOGIES CORP      | CALL               |         |
| 913017 95 9   | UNITED TECHNOLOGIES CORP      | PUT                |         |
| 913066 10 6   | UNITED TELEVISION INC         | COM                |         |
| 91307C 10 2   | UNITED THERAPEUTICS CORP DEL  | COM                |         |
| 91307P 10 3   | UNITED TENN BANKSHARES INC    | COM                |         |
| 91311A 10 0   | UNITED TR GROUP INC           | COM                |         |
| 91311Q 10 5   | UNITED UTILS PLC              | SPONSORED ADR      |         |
| 913190 10 4   | UNITED WTR RES INC            | COM                |         |
| 913238 10 1   | UNITED WIS SVCS INC NEW       | COM                |         |
| 913247 10 2   | UNITEDGLOBALCOM               | CV PFD 1/20        | ADDED   |
| 913247 20 1   | UNITEDGLOBALCOM               | CV PFD 1/20DSR     | ADDED   |
| 913247 50 8 * | UNITEDGLOBALCOM               | CL A               |         |
| 913247 90 8   | UNITEDGLOBALCOM               | CALL               |         |
| 913247 95 8   | UNITEDGLOBALCOM               | PUT                |         |
| 913247 80 5   | UNITEDGLOBALCOM               | PFD D DEP1/20      | ADDED   |
| 913247 80 5   | UNITEDGLOBALCOM               | PFD D DEP1/20      | ADDED   |
| 913253 10 0   | UNITEL VIDEO INC              | COM                | DELETED |
| 913259 10 7   | UNITIL CORP                   | COM                |         |
| 913275 10 3 * | UNITRIN INC                   | COM                |         |
| 913275 90 3   | UNITRIN INC                   | CALL               |         |
| 913275 95 3   | UNITRIN INC                   | PUT                |         |
| 913283 10 7 * | UNITRODE CORP                 | COM                | DELETED |
| 913283 90 7   | UNITRODE CORP                 | CALL               | DELETED |
| 913283 95 7   | UNITRODE CORP                 | PUT                | DELETED |
| 913290 10 2   | UNITY BANCORP INC             | COM                |         |
| 913377 10 7   | UNIVERSAL AMERN FINL CORP     | COM                |         |
| 913377 11 5   | UNIVERSAL AMERN FINL CORP     | WT EXP 123199      |         |
| 913378 10 5   | UNIVERSAL AUTOMOTIVE INDs INC | COM                |         |
| 913378 11 3   | UNIVERSAL AUTOMOTIVE INDs INC | WT EXP 123100      |         |
| 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                |         |
| 913483 10 3   | UNIVERSAL ELECTRS INC         | COM                |         |
| 913538 10 4 * | UNIVERSAL FOODS CORP          | COM                |         |
| 913538 90 4   | UNIVERSAL FOODS CORP          | CALL               |         |

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| 913538 95 4   | UNIVERSAL FOODS CDRP          | PUT                |        |
| 913543 10 4   | UNIVERSAL FST PRODS INC       | COM                |        |
| 91359E 10 5   | UNIVERSAL HEALTH RLTY INCM TR | SH BEN INT         |        |
| 913708 10 3   | UNIVERSAL MFG CO              | COM                |        |
| 913837 10 0   | UNIVERSAL STAINLESS & ALLOY   | COM                |        |
| 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                |        |
| 914090 10 5   | UNIVERSITY BANCORP INC MICH   | COM                |        |
| 914900 10 5   | UNO RESTAURANT CORP           | COM                |        |
| 914906 10 2 * | UNIVISION COMMUNICATIONS INC  | CL A               |        |
| 914906 90 2   | UNIVISION COMMUNICATIONS INC  | CALL               |        |
| 914906 95 2   | UNIVISION COMMUNICATIONS INC  | PUT                |        |
| 915282 20 6   | UNIVIEW TECHNOLOGIES CORP     | COM PAR \$0.10     |        |
| 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      |        |
| 916906 10 0 * | USFREIGHTWAYS CORP            | COM                |        |
| 916906 90 0   | USFREIGHTWAYS CORP            | CALL               |        |
| 916906 95 0   | USFREIGHTWAYS CORP            | PUT                |        |
| 917047 10 2 * | URBAN OUTFITTERS INC          | COM                |        |
| 917047 90 2   | URBAN OUTFITTERS INC          | CALL               |        |
| 917047 95 2   | URBAN OUTFITTERS INC          | PUT                |        |
| 917060 10 5   | URBAN SHOPPING CTRS INC       | COM                |        |
| 91727P 10 5   | UROCOR INC                    | COM                |        |
| 917273 10 4 * | UROLOGIX INC                  | COM                |        |
| 917273 90 4   | UROLOGIX INC                  | CALL               |        |
| 917273 95 4   | UROLOGIX INC                  | PUT                |        |
| 917274 AA 0   | UROMED CORP                   | SBNTCV 144A 6%03   |        |
| 917274 AB 8   | UROMED CORP                   | SBNTCV ACRD 6%03   |        |
| 917274 AC 6   | UROMED CORP                   | SUB NT CONV 6%03   |        |
| 917274 30 0 * | UROMED CORP                   | COM NEW            |        |
| 917274 90 0   | UROMED CORP                   | CALL               |        |
| 917274 95 0   | UROMED CORP                   | PUT                |        |
| 917285 10 8   | UROQUEST MEDICAL CORP         | COM                |        |
| 917286 10 6   | URSTADT BIDDLE PPTYS INS      | COM                |        |
| 917286 20 5   | URSTADT BIDDLE PPTYS INS      | CL A               |        |
| 917287 10 4   | URSUS TELECOM CORP            | COM                |        |
| 917289 10 0   | USABANCSHARES COM INC         | COM                |        |
| 917292 10 4   | USBANCORP INC PA              | COM                |        |
| 917294 10 0   | USDATA CORP                   | COM                |        |
| 917311 AE 2   | USINTERNETWORKING INC         | SUB CV 144A7%04    | ADDED  |

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| 917311 80 5 * | USINTERNETWORKING INC       | COM                |         |
| 917311 90 5   | USINTERNETWORKING INC       | CALL               |         |
| 917311 95 5   | USINTERNETWORKING INC       | PUT                |         |
| 91732M 10 5   | USURF AMERICA INC           | COM                | ADDED   |
| 917324 10 5   | USLIFE INCOME FD INC        | COM                |         |
| 917327 10 8 * | USWEB CORP                  | COM                |         |
| 917327 90 8   | USWEB CORP                  | CALL               |         |
| 917327 95 8   | USWEB 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                |         |
| 917916 10 8   | VDI MULTIMEDIA              | COM                |         |
| 917920 10 0   | VI TECHNOLOGIES INC         | COM                |         |
| 918005 AA 7   | UTILICORP UTD INC           | SBDB CV 6.625%11   |         |
| 918005 10 9 * | UTILICORP UTD INC           | COM                |         |
| 918005 90 9   | UTILICORP UTD INC           | CALL               |         |
| 918005 95 9   | UTILICORP UTD INC           | PUT                |         |
| 918031 10 5   | UTILX CORP                  | COM                |         |
| 91819B 10 5   | VA LINUX SYSTEMS INC        | COM                | ADDED   |
| 918204 10 8 * | V F CORP                    | COM                |         |
| 918204 90 8   | V F CORP                    | CALL               |         |
| 918204 95 8   | V F CORP                    | PUT                |         |
| 91821B 10 1   | VDC COMMUNICATIONS INC      | COM                |         |
| 91823H 10 6   | VIB CORP                    | COM                |         |
| 918278 10 2   | V-ONE CORP                  | COM                |         |
| 918281 10 6   | VRB BANCORP                 | COM                |         |
| 918284 10 0   | VSE CORP                    | COM                |         |
| 91832B 88 4   | VSI ENTERPRISES INC         | COM PAR \$.001     | DELETED |
| 918322 10 8   | VSI HLDGS INC               | COM                |         |
| 918333 10 5 * | VTEL CORP                   | COM                |         |
| 918333 90 5   | VTEL CORP                   | CALL               |         |
| 918333 95 5   | VTEL CORP                   | PUT                |         |
| 918392 10 1   | V3 SEMICONDUCTOR INC        | COM                |         |
| 918693 10 2   | VACU DRY CO                 | COM                | DELETED |
| 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 10 4 * | VALASSIS COMMUNICATIONS INC | COM                |         |
| 918866 90 4   | VALASSIS COMMUNICATIONS INC | CALL               |         |
| 918866 95 4   | VALASSIS COMMUNICATIONS INC | PUT                |         |
| 918905 AC 4   | VALHI INC NEW               | LYON ZERO CPN 07   |         |
| 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               |         |
| 918914 95 2   | VALENCE TECHNOLOGY INC      | PUT                |         |
| 91913E 10 4   | VALENTIS INC                | COM                |         |

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| 91913Y 10 0 | * VALERO ENERGY CORP NEW        | COM                |         |
| 91913Y 90 0 | VALERO ENERGY CORP NEW          | CALL               |         |
| 91913Y 95 0 | VALERO ENERGY CORP NEW          | PUT                |         |
| 919260 10 9 | VALLEN CORP                     | COM                |         |
| 919656 10 8 | VALLEY FORGE SCIENTIFIC CORP    | COM                |         |
| 91972C 10 6 | VALLEY MEDIA INC                | COM                |         |
| 91979P 10 0 | VALLEY NATL CORP DEL            | COM                | DELETED |
| 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                |         |
| 920062 10 6 | VALLEY RES INC                  | COM                |         |
| 920253 10 1 | * VALMONT INDS INC              | COM                |         |
| 920253 90 1 | VALMONT INDS INC                | CALL               |         |
| 920253 95 1 | VALMONT INDS INC                | PUT                |         |
| 920355 10 4 | * VALSPAR CORP                  | COM                |         |
| 920355 90 4 | VALSPAR CORP                    | CALL               |         |
| 920355 95 4 | VALSPAR CORP                    | PUT                |         |
| 92038N 10 2 | * VALUE AMER INC                | COM                |         |
| 92038N 90 2 | VALUE AMER INC                  | CALL               |         |
| 92038N 95 2 | VALUE AMER INC                  | PUT                |         |
| 920387 10 7 | VALUE CITY DEPT STORES INC      | COM                |         |
| 920437 10 0 | VALUE LINE INC                  | COM                |         |
| 92047K 10 7 | * VALUEVISION INTL INC          | CL A               |         |
| 92047K 90 7 | VALUEVISION INTL INC            | CALL               |         |
| 92047K 95 7 | VALUEVISION INTL 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         |         |
| 920913 10 0 | VAN KAMPEN HIGH INCOME TR II    | SH BEN INT         |         |
| 920915 10 5 | VAN KAMPEN INV'T 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 TR   | COM                |         |
| 920922 10 1 | VAN KAMPEN N Y QUALITY MUN TR   | COM                |         |
| 920923 10 9 | VAN KAMPEN OHIO QUALITY MUN TR  | 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 INV'T GRADE MUNS  | COM                |         |
| 920930 10 4 | VAN KAMPEN TR INV'T GRADE CALIF | COM                |         |
| 920931 10 2 | VAN KAMPEN TR INV'T GRADE N Y   | COM                |         |
| 920932 10 0 | VAN KAMPEN TR INV'T FLA MUNS    | COM                |         |
| 920933 10 8 | VAN KAMPEN TR INV'T GRADE N J   | COM                |         |
| 920934 10 6 | VAN KAMPEN TR INV'T GRADE PA    | COM                |         |
| 920935 10 3 | VAN KAMPEN MUN OPPORTUNITY TR   | COM                |         |
| 920937 10 9 | VAN KAMPEN ADVANTAGE PA MUN TR  | SH BEN INT         |         |
| 920943 10 7 | VAN KAMPEN STRATEGIC SECTOR     | COM                |         |
| 920944 10 5 | VAN KAMPEN MUN OPPORTUNITY II   | COM                |         |
| 920945 10 2 | VAN KAMPEN FLA MUN OPPORTUNITY  | COM                |         |

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| 920955 10 1   | VAN KAMPEN BD FD               | COM                |        |
| 920956 10 9   | VAN KAMPEN CONV SECS FD        | COM                |        |
| 920957 10 7   | VAN KAMPEN INCOME TR           | SH BEN INT         |        |
| 920961 10 9   | VAN KAMPEN SENIOR INCOME TR    | COM                |        |
| 92112B 10 7   | VAN KAMPEN CALIF VALUE MUN INC | 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 INCOM | COM                |        |
| 92112R 10 2   | VAN KAMPEN MASS VALUE MUN INCM | COM SH BEN INT     |        |
| 92112S 10 0   | VAN KAMPEN N J VALUE MUN INCOM | COM SH BEN INT     |        |
| 92112T 10 8   | VAN KAMPEN PA VALUE MUN INCOME | COM                |        |
| 92112W 10 1   | VAN KAMPEN OHIO VALUE MUN INCM | COM SH BEN INT     |        |
| 921124 10 3   | VAN KAMPEN ADVANTAGE MUN INCOM | SH BEN INT         |        |
| 921132 10 6   | VAN KAMPEN VALUE MUN INCOME TR | COM                |        |
| 921930 10 3 * | VANS INC                       | COM                |        |
| 921930 90 3   | VANS INC                       | CALL               |        |
| 921930 95 3   | VANS INC                       | PUT                |        |
| 92201B 20 8   | VANGUARD AIRLS INC             | COM NEW            |        |
| 922091 AA 1   | VANTIVE CORP                   | SB NT CV 144A 02   |        |
| 922091 AC 7   | VANTIVE CORP                   | SB NT CV 4.75%02   |        |
| 922091 10 3 * | VANTIVE CORP                   | COM                |        |
| 922091 90 3   | VANTIVE CORP                   | CALL               |        |
| 922091 95 3   | VANTIVE CORP                   | PUT                |        |
| 922126 10 7 * | VARCO INTL INC                 | COM                |        |
| 922126 90 7   | VARCO INTL INC                 | CALL               |        |
| 922126 95 7   | VARCO INTL INC                 | PUT                |        |
| 922150 10 7   | VARI-L CO INC                  | COM                |        |
| 922152 10 3   | VARI-LITE INTL INC             | COM                |        |
| 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 EQUIPMNT  | COM                |        |
| 922207 90 5   | VARIAN SEMICONDUCTOR EQUIPMNT  | CALL               |        |
| 922207 95 5   | VARIAN SEMICONDUCTOR EQUIPMNT  | PUT                |        |
| 922242 10 2   | VARIFLEX INC                   | COM                |        |
| 92232F 10 3   | VASOGEN INC                    | COM                | ADDED  |
| 922321 10 4   | VASOMEDICAL INC                | COM                |        |
| 922380 10 0 * | VASTAR RES INC                 | COM                |        |
| 922380 90 0   | VASTAR RES INC                 | CALL               |        |
| 922380 95 0   | VASTAR RES INC                 | PUT                |        |
| 92239H 10 2   | VEBA AG                        | SPONSORED ADR      |        |
| 922390 20 8   | VAXGEN INC                     | COM NEW            |        |
| 92240C 10 0   | VCAMPUS CORP                   | COM                | ADDED  |
| 922417 10 0 * | VEECO INSTRS INC DEL           | COM                |        |
| 922417 90 0   | VEECO INSTRS INC DEL           | CALL               |        |
| 922417 95 0   | VEECO INSTRS INC DEL           | PUT                |        |

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| 922571 10 4   | VELCRO IND'S N V           | COM                |        |
| 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                | ADDED  |
| 922944 10 3 * | VENATOR GROUP INC          | COM                |        |
| 922944 90 3   | VENATOR GROUP INC          | CALL               |        |
| 922944 95 3   | VENATOR GROUP INC          | PUT                |        |
| 923304 10 9   | VENTURIAN CORP             | COM                |        |
| 923333 10 8   | VENUS EXPL INC             | COM                |        |
| 923351 10 0   | VERAMARK TECHNOLOGIES INC  | COM                |        |
| 923366 20 7   | VERDANT BRANDS INC         | COM NEW            |        |
| 92343C 10 6 * | VERITY INC                 | COM                |        |
| 92343C 90 6   | VERITY INC                 | CALL               |        |
| 92343C 95 6   | VERITY INC                 | PUT                |        |
| 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                |        |
| 92343Z 10 8 * | VERILINK CORP              | COM                |        |
| 92343Z 90 8   | VERILINK CORP              | CALL               |        |
| 92343Z 95 8   | VERILINK CORP              | PUT                |        |
| 92343Z 10 6 * | VERIO INC                  | COM                |        |
| 92343Z 90 6   | VERIO INC                  | CALL               |        |
| 92343Z 95 6   | VERIO INC                  | PUT                |        |
| 92343Z AA 7   | VERITAS SOFTWARE CO        | SUB NT CV 144A04   |        |
| 92343Z AB 5   | VERITAS SOFTWARE CO        | SB NT CV 5.25%04   |        |
| 92343Z 10 9 * | VERITAS SOFTWARE CO        | COM                |        |
| 92343Z 90 9   | VERITAS SOFTWARE CO        | CALL               |        |
| 92343Z 95 9   | VERITAS SOFTWARE CO        | PUT                |        |
| 924234 10 7   | VERMONT PURE HLDGS LTD     | CL A               |        |
| 92427X 10 9   | VERMONT TEDDY BEAR INC     | COM                |        |
| 924904 10 5   | VESTCOM INT'L INC          | COM                |        |
| 924907 10 8 * | VERTEL CORP                | COM                |        |
| 924907 90 8   | VERTEL CORP                | CALL               |        |
| 924907 95 8   | VERTEL CORP                | PUT                |        |
| 925284 10 1 * | VERSANT CORP               | COM                |        |
| 925284 90 1   | VERSANT CORP               | CALL               |        |
| 925284 95 1   | VERSANT CORP               | PUT                |        |
| 925297 10 3   | VERSAR INC                 | COM                |        |
| 925301 10 3   | VERSATEL TELECOM INT'L N V | SPONSORED ADR      |        |
| 92532F 10 0 * | VERTEX PHARMACEUTICALS INC | COM                |        |
| 92532F 90 0   | VERTEX PHARMACEUTICALS INC | CALL               |        |
| 92532F 95 0   | VERTEX PHARMACEUTICALS INC | PUT                |        |
| 92532L AA 5   | VERTICALNET INC            | SB DB CV 144A 04   | ADDED  |
| 92532L 10 7 * | VERTICALNET INC            | COM                |        |

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|---------------|------------------------------|--------------------|---------|
| 92532L 90 7   | VERTICALNET INC              | CALL               |         |
| 92532L 95 7   | VERTICALNET INC              | PUT                |         |
| 925320 10 3   | VERTEX COMMUNICATIONS CORP   | COM                |         |
| 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 SECS INC             | COM                |         |
| 925514 AB 7   | VETERINARY CTRS AMER INC     | SB DB CV 5.25%06   |         |
| 925514 10 1 * | VETERINARY CTRS AMER INC     | COM                |         |
| 925514 90 1   | VETERINARY CTRS AMER INC     | CALL               |         |
| 925514 95 1   | VETERINARY CTRS AMER INC     | PUT                |         |
| 92552Q 10 1   | VIALINK CO                   | COM                |         |
| 92552Q 11 9   | VIALINK CO                   | WT EXP 112099      | DELETED |
| 92552R 10 9 * | VIAD CORP                    | COM                |         |
| 92552R 90 9   | VIAD CORP                    | CALL               |         |
| 92552R 95 9   | VIAD CORP                    | PUT                |         |
| 92552U 10 2 * | VIASOFT INC                  | COM                |         |
| 92552U 90 2   | VIASOFT INC                  | CALL               |         |
| 92552U 95 2   | VIASOFT INC                  | PUT                |         |
| 92552V 10 0   | VIASAT INC                   | COM                |         |
| 92552X 10 6   | VIALOG CORP                  | COM                |         |
| 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                |         |
| 925529 20 8 * | VIATEL INC                   | COM                |         |
| 925529 90 8   | VIATEL INC                   | CALL               |         |
| 925529 95 8   | VIATEL INC                   | PUT                |         |
| 92553N 10 7   | VIANT CORP                   | COM                |         |
| 92553R 10 8   | VIADOR INC                   | COM                | ADDED   |
| 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                |         |
| 925817 10 8   | VICORP RESTAURANTS INC       | COM                |         |
| 926530 10 6 * | VIDAMED INC                  | COM                |         |
| 926530 90 6   | VIDAMED INC                  | CALL               |         |
| 926530 95 6   | VIDAMED INC                  | PUT                |         |
| 926555 10 3   | VIDEO DISPLAY CORP           | COM                |         |
| 92656N 10 3   | VIDEO NETWORK COMMUNICATIONS | COM                |         |
| 92656N 11 1   | VIDEO NETWORK COMMUNICATIONS | WT EXP 061504      |         |
| 92656N 20 2   | VIDEO NETWORK COMMUNICATIONS | UNIT EX 061504     |         |
| 92656U 10 7   | VIDEO SVCS CORP              | COM                |         |
| 92657Q 10 5   | VIDEONICS INC                | COM                |         |

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| 92657R 10 3   | VIDEOLABS INC                 | COM                |         |
| 92657V 10 4   | VIDEO UPDATE INC              | CL A               | DELETED |
| 92657V 12 0   | VIDEO UPDATE INC              | WT B EX 000000     | DELETED |
| 92659F 10 7   | VIDIKRON TECHNOLOGIES GROUP   | COM                | DELETED |
| 926707 10 0   | VIEW TECH INC                 | COM                |         |
| 926713 10 8   | VIEWCAST COM INC              | COM                |         |
| 926713 11 6   | VIEWCAST COM INC              | WT EXP 020302      |         |
| 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                |         |
| 926918 10 3 * | VIDEO SERVER INC              | COM                | DELETED |
| 926918 90 3   | VIDEO SERVER INC              | CALL               | DELETED |
| 926918 95 3   | VIDEO SERVER INC              | PUT                | DELETED |
| 927107 40 9   | VILLAGE SUPER MKT INC         | CL A NEW           |         |
| 927191 10 6   | VINA CONCHA Y TORO S A        | SPONSORED ADR      |         |
| 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 11 4   | VION PHARMACEUTICALS INC      | WT A EX 081400     |         |
| 927624 12 2   | VION PHARMACEUTICALS INC      | WT B EX 081400     |         |
| 927624 20 5   | VION PHARMACEUTICALS INC      | UNIT EX 081400     |         |
| 927646 10 9   | VIRATA CORP                   | COM                | ADDED   |
| 927649 10 3   | VIRBAC CORP                   | COM                |         |
| 92765K 10 7   | VIRGIN EXPRESS HLDGS PLC      | SPONSORED ADR      |         |
| 927651 10 9   | VIRCO MFG CO                  | COM                |         |
| 927758 10 2   | VIRGINIA CAP BANCSHARES INC   | COM                |         |
| 92778N 10 6   | VIRGINIA COMMONWEALTH FINL CP | COM                |         |
| 927785 10 5   | VIRGINIA COMM BK VA           | COM                |         |
| 927814 10 3   | VIRGINIA GAS CO               | COM                |         |
| 927814 11 1   | VIRGINIA GAS CO               | WT EXP 100401      |         |
| 927912 10 5   | VISION-SCIENCES INC DEL       | COM                |         |
| 927914 10 1 * | VISIO CORP                    | COM                |         |
| 927914 90 1   | VISIO CORP                    | CALL               |         |
| 927914 95 1   | VISIO CORP                    | PUT                |         |
| 927917 10 4   | VITALCOM INC                  | COM                |         |
| 927926 10 5   | VISTA GOLD CORP               | COM                |         |
| 928241 10 8 * | VIROPHARMA INC                | COM                |         |
| 928241 90 8   | VIROPHARMA INC                | CALL               |         |
| 928241 95 8   | VIROPHARMA INC                | PUT                |         |
| 92825A 10 7   | VIRTUALFUND COM INC           | COM                |         |
| 92825D 10 1   | VIRTUAL CMNTYS INC            | COM                | ADDED   |
| 92825D 11 9   | VIRTUAL CMNTYS INC            | WT A EX 021002     | ADDED   |
| 92825D 12 7   | VIRTUAL CMNTYS INC            | WT B EX 021002     | ADDED   |
| 92825D 20 0   | VIRTUAL CMNTYS INC            | UNIT EX 021002     | ADDED   |
| 92829S 10 4   | VISIBLE GENETICS INC          | COM                |         |
| 928298 10 8 * | VISHAY INTERTECHNOLOGY INC    | COM                |         |
| 928298 90 8   | VISHAY INTERTECHNOLOGY INC    | CALL               |         |

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| 928298 95 8   | VISHAY INTERTECHNOLOGY INC  | PUT                |         |
| 92830R 10 3   | VISTA BANCORP INC           | COM                |         |
| 92831N 10 1   | VISION TWENTY-ONE INC FLA   | COM                |         |
| 92831R 10 2   | VISKASE COMPANIES INC       | COM                |         |
| 92832C 10 4   | VISIONAMERICA INC           | COM                |         |
| 928350 10 7   | VISTA ENERGY RES INC        | COM                |         |
| 928350 11 5   | VISTA ENERGY RES INC        | WT EXP 110102      |         |
| 928352 10 3   | VISTA EYECARE INC           | COM                |         |
| 928365 20 4   | VISTA INFORMATION SOLUTIONS | COM NEW            |         |
| 928369 10 7   | VISTA MED TECHNOLOGIES INC  | COM                |         |
| 92839P 10 8 * | VISTANA INC                 | COM                | DELETED |
| 92839P 90 8   | VISTANA INC                 | CALL               | DELETED |
| 92839P 95 8   | VISTANA INC                 | PUT                | DELETED |
| 928428 11 9   | VISUAL DATA CORP            | WT EXP 073002      |         |
| 928428 20 0 * | VISUAL DATA CORP            | COM NEW            |         |
| 928428 90 0   | VISUAL DATA CORP            | CALL               |         |
| 928428 95 0   | VISUAL DATA CORP            | PUT                |         |
| 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                |         |
| 928450 11 3   | VITA FOOD PRODS INC NEV     | WT EXP 011602      |         |
| 928469 10 5   | VITAL SIGNS INC             | COM                |         |
| 92848M 10 4   | VITAMINSHOPPE COM INC       | CL A               | ADDED   |
| 928489 10 3   | VITECH AMER INC             | COM                |         |
| 92849Q 10 4   | VITRIA TECHNOLOGY           | COM                | ADDED   |
| 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      |         |
| 928538 10 7 * | VIVID TECHNOLOGIES INC      | COM                |         |
| 928538 90 7   | VIVID TECHNOLOGIES INC      | CALL               |         |
| 928538 95 7   | VIVID TECHNOLOGIES INC      | PUT                |         |
| 92855E 10 2   | VIZACOM INC                 | COM                |         |
| 928551 10 0 * | VIVUS INC                   | COM                |         |
| 928551 90 0   | VIVUS INC                   | CALL               |         |
| 928551 95 0   | VIVUS INC                   | PUT                |         |
| 928552 10 8   | VIXEL CORP DEL              | COM                | ADDED   |
| 928559 10 3 * | VLASIC FOODS INTL INC       | COM                |         |
| 928559 90 3   | VLASIC FOODS INTL INC       | CALL               |         |
| 928559 95 3   | VLASIC FOODS INTL INC       | PUT                |         |
| 92857T 10 7   | VODAFONE AIRTOUCH PLC       | SPONSORED ADR      |         |
| 92857V 10 2   | VODAVI TECHNOLOGY INC       | COM                |         |
| 928615 10 3 * | VOICESTREAM WIRELESS CORP   | COM                |         |
| 928615 90 3   | VOICESTREAM WIRELESS CORP   | CALL               |         |

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| 928615 95 3   | VOICESTREAM WIRELESS CORP      | PUT                |        |
| 928703 10 7   | VOLT INFORMATION SCIENCES INC  | COM                |        |
| 928856 40 0   | VOLVO AKTIEBOLAGET             | ADR B              |        |
| 928922 10 3   | VOYAGEUR MINN MUN INCOME FD    | COM                |        |
| 928923 10 1   | VOYAGEUR MINN MUN INCOME FD II | COM                |        |
| 928924 10 9   | VOYAGEUR ARIZ MUN INCOME FD    | COM                |        |
| 928926 10 4   | VOYAGEUR FLA INSD MUN INCOME   | SH BEN INT         |        |
| 928947 10 0   | WMC LTD                        | SPONSORED ADR      |        |
| 928949 10 6   | WHG BANCSHARES CORP            | COM                |        |
| 928961 10 1   | VYSIS INC                      | COM                |        |
| 92904N 10 3   | VORNADO OPERATING CO           | COM                |        |
| 929042 10 9   | VORNADO RLTY TR                | SH BEN INT         |        |
| 929042 20 8   | VORNADO RLTY TR                | PFD CONV SER A     |        |
| 92906L 10 5   | VOXWARE INC                    | COM                |        |
| 92906W 10 1 * | VOYAGER NET INC                | COM                |        |
| 92906W 90 1   | VOYAGER NET INC                | CALL               |        |
| 92906W 95 1   | VOYAGER NET INC                | PUT                |        |
| 92907B 10 6   | VOYAGEUR COLO INSD MUN INCOME  | COM                |        |
| 92907E 10 0   | VOYAGEUR MINN MUN INCOME III   | COM                |        |
| 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                |        |
| 92923H 10 3   | WEBS INDEX FD INC              | AUSTRALIA WEBS     |        |
| 92923H 20 2   | WEBS INDEX FD INC              | AUSTRIA WEBS       |        |
| 92923H 30 1   | WEBS INDEX FD INC              | BELGIUM WEBS       |        |
| 92923H 40 0   | WEBS INDEX FD INC              | CANADA WEBS        |        |
| 92923H 50 9   | WEBS INDEX FD INC              | FRANCE WEBS        |        |
| 92923H 60 8   | WEBS INDEX FD INC              | GERMANY WEBS       |        |
| 92923H 70 7   | WEBS INDEX FD INC              | HONG KONG WEBS     |        |
| 92923H 79 8   | WEBS INDEX FD INC              | UNITED KINGDOM     |        |
| 92923H 80 6   | WEBS INDEX FD INC              | ITALY WEBS         |        |
| 92923H 81 4   | WEBS INDEX FD INC              | SWITZRLND WEBS     |        |
| 92923H 82 2   | WEBS INDEX FD INC              | SWEDEN WEBS        |        |
| 92923H 83 0   | WEBS INDEX FD INC              | SPAIN WEBS         |        |
| 92923H 84 8   | WEBS INDEX FD INC              | SINGAPORE WEBS     |        |
| 92923H 85 5   | WEBS INDEX FD INC              | NETHERLND WEBS     |        |
| 92923H 86 3   | WEBS INDEX FD INC              | MEXICO WEBS        |        |
| 92923H 87 1   | WEBS INDEX FD INC              | MALAYSIA WEBS      |        |
| 92923H 88 9   | WEBS INDEX FD INC              | JAPAN WEBS         |        |
| 929236 10 7   | WD-40 CO                       | COM                |        |
| 92924P 10 4   | WCM CAP INC                    | COM                |        |
| 929248 10 2 * | WHX CORP                       | COM                |        |
| 929248 90 2   | WHX CORP                       | CALL               |        |
| 929248 95 2   | WHX CORP                       | PUT                |        |
| 929248 20 1   | WHX CORP                       | PFD CV SER A       |        |
| 929248 30 0   | WHX CORP                       | PFD CV SER B       |        |
| 929251 10 6   | W HLDG CO INC                  | COM                | ADDED  |

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| 929253 10 2   | WICOR INC                     | COM                |        |
| 929286 10 2   | WLR FOODS INC                 | COM                |        |
| 929289 10 6   | WMF GROUP LTD                 | COM                |        |
| 92929Q AF 4   | WMX TECHNOLOGIES INC          | SUB NTS CV 2%05    |        |
| 929297 10 9 * | WMS INDS INC                  | COM                |        |
| 929297 90 9   | WMS INDS INC                  | CALL               |        |
| 929297 95 9   | WMS INDS INC                  | PUT                |        |
| 92930K 10 7   | WPI GROUP INC                 | COM                |        |
| 929309 30 0   | WPP GROUP PLC                 | SPON ADR NEW       |        |
| 92931B 10 6   | WPS RESOURCES CORP            | COM                |        |
| 929317 10 5   | WRP CORP                      | COM                |        |
| 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 10 7 * | WABASH NATL CORP              | COM                |        |
| 929566 90 7   | WABASH NATL CORP              | CALL               |        |
| 929566 95 7   | WABASH NATL CORP              | PUT                |        |
| 929771 10 3 * | WACHOVIA CORP                 | COM                |        |
| 929771 90 3   | WACHOVIA CORP                 | CALL               |        |
| 929771 95 3   | WACHOVIA CORP                 | PUT                |        |
| 929794 10 5   | WACKENHUT CORP                | COM SER A          |        |
| 929794 30 3   | WACKENHUT CORP                | COM SER B          |        |
| 929798 10 6 * | WACKENHUT CORRECTIONS CORP    | COM                |        |
| 929798 90 6   | WACKENHUT CORRECTIONS CORP    | CALL               |        |
| 929798 95 6   | WACKENHUT CORRECTIONS CORP    | 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                |        |
| 930059 20 9 * | WADDELL & REED FINL INC       | CL B               |        |
| 930059 90 9   | WADDELL & REED FINL INC       | CALL               |        |
| 930059 95 9   | WADDELL & REED FINL INC       | PUT                |        |
| 930705 10 8   | WAINWRIGHT BK&TR CO BOSTON MA | 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                |        |
| 931210 10 8   | WALDEN RESIDENTIAL PPTYS INC  | COM                |        |
| 931210 30 6   | WALDEN RESIDENTIAL PPTYS INC  | PFD CV B 9.16%     |        |
| 931422 10 9 * | WALGREEN CO                   | COM                |        |
| 931422 90 9   | WALGREEN CO                   | CALL               |        |
| 931422 95 9   | WALGREEN CO                   | PUT                |        |
| 931664 10 6 * | WALKER INTERACTIVE SYS INC    | COM                |        |
| 931664 90 6   | WALKER INTERACTIVE SYS INC    | CALL               |        |
| 931664 95 6   | WALKER INTERACTIVE SYS INC    | PUT                |        |
| 931904 10 6   | WALL STREET DELI INC          | COM                |        |
| 932045 10 7 * | WALL DATA INC                 | COM                |        |
| 932045 90 7   | WALL DATA INC                 | CALL               |        |

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| 932045 95 7   | WALL DATA INC                              | PUT                |         |
| 932270 10 1 * | WALLACE COMPUTER SERVICES INC              | COM                |         |
| 932270 90 1   | WALLACE COMPUTER SERVICES INC              | CALL               |         |
| 932270 95 1   | WALLACE COMPUTER SERVICES INC              | PUT                |         |
| 932723 20 8   | WALNUT FINL SVCS INC                       | COM NEW            | DELETED |
| 93317Q 10 5 * | WALTER INDS INC                            | COM                |         |
| 93317Q 90 5   | WALTER INDS INC                            | CALL               |         |
| 93317Q 95 5   | WALTER INDS INC                            | PUT                |         |
| 934390 10 5 * | WARNACO GROUP INC                          | CL A               |         |
| 934390 90 5   | WARNACO GROUP INC                          | CALL               |         |
| 934390 95 5   | WARNACO GROUP INC                          | PUT                |         |
| 934435 20 7   | WARNER CHILCOTT PLC                        | SPONSORED ADR      |         |
| 934488 10 7 * | WARNER LAMBERT CO                          | COM                |         |
| 934488 90 7   | WARNER LAMBERT CO                          | CALL               |         |
| 934488 95 7   | WARNER LAMBERT CO                          | PUT                |         |
| 934710 10 4   | WARREN BANCORP INC                         | COM                |         |
| 934900 10 1   | WARP 10 TECHNOLOGIES INC                   | COM                |         |
| 936559 10 3   | WARWICK CMNTY BANCORP INC                  | COM                |         |
| 936750 10 8   | WARWICK VALLEY TEL CO                      | COM                |         |
| 937303 10 5   | WASHINGTON BKG CO OAK HBR WASH             | COM                |         |
| 938824 10 9 * | WASHINGTON FED INC                         | COM                |         |
| 938824 90 9   | WASHINGTON FED INC                         | CALL               |         |
| 938824 95 9   | WASHINGTON FED INC                         | PUT                |         |
| 938837 10 1 * | WASHINGTON GAS LT CO                       | COM                |         |
| 938837 90 1   | WASHINGTON GAS LT CO                       | CALL               |         |
| 938837 95 1   | WASHINGTON GAS LT CO                       | PUT                |         |
| 938864 10 5   | WASHINGTON HOMES INC NEW                   | COM                |         |
| 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 INV'T TR SH BEN INT |                    |         |
| 939696 10 0   | WASHINGTON SVGBK FSB WALDRF MD             | COM                |         |
| 940610 10 8   | WASHINGTON TR BANCORP                      | COM                |         |
| 941053 10 0   | WASTE CONNECTIONS INC                      | COM                |         |
| 941058 10 9   | WASTE INDUSTRIES INC                       | COM                |         |
| 94106L AA 7   | WASTE MGMT INC DEL                         | SUB NT CONV 4%02   |         |
| 94106L 10 9 * | WASTE MGMT INC DEL                         | COM                |         |
| 94106L 90 9   | WASTE MGMT INC DEL                         | CALL               |         |
| 94106L 95 9   | WASTE MGMT INC DEL                         | PUT                |         |
| 94106P 20 9   | WASTE SYS INT'L INC                        | COM NEW            |         |
| 941105 10 8   | WATCHGUARD TECHNOLOGIES INC                | COM                |         |
| 94113U 10 0   | WATER PIK TECHNOLOGIES INC                 | COM                | ADDED   |
| 941513 30 1   | WATERFORD WEDGWOOD PUB LTD CO              | ADR REPSTG UT      |         |
| 94155N 10 5   | WATERLINK INC                              | COM                |         |
| 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                |         |

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| 941872 10 3   | WATERSIDE CAP CORP            | COM                |        |
| 942486 10 1 * | WATKINS JOHNSON CO            | COM                |        |
| 942486 90 1   | WATKINS JOHNSON CO            | CALL               |        |
| 942486 95 1   | WATKINS JOHNSON CO            | PUT                |        |
| 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 10 3 * | WATSON PHARMACEUTICALS INC    | COM                |        |
| 942683 90 3   | WATSON PHARMACEUTICALS INC    | CALL               |        |
| 942683 95 3   | WATSON PHARMACEUTICALS INC    | PUT                |        |
| 942749 10 2 * | WATTS INDs INC                | CL A               |        |
| 942749 90 2   | WATTS INDs INC                | CALL               |        |
| 942749 95 2   | WATTS INDs 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                |        |
| 94352Q 10 9   | WAVE TECHNOLOGIES INTL INC    | COM                |        |
| 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      |        |
| 944027 10 1 * | WAVO CORP                     | COM                |        |
| 944027 90 1   | WAVO CORP                     | CALL               |        |
| 944027 95 1   | WAVO CORP                     | PUT                |        |
| 944293 10 9   | WAYNE BANCORP INC OHIO        | COM                |        |
| 946250 10 7   | WAYNE SVGS BANCSHARES INC     | COM                |        |
| 947074 10 0 * | WEATHERFORD INTL INC          | COM                |        |
| 947074 90 0   | WEATHERFORD INTL INC          | CALL               |        |
| 947074 95 0   | WEATHERFORD INTL INC          | PUT                |        |
| 947336 10 3   | WEB STREET INC                | COM                | ADDED  |
| 947423 10 9 * | WEBB DEL CORP                 | COM                |        |
| 947423 90 9   | WEBB DEL CORP                 | CALL               |        |
| 947423 95 9   | WEBB DEL CORP                 | PUT                |        |
| 94748P 10 4   | WEBB INTERACTIVE SVCS INC     | COM                |        |
| 947621 10 8   | WEBCO INDs INC                | COM                |        |
| 94767P 10 0   | WEBFINANCIAL CORP             | COM                |        |
| 94767P 11 8   | WEBFINANCIAL CORP             | WT EXP 042802      |        |
| 94768K 10 0   | WEBSTAKES COM INC             | COM                | ADDED  |
| 94768W 10 4   | WEBHIRE INC                   | COM                |        |
| 94769A 10 1 * | WEBLINK WIRELESS INC          | CL A               | ADDED  |
| 94769A 90 1   | WEBLINK WIRELESS INC          | CALL               | ADDED  |
| 94769A 95 1   | WEBLINK WIRELESS INC          | PUT                | ADDED  |
| 947692 10 9   | WEBSTER CITY FED BANCORP IOWA | COM                |        |
| 947890 10 9 * | WEBSTER FINL CORP CONN        | COM                |        |
| 947890 90 9   | WEBSTER FINL CORP CONN        | CALL               |        |
| 947890 95 9   | WEBSTER FINL CORP CONN        | PUT                |        |

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| 94844D 10 4   | WEBTRENDS CORP                 | COM                |        |
| 94845V 10 3   | WEBVAN GROUP INC               | COM                | ADDED  |
| 948585 10 4   | WEGENER CORP                   | COM                |        |
| 948603 10 5   | WEIDER NUTRITION INTL INC      | CL A               |        |
| 948741 10 3   | WEINGARTEN RLTY INVS           | SH BEN INT         |        |
| 948774 10 4 * | WEIRTON STL CORP               | COM                |        |
| 948774 90 4   | WEIRTON STL CORP               | CALL               |        |
| 948774 95 4   | WEIRTON STL CORP               | PUT                |        |
| 948849 10 4   | WEIS MKTS INC                  | COM                |        |
| 949476 10 5   | WELLCO ENTERPRISES INC         | COM                |        |
| 949622 10 4   | WELLINGTON PPTYS TR            | SH BEN INT         |        |
| 949622 20 3   | WELLINGTON PPTYS TR            | PFD CONV SER A     | ADDED  |
| 949702 10 4 * | WELLMAN INC                    | COM                |        |
| 949702 90 4   | WELLMAN INC                    | CALL               |        |
| 949702 95 4   | WELLMAN INC                    | PUT                |        |
| 94973H AA 6   | WELLPOINT HEALTH NETWORK NEW   | SB DB CV ZRO 19    |        |
| 94973H 10 8 * | WELLPOINT HEALTH NETWORK NEW   | COM                |        |
| 94973H 90 8   | WELLPOINT HEALTH NETWORK NEW   | CALL               |        |
| 94973H 95 8   | WELLPOINT HEALTH NETWORK NEW   | PUT                |        |
| 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                |        |
| 949765 10 1   | WELLS GARDNER ELECTRS CORP     | COM                |        |
| 950240 10 1   | WELLSFORD REAL PPTYS INC       | COM                |        |
| 95058J 10 9   | WENDT-BRISTOL HEALTH SVCS CORP | COM                |        |
| 950588 20 2   | WENDYS FING I                  | TECONS SER A       |        |
| 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                |        |
| 951018 10 0 * | WESLEY JESSEN VISIONCARE INC   | COM                |        |
| 951018 90 0   | WESLEY JESSEN VISIONCARE INC   | CALL               |        |
| 951018 95 0   | WESLEY JESSEN VISIONCARE INC   | PUT                |        |
| 952145 10 0   | WEST COAST BANCORP ORE NEW     | COM                |        |
| 952698 10 8   | WEST ESSEX BANCORP             | COM                |        |
| 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                |        |
| 956188 10 6 * | WEST TELESERVICES CORP         | COM                |        |
| 956188 90 6   | WEST TELESERVICES CORP         | CALL               |        |
| 956188 95 6   | WEST TELESERVICES CORP         | PUT                |        |

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| 957070 10 5   | WESTAFF INC                   | COM                |         |
| 957090 10 3 * | WESTAMERICA BANCORPORATION    | COM                |         |
| 957090 90 3   | WESTAMERICA BANCORPORATION    | CALL               |         |
| 957090 95 3   | WESTAMERICA BANCORPORATION    | PUT                |         |
| 957116 10 6   | WESTBANK CORP                 | COM                |         |
| 95751D 10 2   | WESTCOAST ENERGY INC          | COM                |         |
| 957541 10 5 * | WESTELL TECHNOLOGIES INC      | CL A               |         |
| 957541 90 5   | WESTELL TECHNOLOGIES INC      | CALL               |         |
| 957541 95 5   | WESTELL TECHNOLOGIES INC      | PUT                |         |
| 957547 10 2   | WESTERBEKE CORP               | COM                |         |
| 957550 10 6   | WESTERFED FINL CORP           | COM                |         |
| 957683 10 5   | WESTERN BANCORP               | COM                | DELETED |
| 957781 10 7   | WESTERN BEEF INC DEL          | COM                |         |
| 957907 10 8   | WESTCORP INC                  | COM                |         |
| 958102 AF 2   | WESTERN DIGITAL CORP          | SD CV ZERO144A18   |         |
| 958102 AH 8   | WESTERN DIGITAL CORP          | SB DB CV ZERO 18   |         |
| 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                |         |
| 958259 30 1   | WESTERN GAS RES INC           | PFD CONV \$2.625   |         |
| 959024 10 0   | WESTERN OHIO FINL CORP        | COM                |         |
| 959221 10 2   | WESTERN PWR & EQUIP CORP      | COM                |         |
| 959261 10 8   | WESTERN PPTYS TR              | SH BEN INT         |         |
| 959425 10 9 * | WESTERN RES INC               | COM                |         |
| 959425 90 9   | WESTERN RES INC               | CALL               |         |
| 959425 95 9   | WESTERN RES INC               | PUT                |         |
| 959522 10 3   | WESTERN SIERRA BANCORP        | COM                |         |
| 95960H 10 0   | WESTERN STAR TRUCKS HLDGS LTD | COM                |         |
| 95988E 20 4 * | WESTERN WIRELESS CORP         | CL A               |         |
| 95988E 90 4   | WESTERN WIRELESS CORP         | CALL               |         |
| 95988E 95 4   | WESTERN WIRELESS CORP         | PUT                |         |
| 959881 10 3   | WESTERN WTR CO                | COM                |         |
| 959897 10 9 * | WESTERNBANK PUERTO RICO       | COM                | DELETED |
| 959897 90 9   | WESTERNBANK PUERTO RICO       | CALL               | DELETED |
| 959897 95 9   | WESTERNBANK PUERTO RICO       | PUT                | DELETED |
| 959910 10 0   | WESTFIELD AMER INC            | COM                |         |
| 960386 10 0   | WESTINGHOUSE AIR BRAKE CO NEW | COM                |         |
| 960577 40 1   | WESTMARK GROUP HOLDING INC    | COM PAR \$.005     |         |
| 960631 10 9   | WESTMINSTER CAP INC           | COM                |         |
| 960878 10 6   | WESTMORELAND COAL CO          | COM                |         |
| 960878 30 4   | WESTMORELAND COAL CO          | PFD DP A CV1/4     |         |
| 961137 AA 4   | WESTON ROY F INC              | SUB DEB CNV 7%02   |         |
| 961137 10 6   | WESTON ROY F INC              | CL A               |         |
| 961214 30 1   | WESTPAC BKG CORP              | SPONSORED ADR      |         |
| 961238 10 2 * | WESTPOINT STEVENS INC         | COM                |         |
| 961238 90 2   | WESTPOINT STEVENS INC         | CALL               |         |

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| 961238 95 2   | WESTPOINT STEVENS INC        | PUT                |         |
| 961548 10 4 * | WESTVACO CORP                | COM                |         |
| 961548 90 4   | WESTVACO CORP                | CALL               |         |
| 961548 95 4   | WESTVACO CORP                | PUT                |         |
| 961767 10 0   | WESTWOOD HOMESTEAD FINL CORP | 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                |         |
| 962166 90 4   | WEYERHAEUSER CO              | CALL               |         |
| 962166 95 4   | WEYERHAEUSER CO              | PUT                |         |
| 963320 10 6 * | WHIRLPOOL CORP               | COM                |         |
| 963320 90 6   | WHIRLPOOL CORP               | CALL               |         |
| 963320 95 6   | WHIRLPOOL CORP               | PUT                |         |
| 963505 10 2   | WHITE CAP INDs CORP          | COM                |         |
| 963801 10 5   | WHITE ELECTR DESIGNS CORP    | COM                |         |
| 963801 20 4   | WHITE ELECTR DESIGNS CORP    | PFD SRCV \$3.00    |         |
| 964126 10 6   | WHITE MTNS INS GROUP INC     | COM                | DELETED |
| 964347 10 8 * | WHITE PINE SOFTWARE INC      | COM                |         |
| 964347 90 8   | WHITE PINE SOFTWARE INC      | CALL               |         |
| 964347 95 8   | WHITE PINE SOFTWARE INC      | PUT                |         |
| 965063 10 0   | WHITEHALL JEWELLERS INC      | COM                |         |
| 96647R 10 7 * | WHITMAN CORP NEW             | COM                |         |
| 96647R 90 7   | WHITMAN CORP NEW             | CALL               |         |
| 96647R 95 7   | WHITMAN CORP NEW             | PUT                |         |
| 966524 10 0   | WHITMAN ED GROUP INC         | COM                |         |
| 966612 10 3   | WHITNEY HLDG CORP            | COM                |         |
| 966834 10 3 * | WHITTMAN-HART INC            | COM                |         |
| 966834 90 3   | WHITTMAN-HART INC            | CALL               |         |
| 966834 95 3   | WHITTMAN-HART INC            | PUT                |         |
| 966837 AA 4   | WHOLE FOODS MKT INC          | SD CV ZRO 144A18   |         |
| 966837 AB 2   | WHOLE FOODS MKT INC          | SD CV ZRO ACRD18   |         |
| 966837 AC 0   | WHOLE FOODS MKT INC          | SB DB CV ZRO 18    |         |
| 966837 10 6 * | WHOLE FOODS MKT INC          | COM                |         |
| 966837 90 6   | WHOLE FOODS MKT INC          | CALL               |         |
| 966837 95 6   | WHOLE FOODS MKT INC          | PUT                |         |
| 967446 10 5   | WICKES INC                   | COM                |         |
| 967575 20 0   | WIDECOM GROUP INC            | COM NEW            |         |
| 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               |         |
| 969133 10 7 * | WILLAMETTE INDs INC          | COM                |         |
| 969133 90 7   | WILLAMETTE INDs INC          | CALL               |         |

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| 969133 95 7   | WILLAMETTE INDs INC           | PUT                |        |
| 969136 10 0   | WILLAMETTE VY VINEYARD INC    | COM                |        |
| 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 TR | TR UNIT            |        |
| 969455 10 4 * | WILLIAMS COMMUNICATIONS GROUP | CL A               | ADDED  |
| 969455 90 4   | WILLIAMS COMMUNICATIONS GROUP | CALL               | ADDED  |
| 969455 95 4   | WILLIAMS COMMUNICATIONS GROUP | PUT                | ADDED  |
| 969457 10 0 * | WILLIAMS COS INC DEL          | COM                |        |
| 969457 90 0   | WILLIAMS COS INC DEL          | CALL               |        |
| 969457 95 0   | WILLIAMS COS INC DEL          | PUT                |        |
| 969465 10 3   | WILLIAMS CTLS INC             | COM                |        |
| 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                |        |
| 97111E 10 1   | WILLOW GROVE BANCORP INC      | COM                |        |
| 971426 10 1   | WILMAR INDs INC               | COM                |        |
| 971807 10 2 * | WILMINGTON TRUST CORP         | COM                |        |
| 971807 90 2   | WILMINGTON TRUST CORP         | CALL               |        |
| 971807 95 2   | WILMINGTON TRUST CORP         | PUT                |        |
| 971889 10 0   | WILSHIRE OIL CO TEX           | COM                |        |
| 971892 10 4   | WILSHIRE REAL ESTATE INVt     | COM                |        |
| 97200A 10 1   | WILSHIRE ST BK CALIF          | COM                |        |
| 972463 10 3   | WILSONS THE LEATHER EXPERTS   | COM                |        |
| 973149 AA 5   | WIND RIVER SYSTEMS INC        | SB NT CV 144A 02   |        |
| 973149 AB 3   | WIND RIVER SYSTEMS INC        | SB NT CV ACRD 02   |        |
| 973149 AC 1   | WIND RIVER SYSTEMS INC        | SUB NT CONV 5%02   |        |
| 973149 10 7 * | WIND RIVER SYSTEMS INC        | COM                |        |
| 973149 90 7   | WIND RIVER SYSTEMS INC        | CALL               |        |
| 973149 95 7   | WIND RIVER SYSTEMS INC        | PUT                |        |
| 973411 10 1 * | WINDMERE-DURABLE HLDGS INC    | COM                |        |
| 973411 90 1   | WINDMERE-DURABLE HLDGS INC    | CALL               |        |
| 973411 95 1   | WINDMERE-DURABLE HLDGS INC    | PUT                |        |
| 973859 10 1   | WINFIELD CAP CORP             | COM                |        |
| 974168 10 6   | WINK COMMUNICATIONS           | COM                |        |
| 974241 10 1   | WINLAND ELECTRS INC           | COM                |        |
| 974259 10 3   | WINMILL & CO INC              | CL A               |        |
| 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                |        |
| 975515 10 7 * | WINSTAR COMMUNICATIONS INC    | COM                |        |
| 975515 90 7   | WINSTAR COMMUNICATIONS INC    | CALL               |        |

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| 975515 95 7   | WINSTAR COMMUNICATIONS INC | PUT                |         |
| 97563A 10 2   | WINSTON HOTELS INC         | COM                |         |
| 975661 10 9   | WINSTON RES INC            | COM                | DELETED |
| 976446 10 4   | WINTON FINL CORP           | COM                |         |
| 97650W 10 8   | WINTRUST FINANCIAL CORP    | COM                |         |
| 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                | ADDED   |
| 976592 10 5 * | WISCONSIN CENT TRANSN CORP | COM                |         |
| 976592 90 5   | WISCONSIN CENT TRANSN CORP | CALL               |         |
| 976592 95 5   | WISCONSIN CENT TRANSN CORP | PUT                |         |
| 976657 10 6 * | WISCONSIN ENERGY CORP      | COM                |         |
| 976657 90 6   | WISCONSIN ENERGY CORP      | CALL               |         |
| 976657 95 6   | WISCONSIN ENERGY CORP      | PUT                |         |
| 977284 10 8   | WISER OIL CO DEL           | COM                |         |
| 97737K 30 9 * | WIT CAP GROUP INC          | COM                |         |
| 97737K 90 9   | WIT CAP GROUP INC          | CALL               |         |
| 97737K 95 9   | WIT CAP GROUP INC          | PUT                |         |
| 977725 10 0   | WOLF HOWARD B INC          | COM                | DELETED |
| 977865 10 4   | WOLOHAN LMBR CO            | COM                |         |
| 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                |         |
| 978149 10 2   | WOMEN COM NETWORKS INC     | COM                | ADDED   |
| 978150 10 0   | WOMEN FIRST HEALTHCARE     | COM                |         |
| 979438 10 8   | WOODHEAD INDS INC          | COM                |         |
| 980745 10 3   | WOODWARD GOVERNOR CO       | COM                |         |
| 980903 10 8   | WORKGROUP TECHNOLOGY CORP  | COM                |         |
| 980905 10 3   | WORLD HEART CORP           | COM                |         |
| 98137N 10 9 * | WORKFLOW MGMT INC          | COM                |         |
| 98137N 90 9   | WORKFLOW MGMT INC          | CALL               |         |
| 98137N 95 9   | WORKFLOW MGMT INC          | PUT                |         |
| 98138R 10 9   | WORKSAFE INDS INC          | COM                |         |
| 98138R 12 5   | WORKSAFE INDS INC          | WT B EX 101099     | DELETED |
| 98141A AA 9   | WORLD ACCESS INC           | SB DB CV 144A 02   |         |
| 98141A AB 7   | WORLD ACCESS INC           | SB DB CV ACRD 02   |         |
| 98141A AC 5   | WORLD ACCESS INC           | SB NT CV 4.5%02    |         |
| 98141A 10 1 * | WORLD ACCESS INC           | COM                |         |
| 98141A 90 1   | WORLD ACCESS INC           | CALL               |         |
| 98141A 95 1   | WORLD ACCESS INC           | PUT                |         |
| 981419 10 4   | WORLD ACCEP CORP DEL       | COM                |         |
| 98142H 10 5   | WORLD AWYS INC NEW         | COM                |         |
| 981443 AA 2   | WORLD COLOR PRESS INC DEL  | SR SB NT CV 6%07   |         |
| 981443 10 4 * | WORLD COLOR PRESS INC DEL  | COM                | DELETED |
| 981443 90 4   | WORLD COLOR PRESS INC DEL  | CALL               | DELETED |

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| 981443 95 4   | WORLD COLOR PRESS INC DEL      | PUT                | DELETED |
| 981475 10 6   | WORLD FUEL SVCS CORP           | COM                |         |
| 981500 10 1   | WORLD OF SCIENCE               | COM                |         |
| 98155G 10 1   | WORLDTALK COMMUNICATIONS 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 FEDN ENTMT INC | CL A               | ADDED   |
| 981564 10 7   | WORLDWIDE DOLLARVEST FD INC    | COM                |         |
| 98157N 10 4   | WORLDWIDE ENTMT & SPORTS CORP  | COM                |         |
| 98157N 11 2   | WORLDWIDE ENTMT & SPORTS CORP  | WT EXP 102101      |         |
| 981630 10 6   | WORONOCO BANCORP INC           | COM                |         |
| 981809 10 6 * | WORTHINGTON FOODS INC          | COM                | DELETED |
| 981809 90 6   | WORTHINGTON FOODS INC          | CALL               | DELETED |
| 981809 95 6   | WORTHINGTON FOODS INC          | PUT                | DELETED |
| 981811 10 2 * | WORTHINGTON INDS INC           | COM                |         |
| 981811 90 2   | WORTHINGTON INDS INC           | CALL               |         |
| 981811 95 2   | WORTHINGTON INDS INC           | PUT                |         |
| 981907 10 8   | WORLDTEX INC                   | COM                |         |
| 982526 10 5 * | WRIGLEY WM JR CO               | COM                |         |
| 982526 90 5   | WRIGLEY WM JR CO               | CALL               |         |
| 982526 95 5   | WRIGLEY WM JR CO               | PUT                |         |
| 982855 10 8   | WYANT CORP                     | COM                |         |
| 983085 10 1 * | WYMAN GORDON CO                | COM                |         |
| 983085 90 1   | WYMAN GORDON CO                | CALL               |         |
| 983085 95 1   | WYMAN GORDON CO                | PUT                |         |
| 983101 10 6   | WYNDHAM INTL INC               | CL A               |         |
| 983195 10 8   | WYNNS INTL INC                 | COM                |         |
| 983701 10 3   | XCL LTD DEL                    | COM                |         |
| 983759 10 1   | XM SATELLITE RADIO HLDGS INC   | CL A               | ADDED   |
| 983857 10 3 * | X-RITE INC                     | COM                |         |
| 983857 90 3   | X-RITE INC                     | CALL               |         |
| 983857 95 3   | X-RITE INC                     | PUT                |         |
| 98388N 10 5 * | XCEED INC                      | COM                |         |
| 98388N 90 5   | XCEED INC                      | CALL               |         |
| 98388N 95 5   | XCEED INC                      | PUT                |         |
| 983882 30 9   | XATA CORP                      | COM NEW            |         |
| 983905 10 0   | XIOX CORP                      | COM                |         |
| 983909 10 2   | XETA CORP                      | COM                |         |
| 983919 10 1 * | XILINX INC                     | COM                |         |
| 983919 90 1   | XILINX INC                     | CALL               |         |
| 983919 95 1   | XILINX INC                     | PUT                |         |
| 983922 10 5 * | XIRCOM INC                     | COM                |         |
| 983922 90 5   | XIRCOM INC                     | CALL               |         |
| 983922 95 5   | XIRCOM INC                     | PUT                |         |
| 983942 10 3   | XETEL CORP                     | COM                |         |
| 984003 10 3   | XEIKON N V                     | SPONSORED ADR      |         |
| 984111 10 4   | XENOVA GROUP PLC               | SPONSORED ADR      |         |
| 98412V 10 7 * | XOMED SURGICAL PRODS INC       | COM                | DELETED |

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|---------------|-------------------------------|--------------------|---------|
| 98412V 90 7   | XOMED SURGICAL PRODS INC      | CALL               | DELETED |
| 98412V 95 7   | XOMED SURGICAL PRODS INC      | PUT                | DELETED |
| 98412X 10 3   | XIONICS DOCUMENT TECHNOLOGIES | COM                |         |
| 984121 10 3 * | XEROX CORP                    | COM                |         |
| 984121 90 3   | XEROX CORP                    | CALL               |         |
| 984121 95 3   | XEROX CORP                    | PUT                |         |
| 98413F 10 1 * | XOOM COM INC                  | COM                | DELETED |
| 98413F 90 1   | XOOM COM INC                  | CALL               | DELETED |
| 98413F 95 1   | XOOM COM INC                  | PUT                | DELETED |
| 984138 10 7 * | XTRA CORP                     | COM                |         |
| 984138 90 7   | XTRA CORP                     | CALL               |         |
| 984138 95 7   | XTRA CORP                     | PUT                |         |
| 984149 10 4   | XYBERNAUT CORP                | COM                |         |
| 984245 10 0   | YPF SOCIEDAD ANONIMA          | SPON ADR CL D      |         |
| 984308 10 6   | YADKIN VY BK&TR CO ELKIN N C  | COM                |         |
| 984332 10 6 * | YAHOO INC                     | COM                |         |
| 984332 90 6   | YAHOO INC                     | CALL               |         |
| 984332 95 6   | YAHOO INC                     | PUT                |         |
| 984757 10 4   | YANKEE CANDLE INC             | COM                |         |
| 984779 10 8   | YANKEE ENERGY SYS INC         | COM                |         |
| 984846 10 5   | YANZHOU COAL MNG CO LTD       | SPON ADR H SHS     |         |
| 984903 10 4 * | XICOR INC                     | COM                |         |
| 984903 90 4   | XICOR INC                     | CALL               |         |
| 984903 95 4   | XICOR INC                     | PUT                |         |
| 985021 10 4   | YARDVILLE NATL BANCORP        | COM                |         |
| 985509 10 8 * | YELLOW CORP                   | COM                |         |
| 985509 90 8   | YELLOW CORP                   | CALL               |         |
| 985509 95 8   | YELLOW CORP                   | PUT                |         |
| 98583Q 10 1   | YESMAIL COM INC               | COM                | ADDED   |
| 985837 10 3   | YIELDUP INTL CORP             | COM                | DELETED |
| 986001 10 5   | YOCREAM INTL INC              | COM                |         |
| 986073 10 4   | YONKERS FINL CORP             | COM                |         |
| 986630 10 1   | YORK FINL CORP                | COM                |         |
| 986632 10 7   | YORK GROUP 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                |         |
| 987048 10 5 * | YORK RESH CORP                | COM                |         |
| 987048 90 5   | YORK RESH CORP                | CALL               |         |
| 987048 95 5   | YORK RESH CORP                | PUT                |         |
| 987413 10 1 * | YOUBET COM INC                | COM                |         |
| 987413 90 1   | YOUBET COM INC                | CALL               |         |
| 987413 95 1   | YOUBET COM INC                | PUT                |         |
| 987425 10 5 * | YOUNG & RUBICAM INC           | COM                |         |
| 987425 90 5   | YOUNG & RUBICAM INC           | CALL               |         |
| 987425 95 5   | YOUNG & RUBICAM INC           | PUT                |         |
| 987434 10 7 * | YOUNG BROADCASTING INC        | CL A               |         |
| 987434 90 7   | YOUNG BROADCASTING INC        | CALL               |         |
| 987434 95 7   | YOUNG BROADCASTING INC        | PUT                |         |

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|---------------|-------------------------|--------------------|--------|
| 987520 10 3   | YOUNG INNOVATIONS INC   | COM                |        |
| 988789 10 3   | Z SEVEN FD INC          | COM                |        |
| 988792 10 7   | Z TEL TECHNOLOGIES INC  | COM                | ADDED  |
| 988858 10 6 * | ZALE CORP NEW           | COM                |        |
| 988858 90 6   | ZALE CORP NEW           | CALL               |        |
| 988858 95 6   | ZALE CORP NEW           | PUT                |        |
| 988881 10 8   | ZAMBA CORP              | COM                |        |
| 988910 10 5   | ZEMEX CDA CORP          | COM                |        |
| 988918 10 8   | ZI CORP                 | COM                |        |
| 98906Q 10 1 * | ZANY BRAINY INC         | COM                |        |
| 98906Q 90 1   | ZANY BRAINY INC         | CALL               |        |
| 98906Q 95 1   | ZANY BRAINY INC         | PUT                |        |
| 989070 50 3 * | ZAPATA CORP             | COM NEW            |        |
| 989070 90 3   | ZAPATA CORP             | CALL               |        |
| 989070 95 3   | ZAPATA CORP             | PUT                |        |
| 98912E 10 0   | ZAPME CORP              | COM                | ADDED  |
| 989136 10 6   | ZARING NATL CORP        | COM                |        |
| 989207 10 5 * | ZEBRA TECHNOLOGIES CORP | CL A               |        |
| 989207 90 5   | ZEBRA TECHNOLOGIES CORP | CALL               |        |
| 989207 95 5   | ZEBRA TECHNOLOGIES CORP | PUT                |        |
| 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     |        |
| 989506 10 0   | ZIEGLER INC             | COM                |        |
| 989511 10 0 * | ZIFF-DAVIS INC          | COM ZD             |        |
| 989511 90 0   | ZIFF-DAVIS INC          | CALL               |        |
| 989511 95 0   | ZIFF-DAVIS INC          | PUT                |        |
| 989511 20 9 * | ZIFF-DAVIS INC          | COM ZDNET          |        |
| 989511 90 9   | ZIFF-DAVIS INC          | CALL               |        |
| 989511 95 9   | ZIFF-DAVIS INC          | PUT                |        |
| 989513 20 5 * | ZILA INC                | COM PAR \$0.01     |        |
| 989513 90 5   | ZILA INC                | CALL               |        |
| 989513 95 5   | ZILA INC                | PUT                |        |
| 989597 10 9   | ZINDART LTD             | SPONSORED ADR      |        |
| 989601 10 9   | ZING TECHNOLOGIES INC   | COM                |        |
| 989701 10 7 * | ZIONS BANCORPORATION    | COM                |        |
| 989701 90 7   | ZIONS BANCORPORATION    | CALL               |        |
| 989701 95 7   | ZIONS BANCORPORATION    | PUT                |        |
| 98974P 10 0 * | ZIXIT CORP              | COM                | ADDED  |
| 98974P 90 0   | ZIXIT CORP              | CALL               | ADDED  |
| 98974P 95 0   | ZIXIT CORP              | PUT                | ADDED  |
| 98974T 20 1   | ZMAX CORP               | COM NEW            |        |
| 989741 10 3   | ZIPLINK INC             | COM                |        |
| 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                |        |

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|---------------|---------------------------|--------------------|--------|
| 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 TELEPHONICS INC      | COM                |        |
| 989834 10 6   | ZWEIG FD                  | COM                |        |
| 989837 10 9   | ZWEIG TOTAL RETURN FD INC | COM                |        |
| 989855 10 1 * | ZYGO CORP                 | COM                |        |
| 989855 90 1   | ZYGO CORP                 | CALL               |        |
| 989855 95 1   | ZYGO CORP                 | PUT                |        |
| 989859 10 3   | ZYMETX INC                | COM                |        |
| 989913 10 8 * | ZITEL CORP                | COM                |        |
| 989913 90 8   | ZITEL CORP                | CALL               |        |
| 989913 95 8   | ZITEL 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 RECORDS PRINTED: 15,697  
TOTAL RECORDS PROCESSED: 15,697

00009969 RECORDS FOR INF FILE

00017058 RECORDS FOR PRT FILE