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LABRANCHE & CO INC
Form 13F-HR
November 04, 2003

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2003

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10499

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Harvey S. Traison
Title: Senior Vice President and Chief Financial Officer
Phone: 212-482-8950

Signature, Place, and Date of Signing:

/s/ Harvey S. Traison New York, NY November 03, 2003

Report Type (Check only one.):

☒ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☐ 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 422
Form13F Information Table Value Total: \$398,504 (thousands)

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List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH	MANA
3M CO	COM	88579Y101	391	5662	SH		DEFINED	02	
3M CO	COM	88579Y101	4607	66697	SH		DEFINED	01	
ABB LTD	SPONSORED ADR	000375204	104	18770	SH		DEFINED	01	
ABBOTT LABS	COM	002824100	1467	3352	SH	CALL	DEFINED	02	
ABBOTT LABS	COM	002824100	440	1844	SH	PUT	DEFINED	02	
ABBOTT LABS	COM	002824100	471	11063	SH		DEFINED	02	
ADOLOR CORP	COM	00724X102	249	610	SH	CALL	DEFINED	02	
ADVANCED FIBRE COMMUNICATION	COM	00754A105	838	39983	SH		DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	679	3022	SH	CALL	DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	504	4740	SH	PUT	DEFINED	02	
AEROPOSTALE	COM	007865108	357	13200	SH		DEFINED	02	
AES CORP	COM	00130H105	81	10946	SH		DEFINED	02	
AGCO CORP	COM	001084102	214	12492	SH		DEFINED	01	
AGERE SYS INC	CL A	00845V100	288	93863	SH		DEFINED	01	
AGILENT TECHNOLOGIES INC	COM	00846U101	1523	68895	SH		DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	2497	150449	SH		DEFINED	01	
ALCOA INC	COM	013817101	208	7957	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	263	634	SH	PUT	DEFINED	02	
AMERADA HESS CORP	COM	023551104	1693	33802	SH		DEFINED	02	
AMERICA WEST HLDG CORP	CL B	023657208	461	47374	SH		DEFINED	01	
AMERICAN EXPRESS CO	COM	025816109	1468	32576	SH		DEFINED	01	
AMERICAN FINL GROUP INC OHIO	COM	025932104	493	22684	SH		DEFINED	01	
AMERICAN RLTY INVS INC	COM	029174109	206	20481	SH		DEFINED	01	
AMGEN INC	COM	031162100	732	11329	SH		DEFINED	02	
ANADARKO PETE CORP	COM	032511107	213	656	SH	PUT	DEFINED	02	
ANADARKO PETE CORP	COM	032511107	3693	88429	SH		DEFINED	02	
AOL TIME WARNER INC	COM	00184A105	152	10046	SH		DEFINED	01	
APACHE CORP	COM	037411105	604	1073	SH	CALL	DEFINED	02	
APOLLO GROUP INC	CL A	037604105	307	318	SH	CALL	DEFINED	02	
APOLLO GROUP INC	CL A	037604105	235	3553	SH		DEFINED	02	
APPLERA CORP	COM AP BIO GRP	038020103	228	1119	SH	CALL	DEFINED	02	
ARCHSTONE SMITH TR	COM	039583109	691	26207	SH		DEFINED	01	
ASTORIA FINL CORP	COM	046265104	351	856	SH	CALL	DEFINED	02	
AT&T CORP	COM NEW	001957505	909	42184	SH		DEFINED	01	
AT&T WIRELESS SVCS INC	COM	00209A106	1367	167175	SH		DEFINED	01	
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	351	5774	SH		DEFINED	01	
AUTOLIV INC	COM	052800109	203	6730	SH		DEFINED	01	
AUTOZONE INC	COM	053332102	297	717	SH	PUT	DEFINED	02	
AVAYA INC	COM	053499109	169	15463	SH		DEFINED	01	
AVON PRODS INC	COM	054303102	543	960	SH	CALL	DEFINED	02	
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	143	13848	SH		DEFINED	01	
BANK HAWAII CORP	COM	062540109	684	20376	SH		DEFINED	01	
BANK NEW YORK INC	COM	064057102	417	774	SH	CALL	DEFINED	02	

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BANK NEW YORK INC	COM	064057102	223	1034	SH	PUT	DEFINED	02
BANKNORTH GROUP INC NEW	COM	06646R107	1093	38718	SH		DEFINED	01
BANTA CORP	COM	066821109	214	5933	SH		DEFINED	01
BEMIS INC	COM	081437105	682	15401	SH		DEFINED	01
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	225	3	SH		DEFINED	01
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	1265	9800	SH		DEFINED	02
BIOVAIL CORP	COM	09067J109	389	543	SH	PUT	DEFINED	02
BIOVAIL CORP	COM	09067J109	2203	59300	SH		DEFINED	02
BLACKROCK STRATEGIC MUN TR	COM	09248T109	152	10731	SH		DEFINED	01
BLOCKBUSTER INC	CL A	093679108	246	11722	SH		DEFINED	01
BLOUNT INTL INC NEW	COM	095180105	205	42556	SH		DEFINED	01
BMC SOFTWARE INC	COM	055921100	293	21019	SH		DEFINED	01
BORG WARNER INC	COM	099724106	1365	20114	SH		DEFINED	01
BOULDER GROWTH & INCOME FD I	COM	101507101	898	169400	SH		DEFINED	01
BOULDER TOTAL RETURN FD INC	COM	101541100	1037	76450	SH		DEFINED	01
BP PLC	SPONSORED ADR	055622104	222	1398	SH	CALL	DEFINED	02
BP PLC	SPONSORED ADR	055622104	671	931	SH	PUT	DEFINED	02
BRILLIANT DIGITAL ENTERTAINM	COM	109502104	45	100245	SH		DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	344	13403	SH		DEFINED	02
BROWN & BROWN INC	COM	115236101	285	9266	SH		DEFINED	01
BUTLER MFG CO DEL	COM	123655102	170	11214	SH		DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	269	799	SH	CALL	DEFINED	02
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	66	11694	SH		DEFINED	01
CACI INTL INC	CL A	127190304	762	17793	SH		DEFINED	01
CADENCE DESIGN SYSTEM INC	COM	127387108	754	56259	SH		DEFINED	01
CALPINE CORP	COM	131347106	4098	14458	SH	PUT	DEFINED	02
CALPINE CORP	COM	131347106	750	9638	SH	CALL	DEFINED	02
CAMPBELL SOUP CO	COM	134429109	1187	44806	SH		DEFINED	02
CANTERBURY PARK HOLDING CORP	COM	13811E101	192	12827	SH		DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	2039	35755	SH		DEFINED	01
CAPITAL SR LIVING CORP	COM	140475104	217	50101	SH		DEFINED	01
CAREMARK RX INC	COM	141705103	3618	160107	SH		DEFINED	02
CARMAX INC	COM	143130102	396	12122	SH		DEFINED	01
CATERPILLAR INC DEL	COM	149123101	565	8209	SH		DEFINED	02
CELESTICA INC	SUB VTG SHS	15101Q108	678	42723	SH		DEFINED	01
CEMEX S A	SPON ADR 5 ORD	151290889	573	22958	SH		DEFINED	01
CHESAPEAKE CORP	COM	165159104	453	20113	SH		DEFINED	01
CHEVRONTTEXACO CORP	COM	166764100	333	4655	SH		DEFINED	01
CHICOS FAS INC	COM	168615102	467	15256	SH		DEFINED	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	267	9739	SH		DEFINED	01
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	992	38871	SH		DEFINED	01
CHITTENDEN CORP	COM	170228100	469	15767	SH		DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	2245	235576	SH		DEFINED	01
CISCO SYS INC	COM	17275R102	235	12047	SH		DEFINED	02
CIT GROUP INC	COM	125581108	200	6951	SH		DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4537	118459	SH		DEFINED	01
COGNOS INC	COM	19244C109	609	19645	SH		DEFINED	02
COMERICA INC	COM	200340107	416	8925	SH		DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	219	668	SH	CALL	DEFINED	02
COMMUNITY CAP CORP S C	COM	20363C102	196	10161	SH		DEFINED	01
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	177	13849	SH		DEFINED	01
COMPUTER ASSOC INTL INC	COM	204912109	433	960	SH	PUT	DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	4540	173865	SH		DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	1023	1636	SH	CALL	DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	201	5351	SH		DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	523	34975	SH		DEFINED	02
COOPER COS INC	COM NEW	216648402	1488	36514	SH		DEFINED	02
COORS ADOLPH CO	CL B	217016104	368	6839	SH		DEFINED	01
CORN PRODS INTL INC	COM	219023108	449	14088	SH		DEFINED	01
COUSINS PPTYS INC	COM	222795106	203	7303	SH		DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	693	13134	SH		DEFINED	01
CROMPTON CORP	COM	227116100	256	44125	SH		DEFINED	01

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CROWN HOLDINGS INC	COM	228368106	151	22303	SH	DEFINED	02
CURAGEN CORP	COM	23126R101	204	40468	SH	DEFINED	02
DAIMLERCHRYSLER AG	ORD	D1668R123	222	6329	SH	DEFINED	01
DEAN FOODS CO NEW	COM	242370104	355	11445	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM	247361108	1276	5559	SH	PUT	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	832	2569	SH	CALL	DEFINED 02
DELTA FINANCIAL CORP	COM	247918105	70	10962	SH	DEFINED	01
DELTIC TIMBER CORP	COM	247850100	492	17009	SH	DEFINED	01
DIAGEO P L C	SPON ADR NEW	25243Q205	224	5064	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	2654	28500	SH	DEFINED	02
DIVERSIFIED CORPORATE RES IN	COM	255153108	22	35793	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	307	4966	SH	DEFINED	02
DOW CHEM CO	COM	260543103	248	7627	SH	DEFINED	02
DTE ENERGY CO	COM	233331107	225	6098	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	1707	42661	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	404	10091	SH	DEFINED	02
DUANE READE INC	COM	263578106	442	27700	SH	DEFINED	02
DUANE READE INC	COM	263578106	303	1238	SH	PUT	DEFINED 02
DUKE ENERGY CORP	COM	264399106	285	15988	SH	DEFINED	02
E M C CORP MASS	COM	268648102	203	754	SH	CALL	DEFINED 02
EAGLE BROADBAND INC	COM	269437109	45	100770	SH	DEFINED	01
EDISON INTL	COM	281020107	521	1999	SH	CALL	DEFINED 02
ELDORADO GOLD CORP NEW	COM	284902103	32	12388	SH	DEFINED	01
ELECTRONICS FOR IMAGING INC	COM	286082102	257	11032	SH	DEFINED	02
ELKCORP	COM	287456107	271	11511	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	4494	85365	SH	DEFINED	01
ENTERGY CORP NEW	COM	29364G103	338	6240	SH	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	240	953	SH	CALL	DEFINED 02
ENZO BIOCHEM INC	COM	294100102	241	12351	SH	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	1190	60980	SH	DEFINED	02
EQUITY OFFICE PROPERTIES TRU	COM	294741103	292	10606	SH	DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	800	74215	SH	DEFINED	02
ESSEX PPTY TR INC	COM	297178105	351	5590	SH	DEFINED	01
EVEREST RE GROUP LTD	COM	G3223R108	1549	20610	SH	DEFINED	02
EVERGREEN MANAGED INCOME FD	COM SHS	30024Y104	207	11382	SH	DEFINED	01
EXELON CORP	COM	30161N101	302	4750	SH	DEFINED	02
EXELON CORP	COM	30161N101	440	6934	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	5055	138123	SH	DEFINED	01
F M C CORP	COM NEW	302491303	267	10604	SH	DEFINED	02
FACTSET RESH SYS INC	COM	303075105	336	7568	SH	DEFINED	01
FEDERAL SIGNAL CORP	COM	313855108	355	23829	SH	DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	345	12469	SH	DEFINED	01
FIBERMARK INC	COM	315646109	45	22348	SH	DEFINED	01
FIRST DATA CORP	COM	319963104	769	19255	SH	DEFINED	01
FIRST TENN NATL CORP	COM	337162101	941	22171	SH	DEFINED	01
FIRST UN REAL EST EQ&MTG INV	SH BEN INT	337400105	37	20577	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	204	6404	SH	DEFINED	02
FLEETWOOD ENTERPRISES INC	COM	339099103	147	15872	SH	DEFINED	01
FLOWERVE CORP	COM	34354P105	318	15668	SH	DEFINED	01
FORD MTR CO CAP TR II	PFD TR CV6.5%	345395206	237	5483	SH	DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	1252	44726	SH	DEFINED	01
FPL GROUP INC	COM	302571104	207	3282	SH	DEFINED	02
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	207	1003	SH	PUT	DEFINED 02
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	793	883	SH	CALL	DEFINED 02
GABELLI UTIL TR	RIGHT 09/23/2003	36240A127	354	930596	SH	DEFINED	01
GAP INC DEL	COM	364760108	3573	208722	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	258	8651	SH	DEFINED	02
GERDAU S A	SPONSORED ADR	373737105	171	11864	SH	DEFINED	01
GLENBOROUGH RLTY TR INC	COM	37803P105	213	11297	SH	DEFINED	01
GLOBAL PMTS INC	COM	37940X102	479	13293	SH	DEFINED	01
GOLDEN STAR RES LTD CDA	COM	38119T104	249	59651	SH	DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	370	56355	SH	DEFINED	01

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GREAT LAKES CHEM CORP	COM	390568103	388	19270	SH	DEFINED	01
GUCCI GROUP N V	COM NY REG	401566104	4809	57050	SH	DEFINED	02
GUCCI GROUP N V	COM NY REG	401566104	349	1161	SH	CALL	DEFINED 02
GUNDLE/SLT ENVIRONMENTAL INC	COM	402809107	473	30832	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	484	19972	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	1657	16845	SH	DEFINED	02
HARMAN INTL INDS INC	COM	413086109	502	195	SH	CALL	DEFINED 02
HAWAIIAN ELEC INDUSTRIES	COM	419870100	201	4609	SH	DEFINED	01
HECTOR COMMUNICATIONS CORP	COM	422730101	232	17735	SH	DEFINED	01
HEXCEL CORP NEW	COM	428291108	60	10097	SH	DEFINED	01
HILB ROGAL & HAMILTON CO	COM	431294107	333	10733	SH	DEFINED	01
HOME DEPOT INC	COM	437076102	204	6414	SH	DEFINED	02
HONEYWELL INTL INC	COM	438516106	236	1201	SH	CALL	DEFINED 02
HONEYWELL INTL INC	COM	438516106	1317	2619	SH	PUT	DEFINED 02
IDEX CORP	COM	45167R104	417	11453	SH	DEFINED	01
INTEGRATED BIOPHARMA INC	COM	45811V105	109	13398	SH	DEFINED	01
INTEL CORP	COM	458140100	265	9649	SH	DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	210	2378	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	6151	218513	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	542	1361	SH	CALL	DEFINED 02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	3870	90900	SH	DEFINED	02
INTERPORE INTL	COM	46062W107	494	32153	SH	DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	1085	114600	SH	DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	4041	61600	SH	DEFINED	02
ISHARES INC	MSCI ITALY	464286855	1557	89880	SH	DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	380	29400	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	5818	664200	SH	DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	423	71900	SH	DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	311	20200	SH	DEFINED	02
ISHARES INC	MSCI NETHERLND	464286814	443	31600	SH	DEFINED	02
ISHARES INC	MSCI GERMAN	464286806	3471	278600	SH	DEFINED	02
ISHARES INC	MSCI STH AFRCA	464286780	1052	22100	SH	DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	561	26100	SH	DEFINED	02
ISHARES INC	MSCI UTD KINGD	464286699	2131	158900	SH	DEFINED	02
ISHARES INC	MSCI CDA INDEX	464286509	1369	110400	SH	DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	525	44800	SH	DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	172	15500	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	203	18500	SH	DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	1893	111000	SH	DEFINED	02
ISHARES TR	RUSL 3000 GROW	464287671	303	8800	SH	DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	917	16900	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	10656	109800	SH	DEFINED	02
ISHARES TR	DJ CON NON CYCL	464287812	466	10600	SH	DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	18241	155400	SH	DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	4285	53877	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	960	10500	SH	DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	381	5700	SH	DEFINED	02
ISHARES TR	DJ US TELECOMM	464287713	2400	125875	SH	DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	620	11000	SH	DEFINED	02
ISHARES TR	S&P MIDCP VALU	464287705	922	9667	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	230	3200	SH	DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	441	5600	SH	DEFINED	02
ISHARES TR	DJ US TECH SEC	464287721	2765	64100	SH	DEFINED	02
ISHARES TR	GLDM SCHS SEMI	464287523	2973	57000	SH	DEFINED	02
ISHARES TR	GS NAT RES IDX	464287374	1348	14900	SH	DEFINED	02
ISHARES TR	RUSSELL MCP GR	464287481	935	14200	SH	DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	2242	52600	SH	DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	8330	158400	SH	DEFINED	02
ISHARES TR	RUSSELL 1000	464287622	4862	90900	SH	DEFINED	02
ISHARES TR	GLMN SCHS SOFT	464287515	532	15800	SH	DEFINED	02
J ALEXANDER CORP	COM	466096104	84	17367	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	578	12822	SH	DEFINED	01

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JARDINE FLEMING CHINA REGION	COM	471110106	241	23746	SH	DEFINED	01
JDS UNIPHASE CORP	COM	46612J101	1818	505055	SH	DEFINED	02
JO-ANN STORES INC	CL A	47758P109	303	10876	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	1091	22032	SH	DEFINED	02
KEY ENERGY SVCS INC	COM	492914106	152	15703	SH	DEFINED	02
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	929	21700	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	440	1353	SH	PUT	DEFINED 02
KLA-TENCOR CORP	COM	482480100	1247	1510	SH	CALL	DEFINED 02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	197	20700	SH	DEFINED	02
KUBOTA CORP	ADR	501173207	209	12162	SH	DEFINED	01
KULICKE & SOFFA INDS INC	COM	501242101	209	673	SH	CALL	DEFINED 02
LAUDER ESTEE COS INC	CL A	518439104	872	25583	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	906	13114	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	379	6376	SH	DEFINED	02
LINENS N THINGS INC	COM	535679104	299	12584	SH	DEFINED	01
LONGS DRUG STORES CORP	COM	543162101	243	12082	SH	DEFINED	01
LOWES COS INC	COM	548661107	1160	22354	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	1516	702083	SH	DEFINED	01
MACDERMID INC	COM	554273102	396	14954	SH	DEFINED	01
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	442	55300	SH	DEFINED	02
MAGYAR TAVKOZLESI RT	SPONSORED ADR	559776109	237	12694	SH	DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	1555	1684	SH	CALL	DEFINED 02
MANDALAY RESORT GROUP	COM	562567107	569	1781	SH	PUT	DEFINED 02
MCDATA CORP	CL A	580031201	569	1317	SH	CALL	DEFINED 02
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	170	22520	SH	DEFINED	02
MEDICINES CO	COM	584688105	637	24553	SH	DEFINED	02
MEDTRONIC INC	COM	585055106	403	8583	SH	DEFINED	02
MEDTRONIC INC	COM	585055106	2963	63144	SH	DEFINED	01
MERCK & CO INC	COM	589331107	800	15812	SH	DEFINED	02
MERCK & CO INC	COM	589331107	766	15132	SH	DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	234	783	SH	PUT	DEFINED 02
MERCURY INTERACTIVE CORP	COM	589405109	661	983	SH	CALL	DEFINED 02
MERIDIAN RESOURCE CORP	COM	58977Q109	45	10537	SH	DEFINED	01
MERIT MED SYS INC	COM	589889104	301	13605	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	3737	4032	SH	CALL	DEFINED 02
MERRILL LYNCH & CO INC	COM	590188108	306	3221	SH	PUT	DEFINED 02
METRIS COS INC	COM	591598107	296	71901	SH	DEFINED	02
MICROSOFT CORP	COM	594918104	251	9029	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	15028	160900	SH	DEFINED	02
MILACRON INC	COM	598709103	41	17809	SH	DEFINED	01
MILLER INDS INC TENN	COM NEW	600551204	119	29424	SH	DEFINED	01
MMO2 PLC	ADR	55309W101	226	23908	SH	DEFINED	01
MOLEX INC	COM	608554101	353	796	SH	PUT	DEFINED 02
MONY GROUP INC	COM	615337102	799	24553	SH	DEFINED	01
MOOG INC	CL A	615394202	898	22915	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	703	13928	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	304	5176	SH	DEFINED	01
MYKROLIS CORP	COM	62852P103	225	18537	SH	DEFINED	01
MYLAN LABS INC	COM	628530107	713	18454	SH	DEFINED	01
NASDAQ 100 TR	UNIT SER 1	631100104	5297	163400	SH	DEFINED	02
NATIONAL AUSTRALIA BK LTD	SPONSORED ADR	632525408	434	4164	SH	DEFINED	01
NBC CAP CORP	COM	628729105	323	13312	SH	DEFINED	01
NEW AMER HIGH INCOME FD INC	COM	641876107	199	100000	SH	DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	726	23031	SH	DEFINED	01
NIKE INC	CL B	654106103	1231	20246	SH	DEFINED	01
NIPPON TELEG & TEL CORP	SPONSORED ADR	654624105	785	34679	SH	DEFINED	01
NOBLE ENERGY INC	COM	655044105	835	21802	SH	DEFINED	01
NORTEL INVERSORA S A	SPON ADR PFD B	656567401	73	22671	SH	DEFINED	01
NORTHGATE EXPL LTD	COM	666416102	17	10849	SH	DEFINED	01
NPS PHARMACEUTICALS INC	COM	62936P103	284	10209	SH	DEFINED	02
NUCOR CORP	COM	670346105	422	9204	SH	DEFINED	01
NUVEEN N C PREM INCOME MUN F	SH BEN INT	67060P100	252	15641	SH	DEFINED	01

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NYFIX INC	COM	670712108	436	77909	SH	DEFINED	02
OAKLEY INC	COM	673662102	228	22770	SH	DEFINED	01
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	2395	41600	SH	DEFINED	02
OMNICOM GROUP INC	COM	681919106	1892	1540	SH	CALL	DEFINED 02
OMNICOM GROUP INC	COM	681919106	431	1941	SH	PUT	DEFINED 02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	298	399	SH	CALL	DEFINED 02
OVERLAND STORAGE INC	COM	690310107	200	13507	SH	DEFINED	02
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	233	17100	SH	DEFINED	02
PATTERSON DENTAL CO	COM	703412106	702	12200	SH	DEFINED	02
PEC SOLUTIONS INC	COM	705107100	344	23340	SH	DEFINED	02
PECHINEY	SPONSORED ADR	705151207	494	18071	SH	DEFINED	01
PENNEY J C INC	COM	708160106	312	876	SH	CALL	DEFINED 02
PEPSI BOTTLING GROUP INC	COM	713409100	454	22068	SH	DEFINED	01
PEPSICO INC	COM	713448108	1528	2409	SH	CALL	DEFINED 02
PEPSICO INC	COM	713448108	672	2508	SH	PUT	DEFINED 02
PERKINELMER INC	COM	714046109	322	839	SH	CALL	DEFINED 02
PETROBRAS ENERGIA PARTICPTNS	SP ADR B SHS	71646M102	99	11237	SH	DEFINED	01
PFIZER INC	COM	717081103	1635	53830	SH	DEFINED	02
PG&E CORP	COM	69331C108	1878	78578	SH	DEFINED	02
PG&E CORP	COM	69331C108	824	2672	SH	CALL	DEFINED 02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	2216	29800	SH	DEFINED	02
PHARMACEUTICAL RES INC	COM	717125108	3070	45001	SH	DEFINED	02
PHARMACEUTICAL RES INC	COM	717125108	558	418	SH	CALL	DEFINED 02
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	393	33300	SH	DEFINED	02
POLARIS INDS INC	COM	731068102	367	4950	SH	DEFINED	02
POSCO	SPONSORED ADR	693483109	852	29776	SH	DEFINED	02
PPG INDS INC	COM	693506107	328	6286	SH	DEFINED	01
PRE PAID LEGAL SVCS INC	COM	740065107	1155	1794	SH	CALL	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	1410	3649	SH	CALL	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	348	1889	SH	PUT	DEFINED 02
PROGRESS ENERGY INC	COM	743263105	259	654	SH	CALL	DEFINED 02
PROLOGIS	SH BEN INT	743410102	256	8464	SH	DEFINED	01
PROTECTION ONE INC	COM	743663304	456	591948	SH	DEFINED	01
PROVIDENT FINL SVCS INC	COM	74386T105	289	15076	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	371	8825	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	544	342	SH	CALL	DEFINED 02
PULTE HOMES INC	COM	745867101	617	9072	SH	DEFINED	02
PYR ENERGY CORP	COM	693677106	24	42422	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	106	12794	SH	DEFINED	01
QUESTAR CORP	COM	748356102	315	10213	SH	DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	362	1066	SH	CALL	DEFINED 02
RAYONIER INC	COM	754907103	207	5101	SH	DEFINED	02
RAYTHEON CO	COM NEW	755111507	1129	40311	SH	DEFINED	02
REGIONAL BK HOLDRS TR	DEPOSITRY RCPT	75902E100	4466	39500	SH	DEFINED	02
REGIONS FINL CORP	COM	758940100	498	14550	SH	DEFINED	01
RENTECH INC	COM	760112102	19	29111	SH	DEFINED	02
RETAIL HOLDRS TR	DEP RCPT	76127U101	984	11600	SH	DEFINED	02
REUNION INDS INC	COM	761312107	23	102521	SH	DEFINED	01
RF MICRODEVICES INC	COM	749941100	234	1341	SH	CALL	DEFINED 02
RF MICRODEVICES INC	COM	749941100	1003	108519	SH	DEFINED	02
RICA FOODS INC	COM NEW	762582203	11	11120	SH	DEFINED	01
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	205	11335	SH	DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	2197	98724	SH	DEFINED	01
SCHERING PLOUGH CORP	COM	806605101	166	10900	SH	DEFINED	02
SCHLUMBERGER LTD	COM	806857108	1033	21352	SH	DEFINED	01
SEAGATE TECHNOLOGY	SHS	G7945J104	762	28003	SH	DEFINED	01
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	311	15300	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1456	52800	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1564	61580	SH	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	1450	42150	SH	DEFINED	02
SEPRACOR INC	COM	817315104	1727	62511	SH	DEFINED	02
SEPRACOR INC	COM	817315104	1586	1762	SH	CALL	DEFINED 02

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SIGMA ALDRICH CORP	COM	826552101	1278	24609	SH	DEFINED	02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	47	11830	SH	DEFINED	02
SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	288	13544	SH	DEFINED	01
SKECHERS U S A INC	CL A	830566105	110	14806	SH	DEFINED	01
SOUTHERN CO	COM	842587107	422	14397	SH	DEFINED	02
SPDR TR	UNIT SER 1	78462F103	14983	149900	SH	DEFINED	02
SPX CORP	COM	784635104	322	573	SH	CALL	DEFINED 02
SRA INTL INC	CL A	78464R105	2414	64496	SH	DEFINED	01
SUNRISE SENIOR LIVING INC	COM	86768K106	290	11074	SH	DEFINED	02
SURMODICS INC	COM	868873100	537	376	SH	PUT	DEFINED 02
SURMODICS INC	COM	868873100	738	27491	SH	DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	226	18940	SH	DEFINED	01
TAG-IT PAC INC	COM	873774103	158	31681	SH	DEFINED	01
TAIWAN FD INC	COM	874036106	109	10127	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	232	21437	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	114	10571	SH	DEFINED	02
TECH DATA CORP	COM	878237106	777	25195	SH	DEFINED	02
TELE SUDESTE CELULAR PART S	SPON ADR PFD	879252104	112	11650	SH	DEFINED	01
TELECOM HLDERS TR	DEPOSITRY RCPT	87927P200	689	28200	SH	DEFINED	02
TELECOMM ARGENTINA STET-FRAN	SPON ADR REP B	879273209	256	39866	SH	DEFINED	01
TENGASCO INC	COM NEW	88033R205	51	59433	SH	DEFINED	01
TETON PETE CO	COM NEW	88162A205	47	11987	SH	DEFINED	01
TIPPERARY CORP	COM PAR \$0.02	888002300	23	11174	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	389	20018	SH	DEFINED	01
TOTAL S A	SPONSORED ADR	89151E109	434	5722	SH	DEFINED	01
TOWER AUTOMOTIVE INC	COM	891707101	57	12587	SH	DEFINED	01
TRACTOR SUPPLY CO	COM	892356106	210	523	SH	CALL	DEFINED 02
TRACTOR SUPPLY CO	COM	892356106	2971	90548	SH	DEFINED	02
TRINITY INDS INC	COM	896522109	411	744	SH	CALL	DEFINED 02
TYCO INTL LTD NEW	COM	902124106	2015	98609	SH	DEFINED	01
TYSON FOODS INC	CL A	902494103	485	34306	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	357	25599	SH	DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	405	89880	SH	DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	61	13564	SH	DEFINED	02
UNITEDHEALTH GROUP INC	COM	91324P102	250	4974	SH	DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	1780	35989	SH	DEFINED	01
US BANCORP DEL	COM NEW	902973304	995	41456	SH	DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	348	298	SH	CALL	DEFINED 02
VARCO INTL INC DEL	COM	922122106	460	27202	SH	DEFINED	02
VIACOM INC	CL B	925524308	8213	214441	SH	DEFINED	01
VIACOM INC	CL A	925524100	226	5885	SH	DEFINED	01
VINTAGE PETE INC	COM	927460105	109	10002	SH	DEFINED	02
VIRAGEN INC	COM	927638106	17	62292	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	240	590	SH	CALL	DEFINED 02
VISHAY INTERTECHNOLOGY INC	COM	928298108	241	13738	SH	DEFINED	02
VISTEON CORP	COM	92839U107	111	16857	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	846	20536	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	374	6694	SH	DEFINED	02
WASHINGTON POST CO	CL B	939640108	523	786	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	262	10011	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	241	5778	SH	DEFINED	01
WAUSAU-MOSINEE PAPER CORP	COM	943315101	220	17985	SH	DEFINED	01
WCI CMNTYS INC	COM	92923C104	597	36185	SH	DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	325	8150	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	204	3953	SH	DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	444	14165	SH	DEFINED	01
WESTERN SILVER CORP	COM	959531104	40	10838	SH	DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	600	1427	SH	CALL	DEFINED 02
WHIRLPOOL CORP	COM	963320106	1508	22249	SH	DEFINED	01
WHITE MTNS INS GROUP LTD	COM	G9618E107	335	843	SH	DEFINED	01
WHITEHALL JEWELLERS INC	COM	965063100	131	11729	SH	DEFINED	01
WILEY JOHN & SONS INC	CL A	968223206	225	8650	SH	DEFINED	01

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WOLVERINE TUBE INC	COM	978093102	66	15694 SH	DEFINED 01
WRIGHT MED GROUP INC	COM	98235T107	211	8342 SH	DEFINED 02
WYETH	COM	983024100	419	9086 SH	DEFINED 02
WYNDHAM INTL INC	CL A	983101106	40	70687 SH	DEFINED 01
YANKEE CANDLE INC	COM	984757104	226	8877 SH	DEFINED 01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	405	7875 SH	DEFINED 02
ZIMMER HLDGS INC	COM	98956P102	953	17287 SH	DEFINED 01