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LABRANCHE & CO INC
Form 13F-HR
May 11, 2004

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2004

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 May 07, 2004

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: 408
Form13F Information Table Value Total: \$506,602 (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	INVTMT DSCRETN	OTH	MANA
3M CO	COM	88579Y101	4511	55103	SH		DEFINED	02	
ABBOTT LABS	COM	002824100	472	1753	SH	Call	DEFINED	02	
ABBOTT LABS	COM	002824100	512	1724	SH	Put	DEFINED	02	
ADOLOR CORP	COM	00724X102	228	15178	SH		DEFINED	02	
ADVANCED FIBRE COMMUNICATION	COM	00754A105	440	19919	SH		DEFINED	02	
ADVANCED MARKETING SVCS INC	COM	00753T105	159	16096	SH		DEFINED	01	
ADVANCED MICRO DEVICES INC	COM	007903107	2961	7034	SH	Call	DEFINED	02	
AFFILIATED MANAGERS GROUP	COM	008252108	755	13833	SH		DEFINED	02	
AGERE SYS INC	CL A	00845V100	350	108887	SH		DEFINED	01	
ALARIS MEDICAL SYSTEMS INC	COM	011637105	350	18758	SH		DEFINED	01	
ALCAN INC	COM	013716105	233	5200	SH		DEFINED	02	
ALCOA INC	COM	013817101	359	10357	SH		DEFINED	02	
ALCON INC	COM SHS	H01301102	482	7614	SH		DEFINED	02	
ALLEGHENY ENERGY INC	COM	017361106	221	1222	SH	Call	DEFINED	02	
ALLMERICA FINL CORP	COM	019754100	744	21520	SH		DEFINED	02	
ALSTOM	SPONSORED ADR	021244108	61	24919	SH		DEFINED	01	
ALTRIA GROUP INC	COM	02209S103	1414	25977	SH		DEFINED	02	
AMAZON COM INC	COM	023135106	334	7709	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	214	1331	SH	Put	DEFINED	02	
AMERADA HESS CORP	COM	023551104	1061	1183	SH	Call	DEFINED	02	
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	425	11000	SH		DEFINED	02	
AMERICAN ELEC PWR INC	COM	025537101	285	8646	SH		DEFINED	01	
AMERICAN EXPRESS CO	COM	025816109	295	5697	SH		DEFINED	02	
AMERICAN INTL GROUP INC	COM	026874107	457	6406	SH		DEFINED	02	
AMERIGROUP CORP	COM	03073T102	356	7785	SH		DEFINED	02	
AMERITRADE HLDG CORP NEW	COM	03074K100	465	30214	SH		DEFINED	02	
AMGEN INC	COM	031162100	3459	59478	SH		DEFINED	02	
ANADARKO PETE CORP	COM	032511107	261	492	SH	Call	DEFINED	02	
ANADARKO PETE CORP	COM	032511107	1799	34681	SH		DEFINED	02	
APACHE CORP	COM	037411105	367	484	SH	Call	DEFINED	02	
APACHE CORP	COM	037411105	2932	67910	SH		DEFINED	02	
APOLLO GROUP INC	CL A	037604105	250	800	SH	Put	DEFINED	02	
APOLLO GROUP INC	CL A	037604105	646	886	SH	Call	DEFINED	02	
APPLIED MATLS INC	COM	038222105	345	16146	SH		DEFINED	02	
ARCHSTONE SMITH TR	COM	039583109	259	8789	SH		DEFINED	01	
ASTORIA FINL CORP	COM	046265104	1384	36392	SH		DEFINED	02	
AT&T WIRELESS SVCS INC	COM	00209A106	270	1000	SH	Call	DEFINED	02	
AT&T WIRELESS SVCS INC	COM	00209A106	1663	122210	SH		DEFINED	01	
ATHEROGENICS INC	COM	047439104	222	9716	SH		DEFINED	02	
AU OPTRONICS CORP	SPONSORED ADR	002255107	527	25198	SH		DEFINED	02	
AVALONBAY CMNTYS INC	COM	053484101	962	17963	SH		DEFINED	02	
AVON PRODS INC	COM	054303102	1481	19524	SH		DEFINED	02	
AVON PRODS INC	COM	054303102	330	344	SH	Call	DEFINED	02	

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BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	281	21149	SH	DEFINED	02
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	427	9138	SH	DEFINED	02
BANK NEW YORK INC	COM	064057102	228	1368	SH	Put	DEFINED 02
BANK NEW YORK INC	COM	064057102	219	1459	SH	Call	DEFINED 02
BANK OF AMERICA CORPORATION	COM	060505104	1285	15867	SH	DEFINED	02
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	3732	40	SH	DEFINED	01
BERKSHIRE HILLS BANCORP INC	COM	084680107	350	10021	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	2619	47104	SH	DEFINED	02
BIOLASE TECHNOLOGY INC	COM	090911108	1172	66999	SH	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	839	627	SH	Call	DEFINED 02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	203	820	SH	Put	DEFINED 02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	2319	16320	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	1139	73020	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	481	345	SH	Put	DEFINED 02
BLOCK H & R INC	COM	093671105	569	11149	SH	DEFINED	01
BOISE CASCADE CORP	COM	097383103	559	16133	SH	DEFINED	02
BOWATER INC	COM	102183100	214	1178	SH	Put	DEFINED 02
BP PLC	SPONSORED ADR	055622104	288	569	SH	Call	DEFINED 02
BP PLC	SPONSORED ADR	055622104	3849	75176	SH	DEFINED	02
BRISTOL MYERS SQUIBB CO	COM	110122108	629	25962	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	242	9992	SH	DEFINED	02
BROADCOM CORP	CL A	111320107	774	19837	SH	DEFINED	02
BROCADE COMMUNICATIONS SYS I	COM	111621108	105	15752	SH	DEFINED	02
BUTLER MFG CO DEL	COM	123655102	663	29511	SH	DEFINED	01
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	99	13955	SH	DEFINED	01
CALPINE CORP	COM	131347106	796	10302	SH	Call	DEFINED 02
CALPINE CORP	COM	131347106	1739	13340	SH	Put	DEFINED 02
CAMPBELL SOUP CO	COM	134429109	212	7778	SH	DEFINED	02
CAPITAL ONE FINL CORP	COM	14040H105	1132	15006	SH	DEFINED	02
CAPITAL ONE FINL CORP	COM	14040H105	262	381	SH	Call	DEFINED 02
CAREMARK RX INC	COM	141705103	353	1179	SH	Call	DEFINED 02
CATERPILLAR INC DEL	COM	149123101	296	394	SH	Call	DEFINED 02
CATERPILLAR INC DEL	COM	149123101	1467	18555	SH	DEFINED	02
CBRL GROUP INC	COM	12489V106	673	16988	SH	DEFINED	02
CELGENE CORP	COM	151020104	281	5890	SH	DEFINED	02
CENTRAL EUROPE AND RUSSIA FD	COM	153436100	1091	44521	SH	DEFINED	01
CENTRAL PKG CORP	COM	154785109	211	10532	SH	DEFINED	02
CEPHALON INC	COM	156708109	311	370	SH	Call	DEFINED 02
CHEVRONTTEXACO CORP	COM	166764100	441	5027	SH	DEFINED	02
CHICOS FAS INC	COM	168615102	227	4891	SH	DEFINED	02
CHINA LIFE INS CO LTD	SPON ADR REP H	16939P106	584	23369	SH	DEFINED	01
CHINA TELECOM CORP LTD	SPON ADR H SHS	169426103	547	15764	SH	DEFINED	01
CHIRON CORP	COM	170040109	441	10027	SH	DEFINED	02
CITIGROUP INC	COM	172967101	2150	41593	SH	DEFINED	02
COCA COLA CO	COM	191216100	343	6825	SH	DEFINED	02
COGNOS INC	COM	19244C109	1170	37683	SH	DEFINED	02
COMERICA INC	COM	200340107	288	5299	SH	DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	909	1484	SH	Call	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	886	1767	SH	Call	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	328	1474	SH	Put	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	2343	87221	SH	DEFINED	02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	1103	60824	SH	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	515	19210	SH	DEFINED	02
COOPER CAMERON CORP	COM	216640102	654	14843	SH	DEFINED	02
COPART INC	COM	217204106	234	10782	SH	DEFINED	02
CORTEX PHARMACEUTICALS INC	COM NEW	220524300	44	15663	SH	DEFINED	01
COTT CORP QUE	COM	22163N106	256	8700	SH	DEFINED	02
CROMPTON CORP	COM	227116100	106	16664	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	237	25453	SH	DEFINED	02
CTI MOLECULAR IMAGING INC	COM	22943D105	204	13957	SH	DEFINED	02
CURAGEN CORP	COM	23126R101	237	37923	SH	DEFINED	02
CURATIVE HEALTH SRVCS INC	COM	23126W100	179	13328	SH	DEFINED	02

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DADE BEHRING HLDGS INC	COM	23342J206	204	4596	SH	DEFINED	02
DAIMLERCHRYSLER AG	ORD	D1668R123	318	7608	SH	DEFINED	01
DANA CORP	COM	235811106	396	19924	SH	DEFINED	02
DANAHER CORP DEL	COM	235851102	315	348	SH	Call	DEFINED 02
DANAHER CORP DEL	COM	235851102	708	7579	SH	DEFINED	02
DELPHI FINL GROUP INC	CL A	247131105	486	11575	SH	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	1627	4329	SH	Put	DEFINED 02
DIAGEO P L C	SPON ADR NEW	25243Q205	560	10581	SH	DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	201	735	SH	Put	DEFINED 02
DIAMONDS TR	UNIT SER 1	252787106	11639	112000	SH	DEFINED	02
DISNEY WALT CO	COM DISNEY	254687106	1044	41768	SH	DEFINED	02
DIVERSIFIED CORPORATE RES IN	COM	255153108	166	69224	SH	DEFINED	01
DIXON TICONDEROGA CO	COM	255860108	40	11446	SH	DEFINED	01
DOLLAR GEN CORP	COM	256669102	222	11545	SH	DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	767	24860	SH	DEFINED	02
DONNELLEY R R & SONS CO	COM	257867101	985	32573	SH	DEFINED	02
DONNELLEY R R & SONS CO	COM	257867101	478	15802	SH	DEFINED	01
EAGLE BROADBAND INC	COM	269437109	25	20815	SH	DEFINED	01
EASTMAN KODAK CO	COM	277461109	230	8779	SH	DEFINED	01
EBAY INC	COM	278642103	294	4238	SH	DEFINED	02
EDISON INTL	COM	281020107	630	1213	SH	Call	DEFINED 02
ELECTRONICS FOR IMAGING INC	COM	286082102	472	19198	SH	DEFINED	02
ENSCO INTL INC	COM	26874Q100	776	27552	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	1695	100726	SH	DEFINED	02
ENZON PHARMACEUTICALS INC	COM	293904108	223	959	SH	Call	DEFINED 02
ESS TECHNOLOGY INC	COM	269151106	629	43035	SH	DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	1307	15292	SH	DEFINED	02
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	227	14666	SH	DEFINED	01
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	141	10520	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	523	12584	SH	DEFINED	02
F M C CORP	COM NEW	302491303	429	347	SH	Call	DEFINED 02
FASTENAL CO	COM	311900104	654	963	SH	Call	DEFINED 02
FEDERAL HOME LN MTG CORP	COM	313400301	609	10317	SH	DEFINED	02
FEDERAL NATL MTG ASSN	COM	313586109	966	12987	SH	DEFINED	02
FEDEX CORP	COM	31428X106	233	3105	SH	DEFINED	02
FLAGSTAR BANCORP INC	COM	337930101	1136	44274	SH	DEFINED	02
FLAHERTY & CRUMRINE PFD INC	COM	33848E106	168	11336	SH	DEFINED	01
FOREST LABS INC	COM	345838106	445	410	SH	Call	DEFINED 02
FOREST LABS INC	COM	345838106	213	372	SH	Put	DEFINED 02
FOX ENTMT GROUP INC	CL A	35138T107	242	8930	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	496	1053	SH	Call	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	2273	58151	SH	DEFINED	02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	433	2102	SH	Put	DEFINED 02
GAP INC DEL	COM	364760108	775	35360	SH	DEFINED	01
GENERAL ELEC CO	COM	369604103	416	13641	SH	DEFINED	02
GENESCO INC	COM	371532102	273	11776	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	253	314	SH	Call	DEFINED 02
GOLDMAN SACHS GROUP INC	COM	38141G104	316	272	SH	Call	DEFINED 02
GOLDMAN SACHS GROUP INC	COM	38141G104	274	2624	SH	DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	128	14961	SH	DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	208	24363	SH	DEFINED	01
GRANITE CONSTR INC	COM	387328107	215	9064	SH	DEFINED	02
GREATER CHINA FD INC	COM	39167B102	224	14000	SH	DEFINED	01
GUCCI GROUP N V	COM NY REG	401566104	717	849	SH	Call	DEFINED 02
GUCCI GROUP N V	COM NY REG	401566104	261	3050	SH	DEFINED	02
HALLIBURTON CO	COM	406216101	216	7124	SH	DEFINED	02
HARMAN INTL INDS INC	COM	413086109	2240	28146	SH	DEFINED	02
HEINZ H J CO	COM	423074103	233	6243	SH	DEFINED	01
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	142	13356	SH	DEFINED	01
HEXCEL CORP NEW	COM	428291108	257	35291	SH	DEFINED	01
HOLOGIC INC	COM	436440101	213	10531	SH	DEFINED	02
HONEYWELL INTL INC	COM	438516106	338	950	SH	Call	DEFINED 02

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HONEYWELL INTL INC	COM	438516106	574	1302	SH	Put	DEFINED	02
HUANENG PWR INTL INC	SPON ADR N	443304100	234	2994	SH		DEFINED	01
HYPERION TOTAL RETURN & INCO	COM	449145101	148	14508	SH		DEFINED	01
ICICI BK LTD	ADR	45104G104	260	16279	SH		DEFINED	02
IMATION CORP	COM	45245A107	309	8201	SH		DEFINED	01
IMCLONE SYS INC	COM	45245W109	515	10153	SH		DEFINED	02
INDEPENDENCE CMNTY BK CORP	COM	453414104	299	7340	SH		DEFINED	02
INFOSPACE INC	COM NEW	45678T201	405	468	SH	Call	DEFINED	02
INFOSPACE INC	COM NEW	45678T201	228	5859	SH		DEFINED	02
INTEGRATED BIOPHARMA INC	COM	45811V105	391	31047	SH		DEFINED	01
INTEL CORP	COM	458140100	2305	84758	SH		DEFINED	02
INTERNACIONAL DE CERAMICA S	SPON ADR UNITS	458847506	264	32404	SH		DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1621	36057	SH		DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1517	1837	SH	Call	DEFINED	02
INTERPORE INTL	COM	46062W107	447	31088	SH		DEFINED	02
INTL PAPER CO	COM	460146103	244	5770	SH		DEFINED	02
ISHARES INC	MSCI SINGAPORE	464286673	1659	260000	SH		DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	813	66786	SH		DEFINED	02
ISHARES INC	MSCI SWEDEN	464286756	418	25100	SH		DEFINED	02
ISHARES INC	MSCI SPAIN	464286764	1101	39000	SH		DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	328	44964	SH		DEFINED	02
ISHARES INC	MSCI UTD KINGD	464286699	900	56800	SH		DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	3164	155400	SH		DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	502	47400	SH		DEFINED	02
ISHARES INC	MSCI ITALY	464286855	790	39980	SH		DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	4305	152724	SH		DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	578	34400	SH		DEFINED	02
ISHARES INC	MSCI GERMAN	464286806	2518	161800	SH		DEFINED	02
ISHARES INC	MSCI CDA INDEX	464286509	735	50400	SH		DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	7118	124700	SH		DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	372	1400	SH	Put	DEFINED	02
ISHARES TR	S&P 500 INDEX	464287200	7524	66450	SH		DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	9018	103000	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	283	510	SH	Call	DEFINED	02
ISHARES TR	COHEN&ST RLTY	464287564	1343	11363	SH		DEFINED	02
ISHARES TR	GLDM SACHS TEC	464287549	911	20100	SH		DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	6846	40000	SH		DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	17337	193600	SH		DEFINED	02
ISHARES TR	TRANSP AVE IDX	464287192	1596	30819	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	304	1470	SH	Put	DEFINED	02
ISHARES TR	DJ US TELECOMM	464287713	1185	54775	SH		DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	1181	18400	SH		DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	28912	204184	SH		DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	324	6900	SH		DEFINED	02
ISHARES TR	S&P 1500 INDEX	464287150	46648	470000	SH		DEFINED	02
ISHARES TR	S&P500/BAR GRW	464287309	572	10300	SH		DEFINED	02
ISHARES TR	GS NAT RES IDX	464287374	298	2700	SH		DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	3331	53300	SH		DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	797	5600	SH		DEFINED	02
ISHARES TR	DJ US BAS MATL	464287838	445	10000	SH		DEFINED	02
ISHARES TR	RUSL 3000 GROW	464287671	1538	40300	SH		DEFINED	02
ISHARES TR	RUSSELL 1000	464287622	2390	39500	SH		DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	1932	25000	SH		DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	1773	29600	SH		DEFINED	02
ISHARES TR	RUSSELL MCP GR	464287481	5172	67000	SH		DEFINED	02
ISHARES TR	S&P 100 IDX FD	464287101	254	4600	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	46969	399400	SH		DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	3391	72000	SH		DEFINED	02
ISHARES TR	S&P SMLCP VALU	464287879	4269	39900	SH		DEFINED	02
ISHARES TR	GLDM SCHS SEMI	464287523	697	11300	SH		DEFINED	02
ISHARES TR	S&P MIDCP GROW	464287606	2217	17875	SH		DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	387	4177	SH		DEFINED	02

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J ALEXANDER CORP	COM	466096104	128	17602	SH	DEFINED	01
J F CHINA REGION FD INC	COM	46614T107	326	22607	SH	DEFINED	01
J P MORGAN CHASE & CO	COM	46625H100	1738	41423	SH	DEFINED	02
JDS UNIPHASE CORP	COM	46612J101	3861	948732	SH	DEFINED	02
JOHNSON & JOHNSON	COM	478160104	2066	40737	SH	DEFINED	02
JOHNSON CTLS INC	COM	478366107	246	4158	SH	DEFINED	02
KELLWOOD CO	COM	488044108	266	6777	SH	DEFINED	01
KEY ENERGY SVCS INC	COM	492914106	371	33745	SH	DEFINED	02
KINDRED HEALTHCARE INC	COM	494580103	323	6428	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	961	1753	SH	Put	DEFINED 02
KLA-TENCOR CORP	COM	482480100	1300	1249	SH	Call	DEFINED 02
KNIGHT RIDDER INC	COM	499040103	323	4415	SH	DEFINED	02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	237	28700	SH	DEFINED	02
KT CORP	SPONSORED ADR	48268K101	276	14500	SH	DEFINED	02
LA QUINTA CORP	PAIRED CTF	50419U202	84	11201	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	253	3055	SH	DEFINED	02
LEHMAN BROS HLDGS INC	COM	524908100	262	3159	SH	DEFINED	01
LOWES COS INC	COM	548661107	313	5578	SH	DEFINED	02
LUCENT TECHNOLOGIES INC	COM	549463107	6700	1630232	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	66	15980	SH	DEFINED	02
LYONDELL CHEMICAL CO	COM	552078107	652	43954	SH	DEFINED	01
M & T BK CORP	COM	55261F104	234	2607	SH	DEFINED	01
MACDERMID INC	COM	554273102	388	11035	SH	DEFINED	01
MAF BANCORP INC	COM	55261R108	221	5085	SH	DEFINED	02
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	177	17412	SH	DEFINED	02
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	148	19226	SH	DEFINED	02
MANAGED MUNS PORTFOLIO INC	COM	561662107	136	11694	SH	DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	4531	2851	SH	Call	DEFINED 02
MANDALAY RESORT GROUP	COM	562567107	360	2552	SH	Put	DEFINED 02
MARTHA STEWART LIVING OMNIME	CL A	573083102	494	2598	SH	Call	DEFINED 02
MAXIM INTEGRATED PRODS INC	COM	57772K101	341	7259	SH	DEFINED	02
MAXTOR CORP	COM NEW	577729205	334	40993	SH	DEFINED	01
MCDATA CORP	CL B	580031102	239	34687	SH	DEFINED	02
MCDATA CORP	CL A	580031201	338	47995	SH	DEFINED	02
MCDERMOTT INTL INC	COM	580037109	252	30000	SH	DEFINED	02
MELLON FINL CORP	COM	58551A108	254	8124	SH	DEFINED	02
MERCK & CO INC	COM	589331107	2090	47299	SH	DEFINED	01
MERCK & CO INC	COM	589331107	1025	23206	SH	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	649	14483	SH	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	222	381	SH	Put	DEFINED 02
MERIT MED SYS INC	COM	589889104	554	25618	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	2266	3254	SH	Call	DEFINED 02
MERRILL LYNCH & CO INC	COM	590188108	433	7270	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	583	2464	SH	Put	DEFINED 02
METRIS COS INC	COM	591598107	360	1491	SH	Call	DEFINED 02
MGM MIRAGE	COM	552953101	490	10811	SH	DEFINED	02
MID-AMER APT CMNTYS INC	COM	59522J103	332	8945	SH	DEFINED	01
MIDCAP SPDR TR	UNIT SER 1	595635103	750	2000	SH	Call	DEFINED 02
MIDCAP SPDR TR	UNIT SER 1	595635103	8973	81200	SH	DEFINED	02
MIDSOUTH BANCORP INC	COM	598039105	304	9052	SH	DEFINED	01
MIRAMAR MINING CORP	COM	60466E100	56	31462	SH	DEFINED	01
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	204	5483	SH	DEFINED	01
MOTOROLA INC	COM	620076109	238	13523	SH	DEFINED	02
MYLAN LABS INC	COM	628530107	332	14607	SH	DEFINED	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	265	5970	SH	DEFINED	02
NEW CENTURY FINANCIAL CORP	COM	64352D101	1452	29896	SH	DEFINED	02
NEW CENTURY FINANCIAL CORP	COM	64352D101	352	930	SH	Call	DEFINED 02
NEW YORK CMNTY BANCORP INC	COM	649445103	804	23455	SH	DEFINED	01
NEXTEL COMMUNICATIONS INC	CL A	65332V103	251	10195	SH	DEFINED	02
NOBLE ENERGY INC	COM	655044105	406	8611	SH	DEFINED	01
NORTHGATE EXPL LTD	COM	666416102	26	10435	SH	DEFINED	01
NORTHWEST NAT GAS CO	COM	667655104	208	6644	SH	DEFINED	02

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NPS PHARMACEUTICALS INC	COM	62936P103	986	34589	SH	DEFINED	02
NU SKIN ENTERPRISES INC	CL A	67018T105	266	13186	SH	DEFINED	01
NYFIX INC	COM	670712108	191	36945	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	4467	63600	SH	DEFINED	02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	237	226	SH	Call	DEFINED 02
OMNICARE INC	COM	681904108	237	5346	SH	DEFINED	02
OMNICOM GROUP INC	COM	681919106	878	1069	SH	Call	DEFINED 02
OMNICOM GROUP INC	COM	681919106	344	1277	SH	Put	DEFINED 02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	2304	1012	SH	Call	DEFINED 02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1705	16399	SH	DEFINED	02
OVERSTOCK COM INC DEL	COM	690370101	258	8341	SH	DEFINED	02
PACTIV CORP	COM	695257105	426	19162	SH	DEFINED	02
PEC SOLUTIONS INC	COM	705107100	379	28650	SH	DEFINED	02
PENNEY J C INC	COM	708160106	995	1146	SH	Call	DEFINED 02
PEPSI BOTTLING GROUP INC	COM	713409100	287	9634	SH	DEFINED	01
PEPSICO INC	COM	713448108	2028	3378	SH	Call	DEFINED 02
PERFORMANCE FOOD GROUP CO	COM	713755106	1143	33279	SH	DEFINED	02
PERKINELMER INC	COM	714046109	367	614	SH	Call	DEFINED 02
PETSMART INC	COM	716768106	868	32072	SH	DEFINED	02
PFIZER INC	COM	717081103	462	13187	SH	DEFINED	02
PG&E CORP	COM	69331C108	545	1447	SH	Call	DEFINED 02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	1069	14000	SH	DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	749	1897	SH	Put	DEFINED 02
PHARMACEUTICAL RES INC	COM	717125108	1637	28794	SH	DEFINED	02
PHELPS DODGE CORP	COM	717265102	245	2997	SH	DEFINED	02
POSCO	SPONSORED ADR	693483109	4509	127400	SH	DEFINED	02
PRIDE INTL INC DEL	COM	74153Q102	1298	76112	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	4286	40868	SH	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	453	2021	SH	Put	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	1052	1694	SH	Call	DEFINED 02
PROVIDENT FINL SVCS INC	COM	74386T105	492	26300	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	845	15197	SH	DEFINED	02
PULTE HOMES INC	COM	745867101	1853	1462	SH	Call	DEFINED 02
PYR ENERGY CORP	COM	693677106	20	16742	SH	DEFINED	01
QUALCOMM INC	COM	747525103	209	536	SH	Put	DEFINED 02
QUALCOMM INC	COM	747525103	317	423	SH	Call	DEFINED 02
QWEST COMMUNICATIONS INTL IN	COM	749121109	88	20438	SH	DEFINED	02
QWEST COMMUNICATIONS INTL IN	COM	749121109	72	16803	SH	DEFINED	01
RANGE RES CORP	COM	75281A109	212	17443	SH	DEFINED	01
RAYONIER INC	COM	754907103	216	4946	SH	DEFINED	02
RAYTHEON CO	COM NEW	755111507	265	870	SH	Call	DEFINED 02
RENTECH INC	COM	760112102	44	48198	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	499	5346	SH	DEFINED	02
RETAIL HOLDRS TR	DEP RCPT	76127U101	223	386	SH	Call	DEFINED 02
RETAIL HOLDRS TR	DEP RCPT	76127U101	7941	84700	SH	DEFINED	02
REUNION INDS INC	COM	761312107	16	44578	SH	DEFINED	01
REVLON INC	CL A	761525500	28	10000	SH	DEFINED	01
RF MICRODEVICES INC	COM	749941100	908	107360	SH	DEFINED	02
RICA FOODS INC	COM NEW	762582203	119	19193	SH	DEFINED	01
SANOFI-SYNTHELABO	SPONSORED ADR	80105N105	334	10231	SH	DEFINED	01
SARA LEE CORP	COM	803111103	824	37686	SH	DEFINED	02
SBC COMMUNICATIONS INC	COM	78387G103	467	19024	SH	DEFINED	02
SEARS ROEBUCK & CO	COM	812387108	533	12403	SH	DEFINED	02
SECURE COMPUTING CORP	COM	813705100	853	52162	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	729	30000	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	4947	167946	SH	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	545	1898	SH	Put	DEFINED 02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	304	1595	SH	Call	DEFINED 02
SEPRACOR INC	COM	817315104	678	2199	SH	Put	DEFINED 02
SEPRACOR INC	COM	817315104	6845	3979	SH	Call	DEFINED 02
SIGMA ALDRICH CORP	COM	826552101	215	1106	SH	Put	DEFINED 02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	273	53146	SH	DEFINED	02

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SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	82935M109	769	16928	SH	DEFINED	01
SIRVA INC	COM	82967Y104	243	10075	SH	DEFINED	01
SK TELECOM LTD	SPONSORED ADR	78440P108	202	9500	SH	DEFINED	02
SOFTWARE HOLDRS TR	DEPOSITRY RCPT	83404B103	352	10000	SH	DEFINED	02
SONICWALL INC	COM	835470105	160	17719	SH	DEFINED	02
SOUTHERN CO	COM	842587107	621	20353	SH	DEFINED	02
SPX CORP	COM	784635104	575	574	SH	Put	DEFINED 02
SPX CORP	COM	784635104	1462	32154	SH	DEFINED	02
SRA INTL INC	CL A	78464R105	554	14989	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	456	607	SH	Call	DEFINED 02
STONE ENERGY CORP	COM	861642106	387	387	SH	Call	DEFINED 02
SUN MICROSYSTEMS INC	COM	866810104	122	29233	SH	DEFINED	02
SUNRISE SENIOR LIVING INC	COM	86768K106	432	915	SH	Call	DEFINED 02
SYCAMORE NETWORKS INC	COM	871206108	52	12801	SH	DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	256	18537	SH	DEFINED	01
TAG-IT PAC INC	COM	873774103	101	17019	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1026	98308	SH	DEFINED	02
TANOX INC	COM	87588Q109	292	19603	SH	DEFINED	02
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	440	12600	SH	DEFINED	02
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	114	12488	SH	DEFINED	02
TELETOUCH COMMUNICATIONS INC	COM NEW	87951V206	20	20824	SH	DEFINED	01
TENARIS S A	SPONSORED ADR	88031M109	216	6596	SH	DEFINED	01
TENET HEALTHCARE CORP	COM	88033G100	244	21834	SH	DEFINED	02
TENGASCO INC	COM NEW	88033R205	21	45664	SH	DEFINED	01
TETON PETE CO	COM NEW	88162A205	54	15134	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	928	31758	SH	DEFINED	02
TIPPERARY CORP	COM PAR \$0.02	888002300	148	41210	SH	DEFINED	01
TIVO INC	COM	888706108	90	10116	SH	DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	349	3793	SH	DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	1445	19400	SH	DEFINED	02
TRACTOR SUPPLY CO	COM	892356106	243	435	SH	Call	DEFINED 02
TRIMBLE NAVIGATION LTD	COM	896239100	569	24769	SH	DEFINED	02
TRINITY INDS INC	COM	896522109	404	14529	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	5224	174059	SH	DEFINED	02
UNITED BANKSHARES INC WEST V	COM	909907107	218	7149	SH	DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	190	36452	SH	DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	920	176987	SH	DEFINED	02
UNITED TECHNOLOGIES CORP	COM	913017109	449	5200	SH	DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	239	5197	SH	DEFINED	01
UNOCAL CORP	COM	915289102	337	9031	SH	DEFINED	02
UNOCAL CORP	COM	915289102	250	824	SH	Call	DEFINED 02
UTILITIES HOLDRS TR	DEPOSITRY RCPT	918019100	1344	16300	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	384	112	SH	Call	DEFINED 02
VALLEY NATL BANCORP	COM	919794107	447	15976	SH	DEFINED	02
VARCO INTL INC DEL	COM	922122106	386	21432	SH	DEFINED	02
VIDESH SANCHAR NIGAM LTD	SPON ADR NEW	92659G600	427	46168	SH	DEFINED	02
VIRAGEN INC	COM	927638106	14	67760	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	209	490	SH	Call	DEFINED 02
WAL MART STORES INC	COM	931142103	221	3708	SH	DEFINED	02
WASHINGTON MUT INC	COM	939322103	462	10821	SH	DEFINED	02
WATSON PHARMACEUTICALS INC	COM	942683103	222	5192	SH	DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	725	17259	SH	DEFINED	02
WESTERN WIRELESS CORP	CL A	95988E204	451	1688	SH	Call	DEFINED 02
XANSER CORP	COM	98389J103	64	25160	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	597	33537	SH	DEFINED	01