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LABRANCHE & CO INC
Form 13F-HR
November 12, 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: September 30, 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 November 12, 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: 425
Form13F Information Table Value Total: \$637,814 (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	1713	21417	SH		DEFINED	02	
3M CO	COM	88579Y101	1700	21260	SH		DEFINED	01	
ADOLOR CORP	COM	00724X102	251	22336	SH		DEFINED	02	
ADVANCED MEDICAL OPTICS INC	COM	00763M108	361	9125	SH		DEFINED	01	
ADVANCED MICRO DEVICES INC	COM	007903107	435	6183	SH	Put	DEFINED	02	
ADVANCED MICRO DEVICES INC	COM	007903107	2002	7216	SH	Call	DEFINED	02	
AGERE SYS INC	CL A	00845V100	29	27323	SH		DEFINED	01	
AGERE SYS INC	CL B	00845V209	1318	1292489	SH		DEFINED	01	
AGILENT TECHNOLOGIES INC	COM	00846U101	1554	72047	SH		DEFINED	01	
ALLERGAN INC	COM	018490102	921	12699	SH		DEFINED	01	
ALLSTATE CORP	COM	020002101	209	4347	SH		DEFINED	02	
ALTRIA GROUP INC	COM	02209S103	517	10986	SH		DEFINED	02	
ALVARION LTD	SHS	M0861T100	307	23742	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	546	6132	SH		DEFINED	02	
AMERADA HESS CORP	COM	023551104	1793	645	SH	Call	DEFINED	02	
AMERICAN EXPRESS CO	COM	025816109	999	19405	SH		DEFINED	02	
AMERICAN EXPRESS CO	COM	025816109	994	19321	SH		DEFINED	01	
AMERICAN INTL GROUP INC	COM	026874107	2598	38212	SH		DEFINED	02	
AMERIGROUP CORP	COM	03073T102	1232	21910	SH		DEFINED	02	
AMGEN INC	COM	031162100	986	17366	SH		DEFINED	02	
ANADARKO PETE CORP	COM	032511107	3531	53216	SH		DEFINED	02	
ANADARKO PETE CORP	COM	032511107	353	313	SH	Call	DEFINED	02	
ANN TAYLOR STORES CORP	COM	036115103	200	8554	SH		DEFINED	02	
APACHE CORP	COM	037411105	638	553	SH	Call	DEFINED	02	
APACHE CORP	COM	037411105	2963	59136	SH		DEFINED	02	
APOLLO GROUP INC	CL A	037604105	657	857	SH	Put	DEFINED	02	
ARAMARK CORP	CL B	038521100	323	13400	SH		DEFINED	01	
ARCHER DANIELS MIDLAND CO	COM	039483102	195	11471	SH		DEFINED	01	
ASTORIA FINL CORP	COM	046265104	292	8226	SH		DEFINED	02	
AT&T WIRELESS SVCS INC	COM	00209A106	560	37860	SH		DEFINED	02	
AT&T WIRELESS SVCS INC	COM	00209A106	1331	90087	SH		DEFINED	01	
ATHEROGENICS INC	COM	047439104	2631	2914	SH	Call	DEFINED	02	
ATHEROGENICS INC	COM	047439104	333	2990	SH	Put	DEFINED	02	
ATMEL CORP	COM	049513104	41	11306	SH		DEFINED	02	
AU OPTRONICS CORP	SPONSORED ADR	002255107	431	34430	SH		DEFINED	02	
AVAYA INC	COM	053499109	725	52017	SH		DEFINED	01	
AVON PRODS INC	COM	054303102	457	1157	SH	Call	DEFINED	02	
BANCO BRADESCO S A	SP ADR PFD NEW	059460303	499	9471	SH		DEFINED	02	
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	390	7022	SH		DEFINED	02	
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	206	7377	SH		DEFINED	02	
BANK NEW YORK INC	COM	064057102	224	1179	SH	Put	DEFINED	02	
BANK NEW YORK INC	COM	064057102	584	3344	SH	Call	DEFINED	02	
BANK OF AMERICA CORPORATION	COM	060505104	1473	33986	SH		DEFINED	02	
BERKSHIRE HATHAWAY INC DEL	CL B	084670207	256	89	SH		DEFINED	01	

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BIO RAD LABS INC	CL A	090572207	787	15407	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	251	4097	SH	DEFINED	02
BIOLASE TECHNOLOGY INC	COM	090911108	406	900	SH	Put	DEFINED 02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	768	276	SH	Call	DEFINED 02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	1419	9820	SH		DEFINED 02
BIOVAIL CORP	COM	09067J109	713	41200	SH		DEFINED 02
BLOCK H & R INC	COM	093671105	979	19809	SH		DEFINED 01
BOEING CO	COM	097023105	239	4627	SH		DEFINED 02
BP PLC	SPONSORED ADR	055622104	825	775	SH	Call	DEFINED 02
BP PLC	SPONSORED ADR	055622104	1471	25576	SH		DEFINED 02
BRISTOL MYERS SQUIBB CO	COM	110122108	1020	43077	SH		DEFINED 01
BROADCOM CORP	CL A	111320107	306	11229	SH		DEFINED 02
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	58	10962	SH		DEFINED 01
CALPINE CORP	COM	131347106	500	172417	SH		DEFINED 02
CALPINE CORP	COM	131347106	1804	7769	SH	Put	DEFINED 02
CAMBIOR INC	COM	13201L103	144	46638	SH		DEFINED 01
CAPITAL ALLIANCE INCM TR REI	COM NEW	13971R306	187	10857	SH		DEFINED 01
CAPITAL ONE FINL CORP	COM	14040H105	1318	17841	SH		DEFINED 01
CASH SYSTEMS INC	COM	14756B102	103	15685	SH		DEFINED 01
CATERPILLAR INC DEL	COM	149123101	337	4183	SH		DEFINED 02
CBRL GROUP INC	COM	12489V106	514	14245	SH		DEFINED 02
CELESTICA INC	SUB VTG SHS	15101Q108	278	21875	SH		DEFINED 01
CEMEX S A	SPON ADR 5 ORD	151290889	332	11792	SH		DEFINED 02
CEPHALON INC	COM	156708109	208	688	SH	Put	DEFINED 02
CERADYNE INC	COM	156710105	346	7870	SH		DEFINED 02
CHESAPEAKE ENERGY CORP	COM	165167107	162	10261	SH		DEFINED 01
CHICOS FAS INC	COM	168615102	2416	70630	SH		DEFINED 02
CHITTENDEN CORP	COM	170228100	201	7362	SH		DEFINED 01
CHUNGHWA TELECOM CO LTD	SPONSORED ADR	17133Q205	550	31244	SH		DEFINED 02
CIRCUIT CITY STORE INC	COM	172737108	641	41789	SH		DEFINED 01
CISCO SYS INC	COM	17275R102	384	21288	SH		DEFINED 02
CITIGROUP INC	COM	172967101	3227	73147	SH		DEFINED 02
CITIZENS COMMUNICATIONS CO	COM	17453B101	875	65378	SH		DEFINED 02
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	334	10722	SH		DEFINED 01
CLEVELAND CLIFFS INC	COM	185896107	211	214	SH	Call	DEFINED 02
CNA FINL CORP	COM	126117100	339	14101	SH		DEFINED 02
CNOOC LTD	SPONSORED ADR	126132109	221	238	SH	Call	DEFINED 02
COEUR D ALENE MINES CORP IDA	COM	192108108	103	21727	SH		DEFINED 02
COMMERCE BANCORP INC NJ	COM	200519106	3461	62699	SH		DEFINED 02
COMMERCE BANCORP INC NJ	COM	200519106	249	1110	SH	Call	DEFINED 02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	291	12972	SH		DEFINED 02
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	301	15621	SH		DEFINED 02
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	203	18297	SH		DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	1415	53804	SH		DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	1379	2265	SH	Call	DEFINED 02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	2975	157976	SH		DEFINED 02
CONTINENTAL AIRLS INC	CL B	210795308	152	17877	SH		DEFINED 01
COOPER COS INC	COM NEW	216648402	207	3019	SH		DEFINED 01
COOPER COS INC	COM NEW	216648402	734	862	SH	Call	DEFINED 02
COOPER INDS LTD	CL A	G24182100	380	6447	SH		DEFINED 02
COTT CORP QUE	COM	22163N106	479	16600	SH		DEFINED 02
COUNTRYWIDE FINANCIAL CORP	COM	222372104	205	5198	SH		DEFINED 02
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2415	500	SH	Call	DEFINED 02
CROWN HOLDINGS INC	COM	228368106	308	29851	SH		DEFINED 02
CSX CORP	COM	126408103	253	7620	SH		DEFINED 01
CURATIVE HEALTH SRVCS INC	COM	23126W100	127	18553	SH		DEFINED 02
DADE BEHRING HLDGS INC	COM	23342J206	585	10492	SH		DEFINED 02
DANAHER CORP DEL	COM	235851102	451	615	SH	Call	DEFINED 02
DANAHER CORP DEL	COM	235851102	630	12285	SH		DEFINED 02
DEAN FOODS CO NEW	COM	242370104	875	29162	SH		DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	2395	4189	SH	Put	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	39	11849	SH		DEFINED 02

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DELTA AIR LINES INC DEL	COM	247361108	242	4163	SH	Call	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	37	11334	SH		DEFINED	01
DIAGEO P L C	SPON ADR NEW	25243Q205	273	5411	SH		DEFINED	01
DIAMONDS TR	UNIT SER 1	252787106	3177	31500	SH		DEFINED	02
DIEBOLD INC	COM	253651103	665	14247	SH		DEFINED	02
DOLLAR GEN CORP	COM	256669102	267	13267	SH		DEFINED	01
DOLLAR TREE STORES INC	COM	256747106	378	14016	SH		DEFINED	02
DOMINOS PIZZA INC	COM	25754A201	449	30535	SH		DEFINED	01
DONNELLEY R R & SONS CO	COM	257867101	763	24367	SH		DEFINED	02
DU PONT E I DE NEMOURS & CO	COM	263534109	201	4693	SH		DEFINED	02
E M C CORP MASS	COM	268648102	304	26344	SH		DEFINED	02
EASTMAN CHEM CO	COM	277432100	286	6012	SH		DEFINED	01
EDISON INTL	COM	281020107	724	1645	SH	Call	DEFINED	02
EL PASO CORP	COM	28336L109	155	16876	SH		DEFINED	02
ELECTRONICS FOR IMAGING INC	COM	286082102	350	21488	SH		DEFINED	02
EMPRESAS ICA SOCIEDAD CONTRL	SPONSORED ADR	292448107	64	30937	SH		DEFINED	01
ENERSIS S A	SPONSORED ADR	29274F104	195	26872	SH		DEFINED	02
ENZO BIOCHEM INC	COM	294100102	596	39704	SH		DEFINED	02
ENZON PHARMACEUTICALS INC	COM	293904108	410	25705	SH		DEFINED	02
EQUITY OFFICE PROPERTIES TRU	COM	294741103	442	16218	SH		DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	714	104818	SH		DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	3050	41036	SH		DEFINED	02
EXELON CORP	COM	30161N101	283	7701	SH		DEFINED	02
EXPEDITORS INTL WASH INC	COM	302130109	241	4663	SH		DEFINED	02
EXXON MOBIL CORP	COM	30231G102	823	17022	SH		DEFINED	02
EXXON MOBIL CORP	COM	30231G102	4760	98487	SH		DEFINED	01
F M C CORP	COM NEW	302491303	318	445	SH	Call	DEFINED	02
FASTENAL CO	COM	311900104	220	803	SH	Call	DEFINED	02
FEDERAL HOME LN MTG CORP	COM	313400301	372	5709	SH		DEFINED	02
FEDERAL NATL MTG ASSN	COM	313586109	548	8641	SH		DEFINED	02
FEDEX CORP	COM	31428X106	246	2865	SH		DEFINED	02
FIFTH THIRD BANCORP	COM	316773100	249	5067	SH		DEFINED	02
FIRST NATL BANKSHRS FL INC N	COM	321100109	231	9392	SH		DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	1076	50565	SH		DEFINED	02
FLEXTRONICS INTL LTD	ORD	Y2573F102	136	10300	SH		DEFINED	02
FLIR SYS INC	COM	302445101	212	286	SH	Call	DEFINED	02
FMC TECHNOLOGIES INC	COM	30249U101	532	15931	SH		DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	1758	125112	SH		DEFINED	01
FOX ENTMT GROUP INC	CL A	35138T107	629	22679	SH		DEFINED	01
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	804	1578	SH	Call	DEFINED	02
FREEPORT-MCMORAN COPPER & GO	CL B	35671D857	340	5426	SH	Put	DEFINED	02
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	811	42439	SH		DEFINED	01
GAP INC DEL	COM	364760108	699	37387	SH		DEFINED	01
GATX CORP	COM	361448103	252	9458	SH		DEFINED	02
GENERAL ELEC CO	COM	369604103	573	17049	SH		DEFINED	02
GENERAL MLS INC	COM	370334104	964	21462	SH		DEFINED	02
GILEAD SCIENCES INC	COM	375558103	386	202	SH	Call	DEFINED	02
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	446	10200	SH		DEFINED	02
GLOBAL CROSSING LTD	SHS NEW	G3921A175	473	1293	SH	Call	DEFINED	02
GLOBAL PMTS INC	COM	37940X102	247	4610	SH		DEFINED	01
GOLDEN STAR RES LTD CDA	COM	38119T104	176	33313	SH		DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	351	3764	SH		DEFINED	02
GOODYEAR TIRE & RUBR CO	COM	382550101	181	16866	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	396	11749	SH		DEFINED	01
HARMAN INTL INDS INC	COM	413086109	257	340	SH	Call	DEFINED	02
HARMAN INTL INDS INC	COM	413086109	623	5778	SH		DEFINED	02
HAWAIIAN ELEC INDUSTRIES	COM	419870100	443	16710	SH		DEFINED	02
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	383	11279	SH		DEFINED	02
HECLA MNG CO	COM	422704106	80	10742	SH		DEFINED	02
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	72	10725	SH		DEFINED	02
HONEYWELL INTL INC	COM	438516106	401	11196	SH		DEFINED	02
HONEYWELL INTL INC	COM	438516106	424	1770	SH	Put	DEFINED	02

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HONEYWELL INTL INC	COM	438516106	287	1802	SH	Call	DEFINED	02
HOSPIRA INC	COM	441060100	486	15895	SH		DEFINED	02
IAMGOLD CORP	COM	450913108	189	23539	SH		DEFINED	01
ICICI BK LTD	ADR	45104G104	179	12976	SH		DEFINED	02
INDIA FD INC	COM	454089103	356	15000	SH		DEFINED	01
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	748	13208	SH		DEFINED	02
INFRASOURCE SVCS INC	COM	45684P102	152	14433	SH		DEFINED	01
INTEL CORP	COM	458140100	1088	54314	SH		DEFINED	02
INTERMUNE INC	COM	45884X103	131	11107	SH		DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	413	4821	SH		DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	887	1205	SH	Call	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5947	165420	SH		DEFINED	02
ISHARES INC	MSCI GERMANY	464286806	2660	168700	SH		DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	1966	185800	SH		DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	4112	164488	SH		DEFINED	02
ISHARES INC	MSCI STH AFRCA	464286780	520	8000	SH		DEFINED	02
ISHARES INC	MSCI NETHERLND	464286814	355	22200	SH		DEFINED	02
ISHARES INC	MSCI ITALY	464286855	1096	51280	SH		DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	1164	120000	SH		DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	491	73000	SH		DEFINED	02
ISHARES INC	MSCI HONG KONG	464286871	1491	134040	SH		DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	3325	162450	SH		DEFINED	02
ISHARES INC	MSCI EMU INDEX	464286608	856	13750	SH		DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	927	50000	SH		DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	189	10600	SH		DEFINED	02
ISHARES INC	MSCI GERMANY	464286806	4522	286777	SH		DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	2896	36191	SH		DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	2453	119941	SH		DEFINED	02
ISHARES TR	S&P 1500 INDEX	464287150	17119	174580	SH		DEFINED	02
ISHARES TR	S&P500/BAR GRW	464287309	431	8000	SH		DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	2157	37500	SH		DEFINED	02
ISHARES TR	S&P MIDCAP 400	464287507	475	4000	SH		DEFINED	02
ISHARES TR	S&P MIDCP VALU	464287705	3786	32845	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	1615	14960	SH		DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	7356	51000	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	2860	30311	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	22155	194500	SH		DEFINED	02
ISHARES TR	S&P MIDCP GROW	464287606	2558	21300	SH		DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	6839	151200	SH		DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	5133	87600	SH		DEFINED	02
ISHARES TR	RUSSELL MCP VL	464287473	11401	113900	SH		DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	4877	77055	SH		DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	355	2574	SH	Put	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	325	1622	SH	Call	DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	66989	758400	SH		DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	28963	337300	SH		DEFINED	02
ISHARES TR	SMLL CORE INDX	464288505	30185	500000	SH		DEFINED	02
ISHARES TR	SMLL GRWTH IDX	464288604	11046	200000	SH		DEFINED	02
ISHARES TR	SMLL VAL INDX	464288703	12240	200000	SH		DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	7503	43700	SH		DEFINED	02
ISHARES TR	S&P GBL ENER	464287341	252	3600	SH		DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	15021	106224	SH		DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	305	2939	SH		DEFINED	02
ISHARES TR	DJ US UTILS	464287697	408	6600	SH		DEFINED	02
ISHARES TR	DJ US CON CYCL	464287580	781	14400	SH		DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	1421	20300	SH		DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	2570	28477	SH		DEFINED	02
ISHARES TR	S&P SMLCP VALU	464287879	4473	40900	SH		DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	5042	83400	SH		DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	4526	98100	SH		DEFINED	02
ISHARES TR	DJ US HEALTHCR	464287762	853	15300	SH		DEFINED	02
JDS UNIPHASE CORP	COM	46612J101	2656	788048	SH		DEFINED	02

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JOHNSON & JOHNSON	COM	478160104	1234	21901	SH	DEFINED	02
JPMORGAN & CHASE & CO	COM	46625H100	1528	38449	SH	DEFINED	02
KCS ENERGY INC	COM	482434206	140	10100	SH	DEFINED	01
KEYSPAN CORP	COM	49337W100	215	5492	SH	DEFINED	02
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	228	789	SH	Call	DEFINED 02
KINDRED HEALTHCARE INC	COM	494580103	283	11614	SH	DEFINED	02
KINROSS GOLD CORP	COM NEW	496902206	118	17400	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	1072	1643	SH	Put	DEFINED 02
KLA-TENCOR CORP	COM	482480100	991	1962	SH	Call	DEFINED 02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	139	21700	SH	DEFINED	02
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	692	65572	SH	DEFINED	02
KRISPY KREME DOUGHNUTS INC	COM	501014104	552	749	SH	Put	DEFINED 02
KROGER CO	COM	501044101	480	30925	SH	DEFINED	01
KT CORP	SPONSORED ADR	48268K101	218	12052	SH	DEFINED	02
LA QUINTA CORP	PAIRED CTF	50419U202	120	15367	SH	DEFINED	01
LAN AIRLINES S A	SPONSORED ADR	501723100	279	11545	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	476	11399	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	814	10215	SH	DEFINED	01
LOWES COS INC	COM	548661107	2529	46540	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	2763	871626	SH	DEFINED	01
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	488	42300	SH	DEFINED	02
MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	559778402	132	18712	SH	DEFINED	02
MANDALAY RESORT GROUP	COM	562567107	5980	2163	SH	Call	DEFINED 02
MARSH & MCLENNAN COS INC	COM	571748102	410	8964	SH	DEFINED	02
MARTHA STEWART LIVING OMNIME	CL A	573083102	461	1206	SH	Call	DEFINED 02
MAXIM INTEGRATED PRODS INC	COM	57772K101	310	7330	SH	DEFINED	02
MBNA CORP	COM	55262L100	244	9663	SH	DEFINED	02
MCDATA CORP	CL A	580031201	279	55511	SH	DEFINED	02
MCDATA CORP	CL B	580031102	453	95609	SH	DEFINED	02
MEDICINES CO	COM	584688105	220	9122	SH	DEFINED	02
MERCURY INTERACTIVE CORP	COM	589405109	293	692	SH	Put	DEFINED 02
MERRILL LYNCH & CO INC	COM	590188108	1201	2849	SH	Call	DEFINED 02
MERRILL LYNCH & CO INC	COM	590188108	13207	265622	SH	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	715	2811	SH	Put	DEFINED 02
METLIFE INC	COM	59156R108	235	6072	SH	DEFINED	02
METRIS COS INC	COM	591598107	319	1484	SH	Call	DEFINED 02
MICHAELS STORES INC	COM	594087108	245	241	SH	Call	DEFINED 02
MICROSOFT CORP	COM	594918104	413	14939	SH	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	1466	9017	SH	Call	DEFINED 02
MIDCAP SPDR TR	UNIT SER 1	595635103	2947	27200	SH	DEFINED	02
MIDSOUTH BANCORP INC	COM	598039105	225	6830	SH	DEFINED	01
MILACRON INC	COM	598709103	175	56200	SH	DEFINED	01
MIRAMAR MINING CORP	COM	60466E100	121	95094	SH	DEFINED	01
MONEYGRAM INTL INC	COM	60935Y109	208	12205	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	354	7173	SH	DEFINED	02
MURPHY OIL CORP	COM	626717102	296	3414	SH	DEFINED	02
NATIONAL CITY CORP	COM	635405103	226	5858	SH	DEFINED	02
NATIONAL FUEL GAS CO N J	COM	636180101	251	8865	SH	DEFINED	02
NEWS CORP LTD	ADR NEW	652487703	285	8667	SH	DEFINED	01
NIKE INC	CL B	654106103	287	3648	SH	DEFINED	01
NOBLE CORPORATION	SHS	G65422100	563	12526	SH	DEFINED	01
NOBLE ENERGY INC	COM	655044105	218	3741	SH	DEFINED	02
NOKIA CORP	SPONSORED ADR	654902204	2388	174086	SH	DEFINED	01
NORTHGATE MINERALS CORP	COM	666416102	38	19636	SH	DEFINED	01
NOVARTIS A G	SPONSORED ADR	66987V109	569	12200	SH	DEFINED	02
NPS PHARMACEUTICALS INC	COM	62936P103	382	17464	SH	DEFINED	02
NRG ENERGY INC	COM NEW	629377508	226	8400	SH	DEFINED	02
OFFICE DEPOT INC	COM	676220106	452	30083	SH	DEFINED	01
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	4679	4065	SH	Call	DEFINED 02
OMNICARE INC	COM	681904108	451	15904	SH	DEFINED	02
OMNICOM GROUP INC	COM	681919106	315	575	SH	Call	DEFINED 02
OMNICOM GROUP INC	COM	681919106	250	922	SH	Put	DEFINED 02

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OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	885	785	SH	Call	DEFINED	02
OVERSTOCK COM INC DEL	COM	690370101	206	535	SH	Call	DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	878	24442	SH		DEFINED	02
PEC SOLUTIONS INC	COM	705107100	125	10644	SH		DEFINED	02
PEDIATRIX MED GROUP	COM	705324101	2493	45455	SH		DEFINED	01
PENNEY J C INC	COM	708160106	421	793	SH	Put	DEFINED	02
PENNEY J C INC	COM	708160106	541	999	SH	Call	DEFINED	02
PEPSICO INC	COM	713448108	390	1738	SH	Call	DEFINED	02
PEPSICO INC	COM	713448108	3986	81935	SH		DEFINED	02
PEPSICO INC	COM	713448108	253	1553	SH	Put	DEFINED	02
PETROBRAS ENERGIA PARTCPTNS	SP ADR B SHS	71646M102	118	10711	SH		DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V101	526	16471	SH		DEFINED	02
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	554	15724	SH		DEFINED	02
PETSMART INC	COM	716768106	498	17554	SH		DEFINED	02
PFIZER INC	COM	717081103	397	577	SH	Call	DEFINED	02
PFIZER INC	COM	717081103	1633	53371	SH		DEFINED	02
PG&E CORP	COM	69331C108	687	1491	SH	Call	DEFINED	02
PG&E CORP	COM	69331C108	499	16415	SH		DEFINED	02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	8485	119200	SH		DEFINED	02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	2270	3233	SH	Put	DEFINED	02
POGO PRODUCING CO	COM	730448107	207	4370	SH		DEFINED	02
POSCO	SPONSORED ADR	693483109	735	19428	SH		DEFINED	02
PRIDE INTL INC DEL	COM	74153Q102	1266	63970	SH		DEFINED	02
PRIME HOSPITALITY CORP	COM	741917108	122	10051	SH		DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	273	1618	SH	Call	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	12018	222056	SH		DEFINED	02
PROGRESS ENERGY INC	COM	743263105	1344	31752	SH		DEFINED	02
PROVIDENT FINL SVCS INC	COM	74386T105	545	31608	SH		DEFINED	02
PULTE HOMES INC	COM	745867101	2147	1114	SH	Call	DEFINED	02
PULTE HOMES INC	COM	745867101	3631	59163	SH		DEFINED	02
PYR ENERGY CORP	COM	693677106	45	38784	SH		DEFINED	01
QUALCOMM INC	COM	747525103	688	880	SH	Call	DEFINED	02
QUALCOMM INC	COM	747525103	210	5378	SH		DEFINED	02
QUESTAR CORP	COM	748356102	209	4557	SH		DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	896	27440	SH		DEFINED	02
REGIONAL BK HOLDRS TR	DEPOSITRY RCPT	75902E100	1177	8800	SH		DEFINED	02
REGIONS FINANCIAL CORP NEW	COM	7591EP100	327	9892	SH		DEFINED	01
RETAIL HOLDRS TR	DEP RCPT	76127U101	2280	25000	SH		DEFINED	02
REUNION INDS INC	COM	761312107	5	17407	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	767	120971	SH		DEFINED	02
RICA FOODS INC	COM NEW	762582203	57	10687	SH		DEFINED	01
SAN PAOLO-IMI S P A	SPONSORED ADR	799175104	205	9080	SH		DEFINED	01
SATYAM COMPUTER SERVICES LTD	ADR	804098101	304	13161	SH		DEFINED	02
SCHWAB CHARLES CORP NEW	COM	808513105	121	13132	SH		DEFINED	02
SCICLONE PHARMACEUTICALS INC	COM	80862K104	206	57875	SH		DEFINED	02
SCP POOL CORP	COM	784028102	246	9177	SH		DEFINED	02
SECURE COMPUTING CORP	COM	813705100	97	12743	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	205	9500	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	693	4153	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	1515	43300	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	3498	127100	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	9288	325914	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	204	7322	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	3122	110000	SH		DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	7442	246100	SH		DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	636	4186	SH	Call	DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	1141	3326	SH	Put	DEFINED	02
SEPRACOR INC	COM	817315104	330	2755	SH	Put	DEFINED	02
SEPRACOR INC	COM	817315104	5613	3462	SH	Call	DEFINED	02
SERVICEMASTER CO	COM	81760N109	136	10600	SH		DEFINED	01
SIERRA WIRELESS INC	COM	826516106	187	10530	SH		DEFINED	02
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	344	102198	SH		DEFINED	02

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SIMON PPTY GROUP INC NEW	COM	828806109	768	14317	SH	DEFINED	01
SIRIUS SATELLITE RADIO INC	COM	82966U103	4000	1250000	SH	DEFINED	01
SIRVA INC	COM	82967Y104	436	19024	SH	DEFINED	01
SK TELECOM LTD	SPONSORED ADR	78440P108	454	23329	SH	DEFINED	02
SMITH INTL INC	COM	832110100	314	5168	SH	DEFINED	02
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	307	6365	SH	DEFINED	02
SOUTHERN CO	COM	842587107	355	11846	SH	DEFINED	02
SPDR TR	UNIT SER 1	78462F103	2234	20000	SH	DEFINED	02
SPINNAKER EXPL CO	COM	84855W109	508	14499	SH	DEFINED	02
SPX CORP	COM	784635104	562	15889	SH	DEFINED	02
SPX CORP	COM	784635104	550	871	SH Put	DEFINED	02
ST JUDE MED INC	COM	790849103	675	8964	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	326	124	SH Call	DEFINED	02
STRATEGIC HOTEL CAP INC	COM	86272T106	188	13914	SH	DEFINED	01
STREETTRACKS INDEX SHS FDS	DJ EURO STX 50	863308201	340	10000	SH	DEFINED	02
SUNOCO INC	COM	86764P109	382	5159	SH	DEFINED	02
SUSSEX BANCORP	COM	869245100	193	12658	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	258	10765	SH	DEFINED	02
SYBASE INC	COM	871130100	210	15257	SH	DEFINED	02
TAG-IT PAC INC	COM	873774103	51	14701	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	322	45151	SH	DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	1050	147095	SH	DEFINED	02
TECH DATA CORP	COM	878237106	258	6698	SH	DEFINED	02
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	241	18203	SH	DEFINED	02
TELEPHONE & DATA SYS INC	COM	879433100	1655	19668	SH	DEFINED	02
TELESP CELULAR PART S A	SPON ADR PFD	87952L108	67	10766	SH	DEFINED	02
TELETOUCH COMMUNICATIONS INC	COM NEW	87951V206	13	35583	SH	DEFINED	01
TENARIS S A	SPONSORED ADR	88031M109	320	7030	SH	DEFINED	02
TETON PETE CO	COM NEW	88162A205	41	28700	SH	DEFINED	01
TIME WARNER INC	COM	887317105	162	10067	SH	DEFINED	02
TIVO INC	COM	888706108	113	17116	SH	DEFINED	02
TJX COS INC NEW	COM	872540109	594	26941	SH	DEFINED	01
TOTAL S A	SPONSORED ADR	89151E109	620	6065	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	433	14124	SH	DEFINED	01
TYSON FOODS INC	CL A	902494103	272	16982	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	6615	134859	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	1334	843	SH Call	DEFINED	02
UNION BANKSHARES INC	COM	905400107	262	11155	SH	DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	180	53241	SH	DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	589	174300	SH	DEFINED	02
UNITED NAT FOODS INC	COM	911163103	229	8591	SH	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	271	3566	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	406	4352	SH	DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	391	8983	SH	DEFINED	01
UNOCAL CORP	COM	915289102	403	758	SH Call	DEFINED	02
US BANCORP DEL	COM NEW	902973304	422	14617	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	610	112	SH Call	DEFINED	02
VANGUARD INDEX TR	SML CP G VIPER	922908595	1189	25300	SH	DEFINED	02
VANGUARD INDEX TR	SMLL CP VIPERS	922908751	497	10000	SH	DEFINED	02
VANGUARD INDEX TR	STK MRK VIPERS	922908769	1897	17600	SH	DEFINED	02
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	1238	16900	SH	DEFINED	02
VENTANA MED SYS INC	COM	92276H106	481	9536	SH	DEFINED	02
VIACOM INC	CL B	925524308	717	21377	SH	DEFINED	01
VIDESH SANCHAR NIGAM LTD	SPON ADR NEW	92659G600	122	16279	SH	DEFINED	02
VISHAY INTERTECHNOLOGY INC	COM	928298108	364	636	SH Put	DEFINED	02
WACHOVIA CORP 2ND NEW	COM	929903102	814	17330	SH	DEFINED	02
WAL MART STORES INC	COM	931142103	204	3836	SH	DEFINED	02
WASHINGTON GROUP INTL INC	COM NEW	938862208	481	13899	SH	DEFINED	02
WASHINGTON MUT INC	COM	939322103	521	13341	SH	DEFINED	02
WASTE MGMT INC DEL	COM	94106L109	364	13296	SH	DEFINED	01
WCI CMNTYS INC	COM	92923C104	314	13456	SH	DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	322	836	SH Call	DEFINED	02

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WELLS FARGO & CO NEW	COM	949746101	771	12924	SH	DEFINED	02
WHEATON RIV MINERALS LTD	COM	962902102	457	145049	SH	DEFINED	01
WILLIAMS COS INC DEL	COM	969457100	197	16318	SH	DEFINED	02
WILLIAMS SONOMA INC	COM	969904101	612	16310	SH	DEFINED	02
WIPRO LTD	SPON ADR 1 SH	97651M109	289	15313	SH	DEFINED	02
XTO ENERGY INC	COM	98385X106	244	7516	SH	DEFINED	02
YAHOO INC	COM	984332106	279	8221	SH	DEFINED	02
YAMANA GOLD INC	COM	98462Y100	134	50682	SH	DEFINED	01
ZYMOGENETICS INC	COM	98985T109	183	10513	SH	DEFINED	02