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LABRANCHE & CO INC  
Form 13F-HR  
February 14, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 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 10271

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 February 10, 2005

Report Type (Check only one.):

[ X ] 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: 406  
Form13F Information Table Value Total: \$466,879 (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	1299	15834	SH		DEFINED		01
ABBOTT LABS	COM	002824100	355	1620	SH	CALL	DEFINED		02
ACM INCOME FUND INC	COM	000912105	127	15562	SH		DEFINED		01
ADOLOR CORP	COM	00724X102	372	37514	SH		DEFINED		02
ADVANCED MICRO DEVICES INC	COM	007903107	6567	10227	SH	CALL	DEFINED		02
ADVANCED MICRO DEVICES INC	COM	007903107	970	9096	SH	PUT	DEFINED		02
AEROPOSTALE	COM	007865108	300	10204	SH		DEFINED		02
AFFILIATED MANAGERS GROUP	COM	008252108	281	237	SH	CALL	DEFINED		02
AGERE SYS INC	CL A	00845V100	3160	2306930	SH		DEFINED		01
AGERE SYS INC	CL B	00845V209	2653	1965393	SH		DEFINED		01
AGILENT TECHNOLOGIES INC	COM	00846U101	2682	111291	SH		DEFINED		01
ALLEGHENY ENERGY INC	COM	017361106	361	18339	SH		DEFINED		02
ALUMINUM CORP CHINA LTD	SPON ADR H SHS	022276109	236	4034	SH		DEFINED		01
ALVARION LTD	SHS	M0861T100	874	65831	SH		DEFINED		02
AMAZON COM INC	COM	023135106	741	16748	SH		DEFINED		02
AMERADA HESS CORP	COM	023551104	6282	76251	SH		DEFINED		02
AMERADA HESS CORP	COM	023551104	669	541	SH	CALL	DEFINED		02
AMERICA MOVIL S A DE C V	SPON ADR L SHS	02364W105	262	5000	SH		DEFINED		02
AMERICA WEST HLDG CORP	CL B	023657208	314	47762	SH		DEFINED		01
AMERICAN EXPRESS CO	COM	025816109	2024	35907	SH		DEFINED		01
AMERICAN FINL GROUP INC OHIO	COM	025932104	334	10656	SH		DEFINED		02
AMERIGROUP CORP	COM	03073T102	1136	15018	SH		DEFINED		02
AMGEN INC	COM	031162100	1714	26720	SH		DEFINED		02
ANADARKO PETE CORP	COM	032511107	351	482	SH	CALL	DEFINED		02
ANNTAYLOR STORES CORP	COM	036115103	864	40145	SH		DEFINED		02
APACHE CORP	COM	037411105	564	444	SH	CALL	DEFINED		02
APACHE CORP	COM	037411105	4001	79117	SH		DEFINED		02
APOLLO GROUP INC	CL A	037604105	335	494	SH	CALL	DEFINED		02
APOLLO GROUP INC	CL A	037604105	206	662	SH	PUT	DEFINED		02
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	483	17638	SH		DEFINED		01
ARCHER DANIELS MIDLAND CO	COM	039483102	385	17240	SH		DEFINED		01
ARCHSTONE SMITH TR	COM	039583109	305	7958	SH		DEFINED		01
ASTORIA FINL CORP	COM	046265104	1068	26710	SH		DEFINED		02
AT&T CORP	COM NEW	001957505	419	21982	SH		DEFINED		01
ATHEROGENICS INC	COM	047439104	475	20175	SH		DEFINED		02
AVALONBAY CMNTYS INC	COM	053484101	242	1730	SH	PUT	DEFINED		02
AVALONBAY CMNTYS INC	COM	053484101	629	983	SH	CALL	DEFINED		02
AVERY DENNISON CORP	COM	053611109	714	11905	SH		DEFINED		01
AVON PRODS INC	COM	054303102	3542	91517	SH		DEFINED		02
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	212	2824	SH		DEFINED		02
BANK NEW YORK INC	COM	064057102	1114	2865	SH	CALL	DEFINED		02
BANK OF AMERICA CORPORATION	COM	060505104	208	400	SH	CALL	DEFINED		02
BAUSCH & LOMB INC	COM	071707103	358	5550	SH		DEFINED		01
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	6768	77	SH		DEFINED		01

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BERKSHIRE HATHAWAY INC DEL	CL B	084670207	238	81	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	274	4768	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	775	11637	SH	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	7753	50700	SH	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	991	326	SH	CALL	DEFINED 02
BIOVAIL CORP	COM	09067J109	1341	81100	SH	DEFINED	02
BLOCK H & R INC	COM	093671105	1171	23898	SH	DEFINED	01
BLOCKBUSTER INC	CL B	093679207	91	10313	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	347	18671	SH	DEFINED	01
BOWATER INC	COM	102183100	542	12337	SH	DEFINED	02
BP PLC	SPONSORED ADR	055622104	2300	39376	SH	DEFINED	02
BP PLC	SPONSORED ADR	055622104	870	954	SH	CALL	DEFINED 02
BUILDING MATLS HLDG CORP	COM	120113105	279	7302	SH	DEFINED	02
C H ROBINSON WORLDWIDE INC	COM	12541W100	315	5674	SH	DEFINED	02
CABLE & WIRELESS PUB LTD CO	SPONSORED ADR	126830207	284	41486	SH	DEFINED	01
CACI INTL INC	CL A	127190304	400	5877	SH	DEFINED	01
CALPINE CORP	COM	131347106	589	9692	SH	CALL	DEFINED 02
CALPINE CORP	COM	131347106	1386	9619	SH	PUT	DEFINED 02
CALPINE CORP	COM	131347106	619	157061	SH	DEFINED	02
CAMPBELL SOUP CO	COM	134429109	250	8353	SH	DEFINED	02
CANYON RESOURCES CORP	COM NEW	138869300	104	81484	SH	DEFINED	01
CAPITAL ALLIANCE INCM TR REI	COM NEW	13971R306	276	19863	SH	DEFINED	01
CAPITAL ONE FINL CORP	COM	14040H105	1193	14170	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	412	1309	SH	CALL	DEFINED 02
CHESAPEAKE ENERGY CORP	COM	165167107	182	11027	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	3091	58872	SH	DEFINED	01
CHICOS FAS INC	COM	168615102	4363	95824	SH	DEFINED	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	492	12000	SH	DEFINED	02
CINERGY CORP	COM	172474108	215	5167	SH	DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	475	30382	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	305	15807	SH	DEFINED	02
CITIZENS COMMUNICATIONS CO	COM	17453B101	376	27279	SH	DEFINED	02
CLEVELAND CLIFFS INC	COM	185896107	11172	1730	SH	CALL	DEFINED 02
CLEVELAND CLIFFS INC	COM	185896107	6098	1248	SH	PUT	DEFINED 02
CNOOC LTD	SPONSORED ADR	126132109	878	16200	SH	DEFINED	02
COEUR D ALENE MINES CORP IDA	COM	192108108	86	21931	SH	DEFINED	02
COGNOS INC	COM	19244C109	739	16775	SH	DEFINED	02
COMERICA INC	COM	200340107	336	5505	SH	DEFINED	01
COMMERCE BANCORP INC NJ	COM	200519106	1209	1697	SH	CALL	DEFINED 02
COMMERCE BANCORP INC NJ	COM	200519106	246	1412	SH	PUT	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	3362	108240	SH	DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	2134	2965	SH	CALL	DEFINED 02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	274	520	SH	CALL	DEFINED 02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	4239	173357	SH	DEFINED	02
CONTINENTAL AIRLS INC	CL B	210795308	180	13281	SH	DEFINED	01
COOPER COS INC	COM NEW	216648402	3572	50606	SH	DEFINED	02
COOPER COS INC	COM NEW	216648402	357	5055	SH	DEFINED	01
COORS ADOLPH CO	CL B	217016104	338	4468	SH	DEFINED	01
CORN PRODS INTL INC	COM	219023108	576	10746	SH	DEFINED	01
COTT CORP QUE	COM	22163N106	202	8175	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	2063	500	SH	CALL	DEFINED 02
COUSINS PPTYS INC	COM	222795106	212	6989	SH	DEFINED	01
CROMPTON CORP	COM	227116100	186	15738	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	236	17148	SH	DEFINED	02
DADE BEHRING HLDGS INC	COM	23342J206	1454	25966	SH	DEFINED	02
DANAHER CORP DEL	COM	235851102	636	689	SH	CALL	DEFINED 02
DEAN FOODS CO NEW	COM	242370104	407	12339	SH	DEFINED	02
DELPHI FINL GROUP INC	CL A	247131105	334	7243	SH	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	85	11394	SH	DEFINED	02
DELTA AIR LINES INC DEL	COM	247361108	1111	4532	SH	CALL	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	1349	4597	SH	PUT	DEFINED 02
DELTIC TIMBER CORP	COM	247850100	423	9975	SH	DEFINED	01

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DIAMOND OFFSHORE DRILLING IN	COM	25271C102	207	5172	SH	DEFINED	02
DOLLAR TREE STORES INC	COM	256747106	314	10931	SH	DEFINED	02
DOW CHEM CO	COM	260543103	238	4814	SH	DEFINED	02
DU PONT E I DE NEMOURS & CO	COM	263534109	254	5171	SH	DEFINED	02
E M C CORP MASS	COM	268648102	1487	100000	SH	DEFINED	01
E TRADE FINANCIAL CORP	COM	269246104	255	17084	SH	DEFINED	02
EAGLE BROADBAND INC	COM	269437109	34	51625	SH	DEFINED	01
EBAY INC	COM	278642103	352	3026	SH	DEFINED	02
EDISON INTL	COM	281020107	1254	1348	SH	CALL	DEFINED 02
ELDORADO GOLD CORP NEW	COM	284902103	37	12400	SH	DEFINED	02
ELECTRONICS FOR IMAGING INC	COM	286082102	487	27945	SH	DEFINED	02
EMERSON ELEC CO	COM	291011104	433	6180	SH	DEFINED	01
ENTERGY CORP NEW	COM	29364G103	339	5020	SH	DEFINED	01
ENZO BIOCHEM INC	COM	294100102	1680	86288	SH	DEFINED	02
ENZO BIOCHEM INC	COM	294100102	287	661	SH	CALL	DEFINED 02
ESS TECHNOLOGY INC	COM	269151106	726	102146	SH	DEFINED	02
EVEREST RE GROUP LTD	COM	G3223R108	3452	38542	SH	DEFINED	02
EXELON CORP	COM	30161N101	239	5420	SH	DEFINED	01
EXPRESSJET HOLDINGS INC	CL A	30218U108	135	10488	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	250	4885	SH	DEFINED	02
FASTENAL CO	COM	311900104	2292	37240	SH	DEFINED	02
FEDERAL HOME LN MTG CORP	COM	313400301	272	3686	SH	DEFINED	01
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	1094	21184	SH	DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	295	9704	SH	DEFINED	01
FLAGSTAR BANCORP INC	COM	337930101	284	1237	SH	CALL	DEFINED 02
FLIR SYS INC	COM	302445101	283	217	SH	CALL	DEFINED 02
FORD MTR CO DEL	COM PAR \$0.01	345370860	735	50203	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	562	1476	SH	CALL	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	370	4885	SH	PUT	DEFINED 02
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	426	21953	SH	DEFINED	01
GAP INC DEL	COM	364760108	1947	92191	SH	DEFINED	01
GENENTECH INC	COM NEW	368710406	893	16412	SH	DEFINED	02
GENERAL ELEC CO	COM	369604103	270	7390	SH	DEFINED	02
GENERAL MLS INC	COM	370334104	443	8910	SH	DEFINED	02
GENERAL MTRS CORP	COM	370442105	216	5399	SH	DEFINED	02
GENZYME CORP	COM GENL DIV	372917104	275	4742	SH	DEFINED	02
GERMANY FD INC	COM	374143105	137	16878	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	310	8867	SH	DEFINED	02
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	554	11700	SH	DEFINED	02
GLOBAL CROSSING LTD	SHS NEW	G3921A175	547	1064	SH	CALL	DEFINED 02
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	446	35761	SH	DEFINED	01
GOLDEN STAR RES LTD CDA	COM	38119T104	53	13280	SH	DEFINED	01
GRAPHIC PACKAGING CORP DEL	COM	388688103	78	10866	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	3834	97714	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	644	421	SH	CALL	DEFINED 02
HARMAN INTL INDS INC	COM	413086109	2105	16575	SH	DEFINED	02
HCC INS HLDGS INC	COM	404132102	262	7910	SH	DEFINED	01
HELLENIC TELECOM ORGANIZATN	SPONSORED ADR	423325307	179	20286	SH	DEFINED	02
HONEYWELL INTL INC	COM	438516106	226	1186	SH	PUT	DEFINED 02
HOSPIRA INC	COM	441060100	1971	58838	SH	DEFINED	02
HUANENG PWR INTL INC	SPON ADR N	443304100	246	8200	SH	DEFINED	02
IAMGOLD CORP	COM	450913108	92	13967	SH	DEFINED	01
INDEPENDENCE CMNTY BK CORP	COM	453414104	266	6253	SH	DEFINED	02
INFOSPACE INC	COM NEW	45678T201	520	10943	SH	DEFINED	02
INFRASOURCE SVCS INC	COM	45684P102	194	14959	SH	DEFINED	01
INSITE VISION INC	COM	457660108	29	33420	SH	DEFINED	01
INTEL CORP	COM	458140100	202	8622	SH	DEFINED	02
INTERNATIONAL BUSINESS MACHS	COM	459200101	247	2502	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4427	128767	SH	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	601	1149	SH	CALL	DEFINED 02
INTL PAPER CO	COM	460146103	299	7109	SH	DEFINED	02
ISHARES INC	MSCI NETHERLND	464286814	1350	73000	SH	DEFINED	02

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ISHARES INC	MSCI STH AFRCA	464286780	565	7100	SH	DEFINED	02
ISHARES INC	MSCI SINGAPORE	464286673	744	103807	SH	DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	1250	42738	SH	DEFINED	02
ISHARES INC	MSCI PAC J IDX	464286665	1593	17668	SH	DEFINED	02
ISHARES INC	MSCI GERMAN	464286806	1273	68371	SH	DEFINED	02
ISHARES INC	MSCI EMU INDEX	464286608	2062	28350	SH	DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	989	53300	SH	DEFINED	02
ISHARES INC	MSCI AUSTRIA	464286202	357	15500	SH	DEFINED	02
ISHARES INC	MSCI AUSTRALIA	464286103	6766	405151	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	686	56902	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	2895	265141	SH	DEFINED	02
ISHARES TR	S&P MIDCP GROW	464287606	237	232	SH	CALL	DEFINED 02
ISHARES TR	RUSSELL MCP VL	464287473	2704	23900	SH	DEFINED	02
ISHARES TR	S&P GBL ENER	464287341	2165	29600	SH	DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	418	6240	SH	DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	365	7420	SH	DEFINED	02
ISHARES TR	S&P GBL TELCM	464287275	941	17600	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	921	31526	SH	PUT	DEFINED 02
ISHARES TR	S&P MIDCAP 400	464287507	529	4000	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	18817	117424	SH	DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	5199	31950	SH	DEFINED	02
ISHARES TR	SMLL CORE INDX	464288505	684	10000	SH	DEFINED	02
ISHARES TR	S&P LTN AM 40	464287390	3399	42200	SH	DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	8838	68250	SH	DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	714	3700	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	519	2441	SH	PUT	DEFINED 02
ISHARES TR	GS NAT RES IDX	464287374	683	5200	SH	DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	333	2939	SH	DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	1271	12977	SH	DEFINED	02
ISHARES TR	DJ US CON CYCL	464287580	881	14400	SH	DEFINED	02
ISHARES TR	DJ SEL DIV INX	464287168	576	9383	SH	DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	2294	27000	SH	DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	1860	21000	SH	DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	2358	37500	SH	DEFINED	02
ISHARES TR	RUSL 2000 GROW	464287648	262	3900	SH	DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	878	8201	SH	DEFINED	02
JDS UNIPHASE CORP	COM	46612J101	2226	702352	SH	DEFINED	02
JO-ANN STORES INC	COM	47758P307	294	10687	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	501	7896	SH	DEFINED	02
JUNIPER NETWORKS INC	COM	48203R104	244	200	SH	CALL	DEFINED 02
KANE PIPE LINE PARTNERS L P	SR PREF UNIT	484169107	272	4471	SH	DEFINED	01
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	208	4700	SH	DEFINED	02
KINETIC CONCEPTS INC	COM NEW	49460W208	590	7729	SH	DEFINED	01
KLA-TENCOR CORP	COM	482480100	1328	2086	SH	CALL	DEFINED 02
KLA-TENCOR CORP	COM	482480100	565	1615	SH	PUT	DEFINED 02
KNIGHT TRANSN INC	COM	499064103	328	13242	SH	DEFINED	02
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	232	17522	SH	DEFINED	02
KRAFT FOODS INC	CL A	50075N104	298	8359	SH	DEFINED	01
KRISPY KREME DOUGHNUTS INC	COM	501014104	216	1092	SH	CALL	DEFINED 02
KT CORP	SPONSORED ADR	48268K101	539	24700	SH	DEFINED	02
LAN AIRLINES S A	SPONSORED ADR	501723100	365	11339	SH	DEFINED	01
LAUDER ESTEE COS INC	CL A	518439104	321	7019	SH	DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	386	4414	SH	DEFINED	01
LILLY ELI & CO	COM	532457108	478	8423	SH	DEFINED	02
LINDSAY MFG CO	COM	535555106	203	7841	SH	DEFINED	01
LONGS DRUG STORES CORP	COM	543162101	314	11394	SH	DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	2766	735533	SH	DEFINED	01
LYONDELL CHEMICAL CO	COM	552078107	690	23851	SH	DEFINED	01
MACROMEDIA INC	COM	556100105	460	14771	SH	DEFINED	02
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	459	35568	SH	DEFINED	02
MANDALAY RESORT GROUP	COM	562567107	6403	2253	SH	CALL	DEFINED 02
MARSH & MCLENNAN COS INC	COM	571748102	445	1981	SH	CALL	DEFINED 02

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MARSH & MCLENNAN COS INC	COM	571748102	438	1245	SH	PUT	DEFINED	02
MARTHA STEWART LIVING OMNIME	CL A	573083102	1039	1369	SH	CALL	DEFINED	02
MARTHA STEWART LIVING OMNIME	CL A	573083102	228	941	SH	PUT	DEFINED	02
MATRITECH INC	COM	576818108	17	15721	SH		DEFINED	01
MAXTOR CORP	COM NEW	577729205	197	37187	SH		DEFINED	01
MCDATA CORP	CL A	580031201	542	90901	SH		DEFINED	02
MCDATA CORP	CL B	580031102	321	57043	SH		DEFINED	02
MCDONALDS CORP	COM	580135101	238	7430	SH		DEFINED	02
MEADWESTVACO CORP	COM	583334107	745	21992	SH		DEFINED	01
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	83	10100	SH		DEFINED	02
MEDTRONIC INC	COM	585055106	1679	33809	SH		DEFINED	01
MERIDIAN RESOURCE CORP	COM	58977Q109	241	39826	SH		DEFINED	01
MERRILL LYNCH & CO INC	COM	590188108	16797	281023	SH		DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	3471	4220	SH	CALL	DEFINED	02
METRIS COS INC	COM	591598107	758	2216	SH	CALL	DEFINED	02
MGM MIRAGE	COM	552953101	2812	38654	SH		DEFINED	02
MGM MIRAGE	COM	552953101	610	804	SH	CALL	DEFINED	02
MICHAELS STORES INC	COM	594087108	1245	41535	SH		DEFINED	02
MICHAELS STORES INC	COM	594087108	208	367	SH	CALL	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	18513	153000	SH		DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	1126	1010	SH	CALL	DEFINED	02
MIDSOUTH BANCORP INC	COM	598039105	218	8078	SH		DEFINED	01
MILACRON INC	COM	598709103	80	23579	SH		DEFINED	01
MIRAMAR MINING CORP	COM	60466E100	34	29977	SH		DEFINED	01
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	214	5565	SH		DEFINED	01
MORGAN STANLEY	COM NEW	617446448	868	15633	SH		DEFINED	01
MYLAN LABS INC	COM	628530107	287	16220	SH		DEFINED	01
NATIONAL BK GREECE S A	SPONSORED ADR	633643408	144	21405	SH		DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	1452	22716	SH		DEFINED	02
NEW CENTURY FINANCIAL CORP M	COM	6435EV108	234	356	SH	CALL	DEFINED	02
NEWALLIANCE BANCSHARES INC	COM	650203102	172	11240	SH		DEFINED	01
NEWS CORP	CL A	65248E104	17964	962702	SH		DEFINED	01
NEWS CORP	CL B	65248E203	485	25285	SH		DEFINED	01
NIKE INC	CL B	654106103	210	2319	SH		DEFINED	01
NITROMED INC	COM	654798503	413	15480	SH		DEFINED	02
NOBLE CORPORATION	SHS	G65422100	571	11477	SH		DEFINED	01
NORTEL NETWORKS CORP NEW	COM	656568102	2618	750000	SH		DEFINED	01
NORTHGATE MINERALS CORP	COM	666416102	27	16112	SH		DEFINED	01
NOVEN PHARMACEUTICALS INC	COM	670009109	200	11700	SH		DEFINED	02
NUCOR CORP	COM	670346105	501	9573	SH		DEFINED	01
NYFIX INC	COM	670712108	87	14053	SH		DEFINED	02
OCA INC	COM	67083Q101	187	29460	SH		DEFINED	01
OFFICE DEPOT INC	COM	676220106	564	32494	SH		DEFINED	01
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	1387	16300	SH		DEFINED	02
OMI CORP NEW	COM	Y6476W104	375	22247	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	629	741	SH	CALL	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	520	1760	SH	CALL	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1060	29333	SH		DEFINED	02
OVERSTOCK COM INC DEL	COM	690370101	623	736	SH	CALL	DEFINED	02
PACCAR INC	COM	693718108	591	729	SH	CALL	DEFINED	02
PAR PHARMACEUTICAL COS INC	COM	69888P106	842	20350	SH		DEFINED	02
PEACE ARCH ENTMT GROUP INC	COM	704586304	26	36970	SH		DEFINED	01
PEDIATRIX MED GROUP	COM	705324101	451	7036	SH		DEFINED	01
PENNEY J C INC	COM	708160106	823	692	SH	CALL	DEFINED	02
PEPSICO INC	COM	713448108	1724	33018	SH		DEFINED	02
PEPSICO INC	COM	713448108	567	1988	SH	CALL	DEFINED	02
PERFORMANCE FOOD GROUP CO	COM	713755106	307	11414	SH		DEFINED	02
PERKINELMER INC	COM	714046109	376	16708	SH		DEFINED	02
PETROCHINA CO LTD	SPONSORED ADR	71646E100	230	4286	SH		DEFINED	01
PETSMART INC	COM	716768106	1294	36413	SH		DEFINED	02
PFIZER INC	COM	717081103	720	26790	SH		DEFINED	02
PFIZER INC	COM	717081103	260	556	SH	CALL	DEFINED	02

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PG&E CORP	COM	69331C108	1248	1459	SH	CALL	DEFINED	02
PG&E CORP	COM	69331C108	808	24281	SH		DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	3344	46000	SH		DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	376	710	SH	CALL	DEFINED	02
PIER 1 IMPORTS INC	COM	720279108	236	11963	SH		DEFINED	01
PLC SYS INC	COM	69341D104	11	13749	SH		DEFINED	01
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X302	972	63656	SH		DEFINED	02
PRIDE INTL INC DEL	COM	74153Q102	503	24476	SH		DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	4817	87462	SH		DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	575	1934	SH	CALL	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	228	2455	SH	PUT	DEFINED	02
PROGRESS ENERGY INC	COM	743263105	214	804	SH	CALL	DEFINED	02
PROLOGIS	SH BEN INT	743410102	474	10929	SH		DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	299	5772	SH		DEFINED	01
PULTE HOMES INC	COM	745867101	1295	20302	SH		DEFINED	02
PULTE HOMES INC	COM	745867101	2284	1476	SH	CALL	DEFINED	02
PYR ENERGY CORP	COM	693677106	29	26991	SH		DEFINED	01
QUALCOMM INC	COM	747525103	704	772	SH	CALL	DEFINED	02
QWEST COMMUNICATIONS INTL IN	COM	749121109	2751	619630	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	588	15155	SH		DEFINED	02
REPSOL YPF S A	SPONSORED ADR	76026T205	574	22000	SH		DEFINED	02
RETAIL HOLDERS TR	DEP RCPT	76127U101	730	7400	SH		DEFINED	02
REUNION INDS INC	COM	761312107	16	45379	SH		DEFINED	01
RF MICRODEVICES INC	COM	749941100	736	107611	SH		DEFINED	02
RICA FOODS INC	COM NEW	762582203	52	10059	SH		DEFINED	01
SALTON INC	COM	795757103	97	17094	SH		DEFINED	01
SAN JUAN BASIN RTY TR	UNIT BEN INT	798241105	255	8665	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	5297	205547	SH		DEFINED	01
SCHLUMBERGER LTD	COM	806857108	4016	59987	SH		DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	182	15196	SH		DEFINED	02
SCICLONE PHARMACEUTICALS INC	COM	80862K104	270	73082	SH		DEFINED	02
SEAGATE TECHNOLOGY	SHS	G7945J104	1051	60880	SH		DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	927	30319	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	519	11998	SH	PUT	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	399	18871	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	2553	70300	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	293	12700	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	209	7296	SH	PUT	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	3551	106400	SH		DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	973	4338	SH	CALL	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	433	3557	SH	PUT	DEFINED	02
SEPRACOR INC	COM	817315104	3573	60175	SH		DEFINED	02
SEPRACOR INC	COM	817315104	7375	3119	SH	CALL	DEFINED	02
SERVICEMASTER CO	COM	81760N109	208	15100	SH		DEFINED	01
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	621	870	SH	CALL	DEFINED	02
SHELL TRANS & TRADING PLC	ADR NY SHS NEW	822703609	1593	31000	SH		DEFINED	02
SIMON PPTY GROUP INC NEW	COM	828806109	453	7011	SH		DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	252	3900	SH		DEFINED	02
SINGING MACH INC	COM NEW	829322304	24	34926	SH		DEFINED	01
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	534	8625	SH		DEFINED	02
SOFTWARE HOLDERS TR	DEPOSITRY RCPT	83404B103	2817	70000	SH		DEFINED	02
SONUS NETWORKS INC	COM	835916107	279	48710	SH		DEFINED	02
SOUTHERN CO	COM	842587107	516	15388	SH		DEFINED	02
SPDR TR	UNIT SER 1	78462F103	2417	20000	SH		DEFINED	02
SPX CORP	COM	784635104	1548	38645	SH		DEFINED	02
SPX CORP	COM	784635104	250	401	SH	PUT	DEFINED	02
ST JUDE MED INC	COM	790849103	790	18835	SH		DEFINED	01
STARBUCKS CORP	COM	855244109	524	121	SH	CALL	DEFINED	02
STATE STR CORP	COM	857477103	631	12846	SH		DEFINED	01
STONE ENERGY CORP	COM	861642106	264	5852	SH		DEFINED	02
STREETTRACKS INDEX SHS FDS	DJ EURO STX 50	863308201	801	20000	SH		DEFINED	02
STREETTRACKS SER TR	FORTUNE 500	86330E885	275	3200	SH		DEFINED	02

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SUN MICROSYSTEMS INC	COM	866810104	55	10147	SH	DEFINED	02
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	510	60114	SH	DEFINED	01
TECH DATA CORP	COM	878237106	283	472	SH	CALL	DEFINED 02
TELEPHONE & DATA SYS INC	COM	879433100	1941	25227	SH	DEFINED	02
TENGASCO INC	COM NEW	88033R205	11	41613	SH	DEFINED	01
TETON PETE CO	COM NEW	88162A205	39	25435	SH	DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	404	13516	SH	DEFINED	02
TEXAS INDS INC	COM	882491103	560	8974	SH	DEFINED	01
TIME WARNER INC	COM	887317105	271	13946	SH	DEFINED	02
TOWER AUTOMOTIVE INC	COM	891707101	99	41283	SH	DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	202	223	SH	CALL	DEFINED 02
TRIBUNE CO NEW	COM	896047107	820	19459	SH	DEFINED	01
TYCO INTL LTD NEW	COM	902124106	715	19997	SH	DEFINED	01
TYSON FOODS INC	CL A	902494103	341	18533	SH	DEFINED	01
UIL HLDG CORP	COM	902748102	242	4709	SH	DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	8811	183059	SH	DEFINED	02
ULTRA PETROLEUM CORP	COM	903914109	1334	1192	SH	CALL	DEFINED 02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	388	109953	SH	DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	63	17727	SH	DEFINED	02
UNITED NAT FOODS INC	COM	911163103	252	8112	SH	DEFINED	02
UNITED PARCEL SERVICE INC	CL B	911312106	276	3230	SH	DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	282	3294	SH	DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	228	200	SH	CALL	DEFINED 02
UNIVERSAL TECHNICAL INST INC	COM	913915104	311	8155	SH	DEFINED	01
UNOCAL CORP	COM	915289102	256	791	SH	CALL	DEFINED 02
UNOCAL CORP	COM	915289102	304	7026	SH	DEFINED	02
VALASSIS COMMUNICATIONS INC	COM	918866104	266	7600	SH	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	728	224	SH	CALL	DEFINED 02
VANGUARD INDEX TR	EXT MKT VIPERS	922908652	820	9900	SH	DEFINED	02
VANGUARD INDEX TR	MID CAP VIPERS	922908629	206	3600	SH	DEFINED	02
VANGUARD INDEX TR	SMLL CP VIPERS	922908751	338	6000	SH	DEFINED	02
VARCO INTL INC DEL	COM	922122106	383	13123	SH	DEFINED	02
VIACOM INC	CL A	925524100	268	7235	SH	DEFINED	01
VIRAGEN INC	COM NEW	927638403	13	13452	SH	DEFINED	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	218	521	SH	PUT	DEFINED 02
WACHOVIA CORP 2ND NEW	COM	929903102	856	16267	SH	DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	290	5505	SH	DEFINED	02
WASHINGTON POST CO	CL B	939640108	348	354	SH	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	286	9563	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	222	6766	SH	DEFINED	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	253	774	SH	CALL	DEFINED 02
WEBMD CORP	COM	94769M105	99	12107	SH	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	387	6222	SH	DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	552	1492	SH	CALL	DEFINED 02
WHITE MTNS INS GROUP LTD	COM	G9618E107	469	726	SH	DEFINED	01
WILLIAMS SONOMA INC	COM	969904101	1286	36691	SH	DEFINED	02
WINNEBAGO INDS INC	COM	974637100	313	8001	SH	DEFINED	01
WIRELESS TELECOM GROUP INC	COM	976524108	95	33290	SH	DEFINED	01
WYNDHAM INTL INC	CL A	983101106	36	30394	SH	DEFINED	01
YAHOO INC	COM	984332106	365	9676	SH	DEFINED	02
YORK INTL CORP NEW	COM	986670107	498	14423	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	1167	14567	SH	DEFINED	01