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LABRANCHE & CO INC
Form 13F-HR
August 14, 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: June 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-

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 August 12, 2003

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: 349
Form13F Information Table Value Total: \$446,561 (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-New	Labranche & Co., LLC
02	28-New	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	2171	16832	SH		DEFINED	01
AAIPHARMA INC	COM	00252W104	300	15084	SH		DEFINED	02
ABBOTT LABS	COM	002824100	1276	1932	SH	CALL	DEFINED	02
ABBOTT LABS	COM	002824100	1697	38784	SH		DEFINED	02
ABBOTT LABS	COM	002824100	236	873	SH	PUT	DEFINED	02
ADVANCED AUTO PARTS INC	COM	00751Y106	3088	50698	SH		DEFINED	01
ADVANCED FIBRE COMMUNICATION	COM	00754A105	235	14403	SH		DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	444	2373	SH	PUT	DEFINED	02
ADVANCED MICRO DEVICES INC	COM	007903107	344	53627	SH		DEFINED	02
ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	00756M404	49	16583	SH		DEFINED	01
AEROPOSTALE	COM	007865108	308	432	SH	CALL	DEFINED	02
AGCO CORP	COM	001084102	462	27041	SH		DEFINED	01
AGERE SYS INC	CL B	00845V209	208	90231	SH		DEFINED	01
AGERE SYS INC	CL A	00845V100	25	10692	SH		DEFINED	01
AGILENT TECHNOLOGIES INC	COM	00846U101	290	14817	SH		DEFINED	01
ALLEGHANY CORP DEL	COM	017175100	936	4901	SH		DEFINED	01
ALLEGHENY ENERGY INC	COM	017361106	267	31546	SH		DEFINED	02
ALLERGAN INC	COM	018490102	660	8565	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	366	7048	SH		DEFINED	01
ALTRIA GROUP INC	COM	02209S103	463	10198	SH		DEFINED	01
AMAZON COM INC	COM	023135106	210	5760	SH		DEFINED	02
AMERADA HESS CORP	COM	023551104	203	478	SH	PUT	DEFINED	02
AMERADA HESS CORP	COM	023551104	442	8986	SH		DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	390	9336	SH		DEFINED	02
AMERICAN FINL GROUP INC OHIO	COM	025932104	295	12934	SH		DEFINED	01
AMERICAN RLTY INVS INC	COM	029174109	171	13943	SH		DEFINED	01
AMERIGROUP CORP	COM	03073T102	870	23395	SH		DEFINED	01
ANADARKO PETE CORP	COM	032511107	382	8581	SH		DEFINED	02
APACHE CORP	COM	037411105	595	936	SH	CALL	DEFINED	02
APOLLO GROUP INC	CL A	037604105	540	474	SH	CALL	DEFINED	02
APPLERA CORP	COM AP BIO GRP	038020103	783	41134	SH		DEFINED	02
ARCHER DANIELS MIDLAND CO	COM	039483102	334	25967	SH		DEFINED	01
AT&T CORP	COM NEW	001957505	356	18474	SH		DEFINED	01
AU OPTRONICS CORP	SPONSORED ADR	002255107	276	39876	SH		DEFINED	02
AUSTRALIA&NEW ZEALAND BKG GR	SPONSORED ADR	052528304	297	4762	SH		DEFINED	01
AUTOZONE INC	COM	053332102	263	603	SH	CALL	DEFINED	02
AUTOZONE INC	COM	053332102	902	743	SH	PUT	DEFINED	02
AVALONBAY CMNTYS INC	COM	053484101	780	18287	SH		DEFINED	02
AVAYA INC	COM	053499109	177	27458	SH		DEFINED	01
AVON PRODS INC	COM	054303102	502	807	SH	CALL	DEFINED	02
AVON PRODS INC	COM	054303102	287	1101	SH	PUT	DEFINED	02
BANCO DE CHILE	SPONSORED ADR	059520106	316	16187	SH		DEFINED	01

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BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	265	12994	SH	DEFINED	02
BANK NEW YORK INC	COM	064057102	542	1213	SH	CALL	DEFINED 02
BBVA BANCO FRANCES S A	SPONSORED ADR	07329M100	81	13133	SH	DEFINED	02
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	10563	85700	SH	DEFINED	02
BIOVAIL CORP	COM	09067J109	754	923	SH	CALL	DEFINED 02
BIOVAIL CORP	COM	09067J109	1893	40220	SH	DEFINED	02
BJS WHOLESALE CLUB INC	COM	05548J106	336	22303	SH	DEFINED	01
BLOUNT INTL INC NEW	COM	095180105	441	77374	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	330	20181	SH	DEFINED	01
BORG WARNER INC	COM	099724106	661	10258	SH	DEFINED	01
BOULDER GROWTH & INCOME FD I	COM	101507101	1252	243058	SH	DEFINED	01
BOULDER TOTAL RETURN FD INC	COM	101541100	180	13909	SH	DEFINED	01
BP PLC	SPONSORED ADR	055622104	360	1164	SH	CALL	DEFINED 02
BP PLC	SPONSORED ADR	055622104	887	1459	SH	PUT	DEFINED 02
BRISTOL MYERS SQUIBB CO	COM	110122108	836	30781	SH	DEFINED	01
BRITISH ENERGY PLC	SPONS ADR NEW	110793403	54	10949	SH	DEFINED	01
BROWN & BROWN INC	COM	115236101	603	18551	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM	12541W100	349	1025	SH	CALL	DEFINED 02
CALPINE CORP	COM	131347106	2009	9870	SH	CALL	DEFINED 02
CALPINE CORP	COM	131347106	4103	20193	SH	PUT	DEFINED 02
CAMPBELL SOUP CO	COM	134429109	537	21898	SH	DEFINED	02
CAPITAL SR LIVING CORP	COM	140475104	115	36615	SH	DEFINED	01
CAREMARK RX INC	COM	141705103	266	488	SH	CALL	DEFINED 02
CELESTICA INC	SUB VTG SHS	15101Q108	360	22864	SH	DEFINED	01
CENTERPULSE LTD	SPONSORED ADR	152005104	497	18393	SH	DEFINED	02
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	315	16126	SH	DEFINED	02
CHELSEA PPTY GROUP INC	COM	163421100	212	5265	SH	DEFINED	01
CHESAPEAKE CORP	COM	165159104	502	22968	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	COM	165167107	755	74729	SH	DEFINED	01
CHEVRONTEXACO CORP	COM	166764100	1777	24614	SH	DEFINED	01
CINERGY CORP	COM	172474108	261	7095	SH	DEFINED	01
CIRCUIT CITY STORE INC	COM	172737108	2329	264627	SH	DEFINED	01
CIT GROUP INC	COM	125581108	12261	497394	SH	DEFINED	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	553	13042	SH	DEFINED	01
CNH GLOBAL N V	SHS NEW	N20935206	235	24611	SH	DEFINED	01
COGNOS INC	COM	19244C109	303	11205	SH	DEFINED	02
COMFORT SYS USA INC	COM	199908104	82	31074	SH	DEFINED	01
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	200	21672	SH	DEFINED	01
COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	20441B407	61	20358	SH	DEFINED	01
COMPANIA DE TELECOMUNICS CHI	SPON ADR NEW	204449300	242	20486	SH	DEFINED	02
COMPUTER ASSOC INTL INC	COM	204912109	538	494	SH	PUT	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	453	1041	SH	CALL	DEFINED 02
COMPUTER ASSOC INTL INC	COM	204912109	2547	114298	SH	DEFINED	02
COMPUTER SCIENCES CORP	COM	205363104	258	6758	SH	DEFINED	01
COMPX INTERNATIONAL INC	CL A	20563P101	64	11417	SH	DEFINED	01
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	251	742	SH	CALL	DEFINED 02
COMVERSE TECHNOLOGY INC	COM PAR \$0.10	205862402	680	45285	SH	DEFINED	02
COSTCO WHSL CORP NEW	COM	22160K105	234	6405	SH	DEFINED	02
CREDIT SUISSE ASSET MGMT INC	COM	224916106	50	10962	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	171	23943	SH	DEFINED	02
CULLEN FROST BANKERS INC	COM	229899109	213	6651	SH	DEFINED	01
CVS CORP	COM	126650100	741	26430	SH	DEFINED	01
DANAHER CORP DEL	COM	235851102	1320	19396	SH	DEFINED	02
DEAN FOODS CO NEW	COM	242370104	201	323	SH	CALL	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	990	3675	SH	PUT	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	1155	2657	SH	CALL	DEFINED 02
DIAMONDS TR	UNIT SER 1	252787106	26973	300000	SH	DEFINED	02
DIVERSIFIED CORPORATE RES IN	COM	255153108	11	13744	SH	DEFINED	01
DQE INC	COM	23329J104	545	36156	SH	DEFINED	01
DR REDDYS LABS LTD	ADR	256135203	217	9316	SH	DEFINED	02
DU PONT E I DE NEMOURS & CO	COM	263534109	281	6750	SH	DEFINED	01
EASTMAN CHEM CO	COM	277432100	298	9419	SH	DEFINED	01

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ECOLAB INC	COM	278865100	726	28353	SH		DEFINED	01
EDISON INTL	COM	281020107	292	1320	SH	PUT	DEFINED	02
ENERSIS S A	SPONSORED ADR	29274F104	221	50208	SH		DEFINED	02
ENI S P A	SPONSORED ADR	26874R108	219	2882	SH		DEFINED	01
ENERGY CORP NEW	COM	29364G103	285	5399	SH		DEFINED	01
ENZO BIOCHEM INC	COM	294100102	734	34093	SH		DEFINED	02
ESS TECHNOLOGY INC	COM	269151106	556	57039	SH		DEFINED	02
EXXON MOBIL CORP	COM	30231G102	11503	320333	SH		DEFINED	01
FEDERATED INVS INC PA	CL B	314211103	268	9762	SH		DEFINED	01
FIBERMARK INC	COM	315646109	65	13871	SH		DEFINED	01
FIRST DATA CORP	COM	319963104	760	18351	SH		DEFINED	01
FIRST TENN NATL CORP	COM	337162101	450	10248	SH		DEFINED	01
FIRST UN REAL EST EQ&MTG INV	SH BEN INT	337400105	51	27918	SH		DEFINED	01
FLIR SYS INC	COM	302445101	217	513	SH	CALL	DEFINED	02
FORD MTR CO DEL	COM PAR \$0.01	345370860	340	30896	SH		DEFINED	01
FOSTER WHEELER LTD	SHS	G36535105	83	38917	SH		DEFINED	01
FREEPOR-T-MCMORAN COPPER & GO	CL B	35671D857	248	535	SH	CALL	DEFINED	02
GAP INC DEL	COM	364760108	2155	114869	SH		DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	262	49895	SH		DEFINED	01
GRAPHIC PACKAGING INTL CORP	COM	388690109	71	15636	SH		DEFINED	01
GRAY TELEVISION INC	COM	389375106	175	14137	SH		DEFINED	01
GREAT LAKES CHEM CORP	COM	390568103	214	10480	SH		DEFINED	01
GREAT PLAINS ENERGY INC	COM	391164100	307	10615	SH		DEFINED	01
GUCCI GROUP N V	COM NY REG	401566104	4596	46900	SH		DEFINED	02
GUCCI GROUP N V	COM NY REG	401566104	689	1929	SH	CALL	DEFINED	02
GUNDLE/SLT ENVIRONMENTAL INC	COM	402809107	316	23212	SH		DEFINED	01
HALLIBURTON CO	COM	406216101	1644	71482	SH		DEFINED	01
HARMAN INTL INDS INC	COM	413086109	515	6508	SH		DEFINED	02
HECTOR COMMUNICATIONS CORP	COM	422730101	136	10861	SH		DEFINED	01
HERSHA HOSPITALITY TR	SH BEN INT A	427825104	87	11002	SH		DEFINED	01
HOME DEPOT INC	COM	437076102	1207	36447	SH		DEFINED	02
HONEYWELL INTL INC	COM	438516106	404	1680	SH	CALL	DEFINED	02
HONEYWELL INTL INC	COM	438516106	870	1846	SH	PUT	DEFINED	02
HOST MARRIOTT CORP NEW	COM	44107P104	106	11546	SH		DEFINED	02
ICICI BK LTD	ADR	45104G104	137	18866	SH		DEFINED	02
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	272	5061	SH		DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	2753	1080	SH	CALL	DEFINED	02
INTERNATIONAL GAME TECHNOLOG	COM	459902102	5057	49418	SH		DEFINED	02
INTERNET HOLDRS TR	DEPOSIT RCPT	46059W102	2276	58700	SH		DEFINED	02
INTERPOOL INC	SDCV 9.250% 9/3	46062RAL2	152	143000	SH		DEFINED	01
ISHARES INC	MSCI ITALY	464286855	1133	65200	SH		DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	1659	298900	SH		DEFINED	02
ISHARES INC	MSCI MEXICO	464286822	4114	284500	SH		DEFINED	02
ISHARES INC	MSCI STH AFRCA	464286780	891	21500	SH		DEFINED	02
ISHARES INC	MSCI FRANCE	464286707	1165	70600	SH		DEFINED	02
ISHARES INC	MSCI BELGIUM	464286301	174	15800	SH		DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	355	33500	SH		DEFINED	02
ISHARES INC	MSCI GERMANY	464286806	2993	245300	SH		DEFINED	02
ISHARES INC	MSCI NETHERLND	464286814	213	16100	SH		DEFINED	02
ISHARES TR	RUSL 3000 GROW	464287671	1454	43900	SH		DEFINED	02
ISHARES TR	DJ US BAS MATL	464287838	1013	28500	SH		DEFINED	02
ISHARES TR	DJ CON NON CYCL	464287812	768	17600	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	4213	49800	SH		DEFINED	02
ISHARES TR	DJ US UTILS	464287697	1804	33400	SH		DEFINED	02
ISHARES TR	NASDAQ BIO INDX	464287556	17156	256100	SH		DEFINED	02
ISHARES TR	GLDM SCHS SEMI	464287523	2616	60000	SH		DEFINED	02
ISHARES TR	GLMN SCHS SOFT	464287515	491	15800	SH		DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	7051	65100	SH		DEFINED	02
ISHARES TR	GS NAT RES IDX	464287374	259	2900	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	248	3400	SH		DEFINED	02
ISHARES TR	RUSL 3000 VALU	464287663	682	10400	SH		DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	1633	12700	SH		DEFINED	02

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ISHARES TR	RUSL 2000 GROW	464287648	3152	66700	SH	DEFINED	02	
ISHARES TR	RUSSELL 2000	464287655	7779	87500	SH	DEFINED	02	
ISHARES TR	RUSSELL 1000	464287622	391	7500	SH	DEFINED	02	
ISHARES TR	RUSSELL1000GRW	464287614	6281	153000	SH	DEFINED	02	
ISHARES TR	S&P EURO PLUS	464287861	4719	89400	SH	DEFINED	02	
ISHARES TR	DJ US TELECOMM	464287713	275	13300	SH	DEFINED	02	
ISHARES TR	S&P500/BAR VAL	464287408	3306	69300	SH	DEFINED	02	
JDS UNIPHASE CORP	COM	46612J101	1357	387169	SH	DEFINED	02	
JO-ANN STORES INC	CL A	47758P109	369	14580	SH	DEFINED	01	
KCS ENERGY INC	COM	482434206	123	22897	SH	DEFINED	01	
KIMCO REALTY CORP	COM	49446R109	221	5833	SH	DEFINED	02	
KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	494550106	767	19400	SH	DEFINED	02	
KINROSS GOLD CORP	COM NEW	496902206	855	126678	SH	DEFINED	01	
KLA-TENCOR CORP	COM	482480100	944	1088	SH	CALL	DEFINED	02
KLA-TENCOR CORP	COM	482480100	494	1620	SH	PUT	DEFINED	02
KONINKLIJKE AHOLD N V	SPON ADR NEW	500467303	1203	143700	SH	DEFINED	02	
KOOKMIN BK NEW	SPONSORED ADR	50049M109	813	26866	SH	DEFINED	02	
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	596	66913	SH	DEFINED	02	
KRAFT FOODS INC	CL A	50075N104	438	13448	SH	DEFINED	01	
KT CORP	SPONSORED ADR	48268K101	615	31183	SH	DEFINED	02	
LA QUINTA CORP	PAIRED CTF	50419U202	113	26266	SH	DEFINED	01	
LAMAR ADVERTISING CO	CL A	512815101	213	570	SH	CALL	DEFINED	02
LEXENT INC	COM	52886Q102	238	170000	SH	DEFINED	01	
LLOYDS TSB GROUP PLC	SPONSORED ADR	539439109	931	32089	SH	DEFINED	01	
LONGS DRUG STORES CORP	COM	543162101	169	10200	SH	DEFINED	01	
LOWES COS INC	COM	548661107	1602	37296	SH	DEFINED	01	
LOWES COS INC	COM	548661107	472	10986	SH	DEFINED	02	
LUCENT TECHNOLOGIES INC	COM	549463107	3604	1775491	SH	DEFINED	01	
LUCENT TECHNOLOGIES INC	COM	549463107	23	11408	SH	DEFINED	02	
M & T BK CORP	COM	55261F104	2123	25208	SH	DEFINED	01	
MACDERMID INC	COM	554273102	514	19525	SH	DEFINED	01	
MAGNUM HUNTER RES INC	COM PAR \$0.002	55972F203	113	14168	SH	DEFINED	02	
MANDALAY RESORT GROUP	COM	562567107	654	1240	SH	CALL	DEFINED	02
MARSH & MCLENNAN COS INC	COM	571748102	217	401	SH	CALL	DEFINED	02
MCDATA CORP	CL B	580031102	328	22632	SH	DEFINED	02	
MEDICAL STAFFING NETWK HLDGS	COM	58463F104	151	21600	SH	DEFINED	02	
MEDTOX SCIENTIFIC INC	COM NEW	584977201	98	15435	SH	DEFINED	01	
MEDTRONIC INC	COM	585055106	1127	23487	SH	DEFINED	01	
MERCURY GENL CORP NEW	COM	589400100	207	4531	SH	DEFINED	01	
MERCURY INTERACTIVE CORP	COM	589405109	298	616	SH	CALL	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	484	3242	SH	PUT	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	2758	5549	SH	CALL	DEFINED	02
METRIS COS INC	COM	591598107	252	45328	SH	DEFINED	02	
MID-ATLANTIC RLTY TR	SH BEN INT	595232109	334	15972	SH	DEFINED	01	
MIDCAP SPDR TR	UNIT SER 1	595635103	12193	139000	SH	DEFINED	02	
MILLER INDS INC TENN	COM NEW	600551204	45	13328	SH	DEFINED	01	
MOHAWK INDS INC	COM	608190104	520	9361	SH	DEFINED	01	
MONTPELIER RE HOLDINGS LTD	SHS	G62185106	794	25111	SH	DEFINED	01	
MOOG INC	CL A	615394202	672	19333	SH	DEFINED	01	
MORGAN STANLEY	COM NEW	617446448	3219	75298	SH	DEFINED	01	
MURPHY OIL CORP	COM	626717102	477	9065	SH	DEFINED	01	
NABORS INDUSTRIES LTD	SHS	G6359F103	450	11390	SH	DEFINED	01	
NASDAQ 100 TR	UNIT SER 1	631100104	2845	95000	SH	DEFINED	02	
NDCHEALTH CORP	COM	639480102	186	10112	SH	DEFINED	01	
NORTEL INVERSORA S A	SPON ADR PFD B	656567401	109	40401	SH	DEFINED	01	
NORTEL NETWORKS CORP NEW	COM	656568102	113	41683	SH	DEFINED	01	
NUI CORP	COM	629431107	172	11066	SH	DEFINED	01	
NYFIX INC	COM	670712108	300	47172	SH	DEFINED	02	
OFFICE DEPOT INC	COM	676220106	496	34206	SH	DEFINED	01	
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	3585	59600	SH	DEFINED	02	
OMNICOM GROUP INC	COM	681919106	2520	1846	SH	CALL	DEFINED	02
OMNICOM GROUP INC	COM	681919106	480	1745	SH	PUT	DEFINED	02

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OXFORD HEALTH PLANS INC	COM	691471106	281	6688	SH	DEFINED	01
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	160	14300	SH	DEFINED	02
PALL CORP	COM	696429307	250	775	SH	CALL	DEFINED 02
PARTNERRE LTD	COM	G6852T105	403	7886	SH	DEFINED	01
PATTERSON DENTAL CO	COM	703412106	249	5482	SH	DEFINED	02
PENNEY J C INC	COM	708160106	1194	70837	SH	DEFINED	02
PEPSICO INC	COM	713448108	945	2925	SH	PUT	DEFINED 02
PEPSICO INC	COM	713448108	1485	2155	SH	CALL	DEFINED 02
PEREZ COMPANC SA NEW	SP ADR B SHS	71367B103	121	14643	SH	DEFINED	01
PERKINELMER INC	COM	714046109	270	523	SH	CALL	DEFINED 02
PETROCORP INC	COM	71645N101	124	11135	SH	DEFINED	01
PFIZER INC	COM	717081103	573	1013	SH	CALL	DEFINED 02
PFSWEB INC	COM	717098107	13	20000	SH	DEFINED	02
PG&E CORP	COM	69331C108	612	2403	SH	CALL	DEFINED 02
PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	1739	21500	SH	DEFINED	02
PHARMACEUTICAL RES INC	COM	717125108	1793	36841	SH	DEFINED	02
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	377	35000	SH	DEFINED	02
PIER 1 IMPORTS INC	COM	720279108	382	18726	SH	DEFINED	01
PIMCO STRATEGIC GBL GOV FD I	COM	72200X104	270	22875	SH	DEFINED	01
PLC SYS INC	COM	69341D104	8	12120	SH	DEFINED	01
PORTUGAL TELECOM SGPS S A	SPONSORED ADR	737273102	119	16664	SH	DEFINED	01
POSCO	SPONSORED ADR	693483109	1766	67416	SH	DEFINED	02
PPG INDS INC	COM	693506107	279	5493	SH	DEFINED	01
PRE PAID LEGAL SVCS INC	COM	740065107	674	912	SH	CALL	DEFINED 02
PREFERRED INCOME FD INC	COM	74037G106	179	10921	SH	DEFINED	01
PREFERRED INCOME OPPORTUNITY	COM	74037H104	191	15172	SH	DEFINED	01
PRIDE INTL INC DEL	COM	74153Q102	205	757	SH	CALL	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	764	1834	SH	PUT	DEFINED 02
PROCTER & GAMBLE CO	COM	742718109	957	3749	SH	CALL	DEFINED 02
PROTECTION ONE INC	COM	743663304	543	553867	SH	DEFINED	01
PROVINCE HEALTHCARE CO	COM	743977100	227	20523	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	703	690	SH	CALL	DEFINED 02
PULTE HOMES INC	COM	745867101	371	636	SH	PUT	DEFINED 02
QUESTAR CORP	COM	748356102	550	16427	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	COM	749121109	1558	325973	SH	DEFINED	01
RANGE RES CORP	COM	75281A109	160	25589	SH	DEFINED	01
REGIONAL BK HLDERS TR	DEPOSITRY RCPT	75902E100	13272	118500	SH	DEFINED	02
REGIONS FINL CORP	COM	758940100	1167	34545	SH	DEFINED	01
RENTECH INC	COM	760112102	7	11783	SH	DEFINED	01
REUNION INDS INC	COM	761312107	32	133566	SH	DEFINED	01
REVLON INC	CL A	761525500	88	29277	SH	DEFINED	01
RF MICRODEVICES INC	COM	749941100	815	136248	SH	DEFINED	02
RICA FOODS INC	COM NEW	762582203	11	11120	SH	DEFINED	01
SALTON INC	COM	795757103	118	13084	SH	DEFINED	01
SEAGATE TECHNOLOGY	SHS	G7945J104	962	54496	SH	DEFINED	01
SEARS ROEBUCK & CO	COM	812387108	250	7431	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	11052	450200	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	975	40400	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	4646	272200	SH	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	309	15300	SH	DEFINED	02
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	1186	41850	SH	DEFINED	02
SEPRACOR INC	COM	817315104	266	14788	SH	DEFINED	02
SEPRACOR INC	COM	817315104	471	1091	SH	CALL	DEFINED 02
SIFCO INDS INC	COM	826546103	28	13844	SH	DEFINED	01
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	682	213160	SH	DEFINED	02
SINGING MACH INC	COM NEW	829322304	58	17172	SH	DEFINED	01
SIX FLAGS INC	COM	83001P109	1024	151016	SH	DEFINED	01
SK TELECOM LTD	SPONSORED ADR	78440P108	682	36146	SH	DEFINED	02
SKECHERS U S A INC	CL A	830566105	176	23825	SH	DEFINED	01
SOTHEBYS HLDGS INC	CL A	835898107	193	25973	SH	DEFINED	01
SPDR TR	UNIT SER 1	78462F103	58373	597900	SH	DEFINED	02
SPINNAKER EXPL CO	COM	84855W109	626	23905	SH	DEFINED	02

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SPX CORP	COM	784635104	249	426	SH	CALL	DEFINED	02
SPX CORP	COM	784635104	2762	62680	SH		DEFINED	02
ST JUDE MED INC	COM	790849103	2196	38197	SH		DEFINED	01
STATE STR CORP	COM	857477103	546	13864	SH		DEFINED	01
STREETTRACKS SER TR	FORTUNE E-50	86330E877	211	8100	SH		DEFINED	02
SUNRISE SENIOR LIVING INC	COM	86768K106	432	19315	SH		DEFINED	02
SYMBOL TECHNOLOGIES INC	COM	871508107	548	42105	SH		DEFINED	01
TAG-IT PAC INC	COM	873774103	555	96893	SH		DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	238	23646	SH		DEFINED	02
TARGET CORP	COM	87612E106	636	16796	SH		DEFINED	02
TAUBMAN CTRS INC	COM	876664103	751	39173	SH		DEFINED	01
TECH DATA CORP	COM	878237106	265	337	SH	CALL	DEFINED	02
TELECOM HLDRS TR	DEPOSITRY RCPT	87927P200	2312	84600	SH		DEFINED	02
TELEFLEX INC	COM	879369106	269	6317	SH		DEFINED	01
TELEFONOS DE MEXICO S A	SPON ADR ORD L	879403780	668	21271	SH		DEFINED	01
TENGASCO INC	COM NEW	88033R205	103	102652	SH		DEFINED	01
THERAGENICS CORP	COM	883375107	60	13974	SH		DEFINED	01
TIPPERARY CORP	COM PAR \$0.02	888002300	32	12382	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	189	10006	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	204	10819	SH		DEFINED	02
TOTAL S A	SPONSORED ADR	89151E109	533	7038	SH		DEFINED	02
TOWER AUTOMOTIVE INC	COM	891707101	38	10442	SH		DEFINED	01
TRACTOR SUPPLY CO	COM	892356106	267	884	SH	CALL	DEFINED	02
TRIBUNE CO NEW	COM	896047107	208	4303	SH		DEFINED	01
TYCO INTL LTD NEW	COM	902124106	4945	260517	SH		DEFINED	01
TYSON FOODS INC	CL A	902494103	140	13207	SH		DEFINED	01
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	604	161033	SH		DEFINED	02
UNITED MICROELECTRONICS CORP	SPONSORED ADR	910873207	247	65817	SH		DEFINED	01
UNITED PARCEL SERVICE INC	CL B	911312106	908	14262	SH		DEFINED	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	252	6372	SH		DEFINED	01
VALERO ENERGY CORP NEW	COM	91913Y100	362	463	SH	CALL	DEFINED	02
VALHI INC NEW	COM	918905100	675	70209	SH		DEFINED	01
VAN KAMPEN CALIF QUALITY MUN	COM	920920105	191	11186	SH		DEFINED	01
VERIDIAN CORP DEL	COM	92342R203	379	383	SH	CALL	DEFINED	02
VERIDIAN CORP DEL	COM	92342R203	408	11700	SH		DEFINED	02
VIACOM INC	CL A	925524100	424	9706	SH		DEFINED	01
VIACOM INC	CL B	925524308	3729	85420	SH		DEFINED	01
VIACOM INC	CL B	925524308	251	5743	SH		DEFINED	02
VIRAGEN INC	COM	927638106	6	24337	SH		DEFINED	01
VISTEON CORP	COM	92839U107	165	24025	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	1513	37875	SH		DEFINED	01
WAL MART STORES INC	COM	931142103	900	16761	SH		DEFINED	02
WALGREEN CO	COM	931422109	510	16946	SH		DEFINED	02
WASTE CONNECTIONS INC	COM	941053100	374	10665	SH		DEFINED	01
WAUSAU-MOSINEE PAPER CORP	COM	943315101	140	12473	SH		DEFINED	01
WCI CMNTYS INC	COM	92923C104	422	21960	SH		DEFINED	01
WEBSTER FINL CORP CONN	COM	947890109	425	11241	SH		DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	6365	126298	SH		DEFINED	01
WESTAR ENERGY INC	COM	95709T100	375	23099	SH		DEFINED	01
WHEATON RIV MINERALS LTD	*W EXP 05/30/200	962902144	6	12303	SH		DEFINED	01
WHIRLPOOL CORP	COM	963320106	2186	34317	SH		DEFINED	01
WHITE MTNS INS GROUP LTD	COM	G9618E107	233	591	SH		DEFINED	01
WHITEHALL JEWELLERS INC	COM	965063100	140	15441	SH		DEFINED	01
WPS RESOURCES CORP	COM	92931B106	780	19401	SH		DEFINED	01
WRIGHT MED GROUP INC	COM	98235T107	492	25842	SH		DEFINED	02
WYNDHAM INTL INC	CL A	983101106	43	98758	SH		DEFINED	01
XCEL ENERGY INC	COM	98389B100	483	32089	SH		DEFINED	01
YORK INTL CORP NEW	COM	986670107	883	37721	SH		DEFINED	01
ZEBRA TECHNOLOGIES CORP	CL A	989207105	219	329	SH	CALL	DEFINED	02