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LABRANCHE & CO INC  
Form 13F-HR  
August 10, 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: June 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 July 29, 2004

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: 235  
Form13F Information Table Value Total: \$422,572 (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	2126	23622	SH		DEFINED		01
ACM INCOME FUND INC	COM	000912105	146	18512	SH		DEFINED		01
ADVANCED MICRO DEVICES INC	COM	007903107	2810	7645	SH	Call	DEFINED		02
ADVANCED MICRO DEVICES INC	COM	007903107	356	5895	SH	Put	DEFINED		02
AEROPOSTALE	COM	007865108	292	359	SH	Call	DEFINED		02
AFFILIATED MANAGERS GROUP	COM	008252108	241	823	SH	Put	DEFINED		02
AGERE SYS INC	CL B	00845V209	972	451879	SH		DEFINED		01
AGERE SYS INC	CL A	00845V100	107	46486	SH		DEFINED		01
ALLEGHANY CORP DEL	COM	017175100	426	1486	SH		DEFINED		01
ALLEGHENY ENERGY INC	COM	017361106	202	626	SH	Call	DEFINED		02
ALLERGAN INC	COM	018490102	458	5111	SH		DEFINED		01
ALTRIA GROUP INC	COM	02209S103	226	4521	SH		DEFINED		01
AMERADA HESS CORP	COM	023551104	1656	767	SH	Call	DEFINED		02
ANADARKO PETE CORP	COM	032511107	305	429	SH	Call	DEFINED		02
APACHE CORP	COM	037411105	362	408	SH	Call	DEFINED		02
APOLLO GROUP INC	CL A	037604105	268	563	SH	Call	DEFINED		02
APOLLO GROUP INC	CL A	037604105	395	1054	SH	Put	DEFINED		02
AT&T CORP	COM NEW	001957505	317	21645	SH		DEFINED		01
ATHEROGENICS INC	COM	047439104	203	834	SH	Call	DEFINED		02
AVAYA INC	COM	053499109	368	23325	SH		DEFINED		01
AVON PRODS INC	COM	054303102	1053	1337	SH	Call	DEFINED		02
BAUSCH & LOMB INC	COM	071707103	360	5534	SH		DEFINED		01
BIOTECH HOLDERS TR	DEPOSTRY RCPTS	09067D201	899	530	SH	Call	DEFINED		02
BIOVAIL CORP	COM	09067J109	325	227	SH	Put	DEFINED		02
BJS WHOLESALE CLUB INC	COM	05548J106	226	9044	SH		DEFINED		01
BLOCK H & R INC	COM	093671105	497	10419	SH		DEFINED		01
BMC SOFTWARE INC	COM	055921100	269	14565	SH		DEFINED		01
BP PLC	SPONSORED ADR	055622104	647	1161	SH	Call	DEFINED		02
C H ROBINSON WORLDWIDE INC	COM	12541W100	221	525	SH	Call	DEFINED		02
CALPINE CORP	COM	131347106	507	9820	SH	Call	DEFINED		02
CALPINE CORP	COM	131347106	1345	8854	SH	Put	DEFINED		02
CAMBIOR INC	COM	13201L103	32	12035	SH		DEFINED		01
CAREMARK RX INC	COM	141705103	257	1051	SH	Call	DEFINED		02
CHEVRONTEXACO CORP	COM	166764100	581	6173	SH		DEFINED		01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	504	13631	SH		DEFINED		01
COCA COLA ENTERPRISES INC	COM	191219104	424	888	SH	Call	DEFINED		02
COMERICA INC	COM	200340107	390	7098	SH		DEFINED		01
COMMERCE BANCORP INC NJ	COM	200519106	218	1061	SH	Call	DEFINED		02
COMMERCE BANCORP INC NJ	COM	200519106	592	1033	SH	Put	DEFINED		02
COMMUNICATIONS SYS INC	COM	203900105	87	10831	SH		DEFINED		01
COMPUTER ASSOC INTL INC	COM	204912109	1234	2368	SH	Call	DEFINED		02
COMPX INTERNATIONAL INC	CL A	20563P101	202	13481	SH		DEFINED		01
COOPER COS INC	COM NEW	216648402	551	609	SH	Call	DEFINED		02

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COTT CORP QUE	COM	22163N106	529	16334	SH	DEFINED	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	1838	500	SH	Call	DEFINED 02
DANAHER CORP DEL	COM	235851102	536	668	SH	Call	DEFINED 02
DEAN FOODS CO NEW	COM	242370104	219	5878	SH		DEFINED 01
DELTA AIR LINES INC DEL	COM	247361108	1827	4641	SH	Put	DEFINED 02
DELTA AIR LINES INC DEL	COM	247361108	732	4206	SH	Call	DEFINED 02
DIAMONDS TR	UNIT SER 1	252787106	261	2552	SH	Put	DEFINED 02
DIAMONDS TR	UNIT SER 1	252787106	8140	77800	SH		DEFINED 02
DST SYS INC DEL	COM	233326107	494	10264	SH		DEFINED 01
E Z EM INC	COM NEW	269305405	412	22398	SH		DEFINED 01
EDISON INTL	COM	281020107	616	1162	SH	Call	DEFINED 02
EMERSON ELEC CO	COM	291011104	296	4654	SH		DEFINED 01
EMPRESAS ICA SOCIEDAD CONTRL	SPONSORED ADR	292448107	28	15427	SH		DEFINED 01
ENI S P A	SPONSORED ADR	26874R108	660	6580	SH		DEFINED 01
ENZO BIOCHEM INC	COM	294100102	212	14141	SH		DEFINED 01
EVERGREEN INCOME ADVANTAGE F	COM SHS	30023Y105	245	16418	SH		DEFINED 01
EXCEL MARITIME CARRIERS LTD	COM	V3267N107	511	65478	SH		DEFINED 01
EXXON MOBIL CORP	COM	30231G102	8615	193991	SH		DEFINED 01
FASTENAL CO	COM	311900104	422	555	SH	Call	DEFINED 02
FIRST DATA CORP	COM	319963104	242	5426	SH		DEFINED 01
FIRST HORIZON NATL CORP	COM	320517105	256	5620	SH		DEFINED 01
FIRST NATL BANKSHRS FL INC N	COM	321100109	217	11448	SH		DEFINED 01
FLIR SYS INC	COM	302445101	215	156	SH	Call	DEFINED 02
FORD MTR CO DEL	COM PAR \$0.01	345370860	1014	64793	SH		DEFINED 01
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	764	4730	SH	Put	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	CL B	35671D857	463	1630	SH	Call	DEFINED 02
FRIEDMAN BILLINGS RAMSEY GRO	CL A	358434108	299	15133	SH		DEFINED 01
GAMMON LAKE RES INC	COM	364915108	168	25001	SH		DEFINED 01
GAP INC DEL	COM	364760108	307	12651	SH		DEFINED 01
GENTA INC	COM NEW	37245M207	264	347	SH	Put	DEFINED 02
GILEAD SCIENCES INC	COM	375558103	323	103	SH	Call	DEFINED 02
GLOBAL PMTS INC	COM	37940X102	523	11610	SH		DEFINED 01
GOLD FIELDS LTD NEW	SPONSORED ADR	38059T106	190	18057	SH		DEFINED 01
GOLDEN STAR RES LTD CDA	COM	38119T104	222	47857	SH		DEFINED 01
GOODYEAR TIRE & RUBR CO	COM	382550101	195	21450	SH		DEFINED 01
GREATER CHINA FD INC	COM	39167B102	212	15000	SH		DEFINED 01
H & Q HEALTHCARE FD	SH BEN INT	404052102	908	52141	SH		DEFINED 01
HONEYWELL INTL INC	COM	438516106	413	1037	SH	Call	DEFINED 02
HONEYWELL INTL INC	COM	438516106	325	1683	SH	Put	DEFINED 02
HSBC HLDGS PLC	SPON ADR NEW	404280406	371	4958	SH		DEFINED 01
IAMGOLD CORP	COM	450913108	144	25848	SH		DEFINED 01
IMATION CORP	COM	45245A107	378	8863	SH		DEFINED 01
INFOSPACE INC	COM NEW	45678T201	321	428	SH	Call	DEFINED 02
INFRASOURCE SVCS INC	COM	45684P102	477	38901	SH		DEFINED 01
INTEGRATED BIOPHARMA INC	COM	45811V105	231	28301	SH		DEFINED 01
INTERNACIONAL DE CERAMICA S	SPON ADR UNITS	458847506	225	30945	SH		DEFINED 01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	982	1134	SH	Call	DEFINED 02
ISHARES INC	MSCI SWITZERLD	464286749	1603	105300	SH		DEFINED 02
ISHARES INC	MSCI ITALY	464286855	620	29480	SH		DEFINED 02
ISHARES INC	MSCI JAPAN	464286848	2779	261641	SH		DEFINED 02
ISHARES INC	MSCI MALAYSIA	464286830	1532	237548	SH		DEFINED 02
ISHARES INC	MSCI NETHERLND	464286814	812	49000	SH		DEFINED 02
ISHARES INC	MSCI SINGAPORE	464286673	905	144550	SH		DEFINED 02
ISHARES INC	MSCI STH AFRCA	464286780	1823	32000	SH		DEFINED 02
ISHARES INC	MSCI SPAIN	464286764	907	32100	SH		DEFINED 02
ISHARES INC	MSCI TAIWAN	464286731	1261	116486	SH		DEFINED 02
ISHARES INC	MSCI HONG KONG	464286871	3340	329740	SH		DEFINED 02
ISHARES INC	MSCI EMU INDEX	464286608	5911	95250	SH		DEFINED 02
ISHARES INC	MSCI FRANCE	464286707	629	29800	SH		DEFINED 02
ISHARES INC	MSCI CDA INDEX	464286509	206	14300	SH		DEFINED 02
ISHARES INC	MSCI AUSTRALIA	464286103	7698	573600	SH		DEFINED 02
ISHARES INC	MSCI BRAZIL	464286400	1097	74600	SH		DEFINED 02

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ISHARES INC	MSCI GERMAN	464286806	1658	102600	SH		DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	1340	2000	SH	Put	DEFINED	02
ISHARES TR	S&P SMLCAP 600	464287804	1236	8400	SH		DEFINED	02
ISHARES TR	S&P MIDCAP 400	464287507	11187	92000	SH		DEFINED	02
ISHARES TR	S&P EURO PLUS	464287861	3816	57370	SH		DEFINED	02
ISHARES TR	S&P500/BAR VAL	464287408	2148	37500	SH		DEFINED	02
ISHARES TR	S&P500/BAR GRW	464287309	631	11100	SH		DEFINED	02
ISHARES TR	S&P 1500 INDEX	464287150	17509	174580	SH		DEFINED	02
ISHARES TR	RUSL 3000 GROW	464287671	568	14600	SH		DEFINED	02
ISHARES TR	RUSL 2000 VALU	464287630	6892	40000	SH		DEFINED	02
ISHARES TR	1-3 YR TRS BD	464287457	5769	70600	SH		DEFINED	02
ISHARES TR	RUSSELL 3000	464287689	6052	93455	SH		DEFINED	02
ISHARES TR	S&P SMLCP GROW	464287887	3115	31911	SH		DEFINED	02
ISHARES TR	20+ YR TRS BD	464287432	13023	155700	SH		DEFINED	02
ISHARES TR	7-10 YR TRS BD	464287440	6727	81000	SH		DEFINED	02
ISHARES TR	LEHMAN AGG BND	464287226	11662	115991	SH		DEFINED	02
ISHARES TR	RUSSELL MCP VL	464287473	11287	113900	SH		DEFINED	02
ISHARES TR	S&P LTN AM 40	464287390	513	8800	SH		DEFINED	02
ISHARES TR	DJ US FINL SVC	464287770	303	2939	SH		DEFINED	02
ISHARES TR	S&P GBL FIN	464287333	610	10300	SH		DEFINED	02
ISHARES TR	DJ US BAS MATL	464287838	678	15000	SH		DEFINED	02
ISHARES TR	DJ US CON CYCL	464287580	801	14400	SH		DEFINED	02
ISHARES TR	S&P GBL HLTHCR	464287325	1051	21900	SH		DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	1582	15660	SH		DEFINED	02
ISHARES TR	DJ US FINL SEC	464287788	2595	28877	SH		DEFINED	02
ISHARES TR	RUSSELL1000VAL	464287598	21724	361700	SH		DEFINED	02
ISHARES TR	S&P SMLCP VALU	464287879	4267	38900	SH		DEFINED	02
ISHARES TR	RUSSELL 2000	464287655	12778	108300	SH		DEFINED	02
ISHARES TR	RUSSELL1000GRW	464287614	7235	151200	SH		DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	15866	110949	SH		DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	1855	24700	SH		DEFINED	02
JACOBS ENGR GROUP INC DEL	COM	469814107	332	8437	SH		DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	202	200	SH	Call	DEFINED	02
KINROSS GOLD CORP	COM NEW	496902206	90	16140	SH		DEFINED	01
KLA-TENCOR CORP	COM	482480100	1796	1933	SH	Call	DEFINED	02
KLA-TENCOR CORP	COM	482480100	665	1863	SH	Put	DEFINED	02
KRISPY KREME DOUGHNUTS INC	COM	501014104	312	644	SH	Put	DEFINED	02
LAUDER ESTEE COS INC	CL A	518439104	348	7144	SH		DEFINED	01
LEHMAN BROS HLDGS INC	COM	524908100	523	6951	SH		DEFINED	01
LIONS GATE ENTMNT CORP	COM NEW	535919203	482	69116	SH		DEFINED	01
LOWES COS INC	COM	548661107	709	13489	SH		DEFINED	01
LUCENT TECHNOLOGIES INC	COM	549463107	428	113140	SH		DEFINED	01
M & T BK CORP	COM	55261F104	312	3570	SH		DEFINED	01
MANDALAY RESORT GROUP	COM	562567107	6269	2423	SH	Call	DEFINED	02
MATRITECH INC	COM	576818108	16	12068	SH		DEFINED	01
MEDTRONIC INC	COM	585055106	1407	28882	SH		DEFINED	01
MERCK & CO INC	COM	589331107	891	18764	SH		DEFINED	01
MERCURY GENL CORP NEW	COM	589400100	688	13850	SH		DEFINED	01
MERCURY INTERACTIVE CORP	COM	589405109	404	789	SH	Call	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	1407	2755	SH	Call	DEFINED	02
MERRILL LYNCH & CO INC	COM	590188108	637	2328	SH	Put	DEFINED	02
METRIS COS INC	COM	591598107	201	933	SH	Call	DEFINED	02
MGM MIRAGE	COM	552953101	207	865	SH	Put	DEFINED	02
MGM MIRAGE	COM	552953101	204	516	SH	Call	DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	44440	400000	SH		DEFINED	02
MIDCAP SPDR TR	UNIT SER 1	595635103	3160	12750	SH	Call	DEFINED	02
MONY GROUP INC	COM	615337102	253	8091	SH		DEFINED	01
NEUBERGER BERMAN NY INT MUN	COM	64124K102	160	12942	SH		DEFINED	01
NEW YORK CMNTY BANCORP INC	COM	649445103	1509	76854	SH		DEFINED	01
NIKE INC	CL B	654106103	765	10102	SH		DEFINED	01
NOVARTIS A G	SPONSORED ADR	66987V109	685	15387	SH		DEFINED	01
NUI CORP	COM	629431107	292	19989	SH		DEFINED	01

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OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	249	226	SH	Call	DEFINED	02
OMI CORP NEW	COM	Y6476W104	646	54265	SH		DEFINED	01
OMNICOM GROUP INC	COM	681919106	263	978	SH	Put	DEFINED	02
OMNICOM GROUP INC	COM	681919106	479	1037	SH	Call	DEFINED	02
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	574	519	SH	Call	DEFINED	02
ORTHODONTIC CTRS AMER INC	COM	68750P103	101	12278	SH		DEFINED	01
PENNEY J C INC	COM	708160106	1082	1123	SH	Call	DEFINED	02
PEPSICO INC	COM	713448108	589	1284	SH	Call	DEFINED	02
PERKINELMER INC	COM	714046109	372	769	SH	Call	DEFINED	02
PFIZER INC	COM	717081103	572	1012	SH	Call	DEFINED	02
PG&E CORP	COM	69331C108	476	1295	SH	Call	DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	1413	2974	SH	Call	DEFINED	02
PHARMACEUTICAL HLDRS TR	DEPOSITRY RCPT	71712A206	1000	2973	SH	Put	DEFINED	02
PLC SYS INC	COM	69341D104	13	16202	SH		DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	624	1808	SH	Call	DEFINED	02
PROCTER & GAMBLE CO	COM	742718109	229	3432	SH	Put	DEFINED	02
PULTE HOMES INC	COM	745867101	1515	1359	SH	Call	DEFINED	02
QUALCOMM INC	COM	747525103	384	337	SH	Call	DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	2925	462	SH	Call	DEFINED	02
QUICKSILVER RESOURCES INC	COM	74837R104	1663	384	SH	Put	DEFINED	02
QWEST COMMUNICATIONS INTL IN	COM	749121109	952	265177	SH		DEFINED	01
RAYTHEON CO	COM NEW	755111507	420	910	SH	Call	DEFINED	02
REGIONS FINL CORP	COM	758940100	460	12572	SH		DEFINED	01
REUNION INDS INC	COM	761312107	9	17598	SH		DEFINED	01
SALTON INC	COM	795757103	85	15942	SH		DEFINED	01
SBC COMMUNICATIONS INC	COM	78387G103	1200	49491	SH		DEFINED	01
SEABRIDGE GOLD INC	COM	811916105	407	130164	SH		DEFINED	01
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	7608	241458	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1663	62100	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1008	13025	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	33410	1170051	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	581	9566	SH	Put	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	212	7400	SH		DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	294	2010	SH	Call	DEFINED	02
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	241	1120	SH	Put	DEFINED	02
SEPRACOR INC	COM	817315104	6922	4684	SH	Call	DEFINED	02
SEPRACOR INC	COM	817315104	352	2952	SH	Put	DEFINED	02
SPX CORP	COM	784635104	411	678	SH	Put	DEFINED	02
STARBUCKS CORP	COM	855244109	540	338	SH	Call	DEFINED	02
STATE STR CORP	COM	857477103	327	6671	SH		DEFINED	01
SUSSEX BANCORP	COM	869245100	170	10332	SH		DEFINED	01
TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	874039100	87	10524	SH		DEFINED	01
TENGASCO INC	COM NEW	88033R205	7	18828	SH		DEFINED	01
TJX COS INC NEW	COM	872540109	835	34601	SH		DEFINED	01
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	326	275	SH	Call	DEFINED	02
TRANSMONTAIGNE INC	COM	893934109	226	42050	SH		DEFINED	01
ULTRA PETROLEUM CORP	COM	903914109	285	437	SH	Call	DEFINED	02
UNIVERSAL HLTH SVCS INC	CL B	913903100	549	11954	SH		DEFINED	01
UNIVERSAL TECHNICAL INST INC	COM	913915104	331	8279	SH		DEFINED	01
UNOCAL CORP	COM	915289102	216	599	SH	Call	DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	539	112	SH	Call	DEFINED	02
VAN KAMPEN CALIF QUALITY MUN	COM	920920105	216	14425	SH		DEFINED	01
VANGUARD INDEX TR	SML CP G VIPER	922908595	449	9000	SH		DEFINED	02
VANGUARD INDEX TR	STK MRK VIPERS	922908769	1047	9500	SH		DEFINED	02
VIACOM INC	CL B	925524308	789	22100	SH		DEFINED	01
VIAD CORP	COM	92552R109	748	27689	SH		DEFINED	01
WACHOVIA CORP 2ND NEW	COM	929903102	269	6043	SH		DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	1221	45391	SH		DEFINED	01
WESTAR ENERGY INC	COM	95709T100	409	20542	SH		DEFINED	01
WESTCOAST HOSPITALITY CORP	COM	95750P106	99	18496	SH		DEFINED	01
WESTERN WIRELESS CORP	CL A	95988E204	596	935	SH	Call	DEFINED	02
WHEATON RIV MINERALS LTD	*W EXP 05/30/200	962902177	21	11936	SH		DEFINED	01

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WHITE MTNS INS GROUP LTD	COM	G9618E107	1005	1970 SH	DEFINED 01
WHITEHALL JEWELLERS INC	COM	965063100	245	32708 SH	DEFINED 01
WINNEBAGO INDS INC	COM	974637100	244	6556 SH	DEFINED 01
WYNDHAM INTL INC	CL A	983101106	32	32405 SH	DEFINED 01
XCEL ENERGY INC	COM	98389B100	977	58475 SH	DEFINED 01
YAMANA GOLD INC	COM	98462Y100	69	32653 SH	DEFINED 01