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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 HLDRS 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 |