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LABRANCHE & CO INC  
Form 13F-HR  
November 04, 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: September 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: 28-10499

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Harvey S. Traison  
Title: Senior Vice President and Chief Financial Officer  
Phone: 212-482-8950

Signature, Place, and Date of Signing:

/s/ Harvey S. Traison New York, NY November 03, 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: 422  
Form13F Information Table Value Total: \$398,504 (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<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH | MANA |
| 3M CO                        | COM            | 88579Y101 | 391                | 5662               | SH         |              | DEFINED            |     | 02   |
| 3M CO                        | COM            | 88579Y101 | 4607               | 66697              | SH         |              | DEFINED            |     | 01   |
| ABB LTD                      | SPONSORED ADR  | 000375204 | 104                | 18770              | SH         |              | DEFINED            |     | 01   |
| ABBOTT LABS                  | COM            | 002824100 | 1467               | 3352               | SH         | CALL         | DEFINED            |     | 02   |
| ABBOTT LABS                  | COM            | 002824100 | 440                | 1844               | SH         | PUT          | DEFINED            |     | 02   |
| ABBOTT LABS                  | COM            | 002824100 | 471                | 11063              | SH         |              | DEFINED            |     | 02   |
| ADOLOR CORP                  | COM            | 00724X102 | 249                | 610                | SH         | CALL         | DEFINED            |     | 02   |
| ADVANCED FIBRE COMMUNICATION | COM            | 00754A105 | 838                | 39983              | SH         |              | DEFINED            |     | 02   |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 679                | 3022               | SH         | CALL         | DEFINED            |     | 02   |
| ADVANCED MICRO DEVICES INC   | COM            | 007903107 | 504                | 4740               | SH         | PUT          | DEFINED            |     | 02   |
| AEROPOSTALE                  | COM            | 007865108 | 357                | 13200              | SH         |              | DEFINED            |     | 02   |
| AES CORP                     | COM            | 00130H105 | 81                 | 10946              | SH         |              | DEFINED            |     | 02   |
| AGCO CORP                    | COM            | 001084102 | 214                | 12492              | SH         |              | DEFINED            |     | 01   |
| AGERE SYS INC                | CL A           | 00845V100 | 288                | 93863              | SH         |              | DEFINED            |     | 01   |
| AGILENT TECHNOLOGIES INC     | COM            | 00846U101 | 1523               | 68895              | SH         |              | DEFINED            |     | 01   |
| ALARIS MEDICAL SYSTEMS INC   | COM            | 011637105 | 2497               | 150449             | SH         |              | DEFINED            |     | 01   |
| ALCOA INC                    | COM            | 013817101 | 208                | 7957               | SH         |              | DEFINED            |     | 02   |
| AMERADA HESS CORP            | COM            | 023551104 | 263                | 634                | SH         | PUT          | DEFINED            |     | 02   |
| AMERADA HESS CORP            | COM            | 023551104 | 1693               | 33802              | SH         |              | DEFINED            |     | 02   |
| AMERICA WEST HLDG CORP       | CL B           | 023657208 | 461                | 47374              | SH         |              | DEFINED            |     | 01   |
| AMERICAN EXPRESS CO          | COM            | 025816109 | 1468               | 32576              | SH         |              | DEFINED            |     | 01   |
| AMERICAN FINL GROUP INC OHIO | COM            | 025932104 | 493                | 22684              | SH         |              | DEFINED            |     | 01   |
| AMERICAN RLTY INVS INC       | COM            | 029174109 | 206                | 20481              | SH         |              | DEFINED            |     | 01   |
| AMGEN INC                    | COM            | 031162100 | 732                | 11329              | SH         |              | DEFINED            |     | 02   |
| ANADARKO PETE CORP           | COM            | 032511107 | 213                | 656                | SH         | PUT          | DEFINED            |     | 02   |
| ANADARKO PETE CORP           | COM            | 032511107 | 3693               | 88429              | SH         |              | DEFINED            |     | 02   |
| AOL TIME WARNER INC          | COM            | 00184A105 | 152                | 10046              | SH         |              | DEFINED            |     | 02   |
| APACHE CORP                  | COM            | 037411105 | 604                | 1073               | SH         | CALL         | DEFINED            |     | 02   |
| APOLLO GROUP INC             | CL A           | 037604105 | 307                | 318                | SH         | CALL         | DEFINED            |     | 02   |
| APOLLO GROUP INC             | CL A           | 037604105 | 235                | 3553               | SH         |              | DEFINED            |     | 02   |
| APPLERA CORP                 | COM AP BIO GRP | 038020103 | 228                | 1119               | SH         | CALL         | DEFINED            |     | 02   |
| ARCHSTONE SMITH TR           | COM            | 039583109 | 691                | 26207              | SH         |              | DEFINED            |     | 01   |
| ASTORIA FINL CORP            | COM            | 046265104 | 351                | 856                | SH         | CALL         | DEFINED            |     | 02   |
| AT&T CORP                    | COM NEW        | 001957505 | 909                | 42184              | SH         |              | DEFINED            |     | 01   |
| AT&T WIRELESS SVCS INC       | COM            | 00209A106 | 1367               | 167175             | SH         |              | DEFINED            |     | 01   |
| AUSTRALIA&NEW ZEALAND BKG GR | SPONSORED ADR  | 052528304 | 351                | 5774               | SH         |              | DEFINED            |     | 01   |
| AUTOLIV INC                  | COM            | 052800109 | 203                | 6730               | SH         |              | DEFINED            |     | 01   |
| AUTOZONE INC                 | COM            | 053332102 | 297                | 717                | SH         | PUT          | DEFINED            |     | 02   |
| AVAYA INC                    | COM            | 053499109 | 169                | 15463              | SH         |              | DEFINED            |     | 01   |
| AVON PRODS INC               | COM            | 054303102 | 543                | 960                | SH         | CALL         | DEFINED            |     | 02   |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR  | 05946K101 | 143                | 13848              | SH         |              | DEFINED            |     | 01   |
| BANK HAWAII CORP             | COM            | 062540109 | 684                | 20376              | SH         |              | DEFINED            |     | 01   |
| BANK NEW YORK INC            | COM            | 064057102 | 417                | 774                | SH         | CALL         | DEFINED            |     | 02   |

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|                              |                |           |      |        |    |      |         |    |
|------------------------------|----------------|-----------|------|--------|----|------|---------|----|
| BANK NEW YORK INC            | COM            | 064057102 | 223  | 1034   | SH | PUT  | DEFINED | 02 |
| BANKNORTH GROUP INC NEW      | COM            | 06646R107 | 1093 | 38718  | SH |      | DEFINED | 01 |
| BANTA CORP                   | COM            | 066821109 | 214  | 5933   | SH |      | DEFINED | 01 |
| BEMIS INC                    | COM            | 081437105 | 682  | 15401  | SH |      | DEFINED | 01 |
| BERKSHIRE HATHAWAY INC DEL   | CL A           | 084670108 | 225  | 3      | SH |      | DEFINED | 01 |
| BIOTECH HOLDERS TR           | DEPOSTRY RCPTS | 09067D201 | 1265 | 9800   | SH |      | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 389  | 543    | SH | PUT  | DEFINED | 02 |
| BIOVAIL CORP                 | COM            | 09067J109 | 2203 | 59300  | SH |      | DEFINED | 02 |
| BLACKROCK STRATEGIC MUN TR   | COM            | 09248T109 | 152  | 10731  | SH |      | DEFINED | 01 |
| BLOCKBUSTER INC              | CL A           | 093679108 | 246  | 11722  | SH |      | DEFINED | 01 |
| BLOUNT INTL INC NEW          | COM            | 095180105 | 205  | 42556  | SH |      | DEFINED | 01 |
| BMC SOFTWARE INC             | COM            | 055921100 | 293  | 21019  | SH |      | DEFINED | 01 |
| BORG WARNER INC              | COM            | 099724106 | 1365 | 20114  | SH |      | DEFINED | 01 |
| BOULDER GROWTH & INCOME FD I | COM            | 101507101 | 898  | 169400 | SH |      | DEFINED | 01 |
| BOULDER TOTAL RETURN FD INC  | COM            | 101541100 | 1037 | 76450  | SH |      | DEFINED | 01 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 222  | 1398   | SH | CALL | DEFINED | 02 |
| BP PLC                       | SPONSORED ADR  | 055622104 | 671  | 931    | SH | PUT  | DEFINED | 02 |
| BRILLIANT DIGITAL ENTERTAINM | COM            | 109502104 | 45   | 100245 | SH |      | DEFINED | 01 |
| BRISTOL MYERS SQUIBB CO      | COM            | 110122108 | 344  | 13403  | SH |      | DEFINED | 02 |
| BROWN & BROWN INC            | COM            | 115236101 | 285  | 9266   | SH |      | DEFINED | 01 |
| BUTLER MFG CO DEL            | COM            | 123655102 | 170  | 11214  | SH |      | DEFINED | 01 |
| C H ROBINSON WORLDWIDE INC   | COM            | 12541W100 | 269  | 799    | SH | CALL | DEFINED | 02 |
| CABLE & WIRELESS PUB LTD CO  | SPONSORED ADR  | 126830207 | 66   | 11694  | SH |      | DEFINED | 01 |
| CACI INTL INC                | CL A           | 127190304 | 762  | 17793  | SH |      | DEFINED | 01 |
| CADENCE DESIGN SYSTEM INC    | COM            | 127387108 | 754  | 56259  | SH |      | DEFINED | 01 |
| CALPINE CORP                 | COM            | 131347106 | 4098 | 14458  | SH | PUT  | DEFINED | 02 |
| CALPINE CORP                 | COM            | 131347106 | 750  | 9638   | SH | CALL | DEFINED | 02 |
| CAMPBELL SOUP CO             | COM            | 134429109 | 1187 | 44806  | SH |      | DEFINED | 02 |
| CANTERBURY PARK HOLDING CORP | COM            | 13811E101 | 192  | 12827  | SH |      | DEFINED | 01 |
| CAPITAL ONE FINL CORP        | COM            | 14040H105 | 2039 | 35755  | SH |      | DEFINED | 01 |
| CAPITAL SR LIVING CORP       | COM            | 140475104 | 217  | 50101  | SH |      | DEFINED | 01 |
| CAREMARK RX INC              | COM            | 141705103 | 3618 | 160107 | SH |      | DEFINED | 02 |
| CARMAX INC                   | COM            | 143130102 | 396  | 12122  | SH |      | DEFINED | 01 |
| CATERPILLAR INC DEL          | COM            | 149123101 | 565  | 8209   | SH |      | DEFINED | 02 |
| CELESTICA INC                | SUB VTG SHS    | 15101Q108 | 678  | 42723  | SH |      | DEFINED | 01 |
| CEMEX S A                    | SPON ADR 5 ORD | 151290889 | 573  | 22958  | SH |      | DEFINED | 01 |
| CHESAPEAKE CORP              | COM            | 165159104 | 453  | 20113  | SH |      | DEFINED | 01 |
| CHEVRONTEXACO CORP           | COM            | 166764100 | 333  | 4655   | SH |      | DEFINED | 01 |
| CHICOS FAS INC               | COM            | 168615102 | 467  | 15256  | SH |      | DEFINED | 02 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS | 16941R108 | 267  | 9739   | SH |      | DEFINED | 01 |
| CHINA TELECOM CORP LTD       | SPON ADR H SHS | 169426103 | 992  | 38871  | SH |      | DEFINED | 01 |
| CHITTENDEN CORP              | COM            | 170228100 | 469  | 15767  | SH |      | DEFINED | 01 |
| CIRCUIT CITY STORE INC       | COM            | 172737108 | 2245 | 235576 | SH |      | DEFINED | 01 |
| CISCO SYS INC                | COM            | 17275R102 | 235  | 12047  | SH |      | DEFINED | 02 |
| CIT GROUP INC                | COM            | 125581108 | 200  | 6951   | SH |      | DEFINED | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM            | 184502102 | 4537 | 118459 | SH |      | DEFINED | 01 |
| COGNOS INC                   | COM            | 19244C109 | 609  | 19645  | SH |      | DEFINED | 02 |
| COMERICA INC                 | COM            | 200340107 | 416  | 8925   | SH |      | DEFINED | 01 |
| COMMERCE BANCORP INC NJ      | COM            | 200519106 | 219  | 668    | SH | CALL | DEFINED | 02 |
| COMMUNITY CAP CORP S C       | COM            | 20363C102 | 196  | 10161  | SH |      | DEFINED | 01 |
| COMPANIA DE TELECOMUNICS CHI | SPON ADR NEW   | 204449300 | 177  | 13849  | SH |      | DEFINED | 01 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 433  | 960    | SH | PUT  | DEFINED | 02 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 4540 | 173865 | SH |      | DEFINED | 02 |
| COMPUTER ASSOC INTL INC      | COM            | 204912109 | 1023 | 1636   | SH | CALL | DEFINED | 02 |
| COMPUTER SCIENCES CORP       | COM            | 205363104 | 201  | 5351   | SH |      | DEFINED | 01 |
| COMVERSE TECHNOLOGY INC      | COM PAR \$0.10 | 205862402 | 523  | 34975  | SH |      | DEFINED | 02 |
| COOPER COS INC               | COM NEW        | 216648402 | 1488 | 36514  | SH |      | DEFINED | 02 |
| COORS ADOLPH CO              | CL B           | 217016104 | 368  | 6839   | SH |      | DEFINED | 01 |
| CORN PRODS INTL INC          | COM            | 219023108 | 449  | 14088  | SH |      | DEFINED | 01 |
| COUSINS PPTYS INC            | COM            | 222795106 | 203  | 7303   | SH |      | DEFINED | 01 |
| COVENTRY HEALTH CARE INC     | COM            | 222862104 | 693  | 13134  | SH |      | DEFINED | 01 |
| CROMPTON CORP                | COM            | 227116100 | 256  | 44125  | SH |      | DEFINED | 01 |

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|                               |                  |           |      |        |    |         |            |
|-------------------------------|------------------|-----------|------|--------|----|---------|------------|
| CROWN HOLDINGS INC            | COM              | 228368106 | 151  | 22303  | SH | DEFINED | 02         |
| CURAGEN CORP                  | COM              | 23126R101 | 204  | 40468  | SH | DEFINED | 02         |
| DAIMLERCHRYSLER AG            | ORD              | D1668R123 | 222  | 6329   | SH | DEFINED | 01         |
| DEAN FOODS CO NEW             | COM              | 242370104 | 355  | 11445  | SH | DEFINED | 01         |
| DELTA AIR LINES INC DEL       | COM              | 247361108 | 1276 | 5559   | SH | PUT     | DEFINED 02 |
| DELTA AIR LINES INC DEL       | COM              | 247361108 | 832  | 2569   | SH | CALL    | DEFINED 02 |
| DELTA FINANCIAL CORP          | COM              | 247918105 | 70   | 10962  | SH | DEFINED | 01         |
| DELTIC TIMBER CORP            | COM              | 247850100 | 492  | 17009  | SH | DEFINED | 01         |
| DIAGEO P L C                  | SPON ADR NEW     | 25243Q205 | 224  | 5064   | SH | DEFINED | 01         |
| DIAMONDS TR                   | UNIT SER 1       | 252787106 | 2654 | 28500  | SH | DEFINED | 02         |
| DIVERSIFIED CORPORATE RES IN  | COM              | 255153108 | 22   | 35793  | SH | DEFINED | 01         |
| DOMINION RES INC VA NEW       | COM              | 25746U109 | 307  | 4966   | SH | DEFINED | 02         |
| DOW CHEM CO                   | COM              | 260543103 | 248  | 7627   | SH | DEFINED | 02         |
| DTE ENERGY CO                 | COM              | 233331107 | 225  | 6098   | SH | DEFINED | 01         |
| DU PONT E I DE NEMOURS & CO   | COM              | 263534109 | 1707 | 42661  | SH | DEFINED | 01         |
| DU PONT E I DE NEMOURS & CO   | COM              | 263534109 | 404  | 10091  | SH | DEFINED | 02         |
| DUANE READE INC               | COM              | 263578106 | 442  | 27700  | SH | DEFINED | 02         |
| DUANE READE INC               | COM              | 263578106 | 303  | 1238   | SH | PUT     | DEFINED 02 |
| DUKE ENERGY CORP              | COM              | 264399106 | 285  | 15988  | SH | DEFINED | 02         |
| E M C CORP MASS               | COM              | 268648102 | 203  | 754    | SH | CALL    | DEFINED 02 |
| EAGLE BROADBAND INC           | COM              | 269437109 | 45   | 100770 | SH | DEFINED | 01         |
| EDISON INTL                   | COM              | 281020107 | 521  | 1999   | SH | CALL    | DEFINED 02 |
| ELDORADO GOLD CORP NEW        | COM              | 284902103 | 32   | 12388  | SH | DEFINED | 01         |
| ELECTRONICS FOR IMAGING INC   | COM              | 286082102 | 257  | 11032  | SH | DEFINED | 02         |
| ELKCORP                       | COM              | 287456107 | 271  | 11511  | SH | DEFINED | 01         |
| EMERSON ELEC CO               | COM              | 291011104 | 4494 | 85365  | SH | DEFINED | 01         |
| ENTERGY CORP NEW              | COM              | 29364G103 | 338  | 6240   | SH | DEFINED | 01         |
| ENZO BIOCHEM INC              | COM              | 294100102 | 240  | 953    | SH | CALL    | DEFINED 02 |
| ENZO BIOCHEM INC              | COM              | 294100102 | 241  | 12351  | SH | DEFINED | 01         |
| ENZO BIOCHEM INC              | COM              | 294100102 | 1190 | 60980  | SH | DEFINED | 02         |
| EQUITY OFFICE PROPERTIES TRU  | COM              | 294741103 | 292  | 10606  | SH | DEFINED | 02         |
| ESS TECHNOLOGY INC            | COM              | 269151106 | 800  | 74215  | SH | DEFINED | 02         |
| ESSEX PPTY TR INC             | COM              | 297178105 | 351  | 5590   | SH | DEFINED | 01         |
| EVEREST RE GROUP LTD          | COM              | G3223R108 | 1549 | 20610  | SH | DEFINED | 02         |
| EVERGREEN MANAGED INCOME FD   | COM SHS          | 30024Y104 | 207  | 11382  | SH | DEFINED | 01         |
| EXELON CORP                   | COM              | 30161N101 | 302  | 4750   | SH | DEFINED | 02         |
| EXELON CORP                   | COM              | 30161N101 | 440  | 6934   | SH | DEFINED | 01         |
| EXXON MOBIL CORP              | COM              | 30231G102 | 5055 | 138123 | SH | DEFINED | 01         |
| F M C CORP                    | COM NEW          | 302491303 | 267  | 10604  | SH | DEFINED | 02         |
| FACTSET RESH SYS INC          | COM              | 303075105 | 336  | 7568   | SH | DEFINED | 01         |
| FEDERAL SIGNAL CORP           | COM              | 313855108 | 355  | 23829  | SH | DEFINED | 01         |
| FEDERATED INVS INC PA         | CL B             | 314211103 | 345  | 12469  | SH | DEFINED | 01         |
| FIBERMARK INC                 | COM              | 315646109 | 45   | 22348  | SH | DEFINED | 01         |
| FIRST DATA CORP               | COM              | 319963104 | 769  | 19255  | SH | DEFINED | 01         |
| FIRST TENN NATL CORP          | COM              | 337162101 | 941  | 22171  | SH | DEFINED | 01         |
| FIRST UN REAL EST EQ&MTG INV  | SH BEN INT       | 337400105 | 37   | 20577  | SH | DEFINED | 01         |
| FIRSTENERGY CORP              | COM              | 337932107 | 204  | 6404   | SH | DEFINED | 02         |
| FLEETWOOD ENTERPRISES INC     | COM              | 339099103 | 147  | 15872  | SH | DEFINED | 01         |
| FLOWSERVE CORP                | COM              | 34354P105 | 318  | 15668  | SH | DEFINED | 01         |
| FORD MTR CO CAP TR II         | PFD TR CV6.5%    | 345395206 | 237  | 5483   | SH | DEFINED | 01         |
| FOX ENTMT GROUP INC           | CL A             | 35138T107 | 1252 | 44726  | SH | DEFINED | 01         |
| FPL GROUP INC                 | COM              | 302571104 | 207  | 3282   | SH | DEFINED | 02         |
| FREEMPORT-MCMORAN COPPER & GO | CL B             | 35671D857 | 207  | 1003   | SH | PUT     | DEFINED 02 |
| FREEMPORT-MCMORAN COPPER & GO | CL B             | 35671D857 | 793  | 883    | SH | CALL    | DEFINED 02 |
| GABELLI UTIL TR               | RIGHT 09/23/2003 | 36240A127 | 354  | 930596 | SH | DEFINED | 01         |
| GAP INC DEL                   | COM              | 364760108 | 3573 | 208722 | SH | DEFINED | 01         |
| GENERAL ELEC CO               | COM              | 369604103 | 258  | 8651   | SH | DEFINED | 02         |
| GERDAU S A                    | SPONSORED ADR    | 373737105 | 171  | 11864  | SH | DEFINED | 01         |
| GLENBOROUGH RLTY TR INC       | COM              | 37803P105 | 213  | 11297  | SH | DEFINED | 01         |
| GLOBAL PMTS INC               | COM              | 37940X102 | 479  | 13293  | SH | DEFINED | 01         |
| GOLDEN STAR RES LTD CDA       | COM              | 38119T104 | 249  | 59651  | SH | DEFINED | 01         |
| GOODYEAR TIRE & RUBR CO       | COM              | 382550101 | 370  | 56355  | SH | DEFINED | 01         |

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|                              |                 |           |       |        |    |         |            |
|------------------------------|-----------------|-----------|-------|--------|----|---------|------------|
| GREAT LAKES CHEM CORP        | COM             | 390568103 | 388   | 19270  | SH | DEFINED | 01         |
| GUCCI GROUP N V              | COM NY REG      | 401566104 | 4809  | 57050  | SH | DEFINED | 02         |
| GUCCI GROUP N V              | COM NY REG      | 401566104 | 349   | 1161   | SH | CALL    | DEFINED 02 |
| GUNDLE/SLT ENVIRONMENTAL INC | COM             | 402809107 | 473   | 30832  | SH | DEFINED | 01         |
| HALLIBURTON CO               | COM             | 406216101 | 484   | 19972  | SH | DEFINED | 01         |
| HARMAN INTL INDS INC         | COM             | 413086109 | 1657  | 16845  | SH | DEFINED | 02         |
| HARMAN INTL INDS INC         | COM             | 413086109 | 502   | 195    | SH | CALL    | DEFINED 02 |
| HAWAIIAN ELEC INDUSTRIES     | COM             | 419870100 | 201   | 4609   | SH | DEFINED | 01         |
| HECTOR COMMUNICATIONS CORP   | COM             | 422730101 | 232   | 17735  | SH | DEFINED | 01         |
| HEXCEL CORP NEW              | COM             | 428291108 | 60    | 10097  | SH | DEFINED | 01         |
| HILB ROGAL & HAMILTON CO     | COM             | 431294107 | 333   | 10733  | SH | DEFINED | 01         |
| HOME DEPOT INC               | COM             | 437076102 | 204   | 6414   | SH | DEFINED | 02         |
| HONEYWELL INTL INC           | COM             | 438516106 | 236   | 1201   | SH | CALL    | DEFINED 02 |
| HONEYWELL INTL INC           | COM             | 438516106 | 1317  | 2619   | SH | PUT     | DEFINED 02 |
| IDEX CORP                    | COM             | 45167R104 | 417   | 11453  | SH | DEFINED | 01         |
| INTEGRATED BIOPHARMA INC     | COM             | 45811V105 | 109   | 13398  | SH | DEFINED | 01         |
| INTEL CORP                   | COM             | 458140100 | 265   | 9649   | SH | DEFINED | 02         |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 210   | 2378   | SH | DEFINED | 02         |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 6151  | 218513 | SH | DEFINED | 02         |
| INTERNATIONAL GAME TECHNOLOG | COM             | 459902102 | 542   | 1361   | SH | CALL    | DEFINED 02 |
| INTERNET HOLDRS TR           | DEPOSIT RCPT    | 46059W102 | 3870  | 90900  | SH | DEFINED | 02         |
| INTERPORE INTL               | COM             | 46062W107 | 494   | 32153  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI HONG KONG  | 464286871 | 1085  | 114600 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI PAC J IDX  | 464286665 | 4041  | 61600  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI ITALY      | 464286855 | 1557  | 89880  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI SWEDEN     | 464286756 | 380   | 29400  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI JAPAN      | 464286848 | 5818  | 664200 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI MALAYSIA   | 464286830 | 423   | 71900  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI MEXICO     | 464286822 | 311   | 20200  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI NETHERLND  | 464286814 | 443   | 31600  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI GERMANY    | 464286806 | 3471  | 278600 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI STH AFRCA  | 464286780 | 1052  | 22100  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI S KOREA    | 464286772 | 561   | 26100  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI UTD KINGD  | 464286699 | 2131  | 158900 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI CDA INDEX  | 464286509 | 1369  | 110400 | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI BELGIUM    | 464286301 | 525   | 44800  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI AUSTRIA    | 464286202 | 172   | 15500  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI TAIWAN     | 464286731 | 203   | 18500  | SH | DEFINED | 02         |
| ISHARES INC                  | MSCI FRANCE     | 464286707 | 1893  | 111000 | SH | DEFINED | 02         |
| ISHARES TR                   | RUSL 3000 GROW  | 464287671 | 303   | 8800   | SH | DEFINED | 02         |
| ISHARES TR                   | S&P EURO PLUS   | 464287861 | 917   | 16900  | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL 2000    | 464287655 | 10656 | 109800 | SH | DEFINED | 02         |
| ISHARES TR                   | DJ CON NON CYCL | 464287812 | 466   | 10600  | SH | DEFINED | 02         |
| ISHARES TR                   | S&P SMLCAP 600  | 464287804 | 18241 | 155400 | SH | DEFINED | 02         |
| ISHARES TR                   | DJ US FINL SEC  | 464287788 | 4285  | 53877  | SH | DEFINED | 02         |
| ISHARES TR                   | DJ US REAL EST  | 464287739 | 960   | 10500  | SH | DEFINED | 02         |
| ISHARES TR                   | RUSL 3000 VALU  | 464287663 | 381   | 5700   | SH | DEFINED | 02         |
| ISHARES TR                   | DJ US TELECOMM  | 464287713 | 2400  | 125875 | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL 3000    | 464287689 | 620   | 11000  | SH | DEFINED | 02         |
| ISHARES TR                   | S&P MIDCP VALU  | 464287705 | 922   | 9667   | SH | DEFINED | 02         |
| ISHARES TR                   | NASDAQ BIO INDX | 464287556 | 230   | 3200   | SH | DEFINED | 02         |
| ISHARES TR                   | S&P SMLCP GROW  | 464287887 | 441   | 5600   | SH | DEFINED | 02         |
| ISHARES TR                   | DJ US TECH SEC  | 464287721 | 2765  | 64100  | SH | DEFINED | 02         |
| ISHARES TR                   | GLDM SCHS SEMI  | 464287523 | 2973  | 57000  | SH | DEFINED | 02         |
| ISHARES TR                   | GS NAT RES IDX  | 464287374 | 1348  | 14900  | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL MCP GR  | 464287481 | 935   | 14200  | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL1000GRW  | 464287614 | 2242  | 52600  | SH | DEFINED | 02         |
| ISHARES TR                   | RUSL 2000 GROW  | 464287648 | 8330  | 158400 | SH | DEFINED | 02         |
| ISHARES TR                   | RUSSELL 1000    | 464287622 | 4862  | 90900  | SH | DEFINED | 02         |
| ISHARES TR                   | GLMN SCHS SOFT  | 464287515 | 532   | 15800  | SH | DEFINED | 02         |
| J ALEXANDER CORP             | COM             | 466096104 | 84    | 17367  | SH | DEFINED | 01         |
| JACOBS ENGR GROUP INC DEL    | COM             | 469814107 | 578   | 12822  | SH | DEFINED | 01         |

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|                              |                 |           |       |        |    |         |            |
|------------------------------|-----------------|-----------|-------|--------|----|---------|------------|
| JARDINE FLEMING CHINA REGION | COM             | 471110106 | 241   | 23746  | SH | DEFINED | 01         |
| JDS UNIPHASE CORP            | COM             | 46612J101 | 1818  | 505055 | SH | DEFINED | 02         |
| JO-ANN STORES INC            | CL A            | 47758P109 | 303   | 10876  | SH | DEFINED | 01         |
| JOHNSON & JOHNSON            | COM             | 478160104 | 1091  | 22032  | SH | DEFINED | 02         |
| KEY ENERGY SVCS INC          | COM             | 492914106 | 152   | 15703  | SH | DEFINED | 02         |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER  | 494550106 | 929   | 21700  | SH | DEFINED | 02         |
| KLA-TENCOR CORP              | COM             | 482480100 | 440   | 1353   | SH | PUT     | DEFINED 02 |
| KLA-TENCOR CORP              | COM             | 482480100 | 1247  | 1510   | SH | CALL    | DEFINED 02 |
| KONINKLIJKE AHOLD N V        | SPON ADR NEW    | 500467303 | 197   | 20700  | SH | DEFINED | 02         |
| KUBOTA CORP                  | ADR             | 501173207 | 209   | 12162  | SH | DEFINED | 01         |
| KULICKE & SOFFA INDS INC     | COM             | 501242101 | 209   | 673    | SH | CALL    | DEFINED 02 |
| LAUDER ESTEE COS INC         | CL A            | 518439104 | 872   | 25583  | SH | DEFINED | 01         |
| LEHMAN BROS HLDGS INC        | COM             | 524908100 | 906   | 13114  | SH | DEFINED | 01         |
| LILLY ELI & CO               | COM             | 532457108 | 379   | 6376   | SH | DEFINED | 02         |
| LINENS N THINGS INC          | COM             | 535679104 | 299   | 12584  | SH | DEFINED | 01         |
| LONGS DRUG STORES CORP       | COM             | 543162101 | 243   | 12082  | SH | DEFINED | 01         |
| LOWES COS INC                | COM             | 548661107 | 1160  | 22354  | SH | DEFINED | 01         |
| LUCENT TECHNOLOGIES INC      | COM             | 549463107 | 1516  | 702083 | SH | DEFINED | 01         |
| MACDERMID INC                | COM             | 554273102 | 396   | 14954  | SH | DEFINED | 01         |
| MAGNUM HUNTER RES INC        | COM PAR \$0.002 | 55972F203 | 442   | 55300  | SH | DEFINED | 02         |
| MAGYAR TAVKOZLESI RT         | SPONSORED ADR   | 559776109 | 237   | 12694  | SH | DEFINED | 01         |
| MANDALAY RESORT GROUP        | COM             | 562567107 | 1555  | 1684   | SH | CALL    | DEFINED 02 |
| MANDALAY RESORT GROUP        | COM             | 562567107 | 569   | 1781   | SH | PUT     | DEFINED 02 |
| MCDATA CORP                  | CL A            | 580031201 | 569   | 1317   | SH | CALL    | DEFINED 02 |
| MEDICAL STAFFING NETWK HLDGS | COM             | 58463F104 | 170   | 22520  | SH | DEFINED | 02         |
| MEDICINES CO                 | COM             | 584688105 | 637   | 24553  | SH | DEFINED | 02         |
| MEDTRONIC INC                | COM             | 585055106 | 403   | 8583   | SH | DEFINED | 02         |
| MEDTRONIC INC                | COM             | 585055106 | 2963  | 63144  | SH | DEFINED | 01         |
| MERCK & CO INC               | COM             | 589331107 | 800   | 15812  | SH | DEFINED | 02         |
| MERCK & CO INC               | COM             | 589331107 | 766   | 15132  | SH | DEFINED | 01         |
| MERCURY INTERACTIVE CORP     | COM             | 589405109 | 234   | 783    | SH | PUT     | DEFINED 02 |
| MERCURY INTERACTIVE CORP     | COM             | 589405109 | 661   | 983    | SH | CALL    | DEFINED 02 |
| MERIDIAN RESOURCE CORP       | COM             | 58977Q109 | 45    | 10537  | SH | DEFINED | 01         |
| MERIT MED SYS INC            | COM             | 589889104 | 301   | 13605  | SH | DEFINED | 02         |
| MERRILL LYNCH & CO INC       | COM             | 590188108 | 3737  | 4032   | SH | CALL    | DEFINED 02 |
| MERRILL LYNCH & CO INC       | COM             | 590188108 | 306   | 3221   | SH | PUT     | DEFINED 02 |
| METRIS COS INC               | COM             | 591598107 | 296   | 71901  | SH | DEFINED | 02         |
| MICROSOFT CORP               | COM             | 594918104 | 251   | 9029   | SH | DEFINED | 02         |
| MIDCAP SPDR TR               | UNIT SER 1      | 595635103 | 15028 | 160900 | SH | DEFINED | 02         |
| MILACRON INC                 | COM             | 598709103 | 41    | 17809  | SH | DEFINED | 01         |
| MILLER INDS INC TENN         | COM NEW         | 600551204 | 119   | 29424  | SH | DEFINED | 01         |
| MMO2 PLC                     | ADR             | 55309W101 | 226   | 23908  | SH | DEFINED | 01         |
| MOLEX INC                    | COM             | 608554101 | 353   | 796    | SH | PUT     | DEFINED 02 |
| MONY GROUP INC               | COM             | 615337102 | 799   | 24553  | SH | DEFINED | 01         |
| MOOG INC                     | CL A            | 615394202 | 898   | 22915  | SH | DEFINED | 01         |
| MORGAN STANLEY               | COM NEW         | 617446448 | 703   | 13928  | SH | DEFINED | 01         |
| MURPHY OIL CORP              | COM             | 626717102 | 304   | 5176   | SH | DEFINED | 01         |
| MYKROLIS CORP                | COM             | 62852P103 | 225   | 18537  | SH | DEFINED | 01         |
| MYLAN LABS INC               | COM             | 628530107 | 713   | 18454  | SH | DEFINED | 01         |
| NASDAQ 100 TR                | UNIT SER 1      | 631100104 | 5297  | 163400 | SH | DEFINED | 02         |
| NATIONAL AUSTRALIA BK LTD    | SPONSORED ADR   | 632525408 | 434   | 4164   | SH | DEFINED | 01         |
| NBC CAP CORP                 | COM             | 628729105 | 323   | 13312  | SH | DEFINED | 01         |
| NEW AMER HIGH INCOME FD INC  | COM             | 641876107 | 199   | 100000 | SH | DEFINED | 01         |
| NEW YORK CMNTY BANCORP INC   | COM             | 649445103 | 726   | 23031  | SH | DEFINED | 01         |
| NIKE INC                     | CL B            | 654106103 | 1231  | 20246  | SH | DEFINED | 01         |
| NIPPON TELEG & TEL CORP      | SPONSORED ADR   | 654624105 | 785   | 34679  | SH | DEFINED | 01         |
| NOBLE ENERGY INC             | COM             | 655044105 | 835   | 21802  | SH | DEFINED | 01         |
| NORTEL INVERSORA S A         | SPON ADR PFD B  | 656567401 | 73    | 22671  | SH | DEFINED | 01         |
| NORTHGATE EXPL LTD           | COM             | 666416102 | 17    | 10849  | SH | DEFINED | 01         |
| NPS PHARMACEUTICALS INC      | COM             | 62936P103 | 284   | 10209  | SH | DEFINED | 02         |
| NUCOR CORP                   | COM             | 670346105 | 422   | 9204   | SH | DEFINED | 01         |
| NUVEEN N C PREM INCOME MUN F | SH BEN INT      | 67060P100 | 252   | 15641  | SH | DEFINED | 01         |

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|                              |                |           |      |        |    |         |            |
|------------------------------|----------------|-----------|------|--------|----|---------|------------|
| NYFIX INC                    | COM            | 670712108 | 436  | 77909  | SH | DEFINED | 02         |
| OAKLEY INC                   | COM            | 673662102 | 228  | 22770  | SH | DEFINED | 01         |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT  | 678002106 | 2395 | 41600  | SH | DEFINED | 02         |
| OMNICOM GROUP INC            | COM            | 681919106 | 1892 | 1540   | SH | CALL    | DEFINED 02 |
| OMNICOM GROUP INC            | COM            | 681919106 | 431  | 1941   | SH | PUT     | DEFINED 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR  | 68370R109 | 298  | 399    | SH | CALL    | DEFINED 02 |
| OVERLAND STORAGE INC         | COM            | 690310107 | 200  | 13507  | SH | DEFINED | 02         |
| P T TELEKOMUNIKASI INDONESIA | SPONSORED ADR  | 715684106 | 233  | 17100  | SH | DEFINED | 02         |
| PATTERSON DENTAL CO          | COM            | 703412106 | 702  | 12200  | SH | DEFINED | 02         |
| PEC SOLUTIONS INC            | COM            | 705107100 | 344  | 23340  | SH | DEFINED | 02         |
| PECHINEY                     | SPONSORED ADR  | 705151207 | 494  | 18071  | SH | DEFINED | 01         |
| PENNEY J C INC               | COM            | 708160106 | 312  | 876    | SH | CALL    | DEFINED 02 |
| PEPSI BOTTLING GROUP INC     | COM            | 713409100 | 454  | 22068  | SH | DEFINED | 01         |
| PEPSICO INC                  | COM            | 713448108 | 1528 | 2409   | SH | CALL    | DEFINED 02 |
| PEPSICO INC                  | COM            | 713448108 | 672  | 2508   | SH | PUT     | DEFINED 02 |
| PERKINELMER INC              | COM            | 714046109 | 322  | 839    | SH | CALL    | DEFINED 02 |
| PETROBRAS ENERGIA PARTCPTNS  | SP ADR B SHS   | 71646M102 | 99   | 11237  | SH | DEFINED | 01         |
| PFIZER INC                   | COM            | 717081103 | 1635 | 53830  | SH | DEFINED | 02         |
| PG&E CORP                    | COM            | 69331C108 | 1878 | 78578  | SH | DEFINED | 02         |
| PG&E CORP                    | COM            | 69331C108 | 824  | 2672   | SH | CALL    | DEFINED 02 |
| PHARMACEUTICAL HLDERS TR     | DEPOSITRY RCPT | 71712A206 | 2216 | 29800  | SH | DEFINED | 02         |
| PHARMACEUTICAL RES INC       | COM            | 717125108 | 3070 | 45001  | SH | DEFINED | 02         |
| PHARMACEUTICAL RES INC       | COM            | 717125108 | 558  | 418    | SH | CALL    | DEFINED 02 |
| PHILIPPINE LONG DISTANCE TEL | SPONSORED ADR  | 718252604 | 393  | 33300  | SH | DEFINED | 02         |
| POLARIS INDS INC             | COM            | 731068102 | 367  | 4950   | SH | DEFINED | 02         |
| POSCO                        | SPONSORED ADR  | 693483109 | 852  | 29776  | SH | DEFINED | 02         |
| PPG INDS INC                 | COM            | 693506107 | 328  | 6286   | SH | DEFINED | 01         |
| PRE PAID LEGAL SVCS INC      | COM            | 740065107 | 1155 | 1794   | SH | CALL    | DEFINED 02 |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 1410 | 3649   | SH | CALL    | DEFINED 02 |
| PROCTER & GAMBLE CO          | COM            | 742718109 | 348  | 1889   | SH | PUT     | DEFINED 02 |
| PROGRESS ENERGY INC          | COM            | 743263105 | 259  | 654    | SH | CALL    | DEFINED 02 |
| PROLOGIS                     | SH BEN INT     | 743410102 | 256  | 8464   | SH | DEFINED | 01         |
| PROTECTION ONE INC           | COM            | 743663304 | 456  | 591948 | SH | DEFINED | 01         |
| PROVIDENT FINL SVCS INC      | COM            | 74386T105 | 289  | 15076  | SH | DEFINED | 01         |
| PUBLIC SVC ENTERPRISE GROUP  | COM            | 744573106 | 371  | 8825   | SH | DEFINED | 01         |
| PULTE HOMES INC              | COM            | 745867101 | 544  | 342    | SH | CALL    | DEFINED 02 |
| PULTE HOMES INC              | COM            | 745867101 | 617  | 9072   | SH | DEFINED | 02         |
| PYR ENERGY CORP              | COM            | 693677106 | 24   | 42422  | SH | DEFINED | 01         |
| QUANTA SVCS INC              | COM            | 74762E102 | 106  | 12794  | SH | DEFINED | 01         |
| QUESTAR CORP                 | COM            | 748356102 | 315  | 10213  | SH | DEFINED | 01         |
| RAYMOND JAMES FINANCIAL INC  | COM            | 754730109 | 362  | 1066   | SH | CALL    | DEFINED 02 |
| RAYONIER INC                 | COM            | 754907103 | 207  | 5101   | SH | DEFINED | 02         |
| RAYTHEON CO                  | COM NEW        | 755111507 | 1129 | 40311  | SH | DEFINED | 02         |
| REGIONAL BK HOLDRS TR        | DEPOSITRY RCPT | 75902E100 | 4466 | 39500  | SH | DEFINED | 02         |
| REGIONS FINL CORP            | COM            | 758940100 | 498  | 14550  | SH | DEFINED | 01         |
| RENTECH INC                  | COM            | 760112102 | 19   | 29111  | SH | DEFINED | 02         |
| RETAIL HOLDRS TR             | DEP RCPT       | 76127U101 | 984  | 11600  | SH | DEFINED | 02         |
| REUNION INDS INC             | COM            | 761312107 | 23   | 102521 | SH | DEFINED | 01         |
| RF MICRODEVICES INC          | COM            | 749941100 | 234  | 1341   | SH | CALL    | DEFINED 02 |
| RF MICRODEVICES INC          | COM            | 749941100 | 1003 | 108519 | SH | DEFINED | 02         |
| RICA FOODS INC               | COM NEW        | 762582203 | 11   | 11120  | SH | DEFINED | 01         |
| SAN JUAN BASIN RTY TR        | UNIT BEN INT   | 798241105 | 205  | 11335  | SH | DEFINED | 01         |
| SBC COMMUNICATIONS INC       | COM            | 78387G103 | 2197 | 98724  | SH | DEFINED | 01         |
| SCHERING PLOUGH CORP         | COM            | 806605101 | 166  | 10900  | SH | DEFINED | 02         |
| SCHLUMBERGER LTD             | COM            | 806857108 | 1033 | 21352  | SH | DEFINED | 01         |
| SEAGATE TECHNOLOGY           | SHS            | G7945J104 | 762  | 28003  | SH | DEFINED | 01         |
| SELECT SECTOR SPDR TR        | SBI CONS STPLS | 81369Y308 | 311  | 15300  | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR | 81369Y407 | 1456 | 52800  | SH | DEFINED | 02         |
| SELECT SECTOR SPDR TR        | SBI INT-FINL   | 81369Y605 | 1564 | 61580  | SH | DEFINED | 02         |
| SEMICONDUCTOR HLDERS TR      | DEP RCPT       | 816636203 | 1450 | 42150  | SH | DEFINED | 02         |
| SEPRACOR INC                 | COM            | 817315104 | 1727 | 62511  | SH | DEFINED | 02         |
| SEPRACOR INC                 | COM            | 817315104 | 1586 | 1762   | SH | CALL    | DEFINED 02 |

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|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| SIGMA ALDRICH CORP           | COM            | 826552101 | 1278  | 24609  | SH | DEFINED | 02         |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 47    | 11830  | SH | DEFINED | 02         |
| SINOPEC SHANGHAI PETROCHEMIC | SPON ADR H     | 82935M109 | 288   | 13544  | SH | DEFINED | 01         |
| SKECHERS U S A INC           | CL A           | 830566105 | 110   | 14806  | SH | DEFINED | 01         |
| SOUTHERN CO                  | COM            | 842587107 | 422   | 14397  | SH | DEFINED | 02         |
| SPDR TR                      | UNIT SER 1     | 78462F103 | 14983 | 149900 | SH | DEFINED | 02         |
| SPX CORP                     | COM            | 784635104 | 322   | 573    | SH | CALL    | DEFINED 02 |
| SRA INTL INC                 | CL A           | 78464R105 | 2414  | 64496  | SH | DEFINED | 01         |
| SUNRISE SENIOR LIVING INC    | COM            | 86768K106 | 290   | 11074  | SH | DEFINED | 02         |
| SURMODICS INC                | COM            | 868873100 | 537   | 376    | SH | PUT     | DEFINED 02 |
| SURMODICS INC                | COM            | 868873100 | 738   | 27491  | SH | DEFINED | 02         |
| SYMBOL TECHNOLOGIES INC      | COM            | 871508107 | 226   | 18940  | SH | DEFINED | 01         |
| TAG-IT PAC INC               | COM            | 873774103 | 158   | 31681  | SH | DEFINED | 01         |
| TAIWAN FD INC                | COM            | 874036106 | 109   | 10127  | SH | DEFINED | 01         |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 232   | 21437  | SH | DEFINED | 01         |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR  | 874039100 | 114   | 10571  | SH | DEFINED | 02         |
| TECH DATA CORP               | COM            | 878237106 | 777   | 25195  | SH | DEFINED | 02         |
| TELE SUDESTE CELULAR PART S  | SPON ADR PFD   | 879252104 | 112   | 11650  | SH | DEFINED | 01         |
| TELECOM HLDERS TR            | DEPOSITRY RCPT | 87927P200 | 689   | 28200  | SH | DEFINED | 02         |
| TELECOMM ARGENTINA STET-FRAN | SPON ADR REP B | 879273209 | 256   | 39866  | SH | DEFINED | 01         |
| TENGASCO INC                 | COM NEW        | 88033R205 | 51    | 59433  | SH | DEFINED | 01         |
| TETON PETE CO                | COM NEW        | 88162A205 | 47    | 11987  | SH | DEFINED | 01         |
| TIPPERARY CORP               | COM PAR \$0.02 | 888002300 | 23    | 11174  | SH | DEFINED | 01         |
| TJX COS INC NEW              | COM            | 872540109 | 389   | 20018  | SH | DEFINED | 01         |
| TOTAL S A                    | SPONSORED ADR  | 89151E109 | 434   | 5722   | SH | DEFINED | 01         |
| TOWER AUTOMOTIVE INC         | COM            | 891707101 | 57    | 12587  | SH | DEFINED | 01         |
| TRACTOR SUPPLY CO            | COM            | 892356106 | 210   | 523    | SH | CALL    | DEFINED 02 |
| TRACTOR SUPPLY CO            | COM            | 892356106 | 2971  | 90548  | SH | DEFINED | 02         |
| TRINITY INDS INC             | COM            | 896522109 | 411   | 744    | SH | CALL    | DEFINED 02 |
| TYCO INTL LTD NEW            | COM            | 902124106 | 2015  | 98609  | SH | DEFINED | 01         |
| TYSON FOODS INC              | CL A           | 902494103 | 485   | 34306  | SH | DEFINED | 01         |
| ULTRA PETROLEUM CORP         | COM            | 903914109 | 357   | 25599  | SH | DEFINED | 02         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 405   | 89880  | SH | DEFINED | 01         |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR  | 910873207 | 61    | 13564  | SH | DEFINED | 02         |
| UNITEDHEALTH GROUP INC       | COM            | 91324P102 | 250   | 4974   | SH | DEFINED | 02         |
| UNIVERSAL HLTH SVCS INC      | CL B           | 913903100 | 1780  | 35989  | SH | DEFINED | 01         |
| US BANCORP DEL               | COM NEW        | 902973304 | 995   | 41456  | SH | DEFINED | 01         |
| VALERO ENERGY CORP NEW       | COM            | 91913Y100 | 348   | 298    | SH | CALL    | DEFINED 02 |
| VARCO INTL INC DEL           | COM            | 922122106 | 460   | 27202  | SH | DEFINED | 02         |
| VIACOM INC                   | CL B           | 925524308 | 8213  | 214441 | SH | DEFINED | 01         |
| VIACOM INC                   | CL A           | 925524100 | 226   | 5885   | SH | DEFINED | 01         |
| VINTAGE PETE INC             | COM            | 927460105 | 109   | 10002  | SH | DEFINED | 02         |
| VIRAGEN INC                  | COM            | 927638106 | 17    | 62292  | SH | DEFINED | 01         |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 240   | 590    | SH | CALL    | DEFINED 02 |
| VISHAY INTERTECHNOLOGY INC   | COM            | 928298108 | 241   | 13738  | SH | DEFINED | 02         |
| VISTEON CORP                 | COM            | 92839U107 | 111   | 16857  | SH | DEFINED | 01         |
| WACHOVIA CORP 2ND NEW        | COM            | 929903102 | 846   | 20536  | SH | DEFINED | 01         |
| WAL MART STORES INC          | COM            | 931142103 | 374   | 6694   | SH | DEFINED | 02         |
| WASHINGTON POST CO           | CL B           | 939640108 | 523   | 786    | SH | DEFINED | 01         |
| WASTE MGMT INC DEL           | COM            | 94106L109 | 262   | 10011  | SH | DEFINED | 01         |
| WATSON PHARMACEUTICALS INC   | COM            | 942683103 | 241   | 5778   | SH | DEFINED | 01         |
| WAUSAU-MOSINEE PAPER CORP    | COM            | 943315101 | 220   | 17985  | SH | DEFINED | 01         |
| WCI CMNTYS INC               | COM            | 92923C104 | 597   | 36185  | SH | DEFINED | 01         |
| WEBSTER FINL CORP CONN       | COM            | 947890109 | 325   | 8150   | SH | DEFINED | 01         |
| WELLS FARGO & CO NEW         | COM            | 949746101 | 204   | 3953   | SH | DEFINED | 01         |
| WEST PHARMACEUTICAL SVSC INC | COM            | 955306105 | 444   | 14165  | SH | DEFINED | 01         |
| WESTERN SILVER CORP          | COM            | 959531104 | 40    | 10838  | SH | DEFINED | 01         |
| WESTERN WIRELESS CORP        | CL A           | 95988E204 | 600   | 1427   | SH | CALL    | DEFINED 02 |
| WHIRLPOOL CORP               | COM            | 963320106 | 1508  | 22249  | SH | DEFINED | 01         |
| WHITE MTNS INS GROUP LTD     | COM            | G9618E107 | 335   | 843    | SH | DEFINED | 01         |
| WHITEHALL JEWELLERS INC      | COM            | 965063100 | 131   | 11729  | SH | DEFINED | 01         |
| WILEY JOHN & SONS INC        | CL A           | 968223206 | 225   | 8650   | SH | DEFINED | 01         |



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|                         |      |           |     |          |            |
|-------------------------|------|-----------|-----|----------|------------|
| WOLVERINE TUBE INC      | COM  | 978093102 | 66  | 15694 SH | DEFINED 01 |
| WRIGHT MED GROUP INC    | COM  | 98235T107 | 211 | 8342 SH  | DEFINED 02 |
| WYETH                   | COM  | 983024100 | 419 | 9086 SH  | DEFINED 02 |
| WYNDHAM INTL INC        | CL A | 983101106 | 40  | 70687 SH | DEFINED 01 |
| YANKEE CANDLE INC       | COM  | 984757104 | 226 | 8877 SH  | DEFINED 01 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 405 | 7875 SH  | DEFINED 02 |
| ZIMMER HLDGS INC        | COM  | 98956P102 | 953 | 17287 SH | DEFINED 01 |