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LABRANCHE & CO INC
Form 13F-HR
November 03, 2010

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, 2010

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: 33 Whitehall Street
New York, NY 10004

13F File Number: 028-10499

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: Jeffrey A. McCutcheon
Title: Senior Vice President and Chief Financial Officer
Phone: 212-820-6220

Signature, Place, and Date of Signing:

/s/ Jeffrey A. McCutcheon New York, NY October 29, 2010

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: 3
Form 13F Information Table Entry Total: 305
Form 13F Information Table Value Total: \$706,040 (thousands)
List of Other Included Managers:

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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	028-10500	Labranche & Co., LLC
02	028-10501	Labranche Structured Products, LLC
03	028-NEW	LaBranche Financial Services 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	1108	12778	SH		DEFINED	02
A D C TELECOMMUNICATIONS	COM NEW	000886309	510	1000	SH	CALL	DEFINED	02
AEROPOSTALE	COM	007865108	3039	130730	SH		DEFINED	02
AEROPOSTALE	COM	007865108	578	1500	SH	PUT	DEFINED	02
AES CORP	COM	00130H105	145	12768	SH		DEFINED	02
AFLAC INC	COM	001055102	5467	105732	SH		DEFINED	02
AK STL HLDG CORP	COM	001547108	2467	3100	SH	PUT	DEFINED	02
AK STL HLDG CORP	COM	001547108	6634	480372	SH		DEFINED	02
ALCOA INC	COM	013817101	741	4475	SH	CALL	DEFINED	02
ALCOA INC	COM	013817101	226	4006	SH	PUT	DEFINED	02
ALTRIA GROUP INC	COM	02209S103	637	26506	SH		DEFINED	02
AMAZON COM INC	COM	023135106	1678	10686	SH		DEFINED	02
AMAZON COM INC	COM	023135106	221	358	SH	PUT	DEFINED	02
AMERICAN AXLE & MFG HLDGS IN	COM	024061103	589	65280	SH		DEFINED	02
AMERICAN CAP LTD	COM	02503Y103	1037	10800	SH	CALL	DEFINED	02
AMERICAN EXPRESS CO	COM	025816109	3630	86368	SH		DEFINED	02
AMERICAN INTL GROUP INC	COM NEW	026874784	201	5139	SH		DEFINED	02
AMGEN INC	NOTE 0.125% 2/0	031162AN0	199	200000	SH		DEFINED	02
ANADARKO PETE CORP	COM	032511107	2230	3525	SH	CALL	DEFINED	02
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	278	1500	SH	CALL	DEFINED	02
APACHE CORP	COM	037411105	3464	35433	SH		DEFINED	02
APACHE CORP	COM	037411105	235	300	SH	CALL	DEFINED	02
APACHE CORP	COM	037411105	689	900	SH	PUT	DEFINED	02
APOLLO GROUP INC	CL A	037604105	3124	60832	SH		DEFINED	02
APOLLO GROUP INC	CL A	037604105	1033	700	SH	PUT	DEFINED	02
APPLIED MATLS INC	COM	038222105	219	18731	SH		DEFINED	02
ARCHER DANIELS MIDLAND CO	COM	039483102	431	600	SH	CALL	DEFINED	02
AT&T INC	COM	00206R102	1984	69387	SH		DEFINED	02
BAKER HUGHES INC	COM	057224107	525	2100	SH	CALL	DEFINED	02
BAKER HUGHES INC	COM	057224107	674	920	SH	PUT	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	8090	617090	SH		DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	292	2000	SH	CALL	DEFINED	02
BANK OF AMERICA CORPORATION	COM	060505104	2695	5500	SH	PUT	DEFINED	02
BARRICK GOLD CORP	COM	067901108	329	3115	SH	PUT	DEFINED	02
BARRICK GOLD CORP	COM	067901108	1925	5000	SH	CALL	DEFINED	02
BARRICK GOLD CORP	COM	067901108	7292	157519	SH		DEFINED	02
BB&T CORP	COM	054937107	257	235	SH	PUT	DEFINED	02
BB&T CORP	COM	054937107	463	19243	SH		DEFINED	02
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	350	4239	SH		DEFINED	02
BOEING CO	COM	097023105	1176	17670	SH		DEFINED	02
BROADCOM CORP	CL A	111320107	276	7810	SH		DEFINED	02
BROOKFIELD HOMES CORP	COM	112723101	1	100	SH		DEFINED	02
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	5444	6703	SH	CALL	DEFINED	02
CALLAWAY GOLF CO	COM	131193104	443	63238	SH		DEFINED	02

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CALPINE CORP	COM NEW	131347304	1677	134660	SH	DEFINED	02
CALPINE CORP	COM NEW	131347304	238	2500	SH	PUT	DEFINED 02
CATERPILLAR INC DEL	COM	149123101	9489	120597	SH	DEFINED	02
CBOE HLDGS INC	COM	12503M108	1616	80000	SH	DEFINED	02
CBOE HLDGS INC	COM	12503M108	1616	80000	SH	DEFINED	03
CEMEX SAB DE CV	SPON ADR NEW	151290889	136	15977	SH	DEFINED	02
CENOVUS ENERGY INC	COM	15135U109	922	32060	SH	DEFINED	02
CF INDS HLDGS INC	COM	125269100	2901	30374	SH	DEFINED	02
CHEVRON CORP NEW	COM	166764100	1756	21667	SH	DEFINED	02
CHEVRON CORP NEW	COM	166764100	630	1500	SH	CALL	DEFINED 02
CITIGROUP INC	COM	172967101	1046	268316	SH	DEFINED	02
CLAYMORE EXCHANGE TRADED FD	CRP BD 2012	18383M597	971	47247	SH	DEFINED	02
COCA COLA ENTERPRISES INC	COM	191219104	16523	532987	SH	DEFINED	02
COCA COLA ENTERPRISES INC	COM	191219104	323	808	SH	CALL	DEFINED 02
COEUR D ALENE MINES CORP IDA	COM NEW	192108504	442	22174	SH	DEFINED	02
COMCAST CORP NEW	CL A	20030N101	467	25855	SH	DEFINED	02
COMCAST CORP NEW	CL A	20030N101	414	3835	SH	PUT	DEFINED 02
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	6610	374065	SH	DEFINED	02
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	205	1516	SH	CALL	DEFINED 02
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	1181	8589	SH	PUT	DEFINED 02
CONOCOPHILLIPS	COM	20825C104	1404	24440	SH	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	7476	202284	SH	DEFINED	02
CONSOL ENERGY INC	COM	20854P109	1080	2517	SH	PUT	DEFINED 02
CSX CORP	COM	126408103	1791	2505	SH	CALL	DEFINED 02
CUMMINS INC	COM	231021106	212	2344	SH	DEFINED	02
CURRENCYSHARES CDN DLR TR	CDN DOLLAR SHS	23129X105	2580	26700	SH	DEFINED	02
CURRENCYSHARES SWEDISH KRONA	SWEDISH KRONA	23129R108	1930	13062	SH	DEFINED	02
CURRENCYSHS BRIT POUND STER	BRIT POUND STE	23129S106	3455	22100	SH	DEFINED	02
CURRENCYSHS JAPANESE YEN TR	JAPANESE YEN	23130A102	3507	29578	SH	DEFINED	02
D R HORTON INC	COM	23331A109	440	39572	SH	DEFINED	02
DEERE & CO	COM	244199105	403	500	SH	CALL	DEFINED 02
DEVON ENERGY CORP NEW	COM	25179M103	1601	24731	SH	DEFINED	02
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459W516	3457	2639	SH	CALL	DEFINED 02
DIREXION SHS ETF TR	DLY FIN BULL NEW	25459W516	341	93	SH	PUT	DEFINED 02
DOMINION RES INC VA NEW	COM	25746U109	360	800	SH	CALL	DEFINED 02
DOW CHEM CO	COM	260543103	4062	147910	SH	DEFINED	02
DOW CHEM CO	COM	260543103	1030	2294	SH	PUT	DEFINED 02
DUKE ENERGY CORP NEW	COM	26441C105	1402	79150	SH	DEFINED	02
E TRADE FINANCIAL CORP	COM NEW	269246401	583	40000	SH	DEFINED	01
E TRADE FINANCIAL CORP	COM NEW	269246401	8	572	SH	DEFINED	02
ECHOSTAR CORP	CL A	278768106	249	13038	SH	DEFINED	02
EL PASO CORP	COM	28336L109	151	12171	SH	DEFINED	02
EMERSON ELEC CO	COM	291011104	289	5490	SH	DEFINED	02
ENCANA CORP	COM	292505104	932	30842	SH	DEFINED	02
ENERGY XXI (BERMUDA) LTD	USD UNRS SHS	G10082140	245	900	SH	CALL	DEFINED 02
EOG RES INC	COM	26875P101	252	2707	SH	DEFINED	02
EQUINIX INC	COM NEW	29444U502	734	7172	SH	DEFINED	02
EXELON CORP	COM	30161N101	7932	186276	SH	DEFINED	02
EXELON CORP	COM	30161N101	1601	1989	SH	PUT	DEFINED 02
EXXON MOBIL CORP	COM	30231G102	3898	63084	SH	DEFINED	02
EXXON MOBIL CORP	COM	30231G102	419	3674	SH	CALL	DEFINED 02
EXXON MOBIL CORP	COM	30231G102	1045	1594	SH	PUT	DEFINED 02
F5 NETWORKS INC	COM	315616102	260	2500	SH	DEFINED	02
FEDEX CORP	COM	31428X106	28146	329193	SH	DEFINED	02
FEDEX CORP	COM	31428X106	1087	400	SH	CALL	DEFINED 02
FISERV INC	COM	337738108	2527	46959	SH	DEFINED	02
FLOWSERVE CORP	COM	34354P105	2152	19665	SH	DEFINED	02
FOSTER WHEELER AG	COM	H27178104	881	36020	SH	DEFINED	02
FRANKLIN RES INC	COM	354613101	305	195	SH	CALL	DEFINED 02
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	5151	60320	SH	DEFINED	02
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	339	1300	SH	PUT	DEFINED 02
GAP INC DEL	COM	364760108	475	25493	SH	DEFINED	02

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GARTNER INC	COM	366651107	1457	49488	SH	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	2846	175130	SH	DEFINED	02
GENERAL ELECTRIC CO	COM	369604103	478	5584	SH	CALL	DEFINED 02
GENERAL ELECTRIC CO	COM	369604103	1011	9100	SH	PUT	DEFINED 02
GOLDCORP INC NEW	COM	380956409	256	1000	SH	CALL	DEFINED 02
GOLDMAN SACHS GROUP INC	COM	38141G104	8336	57654	SH	DEFINED	02
GOLDMAN SACHS GROUP INC	COM	38141G104	260	684	SH	CALL	DEFINED 02
GOLDMAN SACHS GROUP INC	COM	38141G104	2081	896	SH	PUT	DEFINED 02
GOOGLE INC	CL A	38259P508	418	572	SH	CALL	DEFINED 02
GOOGLE INC	CL A	38259P508	1106	250	SH	PUT	DEFINED 02
GREEN MTN COFFEE ROASTERS IN	COM	393122106	1938	867	SH	CALL	DEFINED 02
HALLIBURTON CO	COM	406216101	2589	1950	SH	CALL	DEFINED 02
HARLEY DAVIDSON INC	COM	412822108	507	17840	SH	DEFINED	02
HESS CORP	COM	42809H107	1206	20407	SH	DEFINED	02
HESS CORP	COM	42809H107	349	750	SH	PUT	DEFINED 02
HOME DEPOT INC	COM	437076102	266	800	SH	PUT	DEFINED 02
HONDA MOTOR LTD	AMERN SHS	438128308	291	8177	SH	DEFINED	02
HONEYWELL INTL INC	COM	438516106	248	5655	SH	DEFINED	02
HSBC HLDGS PLC	SPON ADR NEW	404280406	263	5206	SH	DEFINED	02
ILLINOIS TOOL WKS INC	COM	452308109	2198	46747	SH	DEFINED	02
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	358	500	SH	CALL	DEFINED 02
INTEROIL CORP	COM	460951106	1504	21974	SH	DEFINED	02
INTEROIL CORP	COM	460951106	486	400	SH	PUT	DEFINED 02
ISHARES INC	MSCI AUSTRALIA	464286103	2216	93369	SH	DEFINED	02
ISHARES INC	MSCI BRAZIL	464286400	3527	3900	SH	CALL	DEFINED 02
ISHARES INC	MSCI HONG KONG	464286871	9141	503930	SH	DEFINED	02
ISHARES INC	MSCI JAPAN	464286848	298	30135	SH	DEFINED	02
ISHARES INC	MSCI MALAYSIA	464286830	638	46403	SH	DEFINED	02
ISHARES INC	MSCI MEX INVEST	464286822	960	18112	SH	DEFINED	02
ISHARES INC	MSCI S KOREA	464286772	935	17473	SH	DEFINED	02
ISHARES INC	MSCI SINGAPORE	464286673	867	65552	SH	DEFINED	02
ISHARES INC	MSCI TAIWAN	464286731	9651	712252	SH	DEFINED	02
ISHARES TR	BARCLY USAGG B	464287226	1532	14096	SH	DEFINED	02
ISHARES TR	BARCLYS 1-3YR CR	464288646	4078	38828	SH	DEFINED	02
ISHARES TR	BARCLYS 20+ YR	464287432	5532	52430	SH	DEFINED	02
ISHARES TR	BARCLYS GOVT CR	464288596	2439	21916	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	3071	58067	SH	DEFINED	02
ISHARES TR	DJ US REAL EST	464287739	623	1000	SH	CALL	DEFINED 02
ISHARES TR	FTSE XNHUA IDX	464287184	5859	136837	SH	DEFINED	02
ISHARES TR	FTSE XNHUA IDX	464287184	511	398	SH	CALL	DEFINED 02
ISHARES TR	JPMORGAN USD	464288281	4105	36877	SH	DEFINED	02
ISHARES TR	MSCI EAFE IDX	464287465	2570	1729	SH	CALL	DEFINED 02
ISHARES TR	MSCI EMERG MKT	464287234	3198	3439	SH	CALL	DEFINED 02
ISHARES TR	MSCI EMERG MKT	464287234	4758	106283	SH	DEFINED	02
ISHARES TR	NASDQ BIO INDX	464287556	230	2671	SH	DEFINED	02
ISHARES TR	S&P CITINT TBD	464288117	902	8492	SH	DEFINED	02
ISHARES TR	S&PCIT11-3YRTB	464288125	585	5563	SH	DEFINED	02
JOY GLOBAL INC	COM	481165108	2247	31958	SH	DEFINED	02
KB HOME	COM	48666K109	1230	108583	SH	DEFINED	02
KB HOME	COM	48666K109	593	1500	SH	PUT	DEFINED 02
KINROSS GOLD CORP	COM NO PAR	496902404	882	46955	SH	DEFINED	02
KLA-TENCOR CORP	COM	482480100	201	700	SH	CALL	DEFINED 02
KOHL'S CORP	COM	500255104	1835	34827	SH	DEFINED	02
KROGER CO	COM	501044101	1563	72147	SH	DEFINED	02
LAS VEGAS SANDS CORP	COM	517834107	5104	2900	SH	CALL	DEFINED 02
LENNAR CORP	CL A	526057104	276	500	SH	CALL	DEFINED 02
LEXMARK INTL NEW	CL A	529771107	1828	40965	SH	DEFINED	02
LIBERTY GLOBAL INC	COM SER A	530555101	5684	184473	SH	DEFINED	02
LIBERTY MEDIA CORP NEW	LIB STAR COM A	53071M708	222	3425	SH	DEFINED	02
LIMITED BRANDS INC	COM	532716107	1600	2000	SH	CALL	DEFINED 02
LOCKHEED MARTIN CORP	COM	539830109	1062	14902	SH	DEFINED	02
MARATHON OIL CORP	COM	565849106	367	11080	SH	DEFINED	02

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MARKET VECTORS ETF TR	AGRIBUS ETF	57060U605	3638	79347	SH	DEFINED	02
MARKET VECTORS ETF TR	EM LC CURR DBT	57060U522	6786	251052	SH	DEFINED	02
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	6349	5431	SH	CALL	DEFINED 02
MASCO CORP	COM	574599106	1100	2588	SH	PUT	DEFINED 02
MASSEY ENERGY COMPANY	COM	576206106	5638	181743	SH	DEFINED	02
MASSEY ENERGY COMPANY	COM	576206106	1615	2809	SH	PUT	DEFINED 02
MASTERCARD INC	CL A	57636Q104	444	249	SH	CALL	DEFINED 02
MCDONALDS CORP	COM	580135101	2237	30025	SH	DEFINED	02
MEDIVATION INC	COM	58501N101	231	17795	SH	DEFINED	02
MEDIVATION INC	COM	58501N101	339	200	SH	PUT	DEFINED 02
MERCK & CO INC NEW	COM	58933Y105	680	18460	SH	DEFINED	02
MERCK & CO INC NEW	COM	58933Y105	215	1500	SH	PUT	DEFINED 02
MICRON TECHNOLOGY INC	COM	595112103	10	20000	SH	CALL	DEFINED 02
MICROSOFT CORP	COM	594918104	3278	133836	SH	DEFINED	02
MONSANTO CO NEW	COM	61166W101	3142	1959	SH	PUT	DEFINED 02
MONSANTO CO NEW	COM	61166W101	5827	121576	SH	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	693	28099	SH	DEFINED	02
MORGAN STANLEY	COM NEW	617446448	367	467	SH	PUT	DEFINED 02
MOTOROLA INC	COM	620076109	1711	200613	SH	DEFINED	02
NETAPP INC	COM	64110D104	1783	35810	SH	DEFINED	02
NETFLIX INC	COM	64110L106	2425	437	SH	CALL	DEFINED 02
NEW YORK CMNTY BANCORP INC	COM	649445103	1647	101327	SH	DEFINED	02
NEWMONT MINING CORP	COM	651639106	4292	68328	SH	DEFINED	02
NEWMONT MINING CORP	COM	651639106	3859	6607	SH	CALL	DEFINED 02
NEWMONT MINING CORP	COM	651639106	628	10000	SH	DEFINED	01
NIKE INC	CL B	654106103	223	1522	SH	CALL	DEFINED 02
NIKE INC	CL B	654106103	6224	77664	SH	DEFINED	02
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	4588	135789	SH	DEFINED	02
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	1260	2666	SH	PUT	DEFINED 02
NORDSTROM INC	COM	655664100	611	16420	SH	DEFINED	02
NORTHROP GRUMMAN CORP	COM	666807102	321	200	SH	CALL	DEFINED 02
NOVARTIS A G	SPONSORED ADR	66987V109	2739	2115	SH	CALL	DEFINED 02
NUCOR CORP	COM	670346105	342	1530	SH	PUT	DEFINED 02
NUCOR CORP	COM	670346105	515	1621	SH	CALL	DEFINED 02
NYSE EURONEXT	COM	629491101	29995	1049888	SH	DEFINED	02
OCCIDENTAL PETE CORP DEL	COM	674599105	5719	2998	SH	CALL	DEFINED 02
OCCIDENTAL PETE CORP DEL	COM	674599105	410	454	SH	PUT	DEFINED 02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	345	280	SH	CALL	DEFINED 02
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	346	250	SH	PUT	DEFINED 02
PETROHAWK ENERGY CORP	COM	716495106	2441	151214	SH	DEFINED	02
PETROHAWK ENERGY CORP	COM	716495106	1008	1708	SH	PUT	DEFINED 02
PFIZER INC	COM	717081103	267	15540	SH	DEFINED	02
PIONEER NAT RES CO	COM	723787107	440	6773	SH	DEFINED	02
POSCO	SPONSORED ADR	693483109	1347	11818	SH	DEFINED	02
POSCO	SPONSORED ADR	693483109	57	500	SH	DEFINED	03
POTASH CORP SASK INC	COM	73755L107	1731	1250	SH	CALL	DEFINED 02
POWERSHARES GLOBAL ETF TRUST	AGG PFD PORT	73936T565	296	20501	SH	DEFINED	02
POWERSHARES INDIA ETF TR	INDIA PORT	73935L100	1110	44100	SH	DEFINED	02
POWERSHS DB MULTI SECT COMM	DB AGRICULT FD	73936B408	5539	201359	SH	DEFINED	02
POWERSHS DB US DOLLAR INDEX	DOLL INDX BULL	73936D107	2357	103185	SH	DEFINED	02
PRIMUS GUARANTY LTD	SHS	G72457107	1277	28000	SH	DEFINED	01
PRIMUS GUARANTY LTD	SHS	G72457107	0	33	SH	DEFINED	02
PROSHARES TR	PSHS ULTSHT FINL	74347R628	529	26600	SH	DEFINED	02
PROSHARES TR	ULTRA FNCLS NEW	74347X633	33	13333	SH	CALL	DEFINED 02
PRUDENTIAL FINL INC	COM	744320102	900	1500	SH	CALL	DEFINED 02
PRUDENTIAL FINL INC	COM	744320102	352	1500	SH	PUT	DEFINED 02
QUALCOMM INC	COM	747525103	258	416	SH	CALL	DEFINED 02
RAYTHEON CO	*W EXP 06/16/201	755111119	2819	311800	SH	DEFINED	02
RESEARCH IN MOTION LTD	COM	760975102	431	8862	SH	DEFINED	02
RIVERBED TECHNOLOGY INC	COM	768573107	7650	167845	SH	DEFINED	02
SAFEWAY INC	COM NEW	786514208	347	16417	SH	DEFINED	02
SALESFORCE COM INC	COM	79466L302	5268	47118	SH	DEFINED	02

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SANDISK CORP	COM	80004C101	406	11076	SH		DEFINED	02
SCHLUMBERGER LTD	COM	806857108	816	1691	SH	PUT	DEFINED	02
SCHLUMBERGER LTD	COM	806857108	423	2999	SH	CALL	DEFINED	02
SEAGATE TECHNOLOGY PLC	SHS	G7945M107	502	850	SH	PUT	DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	1461	43717	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	245	8800	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	465	15253	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	1497	2144	SH	CALL	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-ENERGY	81369Y506	1048	3400	SH	PUT	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	5062	17729	SH	PUT	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	6045	421251	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	202	7350	SH	CALL	DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-INDS	81369Y704	23025	736083	SH		DEFINED	02
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	275	3483	SH	CALL	DEFINED	02
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1964	59918	SH		DEFINED	02
SOHU COM INC	COM	83408W103	497	8626	SH		DEFINED	02
SOUTHERN CO	COM	842587107	3681	98845	SH		DEFINED	02
SOUTHWESTERN ENERGY CO	COM	845467109	3169	94763	SH		DEFINED	02
SOUTHWESTERN ENERGY CO	COM	845467109	525	1500	SH	PUT	DEFINED	02
SPDR GOLD TRUST	GOLD SHS	78463V107	54894	63843	SH	CALL	DEFINED	02
SPDR S&P 500 ETF TR	TR UNIT	78462F103	11100	97265	SH		DEFINED	02
SPDR SERIES TRUST	BRCLYS CAP CONV	78464A359	3715	95573	SH		DEFINED	02
SPDR SERIES TRUST	S&P HOMEBUILD	78464A888	3937	249018	SH		DEFINED	02
ST JUDE MED INC	COM	790849103	3232	82164	SH		DEFINED	02
STARBUCKS CORP	COM	855244109	550	21499	SH		DEFINED	02
STEEL DYNAMICS INC	COM	858119100	731	51808	SH		DEFINED	02
SUNPOWER CORP	COM CL A	867652109	212	14732	SH		DEFINED	02
SYMANTEC CORP	COM	871503108	315	20789	SH		DEFINED	02
TARGET CORP	COM	87612E106	1365	1000	SH	CALL	DEFINED	02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	3529	66897	SH		DEFINED	02
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	443	1620	SH	PUT	DEFINED	02
TEXAS INSTRS INC	COM	882508104	490	500	SH	CALL	DEFINED	02
TEXTRON INC	COM	883203101	1352	65738	SH		DEFINED	02
TIFFANY & CO NEW	COM	886547108	1306	27787	SH		DEFINED	02
TIFFANY & CO NEW	COM	886547108	206	250	SH	PUT	DEFINED	02
TJX COS INC NEW	COM	872540109	226	400	SH	CALL	DEFINED	02
TOLL BROTHERS INC	COM	889478103	363	19108	SH		DEFINED	02
TRANSOCEAN LTD	REG SHS	H8817H100	6247	97170	SH		DEFINED	02
TRANSOCEAN LTD	REG SHS	H8817H100	1766	2200	SH	PUT	DEFINED	02
TYSON FOODS INC	CL A	902494103	220	13756	SH		DEFINED	02
UAL CORP	COM NEW	902549807	1854	78452	SH		DEFINED	02
UNION PAC CORP	COM	907818108	2118	25888	SH		DEFINED	02
UNITED STATES NATL GAS FUND	UNIT	912318102	1170	2000	SH	PUT	DEFINED	02
UNITED STATES NATL GAS FUND	UNIT	912318102	892	144800	SH		DEFINED	02
UNITED STATES OIL FUND LP	UNITS	91232N108	326	9353	SH		DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	1962	900	SH	PUT	DEFINED	02
UNITED STATES STL CORP NEW	COM	912909108	2822	3169	SH	CALL	DEFINED	02
UNITED TECHNOLOGIES CORP	COM	913017109	1832	25724	SH		DEFINED	02
UNIVERSAL AMERICAN CORP	COM	913377107	529	35882	SH		DEFINED	02
VALERO ENERGY CORP NEW	COM	91913Y100	333	19013	SH		DEFINED	02
VANGUARD BD INDEX FD INC	SHORT TRM BOND	921937827	2811	34382	SH		DEFINED	02
VANGUARD BD INDEX FD INC	TOTAL BND MRKT	921937835	4401	53241	SH		DEFINED	02
VANGUARD INTL EQUITY INDEX F	EMR MKT ETF	922042858	442	1557	SH	CALL	DEFINED	02
VANGUARD SCOTTSDALE FDS	LG-TERM COR BD	92206C813	226	2783	SH		DEFINED	02
VANGUARD SCOTTSDALE FDS	SHRT-TERM CORP	92206C409	5299	67631	SH		DEFINED	02
VANGUARD WORLD FD	EXTENDED DUR	921910709	942	9577	SH		DEFINED	02
VIRGIN MEDIA INC	COM	92769L101	6450	279702	SH		DEFINED	02
VIRGIN MEDIA INC	COM	92769L101	203	2252	SH	PUT	DEFINED	02
VORNADO RLTY L P	DBCV 3.625%11/1	929043AE7	11	11000	SH		DEFINED	02
WAL MART STORES INC	COM	931142103	6405	119677	SH		DEFINED	02
WAL MART STORES INC	COM	931142103	406	1370	SH	PUT	DEFINED	02
WALGREEN CO	COM	931422109	268	750	SH	CALL	DEFINED	02

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WASTE MGMT INC DEL	COM	94106L109	5805	162433	SH		DEFINED	02
WEATHERFORD INTERNATIONAL LT	REG	H27013103	4192	13906	SH	CALL	DEFINED	02
WEATHERFORD INTERNATIONAL LT	REG	H27013103	823	4959	SH	PUT	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	1555	2867	SH	PUT	DEFINED	02
WELLS FARGO & CO NEW	COM	949746101	6671	265472	SH		DEFINED	02
WILLIAMS COS INC DEL	COM	969457100	2424	126830	SH		DEFINED	02
WISDOMTREE TR	EM LCL DEBT FD	97717X867	359	6827	SH		DEFINED	02
WISDOMTREE TRUST	NEW ZEAL DOLLR	97717W216	912	39000	SH		DEFINED	02
WISDOMTREE TRUST	STH AFRIC RAND	97717W158	949	30497	SH		DEFINED	02
WYNN RESORTS LTD	COM	983134107	725	8350	SH		DEFINED	02
XEROX CORP	COM	984121103	410	39660	SH		DEFINED	02
YRC WORLDWIDE INC	COM	984249102	18	12144	SH	CALL	DEFINED	02
ZIMMER HLDGS INC	COM	98956P102	1206	23041	SH		DEFINED	02