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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 | DBC 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 |