

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

LABRANCHE & CO INC
Form 13F-HR
February 14, 2007

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2006

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 10271

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: 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 February 14, 2007

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: 950
Form13F Information Table Value Total: \$2,907,186 (thousands)
List of Other Included Managers:

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional managers with respect to which this report is filed, other than the manager filing this report.

| No. | 13F File Number | Name |
|-----|-----------------|------------------------------------|
| 01 | 28-10500 | Labranche & Co., LLC |
| 02 | 28-10501 | Labranche Structured Products, LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO | COM | 88579Y101 | 3630 | 46581 | SH | | DEFINED | 02 |
| AAR CORP | COM | 000361105 | 316 | 10809 | SH | | DEFINED | 02 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 7377 | 105949 | SH | | DEFINED | 02 |
| ACTIVE POWER INC | COM | 00504W100 | 27 | 10221 | SH | | DEFINED | 02 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 5030 | 291754 | SH | | DEFINED | 02 |
| ADAPTEC INC | COM | 00651F108 | 186 | 39977 | SH | | DEFINED | 02 |
| ADOBE SYS INC | COM | 00724F101 | 1287 | 31304 | SH | | DEFINED | 02 |
| ADTRAN INC | COM | 00738A106 | 307 | 13505 | SH | | DEFINED | 02 |
| ADVANCE AMER CASH ADVANCE CT | COM | 00739W107 | 455 | 31027 | SH | | DEFINED | 02 |
| ADVANCED MAGNETICS INC | COM | 00753P103 | 2296 | 38438 | SH | | DEFINED | 02 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 588 | 16699 | SH | | DEFINED | 02 |
| ADVANTAGE ENERGY INCOME FD | TR UNIT | 00762L101 | 269 | 25300 | SH | | DEFINED | 02 |
| AEROPOSTALE | COM | 007865108 | 845 | 27384 | SH | | DEFINED | 02 |
| AETNA INC NEW | COM | 00817Y108 | 16909 | 391596 | SH | | DEFINED | 02 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 700 | 14334 | SH | | DEFINED | 02 |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 294 | 2799 | SH | | DEFINED | 01 |
| AGERE SYS INC | COM | 00845V308 | 1543 | 80495 | SH | | DEFINED | 02 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1706 | 48952 | SH | | DEFINED | 02 |
| AGL RES INC | COM | 001204106 | 317 | 8157 | SH | | DEFINED | 02 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 862 | 20896 | SH | | DEFINED | 02 |
| AGRIUM INC | COM | 008916108 | 268 | 8500 | SH | | DEFINED | 02 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 485 | 17385 | SH | | DEFINED | 02 |
| AIRGAS INC | COM | 009363102 | 372 | 9187 | SH | | DEFINED | 01 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 427 | 30022 | SH | | DEFINED | 02 |
| ALCON INC | COM SHS | H01301102 | 379 | 3394 | SH | | DEFINED | 02 |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1259 | 28393 | SH | | DEFINED | 02 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1465 | 23454 | SH | | DEFINED | 02 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 772 | 9871 | SH | | DEFINED | 02 |
| ALLIED CAP CORP NEW | COM | 01903Q108 | 3313 | 101368 | SH | | DEFINED | 02 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 217 | 17631 | SH | | DEFINED | 02 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 617 | 43371 | SH | | DEFINED | 02 |
| ALTERA CORP | COM | 021441100 | 392 | 1350 | SH | | DEFINED | 02 |
| ALTRIA GROUP INC | COM | 02209S103 | 1439 | 16764 | SH | | DEFINED | 02 |
| ALUMINUM CORP CHINA LTD | SPON ADR H SHS | 022276109 | 1043 | 44396 | SH | | DEFINED | 01 |
| AMEDISYS INC | COM | 023436108 | 578 | 17586 | SH | | DEFINED | 02 |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195207 | 679 | 10359 | SH | | DEFINED | 02 |
| AMERICAN EXPRESS CO | COM | 025816109 | 10962 | 180677 | SH | | DEFINED | 02 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 356 | 14901 | SH | | DEFINED | 02 |
| AMERICAN HOME MTG INVT CORP | COM | 02660R107 | 1202 | 34212 | SH | | DEFINED | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 6951 | 96998 | SH | | DEFINED | 02 |
| AMERICAN PWR CONVERSION CORP | COM | 029066107 | 1356 | 44326 | SH | | DEFINED | 01 |
| AMERICAN STD COS INC DEL | COM | 029712106 | 1452 | 31671 | SH | | DEFINED | 02 |
| AMERICAN STS WTR CO | COM | 029899101 | 338 | 8748 | SH | | DEFINED | 02 |
| AMERICAN VANGUARD CORP | COM | 030371108 | 284 | 17881 | SH | | DEFINED | 02 |
| AMERICREDIT CORP | COM | 03060R101 | 1499 | 59554 | SH | | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| AMETEK INC NEW | COM | 031100100 | 462 | 14496 | SH | DEFINED | 02 |
| AMGEN INC | COM | 031162100 | 19006 | 278234 | SH | DEFINED | 02 |
| AMGEN INC | COM | 031162100 | 375 | 10000 | SH | CALL | DEFINED 02 |
| AMGEN INC | COM | 031162100 | 1786 | 3780 | SH | PUT | DEFINED 02 |
| AMPHENOL CORP NEW | CL A | 032095101 | 555 | 8933 | SH | DEFINED | 02 |
| AMR CORP | COM | 001765106 | 10256 | 339251 | SH | DEFINED | 02 |
| AMSURG CORP | COM | 03232P405 | 214 | 9295 | SH | DEFINED | |
| ANALOG DEVICES INC | COM | 032654105 | 2356 | 71684 | SH | DEFINED | 02 |
| ANTIGENICS INC DEL | COM | 037032109 | 194 | 106016 | SH | DEFINED | 02 |
| APPLE COMPUTER INC | COM | 037833100 | 7674 | 1399 | SH | DEFINED | 01 |
| APPLE COMPUTER INC | COM | 037833100 | 18010 | 145663 | SH | DEFINED | 02 |
| APPLEBEES INTL INC | COM | 037899101 | 389 | 15756 | SH | DEFINED | 02 |
| APPLERA CORP | COM CELERA GRP | 038020202 | 267 | 19065 | SH | DEFINED | 01 |
| AQUA AMERICA INC | COM | 03836W103 | 237 | 10399 | SH | DEFINED | 02 |
| AQUANTIVE INC | COM | 03839G105 | 870 | 35287 | SH | DEFINED | 02 |
| AQUILA INC | COM | 03840P102 | 433 | 92057 | SH | DEFINED | 02 |
| ARACRUZ CELULOSE S A | SPON ADR PFD B | 038496204 | 293 | 4786 | SH | DEFINED | 02 |
| ARCH COAL INC | COM | 039380100 | 345 | 600 | SH | CALL | DEFINED 02 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 6653 | 208147 | SH | DEFINED | 02 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 209 | 16177 | SH | DEFINED | 02 |
| ARENA RESOURCES INC | COM | 040049108 | 367 | 8592 | SH | DEFINED | 02 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 1809 | 351872 | SH | DEFINED | 02 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 251 | 6976 | SH | DEFINED | 02 |
| ARROW ELECTRS INC | COM | 042735100 | 1032 | 32709 | SH | DEFINED | 01 |
| ARTHROCARE CORP | COM | 043136100 | 596 | 14927 | SH | DEFINED | 02 |
| ARVINMERITOR INC | COM | 043353101 | 226 | 12422 | SH | DEFINED | 02 |
| ASA BERMUDA LIMITED | COM | G3156P103 | 410 | 6350 | SH | DEFINED | 02 |
| ASSOCIATED BANC CORP | COM | 045487105 | 416 | 11934 | SH | DEFINED | 02 |
| ASTORIA FINL CORP | COM | 046265104 | 220 | 7305 | SH | DEFINED | |
| AT&T INC | COM | 00206R102 | 1843 | 51545 | SH | DEFINED | 02 |
| ATWOOD OCEANICS INC | COM | 050095108 | 604 | 12344 | SH | DEFINED | 02 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 587 | 42478 | SH | DEFINED | 02 |
| AUDICODES LTD | ORD | M15342104 | 285 | 30447 | SH | DEFINED | 02 |
| AUTOBYTEL INC | COM | 05275N106 | 811 | 231722 | SH | DEFINED | 02 |
| AUTODESK INC | COM | 052769106 | 544 | 13452 | SH | DEFINED | 02 |
| AVERY DENNISON CORP | COM | 053611109 | 463 | 6813 | SH | DEFINED | 02 |
| AVNET INC | COM | 053807103 | 696 | 27244 | SH | DEFINED | 02 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 1048 | 9300 | SH | DEFINED | 02 |
| BANCO SANTANDER CHILE NEW | SP ADR REP COM | 05965X109 | 2215 | 45996 | SH | DEFINED | 02 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 13339 | 249839 | SH | DEFINED | 02 |
| BARCLAYS BK PLC | DJAIG CMDTY 36 | 06738C778 | 343 | 7000 | SH | DEFINED | 02 |
| BARCLAYS BK PLC | GSCI TTL RET36 | 06738C794 | 368 | 9121 | SH | DEFINED | 02 |
| BARRICK GOLD CORP | COM | 067901108 | 2111 | 68752 | SH | DEFINED | 02 |
| BAUSCH & LOMB INC | COM | 071707103 | 10566 | 202960 | SH | DEFINED | 02 |
| BERRY PETE CO | CL A | 085789105 | 245 | 7900 | SH | DEFINED | 02 |
| BEST BUY INC | COM | 086516101 | 7121 | 144769 | SH | DEFINED | 02 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 2041 | 51350 | SH | DEFINED | 02 |
| BIOMET INC | COM | 090613100 | 778 | 18860 | SH | DEFINED | 02 |
| BIOTECH HOLDRS TR | DEPOSTRY RCPTS | 09067D201 | 21605 | 117520 | SH | DEFINED | 02 |
| BIOVAIL CORP | COM | 09067J109 | 3091 | 146071 | SH | DEFINED | 02 |
| BLOCK H & R INC | COM | 093671105 | 358 | 15547 | SH | DEFINED | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 115 | 21772 | SH | DEFINED | 02 |
| BOARDWALK PIPELINE PARTNERS | UT LTD PARTNER | 096627104 | 287 | 9327 | SH | DEFINED | 02 |
| BOB EVANS FARMS INC | COM | 096761101 | 211 | 6154 | SH | DEFINED | |
| BOEING CO | COM | 097023105 | 3070 | 34559 | SH | DEFINED | 02 |
| BORDERS GROUP INC | COM | 099709107 | 235 | 10534 | SH | DEFINED | 02 |
| BOSTON COMMUNICATIONS GROUP | COM | 100582105 | 26 | 10489 | SH | DEFINED | 02 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3343 | 194589 | SH | DEFINED | 02 |
| BOWATER INC | COM | 102183100 | 3198 | 142093 | SH | DEFINED | 02 |
| BOYD GAMING CORP | COM | 103304101 | 297 | 6552 | SH | DEFINED | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 971 | 14464 | SH | DEFINED | 02 |
| BRASIL TELECOM PARTICIPACOES | SPON ADR PFD | 105530109 | 484 | 11348 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|--------|----|---------|------------|
| BREEZE EASTERN CORP | COM | 106764103 | 115 | 10809 | SH | DEFINED | 02 |
| BRIGGS & STRATTON CORP | COM | 109043109 | 1049 | 38931 | SH | DEFINED | 02 |
| BRINKS CO | COM | 109696104 | 2092 | 32723 | SH | DEFINED | 02 |
| BROADBAND HOLDRS TR | DEPOSITRY RCPT | 11130P104 | 1258 | 80000 | SH | DEFINED | 02 |
| BROADCOM CORP | CL A | 111320107 | 2553 | 79029 | SH | DEFINED | 02 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 424 | 10785 | SH | DEFINED | 02 |
| BROWN & BROWN INC | COM | 115236101 | 253 | 8952 | SH | DEFINED | 02 |
| BROWN FORMAN CORP | CL B | 115637209 | 486 | 7331 | SH | DEFINED | 02 |
| BROWN SHOE INC NEW | COM | 115736100 | 312 | 6536 | SH | DEFINED | 02 |
| BUNGE LIMITED | COM | G16962105 | 4222 | 58233 | SH | DEFINED | 02 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 3784 | 51263 | SH | DEFINED | 02 |
| BUSINESS OBJECTS S A | SPONSORED ADR | 12328X107 | 2952 | 74829 | SH | DEFINED | 02 |
| C D W CORP | COM | 12512N105 | 1372 | 19517 | SH | DEFINED | 02 |
| CABOT CORP | COM | 127055101 | 597 | 13700 | SH | DEFINED | 02 |
| CABOT MICROELECTRONICS CORP | COM | 12709P103 | 208 | 6118 | SH | DEFINED | 02 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 972 | 54263 | SH | DEFINED | 01 |
| CALLAWAY GOLF CO | COM | 131193104 | 178 | 12351 | SH | DEFINED | 02 |
| CANADIAN NAT RES LTD | COM | 136385101 | 4239 | 79630 | SH | DEFINED | 01 |
| CANDELA CORP | COM | 136907102 | 169 | 13656 | SH | DEFINED | 02 |
| CANYON RESOURCES CORP | COM NEW | 138869300 | 36 | 42858 | SH | DEFINED | 02 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 1580 | 20566 | SH | DEFINED | 02 |
| CAPITALSOURCE INC | COM | 14055X102 | 472 | 17297 | SH | DEFINED | 01 |
| CARMAX INC | COM | 143130102 | 7520 | 140221 | SH | DEFINED | 02 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 924 | 18848 | SH | DEFINED | 02 |
| CBOT HLDGS INC | CL A | 14984K106 | 2317 | 15298 | SH | DEFINED | 02 |
| CBRL GROUP INC | COM | 12489V106 | 14440 | 322607 | SH | DEFINED | 02 |
| CBS CORP NEW | CL B | 124857202 | 1071 | 34351 | SH | DEFINED | 02 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 101 | 12989 | SH | DEFINED | 02 |
| CENTURYTEL INC | COM | 156700106 | 1167 | 26736 | SH | DEFINED | 02 |
| CERIDIAN CORP NEW | COM | 156779100 | 655 | 23415 | SH | DEFINED | 02 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 173 | 18507 | SH | DEFINED | 02 |
| CHARMING SHOPPES INC | COM | 161133103 | 347 | 25653 | SH | DEFINED | 02 |
| CHATTEM INC | COM | 162456107 | 782 | 15609 | SH | DEFINED | 02 |
| CHECKFREE CORP NEW | COM | 162813109 | 354 | 8814 | SH | DEFINED | 02 |
| CHECKPOINT SYS INC | COM | 162825103 | 1449 | 71715 | SH | DEFINED | 02 |
| CHEMTURA CORP | COM | 163893100 | 379 | 39394 | SH | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP | 6.25% PFD CONV | 165167818 | 27665 | 110000 | SH | DEFINED | 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 470 | 16181 | SH | DEFINED | 02 |
| CHEVRON CORP NEW | COM | 166764100 | 9744 | 108391 | SH | DEFINED | 02 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 355 | 13000 | SH | DEFINED | 02 |
| CHINA NETCOM GROUP CORP HK L | SPONSORED ADR | 16940Q101 | 509 | 9515 | SH | DEFINED | 02 |
| CHIPOTLE MEXICAN GRILL INC | CL B | 169656204 | 637 | 12255 | SH | DEFINED | 01 |
| CHOICEPOINT INC | COM | 170388102 | 457 | 11603 | SH | DEFINED | 02 |
| CHURCH & DWIGHT INC | COM | 171340102 | 202 | 4731 | SH | DEFINED | 02 |
| CIGNA CORP | COM | 125509109 | 306 | 2329 | SH | DEFINED | 01 |
| CIMAREX ENERGY CO | COM | 171798101 | 657 | 17995 | SH | DEFINED | 02 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 61 | 13334 | SH | DEFINED | 02 |
| CINTAS CORP | COM | 172908105 | 1307 | 32920 | SH | DEFINED | 02 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 923 | 48620 | SH | DEFINED | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 762 | 40171 | SH | DEFINED | 02 |
| CISCO SYS INC | COM | 17275R102 | 25883 | 947055 | SH | DEFINED | 02 |
| CIT GROUP INC | COM | 125581108 | 246 | 4403 | SH | DEFINED | 02 |
| CITADEL BROADCASTING CORP | COM | 17285T106 | 113 | 11340 | SH | DEFINED | 01 |
| CITRIX SYS INC | COM | 177376100 | 233 | 500 | SH | CALL | DEFINED 02 |
| CITRIX SYS INC | COM | 177376100 | 508 | 1750 | SH | DEFINED | 02 |
| CITY NATL CORP | COM | 178566105 | 219 | 3078 | SH | DEFINED | 02 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 612 | 17208 | SH | DEFINED | 02 |
| CLECO CORP NEW | COM | 12561W105 | 223 | 8824 | SH | DEFINED | 02 |
| CNET NETWORKS INC | COM | 12613R104 | 307 | 33797 | SH | DEFINED | 02 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 250 | 2645 | SH | DEFINED | 02 |
| COCA COLA CO | COM | 191216100 | 11934 | 247329 | SH | DEFINED | 02 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 6287 | 81485 | SH | DEFINED | 01 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| COLDWATER CREEK INC | COM | 193068103 | 307 | 12505 | SH | DEFINED | 02 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1147 | 17588 | SH | DEFINED | 02 |
| COLONIAL BANCGROUP INC | COM | 195493309 | 375 | 14587 | SH | DEFINED | 02 |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | 436 | 7832 | SH | DEFINED | 02 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 745 | 17796 | SH | DEFINED | 02 |
| COMERICA INC | COM | 200340107 | 556 | 9482 | SH | DEFINED | 02 |
| COMMSCOPE INC | COM | 203372107 | 248 | 8147 | SH | DEFINED | 02 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 434 | 11884 | SH | DEFINED | 02 |
| COMPANHIA BRASILEIRA DE DIST | SPON ADR PFD | 20440T201 | 475 | 13911 | SH | DEFINED | 02 |
| COMPANHIA PARANAENSE ENERG C | SPON ADR PFD | 20441B407 | 167 | 15214 | SH | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 1036 | 39464 | SH | DEFINED | 02 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 6345 | 213345 | SH | DEFINED | 02 |
| COMPUCREDIT CORP | COM | 20478N100 | 4617 | 8795 | SH | DEFINED | 02 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 1075 | 20141 | SH | DEFINED | 02 |
| COMVERSE TECHNOLOGY INC | COM PAR \$0.10 | 205862402 | 528 | 25000 | SH | DEFINED | 02 |
| CON-WAY INC | COM | 205944101 | 2080 | 47240 | SH | DEFINED | 02 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 348 | 170563 | SH | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 16648 | 231382 | SH | DEFINED | 02 |
| CONOR MEDSYSTEMS INC | COM | 208264101 | 1435 | 45813 | SH | DEFINED | 02 |
| CONSOLIDATED WATER CO INC | ORD | G23773107 | 248 | 9941 | SH | DEFINED | 02 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 1608 | 55416 | SH | DEFINED | 02 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 974 | 14147 | SH | DEFINED | 02 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 1686 | 123717 | SH | DEFINED | 02 |
| CORNING INC | COM | 219350105 | 1312 | 70149 | SH | DEFINED | 02 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 1344 | 29708 | SH | DEFINED | 02 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 332 | 267582 | SH | DEFINED | 02 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1663 | 31463 | SH | DEFINED | 02 |
| COVANCE INC | COM | 222816100 | 601 | 10205 | SH | DEFINED | 02 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1729 | 34542 | SH | DEFINED | 02 |
| COX RADIO INC | CL A | 224051102 | 831 | 50954 | SH | DEFINED | 02 |
| CRANE CO | COM | 224399105 | 240 | 6554 | SH | DEFINED | 02 |
| CSX CORP | COM | 126408103 | 497 | 14424 | SH | DEFINED | 02 |
| CTRIIP COM INTL LTD | ADR | 22943F100 | 252 | 4034 | SH | DEFINED | 02 |
| CURRENCYSHARES MEXICAN PESO | MEXICAN PES SH | 23130H107 | 279 | 3000 | SH | DEFINED | 02 |
| CV THERAPEUTICS INC | COM | 126667104 | 364 | 26074 | SH | DEFINED | 02 |
| CYTYC CORP | COM | 232946103 | 219 | 7729 | SH | DEFINED | 02 |
| DAIMLERCHRYSLER AG | ORD | D1668R123 | 736 | 11979 | SH | DEFINED | 02 |
| DANAHER CORP DEL | COM | 235851102 | 946 | 13062 | SH | DEFINED | 02 |
| DAVITA INC | COM | 23918K108 | 844 | 14836 | SH | DEFINED | 02 |
| DEAN FOODS CO NEW | COM | 242370104 | 359 | 8487 | SH | DEFINED | 02 |
| DELTA PETE CORP | COM NEW | 247907207 | 7967 | 344003 | SH | DEFINED | 02 |
| DENBURY RES INC | COM NEW | 247916208 | 232 | 8344 | SH | DEFINED | 02 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 933 | 31248 | SH | DEFINED | 02 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 326 | 5173 | SH | DEFINED | 02 |
| DIGENE CORP | COM | 253752109 | 256 | 5335 | SH | DEFINED | 02 |
| DIGITAL RIV INC | COM | 25388B104 | 6346 | 113740 | SH | DEFINED | 02 |
| DIONEX CORP | COM | 254546104 | 272 | 4788 | SH | DEFINED | 02 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 211 | 13131 | SH | DEFINED | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2767 | 80727 | SH | DEFINED | 01 |
| DOLLAR TREE STORES INC | COM | 256747106 | 341 | 11321 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 3943 | 47025 | SH | DEFINED | 02 |
| DORAL FINL CORP | COM | 25811P100 | 1210 | 421461 | SH | DEFINED | 02 |
| DOVER CORP | COM | 260003108 | 571 | 11653 | SH | DEFINED | 02 |
| DOVER DOWNS GAMING & ENTMT I | COM | 260095104 | 184 | 13727 | SH | DEFINED | 02 |
| DOW CHEM CO | COM | 260543103 | 3282 | 82167 | SH | DEFINED | 02 |
| DOW JONES & CO INC | COM | 260561105 | 1690 | 44463 | SH | DEFINED | 02 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 378 | 12810 | SH | DEFINED | 02 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 515 | 9774 | SH | DEFINED | 02 |
| DRYSHIPS INC | SHS | Y2109Q101 | 396 | 21965 | SH | DEFINED | 02 |
| DST SYS INC DEL | COM | 233326107 | 214 | 3418 | SH | DEFINED | 02 |
| DTE ENERGY CO | COM | 233331107 | 406 | 8383 | SH | DEFINED | 02 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 659 | 7964 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| DUQUESNE LT HLDGS INC | COM | 266233105 | 239 | 12057 | SH | DEFINED | 01 |
| DYNAVAX TECHNOLOGIES CORP | COM | 268158102 | 168 | 18300 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 1858 | 140769 | SH | DEFINED | 02 |
| EASTMAN KODAK CO | COM | 277461109 | 1383 | 53622 | SH | DEFINED | 02 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 474 | 14345 | SH | DEFINED | 02 |
| EBAY INC | COM | 278642103 | 8855 | 294467 | SH | DEFINED | 02 |
| ECI TELECOM LTD | ORD | 268258100 | 169 | 19570 | SH | DEFINED | 02 |
| ECOLAB INC | COM | 278865100 | 1365 | 30194 | SH | DEFINED | 02 |
| EDO CORP | COM | 281347104 | 374 | 15775 | SH | DEFINED | 02 |
| EFUNDS CORP | COM | 28224R101 | 1184 | 43055 | SH | DEFINED | 02 |
| EGL INC | COM | 268484102 | 401 | 13464 | SH | DEFINED | 02 |
| EL PASO CORP | COM | 28336L109 | 876 | 57317 | SH | DEFINED | 02 |
| ELAN PLC | ADR | 284131208 | 7819 | 530117 | SH | DEFINED | 02 |
| ELECTRONIC ARTS INC | COM | 285512109 | 656 | 13017 | SH | DEFINED | 02 |
| ELKCORP | COM | 287456107 | 298 | 7262 | SH | DEFINED | 02 |
| EMBARQ CORP | COM | 29078E105 | 286 | 807 | SH | CALL | DEFINED 02 |
| EMERSON ELEC CO | COM | 291011104 | 3561 | 80761 | SH | DEFINED | 02 |
| ENCANA CORP | COM | 292505104 | 991 | 21575 | SH | DEFINED | 02 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 6622 | 194878 | SH | DEFINED | 02 |
| ENERGY EAST CORP | COM | 29266M109 | 364 | 14691 | SH | DEFINED | 02 |
| ENSCO INTL INC | COM | 26874Q100 | 1841 | 36780 | SH | DEFINED | 02 |
| ENTEGRIS INC | COM | 29362U104 | 402 | 37189 | SH | DEFINED | 02 |
| ENTERGY CORP NEW | COM | 29364G103 | 203 | 2200 | SH | DEFINED | |
| ENTERGY CORP NEW | COM | 29364G103 | 312 | 3382 | SH | DEFINED | 02 |
| ENZO BIOCHEM INC | COM | 294100102 | 228 | 16005 | SH | DEFINED | 02 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 125 | 14682 | SH | DEFINED | 02 |
| EOG RES INC | COM | 26875P101 | 2036 | 32604 | SH | DEFINED | 02 |
| EQUITABLE RES INC | COM | 294549100 | 649 | 15545 | SH | DEFINED | 02 |
| EQUITY OFFICE PROPERTIES TRU | COM | 294741103 | 6132 | 127307 | SH | DEFINED | 02 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 5201 | 53017 | SH | DEFINED | 02 |
| EXELON CORP | COM | 30161N101 | 10396 | 167979 | SH | DEFINED | 02 |
| EXPEDIA INC DEL | COM | 30212P105 | 1240 | 59117 | SH | DEFINED | 02 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 879 | 21696 | SH | DEFINED | 02 |
| EXPLORATION CO | COM NEW | 302133202 | 177 | 13247 | SH | DEFINED | 02 |
| EXXON MOBIL CORP | COM | 30231G102 | 24795 | 323568 | SH | DEFINED | 02 |
| F M C CORP | COM NEW | 302491303 | 608 | 7945 | SH | DEFINED | 02 |
| F5 NETWORKS INC | COM | 315616102 | 1048 | 14120 | SH | DEFINED | 02 |
| FACTSET RESH SYS INC | COM | 303075105 | 205 | 3627 | SH | DEFINED | |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 4309 | 63457 | SH | DEFINED | 02 |
| FIDELITY COMWLTH TR | NDQ CP IDX TRK | 315912808 | 13983 | 147100 | SH | DEFINED | 02 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 463 | 19400 | SH | DEFINED | 02 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 8297 | 203953 | SH | DEFINED | 02 |
| FIRST BANCORP P R | COM | 318672102 | 925 | 97010 | SH | DEFINED | 02 |
| FIRST DATA CORP | COM | 319963104 | 75595 | 2962201 | SH | DEFINED | 02 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 219 | 5248 | SH | DEFINED | |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1487 | 35596 | SH | DEFINED | 02 |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 1004 | 18379 | SH | DEFINED | 02 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 256 | 17209 | SH | DEFINED | 02 |
| FIRST TR IPOX 100 INDEX FD | SHS | 336920103 | 365 | 16471 | SH | DEFINED | 02 |
| FISERV INC | COM | 337738108 | 1615 | 30803 | SH | DEFINED | 02 |
| FLAGSTAR BANCORP INC | COM | 337930101 | 189 | 12719 | SH | DEFINED | 02 |
| FLAMEL TECHNOLOGIES SA | SPONSORED ADR | 338488109 | 1758 | 58698 | SH | DEFINED | 02 |
| FLEETWOOD ENTERPRISES INC | COM | 339099103 | 356 | 44957 | SH | DEFINED | 02 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 219 | 19076 | SH | DEFINED | 01 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 685 | 15907 | SH | DEFINED | 02 |
| FLOWSERVE CORP | COM | 34354P105 | 591 | 11716 | SH | DEFINED | 02 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 828 | 7150 | SH | DEFINED | 02 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 664 | 2438 | SH | DEFINED | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3876 | 267389 | SH | DEFINED | 02 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 246 | 3172 | SH | PUT | DEFINED 02 |
| FORDING CDN COAL TR | TR UNIT | 345425102 | 753 | 36300 | SH | DEFINED | 02 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 437 | 13387 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|------------|
| FORMFACTOR INC | COM | 346375108 | 537 | 14413 | SH | DEFINED | 02 |
| FORTUNE BRANDS INC | COM | 349631101 | 571 | 6688 | SH | DEFINED | 02 |
| FRANKLIN RES INC | COM | 354613101 | 1407 | 12769 | SH | DEFINED | 02 |
| FREIGHTCAR AMER INC | COM | 357023100 | 873 | 15735 | SH | DEFINED | 02 |
| FREMONT GEN CORP | COM | 357288109 | 169 | 10399 | SH | DEFINED | 02 |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A | 358434108 | 81 | 10074 | SH | DEFINED | 02 |
| GAP INC DEL | COM | 364760108 | 374 | 19160 | SH | DEFINED | 02 |
| GENERAL ELECTRIC CO | COM | 369604103 | 8675 | 233136 | SH | DEFINED | 02 |
| GENERAL MLS INC | COM | 370334104 | 352 | 6105 | SH | DEFINED | 02 |
| GENTEX CORP | COM | 371901109 | 907 | 58282 | SH | DEFINED | 02 |
| GENUINE PARTS CO | COM | 372460105 | 1610 | 33946 | SH | DEFINED | 02 |
| GERDAU AMERISTEEL CORP | COM | 37373P105 | 506 | 56714 | SH | DEFINED | 02 |
| GERON CORP | COM | 374163103 | 1425 | 162270 | SH | DEFINED | 02 |
| GIANT INDS INC | COM | 374508109 | 260 | 3463 | SH | DEFINED | 02 |
| GIGAMEDIA LTD | ORD | Y2711Y104 | 287 | 29400 | SH | DEFINED | 02 |
| GILEAD SCIENCES INC | COM | 375558103 | 1367 | 21049 | SH | DEFINED | 02 |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 686 | 13000 | SH | DEFINED | 02 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A175 | 1840 | 74936 | SH | DEFINED | 02 |
| GLOBAL PMTS INC | COM | 37940X102 | 934 | 20166 | SH | DEFINED | 02 |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | 2301 | 121865 | SH | DEFINED | 02 |
| GOLDCORP INC NEW | COM | 380956409 | 11904 | 418564 | SH | DEFINED | 02 |
| GOODRICH CORP | COM | 382388106 | 926 | 20338 | SH | DEFINED | 02 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 6132 | 292123 | SH | DEFINED | 02 |
| GOOGLE INC | CL A | 38259P508 | 9846 | 21383 | SH | DEFINED | 02 |
| GORMAN RUPP CO | COM | 383082104 | 1068 | 28894 | SH | DEFINED | 02 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 2573 | 129926 | SH | DEFINED | 02 |
| GRACO INC | COM | 384109104 | 722 | 18216 | SH | DEFINED | 02 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 240 | 7538 | SH | DEFINED | 02 |
| GRUPO TELEVISIA SA DE CV | SP ADR REP ORD | 40049J206 | 402 | 14900 | SH | DEFINED | 02 |
| GRUPO TMM S A | SP ADR A SHS | 40051D105 | 108 | 42700 | SH | DEFINED | 02 |
| GUANGSHEN RY LTD | SPONSORED ADR | 40065W107 | 552 | 16274 | SH | DEFINED | 02 |
| HALLIBURTON CO | COM | 406216101 | 2473 | 79649 | SH | DEFINED | 02 |
| HANESBRANDS INC | COM | 410345102 | 827 | 35001 | SH | DEFINED | 01 |
| HARLAND JOHN H CO | COM | 412693103 | 232 | 4625 | SH | DEFINED | 02 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1193 | 16935 | SH | DEFINED | 02 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 608 | 1789 | SH | CALL | DEFINED 02 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 351 | 1822 | SH | PUT | DEFINED 02 |
| HARRAHS ENTMT INC | COM | 413619107 | 7957 | 96190 | SH | DEFINED | 02 |
| HARSCO CORP | COM | 415864107 | 1068 | 14039 | SH | DEFINED | 02 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 260 | 9562 | SH | DEFINED | 02 |
| HCC INS HLDGS INC | COM | 404132102 | 887 | 27645 | SH | DEFINED | 02 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 421 | 19934 | SH | DEFINED | 02 |
| HECLA MNG CO | COM | 422704106 | 136 | 17692 | SH | DEFINED | 02 |
| HEELYS INC | COM | 42279M107 | 260 | 8100 | SH | DEFINED | 02 |
| HEINZ H J CO | COM | 423074103 | 2229 | 49518 | SH | DEFINED | 02 |
| HESS CORP | COM | 42809H107 | 1453 | 29304 | SH | DEFINED | 02 |
| HEWLETT PACKARD CO | COM | 428236103 | 2274 | 55198 | SH | DEFINED | 02 |
| HILLENBRAND INDS INC | COM | 431573104 | 333 | 5841 | SH | DEFINED | 02 |
| HILTON HOTELS CORP | COM | 432848109 | 2529 | 72469 | SH | DEFINED | 02 |
| HOSPIRA INC | COM | 441060100 | 340 | 1788 | SH | PUT | DEFINED 02 |
| HOSPIRA INC | COM | 441060100 | 1325 | 39468 | SH | DEFINED | 02 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 392 | 8237 | SH | DEFINED | 02 |
| HOUSEVALUES INC | COM | 44183Y102 | 318 | 56544 | SH | DEFINED | 02 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 315 | 9281 | SH | DEFINED | 02 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 1266 | 13811 | SH | DEFINED | 01 |
| HUBBELL INC | CL B | 443510201 | 340 | 7521 | SH | DEFINED | 02 |
| HUMANA INC | COM | 444859102 | 770 | 13916 | SH | DEFINED | 02 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 291 | 13996 | SH | DEFINED | 02 |
| HUNTSMAN CORP | COM | 447011107 | 2125 | 112007 | SH | DEFINED | 02 |
| HYPERCOM CORP | COM | 44913M105 | 1640 | 258316 | SH | DEFINED | 02 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 5950 | 131386 | SH | DEFINED | 02 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 2275 | 1000 | SH | CALL | DEFINED 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| IAMGOLD CORP | COM | 450913108 | 210 | 23875 | SH | DEFINED | 02 |
| ICICI BK LTD | ADR | 45104G104 | 2502 | 59946 | SH | DEFINED | 02 |
| IDACORP INC | COM | 451107106 | 391 | 10106 | SH | DEFINED | 02 |
| IDEARC INC | COM | 451663108 | 301 | 10496 | SH | DEFINED | 02 |
| IDT CORP | COM | 448947101 | 540 | 39935 | SH | DEFINED | 02 |
| IMATION CORP | COM | 45245A107 | 203 | 4377 | SH | DEFINED | |
| IMAX CORP | COM | 45245E109 | 113 | 30000 | SH | DEFINED | 02 |
| IMERGENT INC | COM | 45247Q100 | 408 | 250 | SH | DEFINED | 02 |
| IMERGENT INC | COM | 45247Q100 | 208 | 1000 | SH | CALL | DEFINED |
| IMERGENT INC | COM | 45247Q100 | 1355 | 2000 | SH | CALL | DEFINED 02 |
| IMMUNICON CORP DEL | COM | 45260A107 | 135 | 40665 | SH | DEFINED | 02 |
| IMS HEALTH INC | COM | 449934108 | 1285 | 46761 | SH | DEFINED | 02 |
| INDEVUS PHARMACEUTICALS INC | COM | 454072109 | 403 | 56804 | SH | DEFINED | 02 |
| INDYMAC BANCORP INC | COM | 456607100 | 397 | 8787 | SH | DEFINED | 02 |
| INFINEON TECHNOLOGIES AG | SPONSORED ADR | 45662N103 | 846 | 60300 | SH | DEFINED | 01 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 1430 | 26201 | SH | DEFINED | 02 |
| INGRAM MICRO INC | CL A | 457153104 | 363 | 17780 | SH | DEFINED | 02 |
| INSITE VISION INC | COM | 457660108 | 87 | 56393 | SH | DEFINED | 02 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 329 | 21254 | SH | DEFINED | 02 |
| INTEL CORP | COM | 458140100 | 300 | 6324 | SH | DEFINED | 02 |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 152 | 27979 | SH | DEFINED | 02 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 947 | 19261 | SH | DEFINED | 02 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 435 | 9425 | SH | DEFINED | 02 |
| INTERNATIONAL RECTIFIER CORP | COM | 460254105 | 688 | 17846 | SH | DEFINED | 02 |
| INTERNET HOLDRS TR | DEPOSIT RCPT | 46059W102 | 3798 | 72408 | SH | DEFINED | 02 |
| INTEROIL CORP | COM | 460951106 | 1728 | 57049 | SH | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 288 | 1250 | SH | DEFINED | 02 |
| INTERSIL CORP | CL A | 46069S109 | 393 | 16441 | SH | DEFINED | 02 |
| INTL SECS EXCHANGE HLDGS INC | CL A | 46031W204 | 249 | 5315 | SH | DEFINED | 02 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 2055 | 21425 | SH | DEFINED | 02 |
| INVENTIV HEALTH INC | COM | 46122E105 | 1059 | 29970 | SH | DEFINED | 02 |
| INVESTORS FINL SERVICES CORP | COM | 461915100 | 366 | 8584 | SH | DEFINED | 01 |
| IPASS INC | COM | 46261V108 | 725 | 123374 | SH | DEFINED | 02 |
| IPSCO INC | COM | 462622101 | 2025 | 21575 | SH | DEFINED | 01 |
| ISHARES COMEX GOLD TR | ISHARES | 464285105 | 1575 | 24900 | SH | DEFINED | 02 |
| ISHARES GSCI COMMODITY INDEX | UNIT BEN INT | 46428R107 | 1213 | 30298 | SH | DEFINED | 02 |
| ISHARES INC | MSCI PAC J IDX | 464286665 | 4022 | 32115 | SH | DEFINED | 02 |
| ISHARES INC | MSCI BELGIUM | 464286301 | 942 | 36784 | SH | DEFINED | 02 |
| ISHARES INC | MSCI TAIWAN | 464286731 | 2577 | 177576 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 3248 | 130430 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 294 | 9110 | SH | DEFINED | 02 |
| ISHARES INC | MSCI SPAIN | 464286764 | 5230 | 97568 | SH | DEFINED | 02 |
| ISHARES INC | MSCI S KOREA | 464286772 | 5449 | 110298 | SH | DEFINED | 02 |
| ISHARES INC | MSCI MEXICO | 464286822 | 2785 | 54403 | SH | DEFINED | 02 |
| ISHARES INC | MSCI JAPAN | 464286848 | 25996 | 1829445 | SH | DEFINED | 02 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 7202 | 450135 | SH | DEFINED | 02 |
| ISHARES INC | MSCI FRANCE | 464286707 | 2844 | 83073 | SH | DEFINED | 02 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 272 | 776 | SH | CALL | DEFINED 02 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 19643 | 777936 | SH | DEFINED | 02 |
| ISHARES INC | MSCI NETHERLND | 464286814 | 3949 | 150084 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 26277 | 318087 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL HLTHCR | 464287325 | 7958 | 139178 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL FIN | 464287333 | 3747 | 41376 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL ENER | 464287341 | 1687 | 15138 | SH | DEFINED | 02 |
| ISHARES TR | S&P EURO PLUS | 464287861 | 7082 | 67466 | SH | DEFINED | 02 |
| ISHARES TR | S&P 500 VALUE | 464287408 | 21119 | 274667 | SH | DEFINED | 02 |
| ISHARES TR | S&P GBL TELCM | 464287275 | 416 | 6575 | SH | DEFINED | 02 |
| ISHARES TR | S&P 1500 INDEX | 464287150 | 4982 | 39628 | SH | DEFINED | 02 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 265 | 113 | SH | CALL | DEFINED 02 |
| ISHARES TR | RUSSELL1000GRW | 464287614 | 5381 | 97842 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL MCP GR | 464287481 | 12319 | 119525 | SH | DEFINED | 02 |
| ISHARES TR | S&P 500 INDEX | 464287200 | 2533 | 17840 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|--------|----|---------|----|
| ISHARES TR | US TIPS BD FD | 464287176 | 1877 | 19000 | SH | DEFINED | 02 |
| ISHARES TR | S&P GL INDUSTR | 464288729 | 25128 | 450000 | SH | DEFINED | 02 |
| ISHARES TR | S&P GL UTILITI | 464288711 | 20039 | 350640 | SH | DEFINED | 02 |
| ISHARES TR | S&P MIDCP VALU | 464287705 | 7439 | 93882 | SH | DEFINED | 02 |
| ISHARES TR | S&P SMLCAP 600 | 464287804 | 7632 | 115661 | SH | DEFINED | 02 |
| ISHARES TR | S&P SMLCP VALU | 464287879 | 1819 | 24150 | SH | DEFINED | 02 |
| ISHARES TR | S&P/TOPIX 150 | 464287382 | 9503 | 75917 | SH | DEFINED | 02 |
| ISHARES TR | SMLL CORE INDX | 464288505 | 3307 | 38300 | SH | DEFINED | 02 |
| ISHARES TR | SMLL GRWTH IDX | 464288604 | 318 | 4300 | SH | DEFINED | 02 |
| ISHARES TR | SMLL VAL INDX | 464288703 | 2313 | 28000 | SH | DEFINED | 02 |
| ISHARES TR | RUSSELL 1000 | 464287622 | 4012 | 52247 | SH | DEFINED | 02 |
| ISHARES TR | DJ US REAL EST | 464287739 | 4759 | 57093 | SH | DEFINED | 02 |
| ISHARES TR | GLMN SCHS SOFT | 464287515 | 2278 | 50992 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 3000 VALU | 464287663 | 14183 | 131576 | SH | DEFINED | 02 |
| ISHARES TR | 7-10 YR TRS BD | 464287440 | 2454 | 29762 | SH | DEFINED | 02 |
| ISHARES TR | COHEN&ST RLTY | 464287564 | 16011 | 159439 | SH | DEFINED | 02 |
| ISHARES TR | DJ HOME CONSTN | 464288752 | 1062 | 25000 | SH | DEFINED | 02 |
| ISHARES TR | DJ MED DEVICES | 464288810 | 1277 | 25000 | SH | DEFINED | 02 |
| ISHARES TR | DJ OIL EQUIP | 464288844 | 9206 | 203667 | SH | DEFINED | 02 |
| ISHARES TR | DJ SEL DIV INX | 464287168 | 9024 | 127569 | SH | DEFINED | 02 |
| ISHARES TR | DJ US FINL SEC | 464287788 | 2735 | 23177 | SH | DEFINED | 02 |
| ISHARES TR | DJ US FINL SVC | 464287770 | 954 | 7139 | SH | DEFINED | 02 |
| ISHARES TR | DJ US UTILS | 464287697 | 320 | 3564 | SH | DEFINED | 02 |
| ISHARES TR | DJ US TECH SEC | 464287721 | 2671 | 49060 | SH | DEFINED | 02 |
| ISHARES TR | GS NAT RES IDX | 464287374 | 9604 | 94530 | SH | DEFINED | 02 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 11233 | 153417 | SH | DEFINED | 02 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 12751 | 111688 | SH | DEFINED | 02 |
| ISHARES TR | MSCI GRW IDX | 464288885 | 18718 | 274331 | SH | DEFINED | 02 |
| ISHARES TR | MSCI VAL IDX | 464288877 | 3920 | 54300 | SH | DEFINED | 02 |
| ISHARES TR | NYSE 100INX FD | 464287135 | 300 | 4000 | SH | DEFINED | 02 |
| ISHARES TR | NYSE COMP INDX | 464287143 | 344 | 4100 | SH | DEFINED | 02 |
| ISHARES TR | RSSL MCRCP IDX | 464288869 | 3423 | 58509 | SH | DEFINED | 01 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 33194 | 422051 | SH | DEFINED | 02 |
| ISHARES TR | RUSL 3000 GROW | 464287671 | 5105 | 113618 | SH | DEFINED | 02 |
| ISHARES TR | DJ US HEALTHCR | 464287762 | 1322 | 19908 | SH | DEFINED | 02 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 216 | 8115 | SH | DEFINED | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 234 | 3528 | SH | DEFINED | 02 |
| IVANHOE MINES LTD | COM | 46579N103 | 477 | 48487 | SH | DEFINED | 01 |
| JABIL CIRCUIT INC | COM | 466313103 | 230 | 9366 | SH | DEFINED | 02 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 333 | 4090 | SH | DEFINED | 02 |
| JAMES RIVER COAL CO | COM NEW | 470355207 | 285 | 30744 | SH | DEFINED | 02 |
| JARDEN CORP | COM | 471109108 | 1419 | 40791 | SH | DEFINED | 02 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 231 | 13866 | SH | DEFINED | 02 |
| JOHNSON & JOHNSON | COM | 478160104 | 2213 | 33513 | SH | DEFINED | 02 |
| JONES APPAREL GROUP INC | COM | 480074103 | 6653 | 199017 | SH | DEFINED | 02 |
| JOY GLOBAL INC | COM | 481165108 | 2178 | 45062 | SH | DEFINED | 02 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 14656 | 232093 | SH | DEFINED | 02 |
| KENNAMETAL INC | COM | 489170100 | 316 | 5367 | SH | DEFINED | 02 |
| KEYSPAN CORP | COM | 49337W100 | 396 | 9622 | SH | DEFINED | 02 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER | 494550106 | 1284 | 26800 | SH | DEFINED | 02 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 964 | 24366 | SH | DEFINED | 02 |
| KONINKLIJKE AHOLD N V | SPON ADR NEW | 500467303 | 487 | 46000 | SH | DEFINED | 02 |
| KOREA ELECTRIC PWR | SPONSORED ADR | 500631106 | 857 | 37753 | SH | DEFINED | 02 |
| KOREA EQUITY FD INC | COM | 50063B104 | 229 | 20000 | SH | DEFINED | 02 |
| KORN FERRY INTL | COM NEW | 500643200 | 399 | 17378 | SH | DEFINED | 02 |
| KT CORP | SPONSORED ADR | 48268K101 | 897 | 35372 | SH | DEFINED | 02 |
| L-1 IDENTITY SOLUTIONS INC | COM | 50212A106 | 688 | 45472 | SH | DEFINED | 02 |
| LABOR READY INC | COM NEW | 505401208 | 408 | 22272 | SH | DEFINED | 02 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 220 | 2995 | SH | DEFINED | |
| LAM RESEARCH CORP | COM | 512807108 | 426 | 8412 | SH | DEFINED | 02 |
| LANDAMERICA FINL GROUP INC | COM | 514936103 | 1384 | 21927 | SH | DEFINED | 02 |
| LANDSTAR SYS INC | COM | 515098101 | 510 | 13366 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 130 | 20095 | SH | DEFINED | 02 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 395 | 9667 | SH | DEFINED | 02 |
| LAUREATE EDUCATION INC | COM | 518613104 | 804 | 16540 | SH | DEFINED | 02 |
| LEGG MASON INC | COM | 524901105 | 4589 | 48279 | SH | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 212 | 49 | SH | DEFINED | 02 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2441 | 602 | SH | DEFINED | 02 |
| LENNAR CORP | CL A | 526057104 | 696 | 13268 | SH | DEFINED | 02 |
| LENOX GROUP INC | COM | 526262100 | 126 | 19688 | SH | DEFINED | 02 |
| LEUCADIA NATL CORP | COM | 527288104 | 460 | 16308 | SH | DEFINED | 02 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 254 | 3500 | SH | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1837 | 5650 | SH | DEFINED | 02 |
| LEXMARK INTL NEW | CL A | 529771107 | 1183 | 16168 | SH | DEFINED | 02 |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 968 | 64224 | SH | DEFINED | 02 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 288 | 10301 | SH | DEFINED | 02 |
| LIBERTY MEDIA HLDG CORP | INT COM SER A | 53071M104 | 513 | 23767 | SH | DEFINED | 02 |
| LIFECELL CORP | COM | 531927101 | 1082 | 44827 | SH | DEFINED | 02 |
| LILLY ELI & CO | COM | 532457108 | 1668 | 32011 | SH | DEFINED | 02 |
| LINCARE HLDGS INC | COM | 532791100 | 349 | 8760 | SH | DEFINED | 02 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 338 | 5588 | SH | DEFINED | 01 |
| LINSAY CORPORATION | COM | 535555106 | 223 | 6828 | SH | DEFINED | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 369 | 8491 | SH | DEFINED | 02 |
| LONE STAR TECHNOLOGIES INC | COM | 542312103 | 3602 | 74406 | SH | DEFINED | 02 |
| LONGVIEW FIBRE CO | COM | 543213102 | 238 | 10844 | SH | DEFINED | 02 |
| LOUISIANA PAC CORP | COM | 546347105 | 522 | 24268 | SH | DEFINED | 01 |
| LOWES COS INC | COM | 548661107 | 206 | 6612 | SH | DEFINED | 02 |
| LOWES COS INC | COM | 548661107 | 2902 | 93167 | SH | DEFINED | 02 |
| LSI LOGIC CORP | COM | 502161102 | 448 | 49797 | SH | DEFINED | 02 |
| LUBRIZOL CORP | COM | 549271104 | 312 | 6216 | SH | DEFINED | 02 |
| M & T BK CORP | COM | 55261F104 | 448 | 3669 | SH | DEFINED | 02 |
| MAC-GRAY CORP | COM | 554153106 | 170 | 14223 | SH | DEFINED | 02 |
| MAGUIRE PPTYS INC | COM | 559775101 | 228 | 5701 | SH | DEFINED | 02 |
| MAHANAGAR TEL NIGAM LTD | SPONS ADR 2001 | 559778402 | 363 | 57097 | SH | DEFINED | 02 |
| MANITOWOC INC | COM | 563571108 | 459 | 7728 | SH | DEFINED | 02 |
| MANNKIND CORP | COM | 56400P201 | 167 | 10140 | SH | DEFINED | 02 |
| MARATHON OIL CORP | COM | 565849106 | 583 | 6306 | SH | DEFINED | 02 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1109 | 23232 | SH | DEFINED | 02 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 1840 | 60000 | SH | DEFINED | 02 |
| MARSHALL & ILSLEY CORP | COM | 571834100 | 725 | 15075 | SH | DEFINED | 02 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 8986 | 86481 | SH | DEFINED | 01 |
| MATRIA HEALTHCARE INC | COM NEW | 576817209 | 463 | 16102 | SH | DEFINED | 02 |
| MATRITECH INC | COM | 576818108 | 9 | 13503 | SH | DEFINED | 02 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 972 | 61019 | SH | DEFINED | 02 |
| MATTEL INC | COM | 577081102 | 640 | 28232 | SH | DEFINED | 02 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1613 | 52683 | SH | DEFINED | 02 |
| MBIA INC | COM | 55262C100 | 12179 | 166696 | SH | DEFINED | 02 |
| MCDATA CORP | CL A | 580031201 | 108 | 19453 | SH | DEFINED | 02 |
| MCDERMOTT INTL INC | COM | 580037109 | 7718 | 151747 | SH | DEFINED | 02 |
| MCDONALDS CORP | COM | 580135101 | 26029 | 587173 | SH | DEFINED | 02 |
| MCG CAPITAL CORP | COM | 58047P107 | 361 | 17745 | SH | DEFINED | 02 |
| MCGRAW HILL COS INC | COM | 580645109 | 1539 | 22629 | SH | DEFINED | 02 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 945 | 66480 | SH | DEFINED | 02 |
| MDU RES GROUP INC | COM | 552690109 | 244 | 9526 | SH | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 1241 | 23210 | SH | DEFINED | 02 |
| MEDIA GEN INC | CL A | 584404107 | 747 | 20104 | SH | DEFINED | 02 |
| MEDTRONIC INC | COM | 585055106 | 2161 | 40377 | SH | DEFINED | 02 |
| MENTOR CORP MINN | COM | 587188103 | 797 | 16300 | SH | DEFINED | 02 |
| MERCANTILE BANKSHARES CORP | COM | 587405101 | 485 | 10362 | SH | DEFINED | 02 |
| MERCK & CO INC | COM | 589331107 | 2677 | 61393 | SH | DEFINED | 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 16260 | 174646 | SH | DEFINED | 02 |
| METLIFE INC | COM | 59156R108 | 904 | 15318 | SH | DEFINED | 02 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 268 | 3395 | SH | DEFINED | 02 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 986 | 30152 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|--------|---------|----|---------|----|
| MICRON TECHNOLOGY INC | COM | 595112103 | 583 | 41788 | SH | DEFINED | 02 |
| MICROSOFT CORP | COM | 594918104 | 77694 | 2601932 | SH | DEFINED | 02 |
| MICROVISION INC DEL | COM | 594960106 | 90 | 28300 | SH | DEFINED | 02 |
| MIDCAP SPDR TR | UNIT SER 1 | 595635103 | 26430 | 180289 | SH | DEFINED | 02 |
| MILACRON INC | COM | 598709103 | 34 | 42320 | SH | DEFINED | 02 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 499 | 187 | SH | DEFINED | 02 |
| MILLICOM INTL CELLULAR S A | SHS NEW | L6388F110 | 205 | 297 | SH | DEFINED | 02 |
| MILLIPORE CORP | COM | 601073109 | 1074 | 16133 | SH | DEFINED | 02 |
| MILLS CORP | COM | 601148109 | 362 | 18076 | SH | DEFINED | 02 |
| MINE SAFETY APPLIANCES CO | COM | 602720104 | 234 | 6387 | SH | DEFINED | 02 |
| MIRANT CORP NEW | COM | 60467R100 | 4083 | 129342 | SH | DEFINED | 02 |
| MOHAWK INDS INC | COM | 608190104 | 582 | 7775 | SH | DEFINED | 02 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 245 | 3205 | SH | DEFINED | 02 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 672 | 42715 | SH | DEFINED | 02 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 680 | 14588 | SH | DEFINED | 02 |
| MONTPELIER RE HOLDINGS LTD | SHS | G62185106 | 5571 | 299358 | SH | DEFINED | 02 |
| MOODYS CORP | COM | 615369105 | 1374 | 19893 | SH | DEFINED | 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 1235 | 15172 | SH | DEFINED | 02 |
| MORNINGSTAR INC | COM | 617700109 | 962 | 21352 | SH | DEFINED | 02 |
| MPS GROUP INC | COM | 553409103 | 205 | 14472 | SH | DEFINED | 02 |
| MUELLER INDS INC | COM | 624756102 | 268 | 8457 | SH | DEFINED | 02 |
| MURPHY OIL CORP | COM | 626717102 | 455 | 8949 | SH | DEFINED | 02 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1961 | 62644 | SH | DEFINED | 02 |
| NASDAQ 100 TR | UNIT SER 1 | 631100104 | 790 | 18300 | SH | DEFINED | 02 |
| NASDAQ STOCK MARKET INC | COM | 631103108 | 1124 | 36499 | SH | DEFINED | 02 |
| NATIONAL INSTRS CORP | COM | 636518102 | 704 | 25830 | SH | DEFINED | 02 |
| NAUTILUS INC | COM | 63910B102 | 534 | 38153 | SH | DEFINED | 02 |
| NBTY INC | COM | 628782104 | 591 | 14219 | SH | DEFINED | 02 |
| NCR CORP NEW | COM | 62886E108 | 2176 | 43271 | SH | DEFINED | 02 |
| NELNET INC | CL A | 64031N108 | 665 | 24295 | SH | DEFINED | 02 |
| NETFLIX COM INC | COM | 64110L106 | 2163 | 83626 | SH | DEFINED | 02 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 411 | 18935 | SH | DEFINED | 02 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1331 | 33897 | SH | DEFINED | 02 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 5357 | 514063 | SH | DEFINED | 02 |
| NEUSTAR INC | CL A | 64126X201 | 364 | 11227 | SH | DEFINED | 02 |
| NEW CENTURY FINANCIAL CORP M | COM | 6435EV108 | 1061 | 33598 | SH | DEFINED | 02 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 1365 | 40684 | SH | DEFINED | 02 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1433 | 89037 | SH | DEFINED | 02 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 240 | 8304 | SH | DEFINED | 02 |
| NEWFIELD EXPL CO | COM | 651290108 | 362 | 7870 | SH | DEFINED | 02 |
| NEWMONT MINING CORP | COM | 651639106 | 1926 | 42656 | SH | DEFINED | 02 |
| NEWS CORP | CL A | 65248E104 | 535 | 24920 | SH | DEFINED | 02 |
| NEWS CORP | CL B | 65248E203 | 748 | 33623 | SH | DEFINED | 02 |
| NII HLDGS INC | CL B NEW | 62913F201 | 2485 | 38558 | SH | DEFINED | 02 |
| NIKE INC | CL B | 654106103 | 9755 | 98506 | SH | DEFINED | 02 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 309 | 12453 | SH | DEFINED | 02 |
| NIS GROUP CO LTD | SP ADR 10 ORD | 654655109 | 150 | 32140 | SH | DEFINED | 02 |
| NOBLE CORPORATION | SHS | G65422100 | 418 | 500 | SH | DEFINED | 02 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 2463 | 121215 | SH | DEFINED | 02 |
| NORDSTROM INC | COM | 655664100 | 1129 | 22886 | SH | DEFINED | 02 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 726 | 14435 | SH | DEFINED | 02 |
| NORTEL INVERSORA S A | SPON ADR PFD B | 656567401 | 158 | 11654 | SH | DEFINED | 02 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 424 | 7384 | SH | DEFINED | 02 |
| NOVATEL WIRELESS INC | COM NEW | 66987M604 | 583 | 60243 | SH | DEFINED | 02 |
| NOVELIS INC | COM | 67000X106 | 255 | 9153 | SH | DEFINED | 02 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 86 | 19031 | SH | DEFINED | 02 |
| NRG ENERGY INC | COM NEW | 629377508 | 25655 | 458038 | SH | DEFINED | 02 |
| NTL INC DEL | COM | 62941W101 | 8657 | 342975 | SH | DEFINED | 02 |
| NVIDIA CORP | COM | 67066G104 | 3208 | 86680 | SH | DEFINED | 02 |
| NYSE GROUP INC | COM | 62949W103 | 280554 | 2886372 | SH | DEFINED | 02 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 1394 | 43487 | SH | DEFINED | 02 |
| OAKLEY INC | COM | 673662102 | 468 | 23350 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 4981 | 102009 | SH | DEFINED | 02 |
| OCCULOGIX INC | COM | 67461T107 | 100 | 63450 | SH | DEFINED | 02 |
| OFFICEMAX INC DEL | COM | 67622P101 | 482 | 9701 | SH | DEFINED | 02 |
| OGE ENERGY CORP | COM | 670837103 | 1411 | 35284 | SH | DEFINED | 02 |
| OHIO CAS CORP | COM | 677240103 | 272 | 9124 | SH | DEFINED | 02 |
| OIL SVC HOLDERS TR | DEPOSTRY RCPT | 678002106 | 905 | 6478 | SH | DEFINED | 02 |
| OLD REP INTL CORP | COM | 680223104 | 459 | 19698 | SH | DEFINED | 02 |
| OM GROUP INC | COM | 670872100 | 244 | 5393 | SH | DEFINED | 02 |
| OMI CORP NEW | COM | Y6476W104 | 224 | 10562 | SH | DEFINED | 02 |
| OMNICARE INC | COM | 681904108 | 502 | 13007 | SH | DEFINED | 02 |
| ONEOK INC NEW | COM | 682680103 | 788 | 18283 | SH | DEFINED | 02 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 2206 | 27936 | SH | DEFINED | 02 |
| OPENWAVE SYS INC | COM NEW | 683718308 | 511 | 55320 | SH | DEFINED | 02 |
| OPSWARE INC | COM | 68383A101 | 113 | 12823 | SH | DEFINED | 02 |
| ORACLE CORP | COM | 68389X105 | 9587 | 559307 | SH | DEFINED | 02 |
| ORBOTECH LTD | ORD | M75253100 | 204 | 8033 | SH | DEFINED | 02 |
| OSHKOSH TRUCK CORP | COM | 688239201 | 438 | 9045 | SH | DEFINED | 02 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 214 | 3803 | SH | DEFINED | 02 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 275 | 14045 | SH | DEFINED | 02 |
| PACKAGING CORP AMER | COM | 695156109 | 272 | 12314 | SH | DEFINED | 02 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 297 | 2050 | SH | DEFINED | 02 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 7275 | 289049 | SH | DEFINED | 02 |
| PANACOS PHARMACEUTICALS INC | COM | 69811Q106 | 113 | 28276 | SH | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 2739 | 122443 | SH | DEFINED | 02 |
| PARALLEL PETE CORP DEL | COM | 699157103 | 280 | 15921 | SH | DEFINED | 02 |
| PARKERVISION INC | COM | 701354102 | 1126 | 100951 | SH | DEFINED | 02 |
| PARTNERRE LTD | COM | G6852T105 | 244 | 3433 | SH | DEFINED | 02 |
| PATTERSON COMPANIES INC | COM | 703395103 | 212 | 5980 | SH | DEFINED | 02 |
| PATTERSON UTI ENERGY INC | COM | 703481101 | 640 | 27543 | SH | DEFINED | 02 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 424 | 21068 | SH | DEFINED | 02 |
| PEABODY ENERGY CORP | COM | 704549104 | 8996 | 222622 | SH | DEFINED | 02 |
| PEACE ARCH ENTMT GROUP INC | COM | 704586304 | 10 | 10718 | SH | DEFINED | 02 |
| PENN NATL GAMING INC | COM | 707569109 | 1776 | 42661 | SH | DEFINED | 01 |
| PENTAIR INC | COM | 709631105 | 415 | 13221 | SH | DEFINED | 02 |
| PENWEST PHARMACEUTICALS CO | COM | 709754105 | 1974 | 118746 | SH | DEFINED | 02 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 1028 | 69195 | SH | DEFINED | 02 |
| PEPCO HOLDINGS INC | COM | 713291102 | 580 | 22294 | SH | DEFINED | 02 |
| PEPSICO INC | COM | 713448108 | 6241 | 99778 | SH | DEFINED | 02 |
| PERU COPPER INC | COM | 715455101 | 147 | 43000 | SH | DEFINED | 02 |
| PETROBRAS ENERGIA PARTCPTNS | SP ADR B SHS | 71646M102 | 588 | 48197 | SH | DEFINED | 02 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 622 | 54106 | SH | DEFINED | 02 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V101 | 1306 | 14081 | SH | DEFINED | 02 |
| PETSMART INC | COM | 716768106 | 851 | 29503 | SH | DEFINED | 02 |
| PHARMACEUTICAL HLDERS TR | DEPOSITRY RCPT | 71712A206 | 6003 | 77900 | SH | DEFINED | 02 |
| PHARMACYCLICS INC | COM | 716933106 | 223 | 43888 | SH | DEFINED | 02 |
| PHARMANET DEV GROUP INC | COM | 717148100 | 1443 | 32144 | SH | DEFINED | 02 |
| PHARMION CORP | COM | 71715B409 | 325 | 12623 | SH | DEFINED | 02 |
| PIER 1 IMPORTS INC | COM | 720279108 | 1326 | 222819 | SH | DEFINED | 02 |
| PINNACLE ENTMT INC | COM | 723456109 | 816 | 24624 | SH | DEFINED | 02 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 2429 | 51113 | SH | DEFINED | 02 |
| PLC SYS INC | COM | 69341D104 | 38 | 62348 | SH | DEFINED | 02 |
| POLYCOM INC | COM | 73172K104 | 718 | 23219 | SH | DEFINED | 02 |
| POLYMEDICA CORP | COM | 731738100 | 1545 | 38237 | SH | DEFINED | 02 |
| POOL CORPORATION | COM | 73278L105 | 441 | 11259 | SH | DEFINED | 02 |
| POTALPLAYER INC | COM | 736187204 | 192 | 14308 | SH | DEFINED | 02 |
| POTLATCH CORP NEW | COM | 737630103 | 239 | 5450 | SH | DEFINED | 01 |
| POWERSHARES ETF TRUST | DYNM SM CP GRW | 73935X872 | 4124 | 232975 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYNM SM CP VAL | 73935X864 | 3999 | 220837 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | FTSE RAFI 1000 | 73935X583 | 10734 | 185000 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | HI GRW RT DIV | 73935X724 | 3490 | 207125 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X302 | 441 | 26762 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | HLTHCR SEC POR | 73935X351 | 7499 | 289326 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| POWERSHARES ETF TRUST | HLTHCR SVC POR | 73935X328 | 9410 | 367990 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYMN MC GRWTH | 73935X807 | 2286 | 119800 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | MAGNIQUANT POR | 73935X468 | 2269 | 85300 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | WILDERHILL PRO | 73935X161 | 20679 | 799644 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | WNRHLL CLN EN | 73935X500 | 10481 | 606170 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | INTL DIV ACHV | 73935X716 | 1374 | 72492 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYMN MC VAL | 73935X880 | 1999 | 107706 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYNAMIC TELECO | 73935X765 | 1579 | 82285 | SH | DEFINED | 01 |
| POWERSHARES ETF TRUST | CON STAPLE SEC | 73935X393 | 6598 | 250767 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN BIOT & GEN | 73935X856 | 10642 | 600914 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN EN EX PROD | 73935X658 | 3779 | 200476 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN FD & BEV | 73935X849 | 742 | 45172 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN NETWKG PRT | 73935X815 | 2567 | 146206 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN OIL SVCS | 73935X625 | 5726 | 288018 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYN SEMCT PORT | 73935X781 | 1341 | 77700 | SH | DEFINED | 01 |
| POWERSHARES ETF TRUST | DYN SFTWR PORT | 73935X773 | 229 | 11929 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | DYNAM MIDCP PT | 73935X443 | 14999 | 583379 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | CLEANTECH PORT | 73935X278 | 22214 | 883271 | SH | DEFINED | 02 |
| POWERWAVE TECHNOLOGIES INC | COM | 739363109 | 292 | 45249 | SH | DEFINED | 02 |
| PPL CORP | COM | 69351T106 | 878 | 24495 | SH | DEFINED | 02 |
| PRICELINE COM INC | COM NEW | 741503403 | 1617 | 37090 | SH | DEFINED | 02 |
| PROASSURANCE CORP | COM | 74267C106 | 281 | 5630 | SH | DEFINED | 02 |
| PROCTER & GAMBLE CO | COM | 742718109 | 5646 | 87847 | SH | DEFINED | 02 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 8457 | 349183 | SH | DEFINED | 02 |
| PROSHARES TR | SHORT QQQ PSHS | 74347R602 | 9865 | 156832 | SH | DEFINED | 02 |
| PROSHARES TR | SHORT DOW 30 | 74347R701 | 3223 | 51525 | SH | DEFINED | 02 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 243 | 5109 | SH | DEFINED | 02 |
| PSS WORLD MED INC | COM | 69366A100 | 525 | 1250 | SH | DEFINED | 02 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 214 | 5714 | SH | DEFINED | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 483 | 7276 | SH | DEFINED | 02 |
| PUGET ENERGY INC NEW | COM | 745310102 | 1323 | 52154 | SH | DEFINED | 02 |
| PULTE HOMES INC | COM | 745867101 | 369 | 11150 | SH | DEFINED | 02 |
| PYR ENERGY CORP | COM | 693677106 | 18 | 19818 | SH | DEFINED | 02 |
| QIAO XING UNIVERSAL TELEPHON | ORD | G7303A109 | 197 | 14963 | SH | DEFINED | 02 |
| QLOGIC CORP | COM | 747277101 | 3512 | 160241 | SH | DEFINED | 02 |
| QUANTA SVCS INC | COM | 74762E102 | 329 | 16721 | SH | DEFINED | 02 |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 41 | 25656 | SH | DEFINED | 02 |
| QUESTAR CORP | COM | 748356102 | 4554 | 54839 | SH | DEFINED | 02 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 1526 | 41699 | SH | DEFINED | 02 |
| RADIAN GROUP INC | COM | 750236101 | 261 | 4844 | SH | DEFINED | 02 |
| RAMBUS INC DEL | COM | 750917106 | 302 | 15971 | SH | DEFINED | 01 |
| RANDGOLD RES LTD | ADR | 752344309 | 574 | 24459 | SH | DEFINED | 02 |
| RANGE RES CORP | COM | 75281A109 | 248 | 9041 | SH | DEFINED | 02 |
| RAYTHEON CO | COM NEW | 755111507 | 3462 | 65565 | SH | DEFINED | 02 |
| REALOGY CORP | COM | 75605E100 | 859 | 28345 | SH | DEFINED | 02 |
| REDBACK NETWORKS INC | COM NEW | 757209507 | 1196 | 47964 | SH | DEFINED | 02 |
| REGAL ENTMT GROUP | CL A | 758766109 | 1368 | 64183 | SH | DEFINED | 02 |
| REGIS CORP MINN | COM | 758932107 | 248 | 6260 | SH | DEFINED | 02 |
| RENT A CTR INC NEW | COM | 76009N100 | 958 | 32457 | SH | DEFINED | 02 |
| REPUBLIC SVCS INC | COM | 760759100 | 576 | 14154 | SH | DEFINED | 02 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 12156 | 95130 | SH | DEFINED | 02 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 2760 | 27780 | SH | DEFINED | 02 |
| REUNION INDS INC | COM | 761312107 | 25 | 67270 | SH | DEFINED | 02 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 4333 | 66185 | SH | DEFINED | 02 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 446 | 238 | SH | DEFINED | 02 |
| RITE AID CORP | COM | 767754104 | 1688 | 310339 | SH | DEFINED | 02 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 229 | 3756 | SH | DEFINED | 02 |
| ROSTELECOM OPEN JT STK LNG D | SPONSORED ADR | 778529107 | 473 | 10387 | SH | DEFINED | 02 |
| RPM INTL INC | COM | 749685103 | 295 | 14103 | SH | DEFINED | 02 |
| RTI INTL METALS INC | COM | 74973W107 | 202 | 2583 | SH | DEFINED | |
| RUDDICK CORP | COM | 781258108 | 890 | 32069 | SH | DEFINED | 02 |
| RYDEX ETF TRUST | S&P 500 EQ TRD | 78355W106 | 22737 | 480300 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|----|
| RYLAND GROUP INC | COM | 783764103 | 535 | 9797 | SH | DEFINED | 01 |
| SABRE HLDGS CORP | CL A | 785905100 | 494 | 520 | SH | DEFINED | 02 |
| SALTON INC | COM | 795757103 | 83 | 36748 | SH | DEFINED | 02 |
| SAN JUAN BASIN RTY TR | UNIT BEN INT | 798241105 | 613 | 18655 | SH | DEFINED | 02 |
| SANDISK CORP | COM | 80004C101 | 2919 | 67834 | SH | DEFINED | 02 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 1087 | 23534 | SH | DEFINED | 02 |
| SARA LEE CORP | COM | 803111103 | 4565 | 268044 | SH | DEFINED | 02 |
| SCANA CORP NEW | COM | 80589M102 | 284 | 6994 | SH | DEFINED | 02 |
| SCHEIN HENRY INC | COM | 806407102 | 1221 | 24929 | SH | DEFINED | 02 |
| SCHERING PLOUGH CORP | COM | 806605101 | 202 | 8543 | SH | DEFINED | |
| SCHLUMBERGER LTD | COM | 806857108 | 7922 | 125434 | SH | DEFINED | 02 |
| SCHULMAN A INC | COM | 808194104 | 289 | 12992 | SH | DEFINED | 02 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 923 | 30518 | SH | DEFINED | 02 |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 1089 | 18635 | SH | DEFINED | 02 |
| SCOTTISH RE GROUP LIMITED | SHS | G73537410 | 134 | 25087 | SH | DEFINED | 02 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 646 | 24400 | SH | DEFINED | 02 |
| SEALED AIR CORP NEW | COM | 81211K100 | 566 | 8711 | SH | DEFINED | 02 |
| SECURE COMPUTING CORP | COM | 813705100 | 205 | 31315 | SH | DEFINED | 02 |
| SEI INVESTMENTS CO | COM | 784117103 | 202 | 3394 | SH | DEFINED | |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 3039 | 79110 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y308 | 339 | 12961 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 397 | 11343 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 237 | 10182 | SH | DEFINED | 02 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 2444 | 63875 | SH | DEFINED | 02 |
| SEMICONDUCTOR MFG INTL CORP | SPONSORED ADR | 81663N206 | 501 | 77825 | SH | DEFINED | 02 |
| SEPRACOR INC | COM | 817315104 | 11267 | 182967 | SH | DEFINED | 02 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 24208 | 391975 | SH | DEFINED | 02 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 447 | 12411 | SH | DEFINED | 01 |
| SIERRA PAC RES NEW | COM | 826428104 | 590 | 35085 | SH | DEFINED | 01 |
| SIGMA DESIGNS INC | COM | 826565103 | 337 | 13235 | SH | DEFINED | 02 |
| SILICONWARE PRECISION INDS L | SPONSD ADR SPL | 827084864 | 841 | 106961 | SH | DEFINED | 02 |
| SILVER STD RES INC | COM | 82823L106 | 739 | 24026 | SH | DEFINED | 02 |
| SINOVAC BIOTECH LTD | SHS | P8696W104 | 32 | 13863 | SH | DEFINED | 02 |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 4602 | 1300000 | SH | DEFINED | 02 |
| SKECHERS U S A INC | CL A | 830566105 | 467 | 14015 | SH | DEFINED | 02 |
| SKYWEST INC | COM | 830879102 | 543 | 21270 | SH | DEFINED | 02 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 224 | 21634 | SH | DEFINED | 02 |
| SMITHFIELD FOODS INC | COM | 832248108 | 280 | 10931 | SH | DEFINED | 02 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 2532 | 18680 | SH | DEFINED | 02 |
| SOFTWARE HOLDRS TR | DEPOSITRY RCPT | 83404B103 | 313 | 7700 | SH | DEFINED | 02 |
| SONIC SOLUTIONS | COM | 835460106 | 585 | 35901 | SH | DEFINED | 01 |
| SONOCO PRODS CO | COM | 835495102 | 324 | 8501 | SH | DEFINED | 02 |
| SOTHEBYS | COM | 835898107 | 605 | 19518 | SH | DEFINED | 02 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 10703 | 198602 | SH | DEFINED | 02 |
| SOUTHWEST WTR CO | COM | 845331107 | 203 | 14776 | SH | DEFINED | 02 |
| SPANSION INC | COM CL A | 84649R101 | 203 | 13653 | SH | DEFINED | 02 |
| SPECTRUM BRANDS INC | COM | 84762L105 | 146 | 13353 | SH | DEFINED | 02 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 8191 | 378577 | SH | DEFINED | 02 |
| SRA INTL INC | CL A | 78464R105 | 214 | 8003 | SH | DEFINED | |
| ST JUDE MED INC | COM | 790849103 | 963 | 26331 | SH | DEFINED | 02 |
| STANDARD PAC CORP NEW | COM | 85375C101 | 507 | 18925 | SH | DEFINED | 02 |
| STAR SCIENTIFIC INC | COM | 85517P101 | 574 | 176602 | SH | DEFINED | 02 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 637 | 10184 | SH | DEFINED | 02 |
| STATE STR CORP | COM | 857477103 | 510 | 7560 | SH | DEFINED | 02 |
| STEEL DYNAMICS INC | COM | 858119100 | 400 | 3020 | SH | DEFINED | 02 |
| STEMCELLS INC | COM | 85857R105 | 109 | 41193 | SH | DEFINED | 01 |
| STERIS CORP | COM | 859152100 | 591 | 23496 | SH | DEFINED | 02 |
| STMICROELECTRONICS N V | NY REGISTRY | 861012102 | 1080 | 58721 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR MTL&MNG | 86330E646 | 8561 | 173751 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR RETAIL | 86330E588 | 4408 | 108548 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR PHARMACTL | 86330E596 | 25417 | 738433 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | DJ WL SMCP ETF | 86330E810 | 2075 | 33888 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| STREETTRACKS SER TR | SPDR OILGAS EX | 86330E620 | 12321 | 323121 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR OILGAS EQ | 86330E638 | 9905 | 336567 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | SPDR HOMEBUILD | 86330E745 | 3515 | 94000 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | KBW REGION BKG | 86330E554 | 6058 | 120863 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | KBW CAP MK ETF | 86330E778 | 4756 | 70974 | SH | DEFINED | 02 |
| STREETTRACKS SER TR | DJ WLSH TOT MK | 86330E885 | 2627 | 25800 | SH | DEFINED | 01 |
| STREETTRACKS SER TR | KBW BK ETF | 86330E794 | 1748 | 30000 | SH | DEFINED | 02 |
| STRYKER CORP | COM | 863667101 | 3853 | 69921 | SH | DEFINED | 02 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 528 | 15528 | SH | DEFINED | 02 |
| SUNTRUST BKS INC | COM | 867914103 | 6149 | 72805 | SH | DEFINED | 02 |
| SUPERGEN INC | COM | 868059106 | 829 | 163116 | SH | DEFINED | 02 |
| SVB FINL GROUP | COM | 78486Q101 | 1037 | 22233 | SH | DEFINED | 01 |
| SWIFT TRANSN CO | COM | 870756103 | 704 | 26786 | SH | DEFINED | 01 |
| SYBASE INC | COM | 871130100 | 208 | 800 | SH | DEFINED | |
| SYBASE INC | COM | 871130100 | 1677 | 67888 | SH | DEFINED | 02 |
| SYMANTEC CORP | COM | 871503108 | 1634 | 78381 | SH | DEFINED | 02 |
| SYMBOL TECHNOLOGIES INC | COM | 871508107 | 622 | 41609 | SH | DEFINED | 02 |
| SYMMETRY MED INC | COM | 871546206 | 212 | 15331 | SH | DEFINED | 02 |
| SYNERON MEDICAL LTD | ORD SHS | M87245102 | 327 | 12067 | SH | DEFINED | 02 |
| SYNIVERSE HLDGS INC | COM | 87163F106 | 310 | 20649 | SH | DEFINED | 02 |
| SYNOPSIS INC | COM | 871607107 | 672 | 25146 | SH | DEFINED | 02 |
| TAG-IT PAC INC | COM | 873774103 | 31 | 30014 | SH | DEFINED | 02 |
| TANOX INC | COM | 87588Q109 | 353 | 17762 | SH | DEFINED | 02 |
| TARGET CORP | COM | 87612E106 | 1307 | 22902 | SH | DEFINED | 02 |
| TASER INTL INC | COM | 87651B104 | 1477 | 194142 | SH | DEFINED | 02 |
| TCF FINL CORP | COM | 872275102 | 476 | 17362 | SH | DEFINED | 02 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 7872 | 486518 | SH | DEFINED | 02 |
| TD BANKNORTH INC | COM | 87235A101 | 864 | 26774 | SH | DEFINED | 02 |
| TECH DATA CORP | COM | 878237106 | 317 | 8372 | SH | DEFINED | 02 |
| TECHNIP NEW | SPONSORED ADR | 878546209 | 259 | 3779 | SH | DEFINED | 02 |
| TEEKAY SHIPPING MARSHALL ISL | COM | Y8564W103 | 5314 | 121820 | SH | DEFINED | 02 |
| TEKELEC | COM | 879101103 | 2673 | 180258 | SH | DEFINED | 02 |
| TELE NORTE LESTE PART S A | SPON ADR PFD | 879246106 | 1245 | 83436 | SH | DEFINED | 02 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 4645 | 85488 | SH | DEFINED | 02 |
| TELETOUCH COMMUNICATIONS INC | COM NEW | 87951V206 | 10 | 37410 | SH | DEFINED | 02 |
| TENGASCO INC | COM NEW | 88033R205 | 38 | 53589 | SH | DEFINED | 02 |
| TERADYNE INC | COM | 880770102 | 485 | 32444 | SH | DEFINED | 02 |
| TEREX CORP NEW | COM | 880779103 | 9943 | 153957 | SH | DEFINED | 02 |
| TERNIUM SA | SPON ADR | 880890108 | 319 | 10800 | SH | DEFINED | 02 |
| TERRA INDS INC | COM | 880915103 | 848 | 70773 | SH | DEFINED | 02 |
| TESORO CORP | COM | 881609101 | 4970 | 75569 | SH | DEFINED | 02 |
| TETON ENERGY CORP | COM | 881628101 | 122 | 24367 | SH | DEFINED | 02 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 4233 | 136186 | SH | DEFINED | 02 |
| THOMAS & BETTS CORP | COM | 884315102 | 325 | 6864 | SH | DEFINED | 02 |
| THOR INDS INC | COM | 885160101 | 1282 | 29142 | SH | DEFINED | 02 |
| THRESHOLD PHARMACEUTICAL INC | COM | 885807107 | 118 | 31935 | SH | DEFINED | 02 |
| TIMKEN CO | COM | 887389104 | 372 | 12757 | SH | DEFINED | 02 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 389 | 13172 | SH | DEFINED | 02 |
| TJX COS INC NEW | COM | 872540109 | 2073 | 72660 | SH | DEFINED | 02 |
| TOM ONLINE INC | ADR REG S | 889728200 | 741 | 47854 | SH | DEFINED | 01 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 277 | 4622 | SH | DEFINED | 02 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 309 | 4299 | SH | DEFINED | 02 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 410 | 3050 | SH | DEFINED | 02 |
| TRACTOR SUPPLY CO | COM | 892356106 | 251 | 5604 | SH | DEFINED | 02 |
| TRANSOCEAN INC | ORD | G90078109 | 12147 | 150161 | SH | DEFINED | 01 |
| TRI VY CORP | COM | 895735108 | 120 | 12600 | SH | DEFINED | 02 |
| TRIAD HOSPITALS INC | COM | 89579K109 | 625 | 14950 | SH | DEFINED | 02 |
| TRIBUNE CO NEW | COM | 896047107 | 848 | 27548 | SH | DEFINED | 02 |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 888 | 48862 | SH | DEFINED | 02 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 84 | 18620 | SH | DEFINED | 02 |
| TYCO INTL LTD NEW | COM | 902124106 | 6298 | 207164 | SH | DEFINED | 01 |
| TYCO INTL LTD NEW | COM | 902124106 | 628 | 20664 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|---------|----|---------|------------|
| TYSON FOODS INC | CL A | 902494103 | 215 | 13096 | SH | DEFINED | 02 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 211 | 3924 | SH | DEFINED | |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 8715 | 161835 | SH | DEFINED | 01 |
| U S G CORP | COM NEW | 903293405 | 2192 | 40000 | SH | DEFINED | 02 |
| UAL CORP | COM NEW | 902549807 | 23612 | 536641 | SH | DEFINED | 01 |
| UNION PAC CORP | COM | 907818108 | 5120 | 55637 | SH | DEFINED | 02 |
| UNISYS CORP | COM | 909214108 | 1408 | 179570 | SH | DEFINED | 01 |
| UNITED DOMINION REALTY TR IN | COM | 910197102 | 323 | 10176 | SH | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | SPONSORED ADR | 910873207 | 719 | 205992 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 17077 | 233477 | SH | DEFINED | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2966 | 54557 | SH | DEFINED | 02 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 8702 | 161952 | SH | DEFINED | 01 |
| UNIVERSAL DISPLAY CORP | COM | 91347P105 | 259 | 17237 | SH | DEFINED | 02 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 224 | 4042 | SH | DEFINED | 02 |
| UNUMPROVIDENT CORP | COM | 91529Y106 | 1350 | 64989 | SH | DEFINED | 02 |
| US BANCORP DEL | COM NEW | 902973304 | 358 | 9894 | SH | DEFINED | 02 |
| UTILITIES HOLDERS TR | DEPOSITRY RCPT | 918019100 | 211 | 50 | SH | DEFINED | |
| UTILITIES HOLDERS TR | DEPOSITRY RCPT | 918019100 | 14157 | 107500 | SH | DEFINED | 01 |
| UTSTARCOM INC | COM | 918076100 | 210 | 1380 | SH | DEFINED | |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 13678 | 267358 | SH | DEFINED | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 285 | 1655 | SH | DEFINED | 02 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 788 | 1500 | SH | PUT | DEFINED 02 |
| VALSPAR CORP | COM | 920355104 | 2259 | 81727 | SH | DEFINED | 01 |
| VANGUARD INDEX FDS | SMALL CP ETF | 922908751 | 966 | 14184 | SH | DEFINED | 02 |
| VANGUARD INDEX FDS | STK MRK ETF | 922908769 | 5629 | 40148 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | PACIFIC ETF | 922042866 | 6162 | 92703 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | EMR MKT ETF | 922042858 | 9329 | 120545 | SH | DEFINED | 01 |
| VANGUARD SPECIALIZED PORTFOL | DIV APP ETF | 921908844 | 26354 | 489859 | SH | DEFINED | 01 |
| VANGUARD WORLD FDS | CONSUM DIS ETF | 92204A108 | 1983 | 32615 | SH | DEFINED | 01 |
| VANGUARD WORLD FDS | FINANCIALS ETF | 92204A405 | 1698 | 25927 | SH | DEFINED | 02 |
| VANGUARD WORLD FDS | HEALTH CAR ETF | 92204A504 | 836 | 14669 | SH | DEFINED | 02 |
| VARIAN MED SYS INC | COM | 92220P105 | 479 | 10060 | SH | DEFINED | 02 |
| VEECO INSTRS INC DEL | COM | 922417100 | 966 | 51552 | SH | DEFINED | 02 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 2009 | 56738 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 6958 | 186843 | SH | DEFINED | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 1962 | 2605 | SH | CALL | DEFINED 02 |
| VIACOM INC NEW | CL B | 92553P201 | 1569 | 38243 | SH | DEFINED | 02 |
| VIAD CORP | COM NEW | 92552R406 | 1104 | 27195 | SH | DEFINED | 02 |
| VIRAGEN INC | COM NEW | 927638403 | 4 | 25996 | SH | DEFINED | 02 |
| VISTACARE INC | CL A | 92839Y109 | 104 | 10265 | SH | DEFINED | 02 |
| VISTEON CORP | COM | 92839U107 | 153 | 18072 | SH | DEFINED | 02 |
| VOTORANTIM CELULOSE E PAPEL | SPONSORED ADR | 92906P106 | 251 | 12813 | SH | DEFINED | 02 |
| W & T OFFSHORE INC | COM | 92922P106 | 423 | 13764 | SH | DEFINED | 02 |
| WACHOVIA CORP 2ND NEW | COM | 929903102 | 1977 | 34705 | SH | DEFINED | 02 |
| WAL MART STORES INC | COM | 931142103 | 17281 | 374220 | SH | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 1252 | 27287 | SH | DEFINED | 02 |
| WARNER MUSIC GROUP CORP | COM | 934550104 | 296 | 12905 | SH | DEFINED | 02 |
| WASHINGTON MUT INC | COM | 939322103 | 7800 | 171472 | SH | DEFINED | 01 |
| WASHINGTON POST CO | CL B | 939640108 | 360 | 483 | SH | DEFINED | 02 |
| WATSCO INC | COM | 942622200 | 317 | 6713 | SH | DEFINED | 02 |
| WCI CMNTYS INC | COM | 92923C104 | 2960 | 154308 | SH | DEFINED | 01 |
| WCI CMNTYS INC | COM | 92923C104 | 1483 | 77328 | SH | DEFINED | 02 |
| WEBSIDESTORY INC | COM | 947685103 | 935 | 73820 | SH | DEFINED | 02 |
| WEBSTER FINL CORP CONN | COM | 947890109 | 202 | 4140 | SH | DEFINED | |
| WEIGHT WATCHERS INTL INC NEW | COM | 948626106 | 1063 | 20232 | SH | DEFINED | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1000 | 28111 | SH | DEFINED | 02 |
| WENDYS INTL INC | COM | 950590109 | 12091 | 365388 | SH | DEFINED | 01 |
| WEST PHARMACEUTICAL SVSC INC | COM | 955306105 | 242 | 4719 | SH | DEFINED | 02 |
| WESTAR ENERGY INC | COM | 95709T100 | 227 | 8763 | SH | DEFINED | 02 |
| WESTERN REFNG INC | COM | 959319104 | 270 | 10618 | SH | DEFINED | 02 |
| WESTERN UN CO | COM | 959802109 | 61481 | 2742261 | SH | DEFINED | 01 |
| WESTERN UN CO | COM | 959802109 | 1162 | 51847 | SH | DEFINED | 02 |

Edgar Filing: LABRANCHE & CO INC - Form 13F-HR

| | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|---------|----|
| WESTWOOD ONE INC | COM | 961815107 | 248 | 35125 | SH | DEFINED | 02 |
| WET SEAL INC | CL A | 961840105 | 2095 | 314055 | SH | DEFINED | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 8584 | 121505 | SH | DEFINED | 01 |
| WGL HLDGS INC | COM | 92924F106 | 234 | 7196 | SH | DEFINED | 02 |
| WHIRLPOOL CORP | COM | 963320106 | 6816 | 82103 | SH | DEFINED | 02 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1897 | 40430 | SH | DEFINED | 02 |
| WILLBROS GROUP INC | COM | 969199108 | 582 | 30800 | SH | DEFINED | 02 |
| WILLIAMS COS INC DEL | COM | 969457100 | 641 | 8100 | SH | DEFINED | 02 |
| WILLIAMS COS INC DEL | COM | 969457100 | 14470 | 553980 | SH | DEFINED | 01 |
| WILMINGTON TRUST CORP | COM | 971807102 | 448 | 10622 | SH | DEFINED | 02 |
| WIND RIVER SYSTEMS INC | COM | 973149107 | 522 | 50882 | SH | DEFINED | 01 |
| WINNEBAGO INDS INC | COM | 974637100 | 562 | 17085 | SH | DEFINED | 02 |
| WIPRO LTD | SPON ADR 1 SH | 97651M109 | 883 | 54703 | SH | DEFINED | 02 |
| WIRELESS HOLDRS TR | DEPOSITRY RCPT | 97653L208 | 14869 | 247000 | SH | DEFINED | 01 |
| WISDOMTREE TRUST | JP TOTAL DIVID | 97717W851 | 659 | 11900 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | PAC EXJP TOT D | 97717W828 | 5313 | 84429 | SH | DEFINED | 01 |
| WISDOMTREE TRUST | JP HG-YIELDING | 97717W844 | 1595 | 27659 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | INTL SMCAP DIV | 97717W760 | 2463 | 39124 | SH | DEFINED | 01 |
| WISDOMTREE TRUST | HG-YIELDING EQ | 97717W208 | 2144 | 37130 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | EUROPE TOT DIV | 97717W885 | 4382 | 71004 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | EUROPE SMCP DV | 97717W869 | 653 | 10000 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | DIEFA HG YD EQ | 97717W802 | 5076 | 82202 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | INTL DV TOP100 | 97717W786 | 5131 | 80589 | SH | DEFINED | 02 |
| WITNESS SYS INC | COM | 977424100 | 324 | 18456 | SH | DEFINED | 02 |
| WYETH | COM | 983024100 | 4701 | 92331 | SH | DEFINED | 02 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 490 | 15309 | SH | DEFINED | 02 |
| XANSER CORP | COM | 98389J103 | 112 | 23058 | SH | DEFINED | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 381 | 16519 | SH | DEFINED | 02 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 2196 | 151988 | SH | DEFINED | 01 |
| YAHOO INC | COM | 984332106 | 15404 | 603144 | SH | DEFINED | 01 |
| YANKEE CANDLE INC | COM | 984757104 | 371 | 10817 | SH | DEFINED | 02 |
| YRC WORLDWIDE INC | COM | 984249102 | 1560 | 41336 | SH | DEFINED | 02 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 300 | 8619 | SH | DEFINED | 02 |
| ZIMMER HLDGS INC | COM | 98956P102 | 544 | 6944 | SH | DEFINED | 02 |
| ZORAN CORP | COM | 98975F101 | 253 | 17372 | SH | DEFINED | 02 |
| ZUMIEZ INC | COM | 989817101 | 226 | 7649 | SH | DEFINED | 02 |
| ZWEIG TOTAL RETURN FD INC | COM | 989837109 | 59 | 10000 | SH | DEFINED | 02 |