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LABRANCHE & CO INC
Form 13F-HR
April 20, 2011

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2011

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 April 14, 2011

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
Form 13F Information Table Entry Total: 83
Form 13F Information Table Value Total: \$161,133 (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 | LLaBranche Capital 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 |
| A123 SYS INC | COM | 03739T108 | 445 | 70085 | SH | | DEFINED | 02 | |
| AFLAC INC | COM | 001055102 | 2497 | 47312 | SH | | DEFINED | 02 | |
| ALCON INC | COM SHS | H01301102 | 817 | 4934 | SH | | DEFINED | 02 | |
| AMERICAN EXPRESS CO | COM | 025816109 | 229 | 5068 | SH | | DEFINED | 02 | |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 325 | 13076 | SH | | DEFINED | 02 | |
| APPLE INC | COM | 037833100 | 3382 | 9706 | SH | | DEFINED | 02 | |
| BEST BUY INC | COM | 086516101 | 447 | 15569 | SH | | DEFINED | 02 | |
| BEST BUY INC | COM | 086516101 | 8 | 1000 | SH | CALL | DEFINED | 02 | |
| BUCYRUS INTL INC NEW | COM | 118759109 | 205 | 2245 | SH | | DEFINED | 02 | |
| CBOE HLDGS INC | COM | 12503M108 | 2656 | 91664 | SH | | DEFINED | 02 | |
| CBOE HLDGS INC | COM | 12503M108 | 7 | 10 | SH | CALL | DEFINED | 02 | |
| CHEVRON CORP NEW | COM | 166764100 | 329 | 3066 | SH | | DEFINED | 02 | |
| CONOCOPHILLIPS | COM | 20825C104 | 530 | 800 | SH | CALL | DEFINED | 02 | |
| CONSOL ENERGY INC | COM | 20854P109 | 201 | 3749 | SH | | DEFINED | 02 | |
| CURRENCYSHARES EURO TR | EURO SHS | 23130C108 | 229 | 1619 | SH | | DEFINED | 02 | |
| CURRENCYSHARES EURO TR | EURO SHS | 23130C108 | 78 | 1501 | SH | CALL | DEFINED | 02 | |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 3884 | 32707 | SH | | DEFINED | 02 | |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 238 | 1000 | SH | PUT | DEFINED | 02 | |
| DEERE & CO | COM | 244199105 | 241 | 2485 | SH | | DEFINED | 02 | |
| DIREXION SHS ETF TR | DLY FIN BULL NEW | 25459W516 | 212 | 250 | SH | CALL | DEFINED | 02 | |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 625 | 40010 | SH | | DEFINED | 02 | |
| EL PASO CORP | COM | 28336L109 | 242 | 577 | SH | CALL | DEFINED | 02 | |
| ENERSYS | COM | 29275Y102 | 271 | 6826 | SH | | DEFINED | 02 | |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2701 | 181183 | SH | | DEFINED | 02 | |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 686 | 4000 | SH | PUT | DEFINED | 02 | |
| GOLDCORP INC NEW | COM | 380956409 | 3329 | 66839 | SH | | DEFINED | 02 | |
| HALLIBURTON CO | COM | 406216101 | 698 | 1050 | SH | CALL | DEFINED | 02 | |
| INTREPID POTASH INC | COM | 46121Y102 | 281 | 750 | SH | CALL | DEFINED | 02 | |
| INTREPID POTASH INC | COM | 46121Y102 | 216 | 750 | SH | PUT | DEFINED | 02 | |
| ISHARES INC | MSCI CHILE INVES | 464286640 | 342 | 4755 | SH | | DEFINED | 02 | |
| ISHARES INC | MSCI HONG KONG | 464286871 | 294 | 15530 | SH | | DEFINED | 02 | |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 1029 | 14112 | SH | | DEFINED | 02 | |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 14639 | 397900 | SH | | DEFINED | 02 | |
| ISHARES TR | BARCLYS GOVT CR | 464288596 | 2355 | 21991 | SH | | DEFINED | 02 | |
| ISHARES TR | IBOXX INV CPBD | 464287242 | 19163 | 177110 | SH | | DEFINED | 02 | |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 2819 | 57893 | SH | | DEFINED | 02 | |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 28 | 200 | SH | CALL | DEFINED | 02 | |
| ISHARES TR | RUSSELL 2000 | 464287655 | 2799 | 33257 | SH | | DEFINED | 02 | |
| ISHARES TR | S&P SH NTL AMTFR | 464288158 | 4817 | 45932 | SH | | DEFINED | 02 | |
| JOY GLOBAL INC | COM | 481165108 | 252 | 2549 | SH | | DEFINED | 02 | |
| LORILLARD INC | COM | 544147101 | 275 | 2894 | SH | | DEFINED | 02 | |
| MAGIC SOFTWARE ENTERPRISES L | ORD | 559166103 | 340 | 45000 | SH | | DEFINED | 02 | |
| MARATHON OIL CORP | COM | 565849106 | 375 | 196 | SH | CALL | DEFINED | 02 | |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 230 | 350 | SH | CALL | DEFINED | 02 | |
| MCCLATCHY CO | CL A | 579489105 | 595 | 175000 | SH | | DEFINED | 02 | |

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|------------------------------|------------------|-----------|-------|--------|----|---------|------------|
| MECHEL OAO | SPONSORED ADR | 583840103 | 251 | 8162 | SH | DEFINED | 02 |
| MEDTRONIC INC | COM | 585055106 | 6474 | 164524 | SH | DEFINED | 02 |
| MONSANTO CO NEW | COM | 61166W101 | 234 | 3234 | SH | DEFINED | 02 |
| MOSAIC CO | COM | 61945A107 | 235 | 2990 | SH | DEFINED | 02 |
| PEABODY ENERGY CORP | COM | 704549104 | 212 | 2945 | SH | DEFINED | 02 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 2121 | 86445 | SH | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 720 | 35440 | SH | DEFINED | 02 |
| POTASH CORP SASK INC | COM | 73755L107 | 5597 | 3750 | SH | CALL | DEFINED 02 |
| POTASH CORP SASK INC | COM | 73755L107 | 482 | 8173 | SH | DEFINED | 02 |
| POWERSHARES ETF TRUST | LX NANOTCH PTF | 73935X633 | 142 | 14754 | SH | DEFINED | 02 |
| POWERSHARES GLOBAL ETF TRUST | SOVEREIGN DEBT | 73936T573 | 986 | 37325 | SH | DEFINED | 02 |
| POWERSHARES INDIA ETF TR | INDIA PORT | 73935L100 | 330 | 13754 | SH | DEFINED | 02 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 16024 | 735385 | SH | DEFINED | 02 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 2404 | 101963 | SH | CALL | DEFINED 02 |
| SILICON IMAGE INC | COM | 82705T102 | 1032 | 115000 | SH | DEFINED | 02 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 470 | 664 | SH | CALL | DEFINED 02 |
| SPDR INDEX SHS FDS | S&P RUSSIA ETF | 78463X558 | 1114 | 28064 | SH | DEFINED | 02 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 293 | 420 | SH | CALL | DEFINED 02 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 23314 | 175929 | SH | DEFINED | 02 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 402 | 909 | SH | CALL | DEFINED 02 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 325 | 798 | SH | PUT | DEFINED 02 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 375 | 1000 | SH | CALL | DEFINED 02 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 410 | 1000 | SH | PUT | DEFINED 02 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 598 | 1068 | SH | CALL | DEFINED 02 |
| TYSON FOODS INC | CL A | 902494103 | 253 | 13186 | SH | DEFINED | 02 |
| UNITED STATES OIL FUND LP | UNITS | 91232N108 | 497 | 11671 | SH | DEFINED | 02 |
| VALE S A | ADR | 91912E105 | 1331 | 39907 | SH | DEFINED | 02 |
| VALE S A | ADR | 91912E105 | 298 | 1184 | SH | PUT | DEFINED 02 |
| VANGUARD BD INDEX FD INC | LONG TERM BOND | 921937793 | 351 | 4483 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 6547 | 133824 | SH | DEFINED | 02 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 49 | 109 | SH | CALL | DEFINED 02 |
| VANGUARD WORLD FD | EXTENDED DUR | 921910709 | 1331 | 16878 | SH | DEFINED | 02 |
| WASTE MGMT INC DEL | COM | 94106L109 | 3958 | 105992 | SH | DEFINED | 02 |
| WEATHERFORD INTERNATIONAL LT | REG SHS | H27013103 | 2046 | 2480 | SH | CALL | DEFINED 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 247 | 7794 | SH | DEFINED | 02 |
| WISDOMTREE TR | EM LCL DEBT FD | 97717X867 | 2820 | 54323 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | EMG MKTS SMCAP | 97717W281 | 203 | 3797 | SH | DEFINED | 02 |
| WISDOMTREE TRUST | INDIA ERNGS FD | 97717W422 | 296 | 11942 | SH | DEFINED | 02 |