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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