

13FCONP 4/6/06

NON-PUBLIC

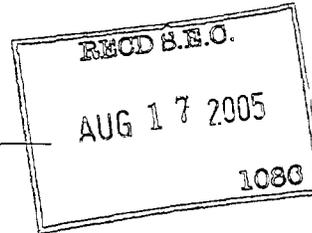
UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549



05077024

Form 13F

FORM 13F COVER PAGE



Report for the Calendar Year or Quarter Ended: June 30, 2005

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: Jane Street Holding, LLC  
Address: 111 Broadway, Suite 2102  
New York, New York  
10006

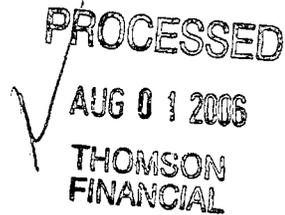
CONFIDENTIAL TREATMENT DENIED

Form 13F File Number: 28-11420

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: Barry Kronner  
Title: General Counsel  
Phone: 212-651-6032



Signature, Place, and Date of Signing:

Mari Hanson for New York, New York 8/15/05  
[Signature] Barry Kronner [City, State] [Date]

Report Type (Check only one.):

- \*Confidential Treatment requested for included securities
- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:  
[If there are no entries in this list, omit this section.]

Form 13F File Number	Name
28-_____	_____
[Repeat as necessary.]	

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 0

Form 13F Information Table Entry Total: 5

Form 13F Information Table Value Total: \$137,366  
(thousands)

List of Other Included Managers:

NONE

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

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
28-	_____	_____

[Repeat as necessary.]

CONFIDENTIAL TREATMENT REQUESTED

Form 13F Information Table

Column 1	Column 2	Column 3	Column 4	Column 5	Column 6	Column 7	Column 8
Name of Issuer	Title of Class	Cusip	Value (x\$1000)	Shrs or Prn	Investment Discretion	Other Managers	Voting Authority
			Amt	Sh/Prn			Sole Shared None
* MANULIFE FINL CORP	COM	56501R106	35,567.53	743,935 Sh	Sole	N/A	None
* PHARMACEUTICAL HLDERS TR	DEPOSITRY RCPT	71712A206	8,761.74	119,500 Sh	Sole	N/A	None
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	77,409.14	927 Sh	Sole	N/A	None
ISHARES INC	MSCI AUSTRIA	464286202	6,020.75	250,969 Sh	Sole	N/A	None
ISHARES INC	MSCI UTD KINGD	464286699	9,607.30	534,630 Sh	Sole	N/A	None

CONFIDENTIAL TREATMENT REQUESTED