



06041122

13FCON P 4/6/06

NON-PUBLIC

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, 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, NY 10006

CONFIDENTIAL TREATMENT DENIED

RECEIVED
FEB 15 2006
OFFICE OF THE SECRETARY

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 Kronemer
Title: General Counsel
Phone: 212-651-6032

Signature, Place, and Date of Signing:

[Signature]
[Signature]

New York, New York
[City, State]

2/14/06
[Date]

PROCESSED
AUG 01 2006
THOMSON
FINANCIAL

- Report Type (Check only one.): Confidential Treatment Requested for Attached 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: 6

Form 13F Information Table Value Total: \$ 108,834
(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 Ptn	Put/Call	Investment Discretion	Voting Authority
				Amt	Sh/Ptn		Other Managers
							None
* ISHARES INC	MSCI JAPAN	464286848	27,089	2,003,619 SH		SOLE	2,003,619
* ISHARES TR	S&P LTN AM 40	464287390	9,785	79,649 SH		SOLE	79,649
* ISHARES TR	S&P GBL ENER	464287341	11,570	123,590 SH		SOLE	123,590
* ISHARES TR	MSCI EAFE IDX	464287465	16,697	280,960 SH		SOLE	280,960
* MANULIFE FINL CORP	COM	56501R106	34,533	587,300 SH		SOLE	587,300
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	9,159	104 SH		SOLE	104

CONFIDENTIAL TREATMENT REQUESTED