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JEFFERIES GROUP INC /DE/
Form 13F-HR
February 21, 2008

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, 2007

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: Jefferies Group Inc.
Address: 520 Madison Ave., 12th Floor
New York, NY 10022

13F File Number: 28-10917

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: Roland Kelly
Title: Assistant Secretary
Phone: 310- 914-1373

Signature, Place, and Date of Signing:

/s/ Roland Kelly Los Angeles, CA February 21, 2008

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: 3
Form13F Information Table Entry Total: 1005
Form13F Information Table Value Total: \$4,814,990 (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 | 28-10432 | Jefferies & Company, Inc. |
| 02 | 28-11329 | Jefferies Asset Management, LLC |
| 04 | 28-NEW | Jefferies High Yield Trading, 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 |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3COM CORP | COM | 885535104 | 1062 | 235000 | SH | | SOLE | 01 0 |
| 3COM CORP | COM | 885535104 | 1130 | 250000 | SH | CALL | SOLE | 02 |
| ABBOTT LABS | COM | 002824100 | 1973 | 35143 | SH | | SOLE | 01 0 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 42392 | 530100 | SH | | SOLE | 02 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 873 | 24243 | SH | | SOLE | 01 |
| ACCESS INTEGRATED TECHNLS I | CL A | 004329108 | 72 | 16100 | SH | | SOLE | 02 |
| ACCURAY INC | COM | 004397105 | 320 | 21000 | SH | | SOLE | 02 |
| ACE LTD | ORD | G0070K103 | 815 | 13191 | SH | | SOLE | 01 |
| ADOBE SYS INC | COM | 00724F101 | 488 | 11419 | SH | | SOLE | 01 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 255 | 6700 | SH | | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | NOTE 5.750% 8/1 | 007903AN7 | 2385 | 3000000 | PRN | | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 675 | 90000 | SH | PUT | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 693 | 92388 | SH | | SOLE | 01 |
| ADVOCAT INC | COM | 007586100 | 220 | 20000 | SH | | SOLE | 02 |
| AEGEAN MARINE PETROLEUM NETW | SHS | Y0017S102 | 392 | 10200 | SH | | SOLE | 01 |
| AEP INDS INC | COM | 001031103 | 6854 | 214130 | SH | | SOLE | 04 |
| AEROPOSTALE | COM | 007865108 | 5992 | 226100 | SH | | SOLE | 02 |
| AEROPOSTALE | COM | 007865108 | 2650 | 100000 | SH | CALL | SOLE | 02 |
| AES CORP | COM | 00130H105 | 328 | 15356 | SH | | SOLE | 01 |
| AES CORP | COM | 00130H105 | 5730 | 267900 | SH | CALL | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 1492 | 25843 | SH | | SOLE | 01 0 |
| AFLAC INC | COM | 001055102 | 283 | 4525 | SH | | SOLE | 01 |
| AGCO CORP | COM | 001084102 | 248 | 3650 | SH | | SOLE | 01 |
| AGCO CORP | NOTE 1.250%12/1 | 001084AM4 | 90 | 50000 | PRN | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 976 | 26562 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 2745 | 27829 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 945 | 27303 | SH | | SOLE | 01 |
| ALBEMARLE CORP | COM | 012653101 | 389 | 9426 | SH | | SOLE | 01 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 370 | 50500 | SH | CALL | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 15000 | 410400 | SH | PUT | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 16605 | 454300 | SH | CALL | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 6504 | 177942 | SH | | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 214 | 1500 | SH | | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 6753 | 90000 | SH | CALL | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1777 | 23681 | SH | | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 5177 | 69000 | SH | PUT | SOLE | 01 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 250 | 15000 | SH | | SOLE | 02 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 241 | 3795 | SH | | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 533 | 6164 | SH | | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1125 | 15000 | SH | | SOLE | 02 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 382 | 39700 | SH | | SOLE | 02 |
| ALLIANT ENERGY CORP | COM | 018802108 | 235 | 5778 | SH | | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 277 | 2439 | SH | | SOLE | 01 |
| ALLIED WASTE INDS INC | COM PAR\$.01NEW | 019589308 | 397 | 36045 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|--------|----------|-----|-----------|----|
| ALLIED WRLD ASSUR COM HLDG L | SHS | G0219G203 | 216 | 4305 | SH | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 462 | 23906 | SH | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 1175 | 15548 | SH | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 2050 | 34100 | SH | CALL SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1912 | 31800 | SH | PUT SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 705 | 11728 | SH | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 271 | 2927 | SH | SOLE | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 1371 | 53200 | SH | CALL SOLE | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 2067 | 80200 | SH | PUT SOLE | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 2160 | 83806 | SH | SOLE | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 29699 | 1429912 | SH | SOLE | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 414 | 8893 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 769 | 14789 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 12615 | 242500 | SH | CALL SOLE | 01 |
| AMERICAN FINL GROUP INC OHIO | NOTE 1.486% 6/0 | 025932AD6 | 479 | 935000 | PRN | SOLE | 01 |
| AMERICAN FINL RLTY TR | COM | 02607P305 | 407 | 50710 | SH | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 2513 | 59000 | SH | PUT SOLE | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 146653 | 11466200 | SH | SOLE | 01 |
| AMERICREDIT CORP | NOTE 2.125% 9/1 | 03060RAR2 | 5280 | 8000000 | PRN | SOLE | 04 |
| AMERICREDIT CORP | COM | 03060R101 | 640 | 50000 | SH | CALL SOLE | 02 |
| AMERIGROUP CORP | COM | 03073T102 | 3646 | 100038 | SH | SOLE | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2470 | 55032 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 929 | 20000 | SH | PUT SOLE | 01 |
| AMGEN INC | COM | 031162100 | 515 | 11099 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 17991 | 387400 | SH | CALL SOLE | 01 |
| AMR CORP | NOTE 4.500% 2/1 | 001765BB1 | 15453 | 14913000 | PRN | SOLE | 01 |
| AMR CORP | COM | 001765106 | 692 | 49290 | SH | SOLE | 01 |
| AMR CORP | COM | 001765106 | 3373 | 240400 | SH | CALL SOLE | 01 |
| AMSURG CORP | COM | 03232P405 | 677 | 25000 | SH | SOLE | 02 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 8103 | 219000 | SH | PUT SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 4380 | 118382 | SH | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 1570 | 23887 | SH | SOLE | 01 |
| ANADIGICS INC | COM | 032515108 | 1375 | 118813 | SH | SOLE | 02 |
| ANNALY CAP MGMT INC | COM | 035710409 | 201 | 11075 | SH | SOLE | 01 |
| AON CORP | COM | 037389103 | 886 | 18570 | SH | SOLE | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 706 | 20312 | SH | SOLE | 01 |
| APEX SILVER MINES LTD | ORD | G04074103 | 2912 | 191100 | SH | CALL SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 774 | 11039 | SH | SOLE | 01 |
| APP PHARMACEUTICALS INC | COM | 00202H108 | 205 | 20000 | SH | SOLE | 02 |
| APPLE INC | COM | 037833100 | 54472 | 275000 | SH | CALL SOLE | 01 |
| APPLE INC | COM | 037833100 | 29118 | 147000 | SH | PUT SOLE | 01 |
| APPLE INC | COM | 037833100 | 10841 | 54730 | SH | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 1773 | 99837 | SH | SOLE | 01 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 5930 | 274896 | SH | SOLE | 01 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 7321 | 339400 | SH | PUT SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 6666 | 86181 | SH | SOLE | 01 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 2026 | 50520 | SH | SOLE | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 847 | 84900 | SH | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 530 | 11168 | SH | SOLE | 01 |
| ASM INTL N V | COM | N07045102 | 10601 | 442631 | SH | SOLE | 01 |
| ASPREVA PHARMACEUTICALS CORP | COM | 04538T109 | 2236 | 86000 | SH | SOLE | 02 |
| ASSISTED LIVING CONCPT NEV N | CL A | 04544X102 | 108 | 14400 | SH | SOLE | 01 |
| ASSURANT INC | COM | 04621X108 | 717 | 10724 | SH | SOLE | 01 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 1435 | 54072 | SH | SOLE | 01 |
| ASTA FDG INC | COM | 046220109 | 245 | 9255 | SH | SOLE | 01 |
| ASTORIA FINL CORP | COM | 046265104 | 589 | 25319 | SH | SOLE | 01 |
| ATHENAHEALTH INC | COM | 04685W103 | 1265 | 35147 | SH | SOLE | 01 |
| ATHEROGENICS INC | COM | 047439104 | 18 | 47400 | SH | CALL SOLE | 01 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 50471 | 930850 | SH | SOLE | 04 |
| AU OPTRONICS CORP | SPONSORED ADR | 002255107 | 310 | 16156 | SH | SOLE | 01 |
| AUGUSTA RES CORP | COM NEW | 050912203 | 3183 | 725000 | SH | SOLE | 04 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 251 | 5640 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| AUTOZONE INC | COM | 053332102 | 1141 | 9514 | SH | SOLE | 01 |
| AVNET INC | DBCV 2.000% 3/1 | 053807AL7 | 40 | 34000 | PRN | SOLE | 01 |
| AVON PRODS INC | COM | 054303102 | 543 | 13735 | SH | SOLE | 01 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 1014 | 2600 | SH | SOLE | 01 |
| BAIDU COM INC | SPON ADR REP A | 056752108 | 64746 | 166100 | SH | CALL SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 2028 | 25000 | SH | PUT SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 17509 | 215900 | SH | CALL SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 986 | 12159 | SH | SOLE | 01 |
| BALL CORP | COM | 058498106 | 970 | 21560 | SH | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 1517 | 31109 | SH | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 248 | 2617 | SH | SOLE | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 1692 | 31855 | SH | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 1070 | 18433 | SH | SOLE | 01 |
| BAYER AG | SPON ADR | 72730302 | 910 | 10000 | SH | SOLE | 02 |
| BCE INC | COM NEW | 05534B760 | 795 | 20000 | SH | SOLE | 01 |
| BEA SYS INC | COM | 073325102 | 11835 | 750000 | SH | SOLE | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 927 | 10504 | SH | SOLE | 01 |
| BEBE STORES INC | COM | 075571109 | 12337 | 959353 | SH | SOLE | 02 |
| BECKMAN COULTER INC | COM | 075811109 | 2912 | 40000 | SH | CALL SOLE | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 1600 | 19145 | SH | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 1400 | 26600 | SH | PUT SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 2633 | 50000 | SH | CALL SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 4257 | 80850 | SH | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 27225 | 388700 | SH | SOLE | 01 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 1434 | 23400 | SH | SOLE | 01 |
| BIG 5 SPORTING GOODS CORP | COM | 08915P101 | 365 | 25316 | SH | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 3102 | 54495 | SH | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 6432 | 113000 | SH | PUT SOLE | 01 |
| BIOVAIL CORP | COM | 09067J109 | 3353 | 249100 | SH | CALL SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 261 | 10719 | SH | SOLE | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 931 | 13363 | SH | SOLE | 01 |
| BLACKROCK KELSO CAPITAL CORP | COM | 092533108 | 306 | 20000 | SH | SOLE | 01 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 553 | 25000 | SH | SOLE | 02 |
| BLOCKBUSTER INC | CL A | 093679108 | 195 | 50000 | SH | CALL SOLE | 01 |
| BLUE COAT SYSTEMS INC | COM NEW | 09534T508 | 1028 | 31260 | SH | SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 209 | 5874 | SH | SOLE | 01 |
| BOEING CO | COM | 097023105 | 460 | 5260 | SH | SOLE | 01 |
| BOLT TECHNOLOGY CORP | COM | 097698104 | 292 | 7700 | SH | SOLE | 01 |
| BOSTON PROPERTIES INC | COM | 101121101 | 2462 | 26813 | SH | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 15323 | 1317500 | SH | CALL SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2337 | 200986 | SH | SOLE | 01 |
| BRADLEY PHARMACEUTICALS INC | COM | 104576103 | 617 | 31300 | SH | PUT SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 8486 | 320000 | SH | PUT SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 9916 | 373911 | SH | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 46195 | 1741900 | SH | CALL SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 1404 | 53725 | SH | SOLE | 01 |
| BRUKER BIOSCIENCES CORP | COM | 116794108 | 538 | 40453 | SH | SOLE | 01 |
| BRUNSWICK CORP | COM | 117043109 | 770 | 45170 | SH | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 338 | 2907 | SH | SOLE | 01 |
| BURGER KING HLDGS INC | COM | 121208201 | 659 | 23100 | SH | SOLE | 02 |
| BUSINESS OBJECTS S A | SPONSORED ADR | 12328X107 | 2497 | 41000 | SH | SOLE | 02 |
| CA INC | COM | 12673P105 | 844 | 33821 | SH | SOLE | 01 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 3318 | 135420 | SH | SOLE | 01 |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 2450 | 100000 | SH | PUT SOLE | 01 |
| CAESARS ENTMT INC | FRNT 4/1 | 127687AB7 | 7960 | 5865000 | PRN | SOLE | 01 |
| CAI INTERNATIONAL INC | COM | 12477X106 | 316 | 30000 | SH | SOLE | 01 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 379 | 14300 | SH | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 635 | 13200 | SH | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 886 | 18748 | SH | SOLE | 01 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 334 | 33600 | SH | SOLE | 01 |
| CAPITALSOURCE INC | COM | 14055X102 | 348 | 19779 | SH | SOLE | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1155 | 20000 | SH | SOLE | 02 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 1165 | 997000 | PRN | SOLE | 01 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 451 | 5996 | SH | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 816 | 11233 | SH | SOLE | 01 |
| CBS CORP NEW | CL B | 124857202 | 1428 | 52400 | SH | PUT | SOLE |
| CBS CORP NEW | CL B | 124857202 | 451 | 16541 | SH | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 1736 | 37552 | SH | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 4570 | 98900 | SH | PUT | SOLE |
| CENTERPOINT ENERGY INC | NOTE 3.750% 5/1 | 15189TAM9 | 14576 | 9511000 | PRN | SOLE | 01 |
| CENTURYTEL INC | COM | 156700106 | 1236 | 29809 | SH | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 362 | 5037 | SH | SOLE | 01 |
| CEPHALON INC | NOTE 2.000% 6/0 | 156708AP4 | 4950 | 3000000 | PRN | SOLE | 01 |
| CGG VERITAS | SPONSORED ADR | 204386106 | 404 | 7200 | SH | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1098 | 50000 | SH | SOLE | 02 |
| CHEMED CORP NEW | COM | 16359R103 | 1285 | 23000 | SH | SOLE | 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 286 | 7302 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.500% 5/1 | 165167BZ9 | 377 | 350000 | PRN | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | PFD CONV | 165167842 | 887 | 7900 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | 6.25% PFD CONV | 165167818 | 612 | 2000 | SH | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 267 | 2859 | SH | SOLE | 01 |
| CHICOS FAS INC | COM | 168615102 | 181 | 20000 | SH | CALL | SOLE |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 25618 | 987954 | SH | SOLE | 01 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 648 | 25000 | SH | CALL | SOLE |
| CHINA MED TECHNOLOGIES INC | SPONSORED ADR | 169483104 | 222 | 5000 | SH | SOLE | 02 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 9273 | 62573 | SH | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 1482 | 10000 | SH | CALL | SOLE |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 1482 | 10000 | SH | PUT | SOLE |
| CHOICEPOINT INC | COM | 170388102 | 438 | 12038 | SH | SOLE | 01 |
| CIENA CORP | COM NEW | 171779309 | 595 | 17458 | SH | SOLE | 01 |
| CIENA CORP | NOTE 0.250% 5/0 | 171779AB7 | 211 | 202000 | PRN | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 257 | 4781 | SH | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 3273 | 120865 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 10996 | 373506 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 11776 | 400000 | SH | CALL | SOLE |
| CITIGROUP INC | COM | 172967101 | 29293 | 995000 | SH | PUT | SOLE |
| CITRIX SYS INC | COM | 177376100 | 816 | 21462 | SH | SOLE | 01 |
| CLAUDE RES INC | COM | 182873109 | 56 | 40000 | SH | SOLE | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 4853 | 140600 | SH | SOLE | 01 |
| CLEARWIRE CORP | CL A | 185385309 | 254 | 18549 | SH | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 241 | 351 | SH | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 3224 | 4700 | SH | PUT | SOLE |
| CMS ENERGY CORP | COM | 125896100 | 232 | 13326 | SH | SOLE | 01 |
| CNET NETWORKS INC | COM | 12613R104 | 65212 | 7134800 | SH | SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 81168 | 1322600 | SH | CALL | SOLE |
| COCA COLA CO | COM | 191216100 | 17914 | 291900 | SH | PUT | SOLE |
| COCA COLA CO | COM | 191216100 | 1466 | 23880 | SH | SOLE | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 287 | 11021 | SH | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 377 | 11115 | SH | SOLE | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 404 | 5178 | SH | SOLE | 01 |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 2265 | 125000 | SH | PUT | SOLE |
| COMMERCE BANCORP INC NJ | COM | 200519106 | 2180 | 57165 | SH | SOLE | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 922 | 25000 | SH | SOLE | 02 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 4799 | 146900 | SH | SOLE | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 824 | 16649 | SH | SOLE | 01 |
| COMPUWARE CORP | COM | 205638109 | 140 | 15796 | SH | SOLE | 01 |
| COMTECH GROUP INC | COM NEW | 205821200 | 478 | 29700 | SH | SOLE | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 2247 | 94442 | SH | SOLE | 01 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 2552 | 3075000 | SH | SOLE | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 43427 | 491812 | SH | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 59753 | 676700 | SH | CALL | SOLE |
| CONOCOPHILLIPS | COM | 20825C104 | 86887 | 984000 | SH | PUT | SOLE |
| CONSOL ENERGY INC | COM | 20854P109 | 524 | 7329 | SH | SOLE | 01 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 325 | 13760 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|---------|------|----|
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 251 | 2445 | SH | SOLE | 01 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 475 | 21348 | SH | SOLE | 01 |
| CONVERGYS CORP | COM | 212485106 | 262 | 15924 | SH | SOLE | 01 |
| COOPER COS INC | DBCV 2.625% 7/0 | 216648AG0 | 5125 | 5000000 | PRN | SOLE | 01 |
| COPART INC | COM | 217204106 | 271 | 6372 | SH | SOLE | 01 |
| CORNING INC | COM | 219350105 | 3024 | 126081 | SH | SOLE | 01 |
| CORNING INC | COM | 219350105 | 1466 | 61100 | SH PUT | SOLE | 01 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 158 | 100000 | PRN | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 25811 | 370000 | SH CALL | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 3488 | 50000 | SH PUT | SOLE | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 529 | 59156 | SH | SOLE | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 894 | 100000 | SH CALL | SOLE | 02 |
| COVANTA HLDG CORP | COM | 22282E102 | 2476 | 89500 | SH CALL | SOLE | 01 |
| COVANTA HLDG CORP | COM | 22282E102 | 2766 | 100000 | SH PUT | SOLE | 01 |
| COVIDIEN LTD | COM | G2552X108 | 1753 | 39600 | SH | SOLE | 01 |
| CRANE CO | COM | 224399105 | 332 | 7737 | SH | SOLE | 01 |
| CRAY INC | NOTE 3.000%12/0 | 225223AB2 | 4804 | 5375000 | PRN | SOLE | 01 |
| CREE INC | COM | 225447101 | 273 | 9940 | SH | SOLE | 01 |
| CROCS INC | COM | 227046109 | 774 | 21028 | SH | SOLE | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 263 | 6318 | SH | SOLE | 01 |
| CSG SYS INTL INC | NOTE 2.500% 6/1 | 126349AB5 | 7183 | 8500000 | PRN | SOLE | 01 |
| CSX CORP | COM | 126408103 | 771 | 17528 | SH | SOLE | 01 |
| CSX CORP | COM | 126408103 | 1759 | 40000 | SH CALL | SOLE | 01 |
| CUBIST PHARMACEUTICALS INC | NOTE 2.250% 6/1 | 229678AC1 | 2823 | 2968000 | PRN | SOLE | 01 |
| CUMMINS INC | COM | 231021106 | 1143 | 8973 | SH | SOLE | 01 |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 1344 | 15000 | SH | SOLE | 01 |
| CV THERAPEUTICS INC | COM | 126667104 | 1810 | 200000 | SH CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 2353 | 59200 | SH CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 36924 | 928900 | SH PUT | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 61818 | 1555156 | SH | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 286 | 21700 | SH | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 3737 | 284000 | SH CALL | SOLE | 01 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 552 | 50000 | SH CALL | SOLE | 01 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 2206 | 200000 | SH PUT | SOLE | 01 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 181 | 16453 | SH | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 7206 | 200000 | SH CALL | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 12162 | 337542 | SH | SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 1646 | 125000 | SH PUT | SOLE | 02 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 37 | 29000 | PRN | SOLE | 01 |
| DANKA BUSINESS SYS PLC | SPONSORED ADR | 236277109 | 14 | 75000 | SH | SOLE | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 586 | 21153 | SH | SOLE | 01 |
| DAVITA INC | COM | 23918K108 | 1203 | 21356 | SH | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 445 | 17225 | SH | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 232 | 2494 | SH | SOLE | 01 |
| DELL INC | COM | 24702R101 | 1574 | 64200 | SH CALL | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 446 | 71700 | SH CALL | SOLE | 01 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 682 | 17823 | SH | SOLE | 01 |
| DEVON ENERGY CORP NEW | DEB 4.900% 8/1 | 25179MAA1 | 803 | 505000 | PRN | SOLE | 01 |
| DEVON ENERGY CORP NEW | DEB 4.950% 8/1 | 25179MAB9 | 60 | 38000 | PRN | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1709 | 19219 | SH | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 355 | 2500 | SH | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1775 | 12500 | SH CALL | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1775 | 12500 | SH PUT | SOLE | 01 |
| DICE HLDGS INC | COM | 253017107 | 98 | 12300 | SH | SOLE | 01 |
| DICKS SPORTING GOODS INC | NOTE 1.606% 2/1 | 253393AB8 | 939 | 945000 | PRN | SOLE | 01 |
| DIGITAL RIV INC | COM | 25388B104 | 1219 | 36845 | SH | SOLE | 01 |
| DIGITAL RIV INC | NOTE 1.250% 1/0 | 25388BAB0 | 20400 | 2000000 | PRN | SOLE | 01 |
| DILLARDS INC | CL A | 254067101 | 195 | 10407 | SH | SOLE | 01 |
| DILLARDS INC | CL A | 254067101 | 434 | 23100 | SH CALL | SOLE | 01 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 383 | 30000 | SH | SOLE | 02 |
| DIODES INC | NOTE 2.250%10/0 | 254543AA9 | 386 | 376000 | PRN | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 961 | 41549 | SH | SOLE | 01 |

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| DISCOVER FINL SVCS | COM | 254709108 | 520 | 34500 | SH | CALL | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 527 | 16330 | SH | | SOLE | 01 |
| DOLLAR FINL CORP | NOTE 2.875% 6/3 | 256664AB9 | 1021 | 1000000 | PRN | | SOLE | 01 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 98 | 76000 | PRN | | SOLE | 01 |
| DOMTAR CORP | COM | 257559104 | 1365 | 177500 | SH | | SOLE | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 635 | 16820 | SH | | SOLE | 01 |
| DOW CHEM CO | COM | 260543103 | 3163 | 80242 | SH | | SOLE | 01 |
| DOWNEY FINL CORP | COM | 261018105 | 202 | 6500 | SH | | SOLE | 02 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 1140 | 21000 | SH | | SOLE | 01 |
| DST SYS INC DEL | DBCV 3.625% 8/1 | 233326AD9 | 24 | 14000 | PRN | | SOLE | 01 |
| DTE ENERGY CO | COM | 233331107 | 1816 | 41302 | SH | | SOLE | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 2473 | 56092 | SH | | SOLE | 01 |
| DYNEGY INC DEL | CL A | 26817G102 | 183 | 25691 | SH | | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AM4 | 690 | 503000 | PRN | | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 5509 | 1551700 | SH | PUT | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 4466 | 1258094 | SH | | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 178 | 50000 | SH | CALL | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 782 | 12808 | SH | | SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 215 | 9811 | SH | | SOLE | 01 |
| EATON CORP | COM | 278058102 | 2520 | 25997 | SH | | SOLE | 01 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 357 | 7867 | SH | | SOLE | 01 |
| EBAY INC | COM | 278642103 | 3402 | 102500 | SH | CALL | SOLE | 01 |
| EBAY INC | COM | 278642103 | 1660 | 50000 | SH | PUT | SOLE | 01 |
| ECHOSTAR COMMUNICATIONS NEW | CL A | 278762109 | 13236 | 350900 | SH | | SOLE | 01 |
| ECOLAB INC | COM | 278865100 | 1326 | 25891 | SH | | SOLE | 01 |
| EDISON INTL | COM | 281020107 | 2138 | 40069 | SH | | SOLE | 01 |
| EDWARDS LIFESCIENCES CORP | DBCV 3.875% 5/1 | 28176EAB4 | 5548 | 5500000 | PRN | | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 4396 | 200000 | SH | CALL | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 2198 | 100000 | SH | PUT | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 9293 | 159100 | SH | CALL | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 3505 | 60000 | SH | PUT | SOLE | 01 |
| EMCORE CORP | COM | 290846104 | 233 | 15200 | SH | | SOLE | 01 |
| EMERSON ELEC CO | COM | 291011104 | 1201 | 21193 | SH | | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE 8.000% 7/3 | 292052AB3 | 55 | 70000 | PRN | | SOLE | 01 |
| ENCORE CAP GROUP INC | NOTE 3.375% 9/1 | 292554AB8 | 248 | 300000 | PRN | | SOLE | 01 |
| ENDEAVOUR INTL CORP | COM | 29259G101 | 5811 | 4336309 | SH | | SOLE | 01 |
| ENERGY PARTNERS LTD | COM | 29270U105 | 308 | 26100 | SH | | SOLE | 01 |
| ENERSYS | COM | 29275Y102 | 5213 | 208861 | SH | | SOLE | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 505 | 4222 | SH | | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 375 | 4207 | SH | | SOLE | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 876 | 24019 | SH | | SOLE | 01 |
| ESPEED INC | CL A | 296643109 | 1367 | 121000 | SH | | SOLE | 02 |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 41942 | 810460 | SH | | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 262 | 3206 | SH | | SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 252 | 7972 | SH | | SOLE | 01 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 749 | 16761 | SH | | SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1289 | 17661 | SH | | SOLE | 01 |
| EXPRESSJET HOLDINGS INC | NOTE 4.250% 8/0 | 30218UAB4 | 36 | 37000 | PRN | | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 420 | 4483 | SH | | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 233 | 12132 | SH | | SOLE | 01 |
| FEDERATED INVS INC PA | CL B | 314211103 | 368 | 8949 | SH | | SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 1187 | 13310 | SH | | SOLE | 01 |
| FEI CO | NOTE 6/1 | 30241LAD1 | 12054 | 11689000 | PRN | | SOLE | 01 |
| FEI CO | NOTE 5.500% 8/1 | 30241LAB5 | 269 | 271000 | PRN | | SOLE | 01 |
| FEI CO | NOTE 2.875% 6/0 | 30241LAF6 | 1650 | 1503000 | PRN | | SOLE | 01 |
| FIBERTOWER CORP | NOTE 9.000%11/1 | 31567RAC4 | 4979 | 5420000 | PRN | | SOLE | 01 |
| FIBERTOWER CORP | COM | 31567R100 | 57 | 25000 | SH | | SOLE | 01 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 482 | 11587 | SH | | SOLE | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 410 | 16309 | SH | | SOLE | 01 |
| FINANCIAL FED CORP | DBCV 2.000% 4/1 | 317492AF3 | 194 | 200000 | PRN | | SOLE | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 685 | 37735 | SH | | SOLE | 01 |
| FIRST SOLAR INC | COM | 336433107 | 267 | 1000 | SH | | SOLE | 02 |

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| FIRSTENERGY CORP | COM | 337932107 | 1716 | 23721 | SH | SOLE | 01 |
| FIRSTFED FINL CORP | COM | 337907109 | 1054 | 29443 | SH | SOLE | 01 0 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 1225 | 101591 | SH | SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 351 | 11215 | SH | SOLE | 01 |
| FLUOR CORP NEW | NOTE 1.500% 2/1 | 343412AA0 | 42 | 16000 | PRN | SOLE | 01 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 221 | 3900 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2840 | 422012 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 3434 | 510200 | SH PUT | SOLE | 01 |
| FORD MTR CO DEL | NOTE 4.250%12/1 | 345370CF5 | 50 | 50000 | PRN | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2692 | 400000 | SH CALL | SOLE | 01 |
| FORMFACTOR INC | COM | 346375108 | 969 | 29269 | SH | SOLE | 01 0 |
| FORTUNE BRANDS INC | COM | 349631101 | 1200 | 16577 | SH | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 1230 | 18140 | SH | SOLE | 01 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 3572 | 100267 | SH | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | PFD CONV | 35671D782 | 8292 | 55000 | SH | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 8002 | 780960 | SH | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 101836 | 994100 | SH PUT | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 74064 | 723000 | SH CALL | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 99081 | 2064182 | SH | SOLE | 01 |
| FULTON FINL CORP PA | COM | 360271100 | 1802 | 160583 | SH | SOLE | 01 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 226 | 9360 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 415 | 6688 | SH | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 22097 | 227800 | SH PUT | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 650 | 6700 | SH CALL | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 2207 | 22752 | SH | SOLE | 01 |
| GENCORP INC | SDCV 2.250%11/1 | 368682AL4 | 1797 | 2000000 | PRN | SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 712 | 10600 | SH | SOLE | 01 0 |
| GENENTECH INC | COM NEW | 368710406 | 2012 | 30000 | SH PUT | SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 4024 | 60000 | SH CALL | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 528 | 7200 | SH | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1279 | 34486 | SH | SOLE | 01 0 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1027 | 27700 | SH | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 39115 | 1571500 | SH PUT | SOLE | 01 |
| GENERAL MTRS CORP | DEB SR CV C 33 | 370442717 | 4908 | 250000 | SH | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 18964 | 761900 | SH CALL | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 11971 | 480942 | SH | SOLE | 01 |
| GENESCO INC | COM | 371532102 | 318 | 8400 | SH | SOLE | 01 |
| GENESIS MICROCHIP INC DEL | COM | 37184C103 | 2228 | 260000 | SH | SOLE | 02 |
| GENTEX CORP | COM | 371901109 | 278 | 15622 | SH | SOLE | 01 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 190 | 10000 | SH | SOLE | 02 |
| GENUINE PARTS CO | COM | 372460105 | 553 | 11939 | SH | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 6700 | 90000 | SH PUT | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 9199 | 123577 | SH | SOLE | 01 0 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 804 | 121500 | SH CALL | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 1473 | 32019 | SH | SOLE | 01 0 |
| GILEAD SCIENCES INC | NOTE 0.625% 5/0 | 375558AH6 | 56 | 42000 | PRN | SOLE | 01 |
| GIVEN IMAGING | ORD SHS | M52020100 | 465 | 20000 | SH | SOLE | 02 |
| GLG PARTNERS INC | *W EXP 12/28/201 | 37929X115 | 432 | 71800 | SH | SOLE | 01 |
| GLOBAL CROSSING LTD | NOTE 5.000% 5/1 | 37932JAA1 | 5276 | 4500000 | PRN | SOLE | 01 |
| GLOBAL CROSSING LTD | SHS NEW | G3921A175 | 1025 | 46500 | SH | SOLE | 01 0 |
| GLOBAL INDS LTD | DBCV 2.750% 8/0 | 379336AE0 | 4915 | 5500000 | PRN | SOLE | 01 |
| GLOBAL SOURCES LTD | ORD | G39300101 | 295 | 10440 | SH | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 14774 | 68700 | SH CALL | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 26881 | 125000 | SH PUT | SOLE | 01 |
| GOODMAN GLOBAL INC | COM | 38239A100 | 614 | 25000 | SH | SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 988 | 13992 | SH | SOLE | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 346 | 12275 | SH | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 217 | 314 | SH | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 17010 | 24600 | SH PUT | SOLE | 01 |
| GRACO INC | COM | 384109104 | 365 | 9783 | SH | SOLE | 01 |
| GRAHAM CORP | COM | 384556106 | 246 | 4700 | SH | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 876 | 10014 | SH | SOLE | 01 |

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| GREATBATCH INC | COM | 39153L106 | 600 | 30000 | SH | | SOLE | 02 |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 371 | 11600 | SH | | SOLE | 02 |
| HARLEY DAVIDSON INC | COM | 412822108 | 10379 | 222200 | SH | CALL | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 13779 | 295000 | SH | PUT | SOLE | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 972 | 13188 | SH | | SOLE | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 1517 | 17100 | SH | | SOLE | 01 |
| HARSCO CORP | COM | 415864107 | 342 | 5339 | SH | | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 538 | 6166 | SH | | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 796 | 31122 | SH | | SOLE | 01 |
| HAYES LEMMERZ INTL INC | COM NEW | 420781304 | 13237 | 2896426 | SH | | SOLE | 04 |
| HCP INC | COM | 40414L109 | 607 | 17442 | SH | | SOLE | 01 |
| HEADWATERS INC | NOTE 2.500% 2/0 | 42210PAD4 | 3935 | 5400000 | PRN | | SOLE | 01 |
| HEALTH MGMT ASSOC INC NEW | NOTE 4.375% 8/0 | 421933AF9 | 9800 | 10000000 | PRN | | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 4376 | 90600 | SH | CALL | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 241 | 4991 | SH | | SOLE | 01 |
| HEALTHWAYS INC | COM | 422245100 | 313 | 5363 | SH | | SOLE | 01 |
| HELICOS BIOSCIENCES CORP | COM | 42326R109 | 392 | 37500 | SH | | SOLE | 02 |
| HESS CORP | COM | 42809H107 | 26173 | 259500 | SH | CALL | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 18712 | 185527 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 7060 | 70000 | SH | PUT | SOLE | 01 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 318 | 8300 | SH | | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 1718 | 34034 | SH | | SOLE | 01 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 3415 | 67100 | SH | CALL | SOLE | 01 |
| HOLOGIC INC | FRNT 2.000%12/1 | 436440AA9 | 1838 | 1700000 | PRN | | SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 1880 | 69807 | SH | | SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 2155 | 80000 | SH | CALL | SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 2155 | 80000 | SH | PUT | SOLE | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 254 | 4129 | SH | | SOLE | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 326 | 8064 | SH | | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 6488 | 144339 | SH | | SOLE | 01 |
| HOSPIRA INC | COM | 441060100 | 362 | 8487 | SH | | SOLE | 01 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 232 | 7212 | SH | | SOLE | 01 |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 1528 | 75000 | SH | PUT | SOLE | 01 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 5294 | 63250 | SH | | SOLE | 01 |
| HUDSON CITY BANCORP | COM | 443683107 | 300 | 20000 | SH | | SOLE | 02 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250%10/1 | 444903AK4 | 2212 | 2350000 | PRN | | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 1506 | 20000 | SH | PUT | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 1506 | 20000 | SH | CALL | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 363 | 4823 | SH | | SOLE | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 1023 | 69280 | SH | | SOLE | 01 |
| HUNTSMAN CORP | PFD MND CV 5% | 447011206 | 704 | 14300 | SH | | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 406 | 15411 | SH | | SOLE | 01 |
| ICON PUB LTD CO | SPONSORED ADR | 45103T107 | 464 | 7500 | SH | | SOLE | 02 |
| ILLUMINA INC | COM | 452327109 | 898 | 15150 | SH | | SOLE | 01 |
| IMCLONE SYS INC | COM | 45245W109 | 373 | 8667 | SH | | SOLE | 01 |
| IMCLONE SYS INC | COM | 45245W109 | 7740 | 180000 | SH | CALL | SOLE | 01 |
| IMCLONE SYS INC | COM | 45245W109 | 860 | 20000 | SH | PUT | SOLE | 01 |
| IMPAC MTG HLDGS INC | COM | 45254P102 | 17 | 30600 | SH | CALL | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 230 | 10000 | SH | | SOLE | 02 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAE2 | 983 | 1000000 | PRN | | SOLE | 01 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAF9 | 1005 | 1000000 | PRN | | SOLE | 01 |
| INDIA FD INC | COM | 454089103 | 498 | 8000 | SH | | SOLE | 01 |
| INPUT/OUTPUT INC | NOTE 5.500%12/1 | 457652AB1 | 372 | 100000 | PRN | | SOLE | 01 |
| INTEL CORP | COM | 458140100 | 504 | 18899 | SH | | SOLE | 01 |
| INTEL CORP | COM | 458140100 | 42952 | 1611100 | SH | CALL | SOLE | 01 |
| INTEL CORP | COM | 458140100 | 10229 | 383700 | SH | PUT | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 2917 | 218800 | SH | CALL | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 321 | 24100 | SH | PUT | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1235 | 11426 | SH | | SOLE | 01 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 249 | 5168 | SH | | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | DBCV 2.600%12/1 | 459902AP7 | 430 | 424000 | PRN | | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1538 | 34999 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|----------|-----|-----------|----|
| INTERNATIONAL SHIPHOLDING CO | PFD 6% CONV EX | 460321300 | 454 | 8400 | SH | SOLE | 01 |
| INTERPUBLIC GROUP COS INC | NOTE 4.500% 3/1 | 460690AT7 | 2517 | 2480000 | PRN | SOLE | 01 |
| INTERWOVEN INC | COM NEW | 46114T508 | 235 | 16500 | SH | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 945 | 29177 | SH | SOLE | 01 |
| INTUIT | COM | 461202103 | 1581 | 50000 | SH | CALL SOLE | 01 |
| INTUIT | COM | 461202103 | 1581 | 50000 | SH | PUT SOLE | 01 |
| INVENTIV HEALTH INC | COM | 46122E105 | 700 | 22596 | SH | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 3328 | 59243 | SH | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | 1826 | 32500 | SH | CALL SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | NOTE 3.000% 5/1 | 46126PAD8 | 8562 | 6420000 | PRN | SOLE | 01 |
| INVESCO LTD | SHS | G491BT108 | 702 | 22374 | SH | SOLE | 01 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 1206 | 1143000 | PRN | SOLE | 01 |
| INVITROGEN CORP | COM | 46185R100 | 284 | 3044 | SH | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 8465 | 111500 | SH | PUT SOLE | 01 |
| ISHARES TR | RUSL 2000 GROW | 464287648 | 343 | 4105 | SH | SOLE | 01 |
| ISHARES TR | RUSL 2000 VALU | 464287630 | 1148 | 15000 | SH | CALL SOLE | 02 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1237 | 12938 | SH | SOLE | 01 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 159 | 11992 | SH | SOLE | 01 |
| JO-ANN STORES INC | COM | 47758P307 | 753 | 57600 | SH | SOLE | 01 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 310 | 50000 | SH | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 633 | 9500 | SH | SOLE | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 302 | 8391 | SH | SOLE | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 2108 | 131860 | SH | SOLE | 01 |
| JOY GLOBAL INC | COM | 481165108 | 355 | 5386 | SH | SOLE | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 990 | 29810 | SH | SOLE | 01 |
| KELLOGG CO | COM | 487836108 | 1477 | 28166 | SH | SOLE | 01 |
| KELLWOOD CO | DBCV 3.500% 6/1 | 488044AF5 | 1329 | 1530000 | PRN | SOLE | 01 |
| KENEXA CORP | COM | 488879107 | 413 | 21246 | SH | SOLE | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 785 | 93400 | SH | CALL SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 532 | 7681 | SH | SOLE | 01 |
| KIMCO REALTY CORP | COM | 49446R109 | 507 | 13926 | SH | SOLE | 01 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 487 | 19500 | SH | SOLE | 02 |
| KKR FINANCIAL HLDGS LLC | COM | 48248A306 | 562 | 40000 | SH | SOLE | 02 |
| KLA-TENCOR CORP | COM | 482480100 | 897 | 18619 | SH | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 16809 | 367000 | SH | SOLE | 02 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1718 | 16214 | SH | SOLE | 01 |
| LA Z BOY INC | COM | 505336107 | 190 | 24000 | SH | CALL SOLE | 01 |
| LA Z BOY INC | COM | 505336107 | 5508 | 694605 | SH | SOLE | 01 |
| LAMAR ADVERTISING CO | NOTE 2.875%12/3 | 512815AH4 | 1913 | 1647000 | PRN | SOLE | 01 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 19 | 10000 | SH | SOLE | 02 |
| LEAR CORP | COM | 521865105 | 419 | 15159 | SH | SOLE | 01 |
| LEAR CORP | COM | 521865105 | 12671 | 458100 | SH | PUT SOLE | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 381 | 21858 | SH | SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 49963 | 763500 | SH | PUT SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 1006 | 15365 | SH | SOLE | 01 |
| LEUCADIA NATL CORP | COM | 527288104 | 9674 | 205399 | SH | SOLE | 01 |
| LEUCADIA NATL CORP | NOTE 3.750% 4/1 | 527288AX2 | 28652 | 13219000 | PRN | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 52 | 17000 | SH | SOLE | 01 |
| LG PHILIP LCD CO LTD | SPONS ADR REP | 50186V102 | 553 | 21310 | SH | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 45 | 61000 | PRN | SOLE | 01 |
| LIFEPPOINT HOSPITALS INC | NOTE 3.500% 5/1 | 53219LAH2 | 6673 | 7509000 | PRN | SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 37266 | 698000 | SH | CALL SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 10144 | 190000 | SH | PUT SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 3057 | 161500 | SH | PUT SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 6688 | 353300 | SH | CALL SOLE | 01 |
| LINCARE HLDGS INC | COM | 532791100 | 320 | 9099 | SH | SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1747 | 54900 | SH | CALL SOLE | 01 |
| LINEAR TECHNOLOGY CORP | NOTE 3.125% 5/0 | 535678AD8 | 7294 | 7500000 | PRN | SOLE | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 295 | 14475 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1271 | 12073 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | DBCV 8/1 | 539830AP4 | 18461 | 12569000 | PRN | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 1970 | 39131 | SH | SOLE | 01 |

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| LOEWS CORP | COM | 540424108 | 5034 | 100000 | SH | PUT | SOLE | 01 |
| LOGITECH INTL S A | SHS | H50430232 | 2132 | 58200 | SH | | SOLE | 01 |
| LSI CORPORATION | COM | 502161102 | 83 | 15672 | SH | | SOLE | 01 |
| LSI CORPORATION | NOTE 4.000% 5/1 | 502161AJ1 | 2149 | 2239000 | PRN | | SOLE | 01 |
| LUBRIZOL CORP | COM | 549271104 | 484 | 8943 | SH | | SOLE | 01 |
| M D C HLDGS INC | COM | 552676108 | 241 | 6500 | SH | | SOLE | 02 |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 989 | 1049000 | PRN | | SOLE | 01 |
| MACYS INC | COM | 55616P104 | 37866 | 1463704 | SH | | SOLE | 02 |
| MACYS INC | COM | 55616P104 | 1436 | 55500 | SH | CALL | SOLE | 02 |
| MAGUIRE PPTYS INC | COM | 559775101 | 10322 | 350246 | SH | | SOLE | 01 0 |
| MANNKIND CORP | NOTE 3.750%12/1 | 56400PAA0 | 1365 | 1650000 | PRN | | SOLE | 01 |
| MANOR CARE INC NEW | NOTE 2.125% 8/0 | 564055AM3 | 26261 | 17552000 | PRN | | SOLE | 01 |
| MANOR CARE INC NEW | NOTE 2.000% 6/0 | 564055AP6 | 911 | 677000 | PRN | | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 2741 | 45034 | SH | | SOLE | 01 |
| MARINEMAX INC | COM | 567908108 | 236 | 15222 | SH | | SOLE | 01 0 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 261 | 5700 | SH | | SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 523 | 19756 | SH | | SOLE | 01 0 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 2671 | 100000 | SH | CALL | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 5342 | 200000 | SH | PUT | SOLE | 01 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 1919 | 137300 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 237 | 1100 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 156558 | 727500 | SH | CALL | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 82852 | 385000 | SH | PUT | SOLE | 01 |
| MATRIX SVC CO | COM | 576853105 | 203 | 9306 | SH | | SOLE | 01 |
| MATTEL INC | COM | 577081102 | 469 | 24622 | SH | | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 794 | 500000 | PRN | | SOLE | 01 |
| MAXTOR CORP | NOTE 6.800% 4/3 | 577729AC0 | 25 | 22000 | PRN | | SOLE | 01 |
| MBIA INC | COM | 55262C100 | 440 | 23635 | SH | | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 375 | 10000 | SH | CALL | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 750 | 20000 | SH | PUT | SOLE | 01 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 544 | 14337 | SH | | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 1200 | 20366 | SH | | SOLE | 01 0 |
| MCDONALDS CORP | COM | 580135101 | 17673 | 300000 | SH | PUT | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 1311 | 29931 | SH | | SOLE | 01 |
| MCMORAN EXPLORATION CO | NOTE 6.000% 7/0 | 582411AB0 | 124 | 115000 | PRN | | SOLE | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 1342 | 42870 | SH | | SOLE | 01 |
| MEDAREX INC | COM | 583916101 | 1093 | 104856 | SH | | SOLE | 01 |
| MEDAREX INC | COM | 583916101 | 4961 | 476100 | SH | CALL | SOLE | 01 |
| MEDAREX INC | COM | 583916101 | 1584 | 152000 | SH | PUT | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 692 | 6829 | SH | | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 144 | 10000 | SH | | SOLE | 02 |
| MEDTRONIC INC | NOTE 1.500% 4/1 | 585055AL0 | 5331 | 4994000 | PRN | | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 17711 | 352323 | SH | | SOLE | 01 0 |
| MEDTRONIC INC | NOTE 1.625% 4/1 | 585055AM8 | 14192 | 13295000 | PRN | | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 1815 | 36100 | SH | PUT | SOLE | 01 |
| MELCO PBL ENTMNT LTD | ADR | 585464100 | 316 | 27300 | SH | | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 403 | 22116 | SH | | SOLE | 02 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1453 | 16420 | SH | | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 5309 | 60000 | SH | CALL | SOLE | 01 |
| MENS WEARHOUSE INC | COM | 587118100 | 759 | 28133 | SH | | SOLE | 01 0 |
| MENTOR GRAPHICS CORP | SDCV 6.250% 3/0 | 587200AF3 | 30 | 30000 | PRN | | SOLE | 01 |
| MERCADOLIBRE INC | COM | 58733R102 | 369 | 5000 | SH | | SOLE | 02 |
| MERCHANTS BANCSHARES | COM | 588448100 | 7379 | 314000 | SH | PUT | SOLE | 01 |
| MERCHANTS BANCSHARES | COM | 588448100 | 1269 | 54000 | SH | CALL | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 15678 | 269795 | SH | | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 3882 | 66800 | SH | CALL | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 5811 | 100000 | SH | PUT | SOLE | 01 |
| MEREDITH CORP | COM | 589433101 | 452 | 8214 | SH | | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 4831 | 90000 | SH | PUT | SOLE | 01 |
| MERRILL LYNCH & CO INC | NOTE 3/1 | 590188W46 | 16006 | 14797000 | PRN | | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 2399 | 44690 | SH | | SOLE | 01 0 |
| METAVANTE TECHNOLOGIES INC | COM | 591407101 | 1127 | 48333 | SH | | SOLE | 01 |

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| METLIFE INC | COM | 59156R108 | 203 | 3300 | SH | | SOLE | 01 |
| MGI PHARMA INC | COM | 552880106 | 1667 | 41111 | SH | | SOLE | 01 |
| MGI PHARMA INC | COM | 552880106 | 1196 | 29500 | SH | CALL | SOLE | 01 |
| MGI PHARMA INC | COM | 552880106 | 1868 | 46100 | SH | PUT | SOLE | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 547 | 24400 | SH | CALL | SOLE | 01 |
| MGM MIRAGE | COM | 552953101 | 765 | 9100 | SH | | SOLE | 02 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 845 | 26892 | SH | | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 88 | 12121 | SH | | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 3039 | 419200 | SH | CALL | SOLE | 01 |
| MICRON TECHNOLOGY INC | NOTE 1.875% 6/0 | 595112AH6 | 4259 | 5349000 | PRN | | SOLE | 01 |
| MIDWEST AIR GROUP INC | COM | 597911106 | 1230 | 83100 | SH | | SOLE | 02 |
| MILLER INDS INC TENN | COM NEW | 600551204 | 297 | 21700 | SH | | SOLE | 02 |
| MILLIPORE CORP | COM | 601073109 | 208 | 2836 | SH | | SOLE | 01 |
| MINDRAY MEDICAL INTL LTD | SPON ADR | 602675100 | 563 | 13100 | SH | | SOLE | 01 0 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 1244 | 1020000 | SH | | SOLE | 02 |
| MIRANT CORP NEW | *W EXP 01/03/201 | 60467R118 | 1105 | 60009 | SH | | SOLE | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 12957 | 332400 | SH | CALL | SOLE | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 1762 | 45200 | SH | PUT | SOLE | 01 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 3563 | 35000 | SH | CALL | SOLE | 01 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 3563 | 35000 | SH | PUT | SOLE | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 518 | 10042 | SH | | SOLE | 01 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 877 | 57089 | SH | | SOLE | 01 |
| MONEYGRAM INTL INC | COM | 60935Y109 | 1276 | 83000 | SH | PUT | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 4098 | 36687 | SH | | SOLE | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 488 | 15051 | SH | | SOLE | 01 |
| MOODYS CORP | COM | 615369105 | 1267 | 35482 | SH | | SOLE | 01 |
| MOODYS CORP | COM | 615369105 | 20349 | 570000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 2656 | 50000 | SH | PUT | SOLE | 01 |
| MOSAIC CO | COM | 61945A107 | 5104 | 54100 | SH | CALL | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 481 | 30000 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 4576 | 285300 | SH | CALL | SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 530 | 78100 | SH | | SOLE | 04 |
| MURPHY OIL CORP | COM | 626717102 | 1255 | 14791 | SH | | SOLE | 01 |
| MURPHY OIL CORP | COM | 626717102 | 5515 | 65000 | SH | PUT | SOLE | 01 |
| MYERS INDS INC | COM | 628464109 | 1953 | 135000 | SH | | SOLE | 02 |
| MYLAN INC | COM | 628530107 | 2999 | 213300 | SH | | SOLE | 01 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 2058 | 44343 | SH | | SOLE | 01 0 |
| MYRIAD GENETICS INC | COM | 62855J104 | 8820 | 190000 | SH | PUT | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 2054 | 75000 | SH | CALL | SOLE | 01 |
| NAPCO SEC SYS INC | COM | 630402105 | 148 | 23700 | SH | | SOLE | 01 |
| NASDAQ STOCK MARKET INC | COM | 631103108 | 348 | 7037 | SH | | SOLE | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 2445 | 148526 | SH | | SOLE | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 1646 | 100000 | SH | CALL | SOLE | 01 |
| NATIONAL CITY CORP | COM | 635405103 | 1646 | 100000 | SH | PUT | SOLE | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 212 | 4549 | SH | | SOLE | 01 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 403 | 7800 | SH | | SOLE | 02 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 848 | 37462 | SH | | SOLE | 01 |
| NCI BUILDING SYS INC | NOTE 2.125%11/1 | 628852AG0 | 2413 | 2450000 | PRN | | SOLE | 01 |
| NCR CORP NEW | COM | 62886E108 | 501 | 19947 | SH | | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 892 | 33500 | SH | PUT | SOLE | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 1847 | 74018 | SH | | SOLE | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 3412 | 136700 | SH | PUT | SOLE | 01 |
| NEW YORK & CO INC | COM | 649295102 | 11922 | 1868700 | SH | | SOLE | 02 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 239 | 13596 | SH | | SOLE | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 2053 | 117094 | SH | | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 2021 | 41382 | SH | | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 488 | 10000 | SH | CALL | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 572 | 27919 | SH | | SOLE | 01 |
| NEXCEN BRANDS INC | COM | 653351106 | 1604 | 331428 | SH | | SOLE | 01 |
| NEXTEST SYS CORP | COM | 653339101 | 995 | 50000 | SH | | SOLE | 02 |
| NIKE INC | CL B | 654106103 | 2210 | 34402 | SH | | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 1348 | 93000 | SH | | SOLE | 01 |

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| NOBLE ENERGY INC | COM | 655044105 | 663 | 8339 | SH | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 1762 | 45900 | SH | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 272 | 3555 | SH | SOLE | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 505 | 6428 | SH | SOLE | 01 |
| NORTHWEST AIRLS CORP | COM | 667280408 | 4354 | 300044 | SH | SOLE | 01 |
| NOVA BIOSOURCE FUELS INC | COM | 65488W103 | 135 | 46500 | SH | SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 22116 | 510300 | SH | CALL SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 7368 | 170000 | SH | PUT SOLE | 01 |
| NTR ACQUISITION CO | *W EXP 06/28/201 | 629415118 | 30 | 25000 | SH | SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 1438 | 24279 | SH | SOLE | 01 |
| NVIDIA CORP | COM | 67066G104 | 1300 | 38215 | SH | SOLE | 01 |
| NYMEX HOLDINGS INC | COM | 62948N104 | 6306 | 47200 | SH | PUT SOLE | 01 |
| NYMEX HOLDINGS INC | COM | 62948N104 | 660 | 4940 | SH | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 42217 | 481000 | SH | PUT SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 13482 | 153605 | SH | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 63458 | 723000 | SH | CALL SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 846 | 10993 | SH | SOLE | 01 |
| OFFICE DEPOT INC | COM | 676220106 | 348 | 25000 | SH | PUT SOLE | 01 |
| OFFICEMAX INC DEL | COM | 67622P101 | 412 | 19942 | SH | SOLE | 01 |
| OMNICARE CAP TR II | PFD B TR 4.00% | 68214Q200 | 5508 | 153650 | SH | SOLE | 01 |
| OMNICARE INC | COM | 681904108 | 456 | 20000 | SH | SOLE | 02 |
| OMNICARE INC | DBCV 3.250%12/1 | 681904AL2 | 19219 | 26374000 | PRN | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 845 | 15200 | SH | CALL SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 1391 | 25000 | SH | PUT SOLE | 01 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 449 | 64101 | SH | SOLE | 01 0 |
| ORACLE CORP | COM | 68389X105 | 1129 | 50000 | SH | PUT SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 3995 | 176918 | SH | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 1129 | 50000 | SH | CALL SOLE | 01 |
| OSCIENT PHARMACEUTICALS CORP | NOTE 3.500% 4/1 | 68812RAC9 | 28 | 69000 | PRN | SOLE | 01 |
| OWENS & MINOR INC NEW | COM | 690732102 | 815 | 19200 | SH | SOLE | 02 |
| OWENS CORNING NEW | COM | 690742101 | 7514 | 371637 | SH | SOLE | 01 0 |
| PACCAR INC | COM | 693718108 | 1402 | 25728 | SH | SOLE | 01 |
| PACTIV CORP | COM | 695257105 | 980 | 36804 | SH | SOLE | 01 |
| PALL CORP | COM | 696429307 | 297 | 7367 | SH | SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 423 | 66700 | SH | CALL SOLE | 01 |
| PANTRY INC | NOTE 3.000%11/1 | 698657AL7 | 1364 | 1550000 | PRN | SOLE | 01 |
| PARKER DRILLING CO | NOTE 2.125% 7/1 | 701081AR2 | 1817 | 2000000 | PRN | SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 1117 | 30828 | SH | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 177 | 10096 | SH | SOLE | 01 0 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 4112 | 234700 | SH | CALL SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 876 | 50000 | SH | PUT SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 476 | 7725 | SH | SOLE | 01 |
| PENFORD CORP | COM | 707051108 | 3785 | 147890 | SH | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 1375 | 23100 | SH | SOLE | 01 0 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 541 | 31012 | SH | SOLE | 01 0 |
| PENTAIR INC | COM | 709631105 | 312 | 8956 | SH | SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 724 | 40700 | SH | SOLE | 01 0 |
| PEPCO HOLDINGS INC | COM | 713291102 | 564 | 19225 | SH | SOLE | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1078 | 27326 | SH | SOLE | 01 |
| PEPSIAMERICAS INC | COM | 71343P200 | 214 | 6427 | SH | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 10497 | 138300 | SH | CALL SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 6981 | 91972 | SH | SOLE | 01 0 |
| PERKINELMER INC | COM | 714046109 | 529 | 20346 | SH | SOLE | 01 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 29251 | 166703 | SH | SOLE | 01 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 1558 | 90000 | SH | CALL SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 6188 | 53700 | SH | CALL SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2478 | 21500 | SH | PUT SOLE | 01 |
| PETSMART INC | COM | 716768106 | 509 | 21643 | SH | SOLE | 01 0 |
| PFIZER INC | COM | 717081103 | 613 | 26957 | SH | SOLE | 01 |
| PG&E CORP | COM | 69331C108 | 1412 | 32776 | SH | SOLE | 01 |
| PHARMACEUTICAL RES INC | NOTE 2.875% 9/3 | 717125AC2 | 460 | 500000 | PRN | SOLE | 01 |
| PHARMERICA CORP | COM | 71714F104 | 139 | 10000 | SH | SOLE | 02 |

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|------------------------------|------------------|-----------|-------|----------|-----|------|------|----|
| PHOTON DYNAMICS INC | COM | 719364101 | 166 | 20000 | SH | CALL | SOLE | 01 |
| PHYSICIANS FORMULA HLDGS INC | COM | 719427106 | 433 | 36413 | SH | | SOLE | 02 |
| PINNACLE ENTMT INC | COM | 723456109 | 401 | 17000 | SH | | SOLE | 02 |
| PITNEY BOWES INC | COM | 724479100 | 280 | 7361 | SH | | SOLE | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 753 | 16346 | SH | | SOLE | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 3155 | 482456 | SH | | SOLE | 01 |
| POWER INTEGRATIONS INC | COM | 739276103 | 347 | 10067 | SH | | SOLE | 02 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 10244 | 200000 | SH | PUT | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 25683 | 501430 | SH | | SOLE | 01 |
| POZEN INC | COM | 73941U102 | 364 | 30300 | SH | | SOLE | 01 |
| POZEN INC | COM | 73941U102 | 410 | 34200 | SH | | SOLE | 01 |
| PPG INDS INC | COM | 693506107 | 1116 | 15895 | SH | | SOLE | 01 |
| PPL ENERGY SUPPLY LLC | NOTE 2.625% 5/1 | 69352JAE7 | 25 | 12000 | PRN | | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 2905 | 32744 | SH | | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 288 | 2080 | SH | | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 8242 | 112255 | SH | | SOLE | 01 |
| PROGRESSIVE GAMING INTL CORP | COM | 74332S102 | 242 | 97745 | SH | | SOLE | 02 |
| PROSHARES TR | ULTRA S&P 500 | 74347R107 | 662 | 8000 | SH | | SOLE | 01 |
| PROSHARES TR | ULTRASHT MD400 | 74347R859 | 823 | 15000 | SH | | SOLE | 01 |
| PSIVIDA LTD | SPONSORED ADR | 74439M107 | 8 | 10000 | SH | | SOLE | 02 |
| PUBLIC STORAGE | COM | 74460D109 | 717 | 9773 | SH | | SOLE | 01 |
| PUGET ENERGY INC NEW | COM | 745310102 | 1100 | 40100 | SH | | SOLE | 01 |
| QIAO XING MOBILE COMM CO LTD | SHS | G73031109 | 254 | 30000 | SH | CALL | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 3531 | 89727 | SH | | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 8869 | 225400 | SH | CALL | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 4840 | 123000 | SH | PUT | SOLE | 01 |
| QUANTA SVCS INC | COM | 74762E102 | 202 | 7697 | SH | | SOLE | 01 |
| QUANTA SVCS INC | NOTE 3.750% 4/3 | 74762EAE2 | 446 | 328000 | PRN | | SOLE | 01 |
| QUANTUM CORP | NOTE 4.375% 8/0 | 747906AE5 | 424 | 457000 | PRN | | SOLE | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1902 | 35957 | SH | | SOLE | 01 |
| QUINTANA MARITIME LTD | SHS | Y7169G109 | 2643 | 115000 | SH | | SOLE | 01 |
| RADIAN GROUP INC | COM | 750236101 | 318 | 27233 | SH | | SOLE | 01 |
| RADIATION THERAPY SVCS INC | COM | 750323206 | 309 | 10000 | SH | | SOLE | 01 |
| RADIO ONE INC | CL D NON VTG | 75040P405 | 24 | 10000 | SH | | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 662 | 39262 | SH | | SOLE | 01 |
| RADNET INC | COM | 750491102 | 776 | 76500 | SH | | SOLE | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 69667 | 13877974 | SH | | SOLE | 01 |
| RAMBUS INC DEL | COM | 750917106 | 308 | 14700 | SH | | SOLE | 01 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 224 | 6859 | SH | | SOLE | 01 |
| RAYTHEON CO | *W EXP 06/16/201 | 755111119 | 255 | 10100 | SH | | SOLE | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 1373 | 22618 | SH | | SOLE | 01 |
| RECKSON OPER PARTNERSHIP L P | DEB 4.000% 6/1 | 75621LAJ3 | 127 | 134000 | PRN | | SOLE | 01 |
| RED HAT INC | COM | 756577102 | 558 | 26760 | SH | | SOLE | 01 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 1831 | 75800 | SH | CALL | SOLE | 01 |
| REGIONAL BK HOLDERS TR | DEPOSITRY RCPT | 75902E100 | 665 | 5050 | SH | | SOLE | 01 |
| REHABCARE GROUP INC | COM | 759148109 | 272 | 12064 | SH | | SOLE | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 245 | 4518 | SH | | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 16103 | 142000 | SH | CALL | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 24540 | 216400 | SH | PUT | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2962 | 26118 | SH | | SOLE | 01 |
| RESPIRONICS INC | COM | 761230101 | 212 | 3230 | SH | | SOLE | 01 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 4186 | 55013 | SH | | SOLE | 01 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 294 | 4455 | SH | | SOLE | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 411 | 72062 | SH | | SOLE | 01 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 1460 | 57500 | SH | CALL | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 472 | 169200 | SH | CALL | SOLE | 01 |
| RIVERBED TECHNOLOGY INC | COM | 768573107 | 677 | 25314 | SH | | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 662 | 9601 | SH | | SOLE | 01 |
| ROHM & HAAS CO | COM | 775371107 | 1582 | 29806 | SH | | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 1040 | 24500 | SH | | SOLE | 01 |
| RUBY TUESDAY INC | COM | 781182100 | 125 | 12800 | SH | | SOLE | 02 |
| RUDDICK CORP | COM | 781258108 | 377 | 10900 | SH | | SOLE | 01 |

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| RYLAND GROUP INC | COM | 783764103 | 276 | 10000 | SH | SOLE | 02 |
| SAFECO CORP | COM | 786429100 | 1009 | 18121 | SH | SOLE | 01 |
| SAFEWAY INC | COM NEW | 786514208 | 4255 | 124386 | SH | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 426 | 6800 | SH | SOLE | 01 |
| SANDISK CORP | COM | 80004C101 | 1286 | 38777 | SH | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 1551 | 96600 | SH | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 1606 | 100000 | SH PUT | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 240 | 10424 | SH | SOLE | 01 |
| SAVVIS INC | NOTE 3.000% 5/1 | 805423AA8 | 93 | 111000 | PRN | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 215 | 6355 | SH | SOLE | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1359 | 50988 | SH | SOLE | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 1332 | 50000 | SH CALL | SOLE | 01 |
| SCHLUMBERGER LTD | DBCV 1.500% 6/0 | 806857AC2 | 1898 | 699000 | PRN | SOLE | 01 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 827 | 24875 | SH | SOLE | 01 |
| SCIENTIFIC GAMES CORP | SDCV 0.750%12/0 | 80874PAD1 | 1557 | 1253000 | PRN | SOLE | 01 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 2104 | 82500 | SH CALL | SOLE | 01 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 2550 | 100000 | SH PUT | SOLE | 01 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 544 | 21321 | SH | SOLE | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 1258 | 54347 | SH | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 1531 | 15000 | SH PUT | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 1621 | 15882 | SH | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 21206 | 207800 | SH CALL | SOLE | 01 |
| SEI INVESTMENTS CO | COM | 784117103 | 345 | 10720 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 27484 | 659100 | SH PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 28368 | 980562 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 1283 | 30300 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 11572 | 400000 | SH CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 55774 | 1927900 | SH PUT | SOLE | 01 |
| SEMPRA ENERGY | COM | 816851109 | 227 | 3673 | SH | SOLE | 01 |
| SEPRACOR INC | COM | 817315104 | 287 | 10901 | SH | SOLE | 01 |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 904 | 1000000 | PRN | SOLE | 01 |
| SERVICE CORP INTL | COM | 817565104 | 362 | 25793 | SH | SOLE | 01 |
| SFBC INTL INC | NOTE 2.250% 8/1 | 784121AB1 | 1140 | 1000000 | PRN | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1027 | 17698 | SH | SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 11888 | 172412 | SH | SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 14955 | 216900 | SH CALL | SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 23471 | 340400 | SH PUT | SOLE | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 5602 | 35601 | SH | SOLE | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 17184 | 109200 | SH CALL | SOLE | 01 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 4041 | 96300 | SH | SOLE | 02 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1150 | 21063 | SH | SOLE | 01 |
| SILICON MOTION TECHNOLOGY CO | SPONSORED ADR | 82706C108 | 186 | 10436 | SH | SOLE | 01 |
| SINA CORP | ORD | G81477104 | 2136 | 48200 | SH CALL | SOLE | 01 |
| SINA CORP | ORD | G81477104 | 660 | 14900 | SH PUT | SOLE | 01 |
| SINCLAIR BROADCAST GROUP INC | NOTE 3.000% 5/1 | 829226AW9 | 142 | 159000 | PRN | SOLE | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 468 | 5007 | SH | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 6519 | 323700 | SH CALL | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 2467 | 122500 | SH PUT | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 4023 | 199770 | SH | SOLE | 01 |
| SMITH INTL INC | COM | 832110100 | 1112 | 15058 | SH | SOLE | 01 |
| SNAP ON INC | COM | 833034101 | 311 | 6439 | SH | SOLE | 01 |
| SONICWALL INC | COM | 835470105 | 856 | 79868 | SH | SOLE | 01 |
| SONY CORP | ADR NEW | 835699307 | 2715 | 50000 | SH | SOLE | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 248 | 20315 | SH | SOLE | 01 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 855 | 75000 | SH CALL | SOLE | 02 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 1701 | 50700 | SH | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 7196 | 49216 | SH | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 14621 | 100000 | SH CALL | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 56656 | 387500 | SH PUT | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 290 | 11221 | SH | SOLE | 01 |
| SPECTRANETICS CORP | COM | 84760C107 | 313 | 20400 | SH | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 3105 | 236500 | SH PUT | SOLE | 01 |

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| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 1884 | 143500 | SH | CALL | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 3877 | 295298 | SH | | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 537 | 13234 | SH | | SOLE | 01 0 |
| ST JUDE MED INC | COM | 790849103 | 3251 | 80000 | SH | CALL | SOLE | 01 |
| ST JUDE MED INC | DBCV 1.220%12/1 | 790849AD5 | 6081 | 6066000 | PRN | | SOLE | 01 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 310 | 7939 | SH | | SOLE | 01 |
| STAPLES INC | COM | 855030102 | 6328 | 274300 | SH | PUT | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 3071 | 150000 | SH | CALL | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 9826 | 480000 | SH | PUT | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 4868 | 237842 | SH | | SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 418 | 9500 | SH | | SOLE | 02 |
| STATE STR CORP | COM | 857477103 | 389 | 4789 | SH | | SOLE | 01 |
| STERICYCLE INC | COM | 858912108 | 658 | 11082 | SH | | SOLE | 01 0 |
| STRYKER CORP | COM | 863667101 | 933 | 12490 | SH | | SOLE | 01 |
| SUN HEALTHCARE GROUP INC | COM NEW | 866933401 | 275 | 16008 | SH | | SOLE | 01 0 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 462 | 25466 | SH | | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 522 | 4000 | SH | CALL | SOLE | 01 |
| SUNPOWER CORP | DBCV 1.250% 2/1 | 867652AA7 | 175 | 75000 | PRN | | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 219 | 1680 | SH | | SOLE | 01 |
| SUNRISE SENIOR LIVING INC | COM | 86768K106 | 213 | 6932 | SH | | SOLE | 01 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 329 | 4000 | SH | | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 6249 | 100000 | SH | CALL | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 4999 | 80000 | SH | PUT | SOLE | 01 |
| SXC HEALTH SOLUTIONS CORP | COM | 78505P100 | 270 | 18600 | SH | | SOLE | 01 |
| SYMANTEC CORP | NOTE 0.750% 6/1 | 871503AD0 | 1168 | 1120000 | PRN | | SOLE | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 710 | 29475 | SH | | SOLE | 01 0 |
| SYNTAX BRILLIAN CORP | COM | 87163L103 | 62 | 20000 | SH | CALL | SOLE | 01 |
| SYSCO CORP | COM | 871829107 | 614 | 19682 | SH | | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 3897 | 211200 | SH | CALL | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 1588 | 31761 | SH | | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 4970 | 99400 | SH | CALL | SOLE | 01 |
| TASER INTL INC | COM | 87651B104 | 151 | 10463 | SH | | SOLE | 01 |
| TASER INTL INC | COM | 87651B104 | 619 | 43000 | SH | CALL | SOLE | 01 |
| TASER INTL INC | COM | 87651B104 | 619 | 43000 | SH | PUT | SOLE | 01 |
| TECH DATA CORP | DBCV 2.750%12/1 | 878237AE6 | 2505 | 2582000 | PRN | | SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 817 | 74131 | SH | | SOLE | 01 0 |
| TECO ENERGY INC | COM | 872375100 | 181 | 10527 | SH | | SOLE | 01 |
| TEKELEC | NOTE 2.250% 6/1 | 879101AE3 | 491 | 500000 | PRN | | SOLE | 01 |
| TELLABS INC | COM | 879664100 | 654 | 100000 | SH | CALL | SOLE | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 282 | 13538 | SH | | SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 8905 | 342900 | SH | CALL | SOLE | 01 |
| TERADYNE INC | COM | 880770102 | 351 | 33957 | SH | | SOLE | 01 |
| TESCO CORP | COM | 88157K101 | 3463 | 120800 | SH | CALL | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 548 | 11487 | SH | | SOLE | 01 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0 | 88164RAA5 | 4533 | 3619000 | PRN | | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 5131 | 110400 | SH | | SOLE | 01 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 243 | 21960 | SH | | SOLE | 01 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 2233 | 38725 | SH | | SOLE | 01 0 |
| THOMAS & BETTS CORP | COM | 884315102 | 214 | 4369 | SH | | SOLE | 01 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 347 | 42972 | SH | | SOLE | 01 0 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 807 | 100000 | SH | CALL | SOLE | 02 |
| TIERONE CORP | COM | 88650R108 | 1774 | 80091 | SH | | SOLE | 01 0 |
| TIM HORTONS INC | COM | 88706M103 | 264 | 7162 | SH | | SOLE | 01 |
| TIME WARNER INC | COM | 887317105 | 542 | 32814 | SH | | SOLE | 01 |
| TIME WARNER TELECOM INC | DBCV 2.375% 4/0 | 887319AC5 | 50 | 39000 | PRN | | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 353 | 12284 | SH | | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 575 | 20000 | SH | CALL | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 575 | 20000 | SH | PUT | SOLE | 01 |
| TORCHMARK CORP | COM | 891027104 | 512 | 8459 | SH | | SOLE | 01 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 29260 | 204400 | SH | CALL | SOLE | 01 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 2423 | 16924 | SH | | SOLE | 01 |
| TRANSOCEAN SEDCO FOREX INC | NOTE 1.625%12/1 | 893830AU3 | 1626 | 1500000 | PRN | | SOLE | 01 |

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| TRANSOCEAN SEDCO FOREX INC | NOTE 1.500%12/1 | 893830AW9 | 2172 | 2000000 | PRN | SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 713 | 13244 | SH | SOLE | 01 |
| TRI CONTL CORP | COM | 895436103 | 1278 | 61125 | SH | SOLE | 01 |
| TRINITY INDS INC | COM | 896522109 | 420 | 15139 | SH | SOLE | 01 |
| TWEEN BRANDS INC | COM | 901166108 | 10624 | 401200 | SH | SOLE | 02 |
| TWIN DISC INC | COM | 901476101 | 315 | 4445 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 214 | 13985 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 3066 | 200000 | SH | CALL SOLE | 01 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 736 | 50000 | SH | CALL SOLE | 01 |
| UAL CORP | COM NEW | 902549807 | 31966 | 896400 | SH | CALL SOLE | 01 |
| UAP HLDG CORP | COM | 903441103 | 418 | 10835 | SH | SOLE | 01 0 |
| UBS AG | SHS NEW | H89231338 | 460 | 10000 | SH | SOLE | 01 |
| UDR INC | COM | 902653104 | 215 | 10825 | SH | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 508 | 4043 | SH | SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 462 | 6537 | SH | SOLE | 01 |
| UNITED RENTALS INC | COM | 911363109 | 4770 | 259800 | SH | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 20 | 20000 | PRN | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1051 | 8694 | SH | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 492 | 6434 | SH | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 6406 | 83700 | SH | CALL SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2005 | 20535 | SH | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 6289 | 64400 | SH | CALL SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 25731 | 263500 | SH | PUT SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3078 | 52886 | SH | SOLE | 01 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 1700 | 33209 | SH | SOLE | 01 0 |
| UNUM GROUP | COM | 91529Y106 | 619 | 26009 | SH | SOLE | 01 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 3480 | 127658 | SH | SOLE | 01 0 |
| US BIOENERGY CORP | COM | 90342V109 | 293 | 25000 | SH | SOLE | 01 |
| UST INC | COM | 902911106 | 404 | 7366 | SH | SOLE | 01 |
| V F CORP | COM | 918204108 | 2384 | 34716 | SH | SOLE | 01 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 78 | 16868 | SH | SOLE | 01 |
| VALE CAP LTD | NT RIO CV VALE | 91912C208 | 3252 | 50250 | SH | SOLE | 01 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 260 | 10000 | SH | SOLE | 02 |
| VARIAN MED SYS INC | COM | 92220P105 | 314 | 6015 | SH | SOLE | 01 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 66654 | 3322736 | SH | SOLE | 01 |
| VECTOR GROUP LTD | NOTE 5.000%11/1 | 92240MAH1 | 4930 | 3500000 | PRN | SOLE | 01 |
| VENTAS INC | COM | 92276F100 | 423 | 9352 | SH | SOLE | 01 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 1349 | 58000 | SH | SOLE | 02 |
| VERISIGN INC | COM | 92343E102 | 723 | 19235 | SH | SOLE | 01 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 1141 | 26111 | SH | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 485 | 11049 | SH | SOLE | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 977 | 57000 | SH | CALL SOLE | 01 |
| VIROPHARMA INC | NOTE 2.000% 3/1 | 928241AH1 | 663 | 900000 | PRN | SOLE | 01 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 143 | 12500 | SH | SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 1954 | 445000 | SH | PUT SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 2291 | 521839 | SH | SOLE | 01 |
| VISUAL SCIENCES INC | COM | 92845H108 | 957 | 51786 | SH | SOLE | 02 |
| VMWARE INC | CL A COM | 928563402 | 556 | 6541 | SH | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 940 | 11886 | SH | SOLE | 01 |
| VYYO INC | COM NEW | 918458209 | 2094 | 667000 | SH | SOLE | 02 |
| WACHOVIA CORP NEW | COM | 929903102 | 344 | 9053 | SH | SOLE | 01 |
| WACHOVIA CORP NEW | COM | 929903102 | 3803 | 100000 | SH | PUT SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 210 | 4432 | SH | SOLE | 01 0 |
| WALGREEN CO | COM | 931422109 | 1745 | 45833 | SH | SOLE | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 495 | 36355 | SH | SOLE | 01 0 |
| WASHINGTON POST CO | CL B | 939640108 | 239 | 302 | SH | SOLE | 01 |
| WASHINGTON REAL ESTATE INVT | NOTE 3.875% 9/1 | 939653AK7 | 9 | 10000 | PRN | SOLE | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 635 | 19427 | SH | SOLE | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 14718 | 450500 | SH | CALL SOLE | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 299 | 11000 | SH | SOLE | 01 |
| WCI CMNTYS INC | COM | 92923C104 | 132 | 35000 | SH | CALL SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 1149 | 16744 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|------|---------|-----|-----------|----|
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 257 | 8181 | SH | SOLE | 01 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 424 | 10000 | SH | SOLE | 02 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 212 | 5000 | SH | CALL SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 636 | 7245 | SH | SOLE | 01 |
| WELLS FARGO & CO NEW | DBCV 5/0 | 949746FA4 | 8958 | 9000000 | PRN | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1322 | 43800 | SH | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 3019 | 100000 | SH | PUT SOLE | 01 |
| WENDYS INTL INC | COM | 950590109 | 697 | 26974 | SH | SOLE | 01 |
| WET SEAL INC | CL A | 961840105 | 266 | 114100 | SH | SOLE | 02 |
| WEYERHAEUSER CO | COM | 962166104 | 950 | 12885 | SH | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 357 | 8757 | SH | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 790 | 22092 | SH | SOLE | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 270 | 10417 | SH | SOLE | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 894 | 1057000 | PRN | SOLE | 01 |
| WINN DIXIE STORES INC | COM NEW | 974280307 | 432 | 25600 | SH | SOLE | 01 |
| WORLD ACCEP CORPORATION | NOTE 3.000%10/0 | 981417AB4 | 820 | 1000000 | PRN | SOLE | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 1123 | 19174 | SH | SOLE | 01 |
| WYETH | COM | 983024100 | 442 | 10000 | SH | SOLE | 02 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 638 | 27075 | SH | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 269 | 2400 | SH | SOLE | 01 |
| XL CAP LTD | CL A | G98255105 | 1635 | 32500 | SH | CALL SOLE | 01 |
| XL CAP LTD | CL A | G98255105 | 976 | 19400 | SH | PUT SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 2166 | 42169 | SH | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 4768 | 205000 | SH | PUT SOLE | 01 |
| YAHOO INC | COM | 984332106 | 3085 | 132648 | SH | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 8443 | 363000 | SH | CALL SOLE | 01 |
| YELLOW ROADWAY CORP | NOTE 3.375%11/2 | 985577AB1 | 1185 | 1445000 | PRN | SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 537 | 14031 | SH | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1654 | 25000 | SH | SOLE | 02 |
| ZIONS BANCORPORATION | COM | 989701107 | 462 | 9903 | SH | SOLE | 01 |
| ZYMOGENETICS INC | COM | 98985T109 | 117 | 10000 | SH | SOLE | 02 |