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JEFFERIES GROUP INC /DE/
Form 13F-HR
August 09, 2005

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

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: Jefferies Group Inc.
Address: 11100 Santa Monica Blvd, 11th Flr.
Los Angeles, CA 90025

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: Alfred Petrillo
Title: Senior Vice President
Phone: 212-336-7140

Signature, Place, and Date of Signing:

/s/ Alfred Petrillo Jersey City, NJ August 09, 2005

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: 187
Form13F Information Table Value Total: \$885,243 (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 | 28-11239 | Jefferies Asset Management, LLC |
| 03 | 28-10937 | Jefferies Group Inc. |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 14667 | 213530 | SH | | SOLE | 01 0 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 360 | 19500 | SH | | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | DBCV 4.750% 2/0 | 007903AE7 | 997 | 1000000 | PRN | | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 4039 | 120200 | SH | | SOLE | 03 |
| ALLERGAN INC | NOTE 11/0 | 018490AE2 | 1487 | 1500000 | PRN | | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 343 | 10960 | SH | | SOLE | 01 |
| AMERICA SVC GROUP INC | COM | 02364L109 | 380 | 24005 | SH | | SOLE | 01 0 |
| AMERICAN DENTAL PARTNERS | COM | 025353103 | 278 | 11378 | SH | | SOLE | 03 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 5604 | 182948 | SH | | SOLE | 01 0 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2931 | 54936 | SH | | SOLE | 01 |
| AMERICAN EXPRESS CO | DBCV 1.850%12/0 | 025816AS8 | 47 | 46000 | PRN | | SOLE | 01 |
| AMERICAN TOWER CORP | NOTE 3.250% 8/0 | 029912AK8 | 24 | 15000 | PRN | | SOLE | 01 |
| AMERICREDIT CORP | COM | 03060R101 | 1642 | 66000 | SH | | SOLE | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 874 | 36000 | SH | | SOLE | 03 |
| ARDEN RLTY INC | COM | 039793104 | 954 | 26331 | SH | | SOLE | 01 |
| ARIES MARITIME TRNSPRT LTD | SHS | G0474B105 | 3443 | 275348 | SH | | SOLE | 01 |
| ASHFORD HOSPITALITY TR INC | COM SHS | 044103109 | 7987 | 743000 | SH | | SOLE | 01 |
| AUTOLIV INC | COM | 052800109 | 328 | 7500 | SH | | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1884 | 23783 | SH | | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 568 | 8302 | SH | | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 675 | 25000 | SH | | SOLE | 01 |
| BISYS GROUP INC | NOTE 4.000% 3/1 | 055472AB0 | 29 | 30000 | PRN | | SOLE | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 12297 | 1348400 | SH | | SOLE | 03 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1324 | 19204 | SH | | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 308 | 12000 | SH | | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 955 | 16000 | SH | | SOLE | 01 |
| CACHE INC | COM NEW | 127150308 | 7681 | 462162 | SH | | SOLE | 03 |
| CALPINE CORP | COM | 131347106 | 257 | 86001 | SH | | SOLE | 01 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 519 | 9543 | SH | | SOLE | 01 |
| CAPITAL LEASE FDG INC | COM | 140288101 | 4760 | 429600 | SH | | SOLE | 01 |
| CAPSTEAD MTG CORP | COM NO PAR | 14067E506 | 1283 | 152000 | SH | | SOLE | 01 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 683 | 490000 | PRN | | SOLE | 01 |
| CENTURY ALUM CO | NOTE 1.750% 8/0 | 156431AE8 | 196 | 210000 | PRN | | SOLE | 01 |
| CHEMED CORP NEW | COM | 16359R103 | 245 | 6000 | SH | | SOLE | 03 |
| CHEVRON CORP NEW | COM | 166764100 | 383 | 6504 | SH | | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 5263 | 110000 | SH | | SOLE | 01 |
| CORNELL COMPANIES INC | COM | 219141108 | 148 | 11000 | SH | | SOLE | 03 |
| CORPORATE OFFICE PPTYS TR | SH BEN INT | 22002T108 | 3776 | 130100 | SH | | SOLE | 01 |
| CRT PROPERTIES INC | COM | 22876P109 | 309 | 11116 | SH | | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 1582 | 41000 | SH | | SOLE | 03 |
| DOLLAR GEN CORP | COM | 256669102 | 204 | 10000 | SH | | SOLE | 03 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 33 | 32000 | PRN | | SOLE | 01 |
| DOW CHEM CO | COM | 260543103 | 1121 | 25001 | SH | | SOLE | 01 |
| DRESS BARN INC | COM | 261570105 | 5048 | 223069 | SH | | SOLE | 03 |

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| DUKE ENERGY CORP | NOTE | 1.750% | 5/1 | 264399EJ1 | 1970 | 1705000 | PRN | SOLE | 01 |
| EASTMAN KODAK CO | NOTE | 3.375% | 10/1 | 277461BE8 | 51 | 48000 | PRN | SOLE | 01 |
| EDISON INTL | COM | | | 281020107 | 428 | 10600 | SH | SOLE | 01 |
| EDO CORP | NOTE | 5.250% | 4/1 | 281347AD6 | 1173 | 1150000 | PRN | SOLE | 01 |
| ELECTRIC CITY CORP | COM | | | 284868106 | 272 | 305100 | SH | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE | 5.500% | 7/3 | 292052AB3 | 357 | 550000 | PRN | SOLE | 01 |
| EP MEDSYSTEMS INC | COM | | | 26881P103 | 317 | 122000 | SH | SOLE | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | | | 29476L107 | 252 | 6914 | SH | SOLE | 01 |
| FELDMAN MALL PPTYS INC | COM | | | 314308107 | 13223 | 970300 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR | \$0.01 | | 345370860 | 768 | 75000 | SH | SOLE | 03 |
| FREEMONT GEN CORP | COM | | | 357288109 | 17091 | 736700 | SH | SOLE | 01 |
| FRONTLINE LTD | ORD | | | G3682E127 | 207 | 5200 | SH | SOLE | 01 |
| GABLES RESIDENTIAL TR | SH BEN INT | | | 362418105 | 1048 | 24200 | SH | SOLE | 01 |
| GAMESTOP CORP | COM CL B | | | 36466R200 | 707 | 25519 | SH | SOLE | 01 |
| GATEWAY INC | COM | | | 367626108 | 3300 | 1000000 | SH | SOLE | 03 |
| GENERAL ELEC CO | COM | | | 369604103 | 1112 | 31800 | SH | SOLE | 01 |
| GENERAL MLS INC | DBCV | | 10/2 | 370334AU8 | 1489 | 2101000 | PRN | SOLE | 01 |
| GENERAL MLS INC | COM | | | 370334104 | 266 | 5500 | SH | SOLE | 01 |
| GENERAL MTRS CORP | DEB SR CV C | | 33 | 370442717 | 1594 | 71000 | SH | SOLE | 01 |
| GOODRICH CORP | COM | | | 382388106 | 1024 | 25000 | SH | SOLE | 03 |
| GOODYS FAMILY CLOTHING INC | COM | | | 382588101 | 444 | 60196 | SH | SOLE | 03 |
| HANOVER COMPRESSOR CO | COM | | | 410768105 | 530 | 44950 | SH | SOLE | 01 |
| HEALTHCARE RLTY TR | COM | | | 421946104 | 281 | 7305 | SH | SOLE | 01 |
| HEINZ H J CO | COM | | | 423074103 | 885 | 25000 | SH | SOLE | 03 |
| HILTON HOTELS CORP | NOTE | 3.375% | 4/1 | 432848AZ2 | 37 | 30000 | PRN | SOLE | 01 |
| HOOPER HOLMES INC | COM | | | 439104100 | 66 | 16000 | SH | SOLE | 03 |
| HORACE MANN EDUCATORS CORP N | NOTE | 1.425% | 5/1 | 440327AG9 | 136 | 295000 | PRN | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE | 2.250% | 10/1 | 444903AK4 | 265256 | 2350000 | PRN | SOLE | 01 |
| HYDROGENICS CORP | COM | | | 448882100 | 175 | 50000 | SH | SOLE | 01 |
| IDEC PHARMACEUTICALS CORP | NOTE | | 2/1 | 449370AC9 | 1580 | 1000000 | PRN | SOLE | 01 |
| INTERACTIVE DATA CORP | COM | | | 45840J107 | 224 | 11000 | SH | SOLE | 01 |
| INTL PAPER CO | DBCV | | 6/2 | 460146BM4 | 55 | 100000 | PRN | SOLE | 01 |
| INVITROGEN CORP | NOTE | 1.500% | 2/1 | 46185RAK6 | 464 | 500000 | PRN | SOLE | 01 |
| ISHARES TR | DJ US UTILS | | | 464287697 | 1184 | 16025 | SH | SOLE | 01 |
| ISHARES TR | RUSSELL1000GRW | | | 464287614 | 3766 | 78000 | SH | SOLE | 01 |
| ISHARES TR | S&P 500 INDEX | | | 464287200 | 12460 | 103562 | SH | SOLE | 01 |
| ISHARES TR | RUSSELL1000VAL | | | 464287598 | 4296 | 64000 | SH | SOLE | 01 |
| JOS A BANK CLOTHIERS INC | COM | | | 480838101 | 473 | 10931 | SH | SOLE | 03 |
| KELLWOOD CO | DBCV | 3.500% | 6/1 | 488044AF5 | 874 | 1000000 | PRN | SOLE | 01 |
| KERZNER INTL LTD | NOTE | 2.375% | 4/1 | 492520AB7 | 1737 | 1500000 | PRN | SOLE | 01 |
| KFX INC | COM | | | 48245L107 | 13809 | 1179564 | SH | SOLE | 01 |
| KOHL'S CORP | COM | | | 500255104 | 8202 | 146700 | SH | SOLE | 03 |
| KRAFT FOODS INC | CL A | | | 50075N104 | 795 | 25000 | SH | SOLE | 03 |
| KRISPY KREME DOUGHNUTS INC | COM | | | 501014104 | 20897 | 3002500 | SH | SOLE | 03 |
| LENNAR CORP | CL B | | | 526057302 | 207 | 3500 | SH | SOLE | 01 |
| LENNOX INTL INC | NOTE | 6.250% | 6/0 | 526107AB3 | 726 | 585000 | PRN | SOLE | 01 |
| LEUCADIA NATL CORP | COM | | | 527288104 | 28749 | 742123 | SH | SOLE | 01 |
| LEUCADIA NATL CORP | NOTE | 3.750% | 4/1 | 527288AX2 | 563 | 548000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB | 3.500% | 1/1 | 530715AN1 | 224 | 250000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | COM SER A | | | 530718105 | 176 | 17100 | SH | SOLE | 01 |
| LIONS GATE ENTMTNT CORP | COM NEW | | | 535919203 | 157 | 15000 | SH | SOLE | 01 |
| LOUISIANA PAC CORP | COM | | | 546347105 | 36160 | 1471100 | SH | SOLE | 03 |
| LOWES COS INC | NOTE | 0.861% | 10/1 | 548661CG0 | 2405 | 2353000 | PRN | SOLE | 01 |
| LTX CORP | NOTE | 4.250% | 8/1 | 502392AE3 | 490 | 500000 | PRN | SOLE | 01 |
| MCDONALDS CORP | COM | | | 580135101 | 1689 | 60208 | SH | SOLE | 01 |
| MCLEODUSA INC | CL A | | | 582266706 | 32 | 453132 | SH | SOLE | 01 |
| MCMORAN EXPLORATION CO | NOTE | 6.000% | 7/0 | 582411AB0 | 22 | 100000 | PRN | SOLE | 01 |
| MEDTRONIC INC | DBCV | 1.250% | 9/1 | 585055AD8 | 2203 | 2200000 | PRN | SOLE | 01 |
| MENTOR GRAPHICS CORP | NOTE | 6.875% | 6/1 | 587200AB2 | 77 | 78000 | PRN | SOLE | 01 |
| MERCER INTL INC | NOTE | 8.500% | 10/1 | 588056AG6 | 510 | 500000 | PRN | SOLE | 01 |
| MERISTAR HOSPITALITY CORP | NOTE | 9.500% | 4/0 | 58984YAJ2 | 177 | 140000 | PRN | SOLE | 01 |

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| MICRON TECHNOLOGY INC | COM | 595112103 | 132 | 12000 | SH | SOLE | 01 |
| MIKOHN GAMING CORP | COM | 59862K108 | 6088 | 300700 | SH | SOLE | 01 |
| MILLENNIUM CELL INC | COM | 60038B105 | 82 | 55000 | SH | SOLE | 01 |
| MISSION WEST PPTYS INC | COM | 605203108 | 242 | 23700 | SH | SOLE | 01 |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P101 | 4379 | 186043 | SH | SOLE | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 332 | 5500 | SH | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 146 | 28000 | SH | PUT SOLE | 03 |
| MORTGAGEIT HLDGS INC | COM | 61915Q108 | 9504 | 492200 | SH | SOLE | 01 |
| MYLAN LABS INC | COM | 628530107 | 908 | 47257 | SH | SOLE | 01 |
| NATIONAL HEALTH INVS INC | COM | 63633D104 | 9397 | 333000 | SH | SOLE | 01 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 282 | 8000 | SH | SOLE | 03 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 625 | 13152 | SH | SOLE | 01 |
| NATIONSHEALTH INC | *W EXP 08/24/200 | 63860C118 | 13 | 10000 | SH | SOLE | 01 |
| NEIGHBORCARE INC | COM | 64015Y104 | 2019 | 66980 | SH | SOLE | 01 |
| NEW YORK & CO INC | COM | 649295102 | 19561 | 928800 | SH | SOLE | 03 |
| NEWS CORP | CL A | 65248E104 | 413 | 25005 | SH | SOLE | 01 |
| NICOR INC | COM | 654086107 | 7150 | 171600 | SH | SOLE | 01 |
| OCWEN FINL CORP | COM | 675746101 | 151 | 22100 | SH | SOLE | 01 |
| OFFICEMAX INC DEL | COM | 67622P101 | 88 | 404100 | SH | CALL SOLE | 03 |
| OFFICEMAX INC DEL | COM | 67622P101 | 70695 | 2374700 | SH | SOLE | 03 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 233 | 2500 | SH | SOLE | 01 |
| OMI CORP | NOTE 2.875%12/0 | 670874AF3 | 3668 | 3963000 | PRN | SOLE | 01 |
| OMNICOM GROUP INC | NOTE 6/1 | 681919AR7 | 14 | 14000 | PRN | SOLE | 01 |
| OMNICOM GROUP INC | NOTE 2/0 | 681919AK2 | 73 | 74000 | PRN | SOLE | 01 |
| OREGON STL MLS INC | COM | 686079104 | 206 | 12000 | SH | SOLE | 01 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 2085 | 90709 | SH | SOLE | 03 |
| PEP BOYS MANNY MOE & JACK | COM | 713278109 | 6505 | 480400 | SH | SOLE | 03 |
| PEPSICO INC | COM | 713448108 | 2966 | 55000 | SH | SOLE | 03 |
| PG&E CORP | COM | 69331C108 | 21800 | 579902 | SH | SOLE | 01 |
| PHOTRONICS INC | NOTE 2.250% 4/1 | 719405AE2 | 2132 | 1400000 | PRN | SOLE | 01 |
| PRENTISS PPTYS TR | SH BEN INT | 740706106 | 378 | 10266 | SH | SOLE | 01 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | 69357C107 | 86 | 25044 | SH | SOLE | 01 |
| PROLOGIS | SH BEN INT | 743410102 | 511 | 12667 | SH | SOLE | 01 |
| PSS WORLD MED INC | NOTE 2.250% 3/1 | 69366AAB6 | 470 | 500000 | PRN | SOLE | 01 |
| PUBLIC STORAGE INC | COM | 74460D109 | 426 | 6812 | SH | SOLE | 01 |
| QLT INC | NOTE 3.000% 9/1 | 746927AB8 | 454 | 490000 | PRN | SOLE | 01 |
| RENTECH INC | COM | 760112102 | 74 | 50000 | SH | SOLE | 01 |
| RES-CARE INC | COM | 760943100 | 266 | 19600 | SH | SOLE | 03 |
| RETAIL VENTURES INC | COM | 76128Y102 | 154 | 11300 | SH | SOLE | 03 |
| RF MICRODEVICES INC | NOTE 1.500% 7/0 | 749941AE0 | 896 | 1000000 | PRN | SOLE | 01 |
| RICHARDSON ELECTRS LTD | SDCV 8.250% 6/1 | 763165AC1 | 209 | 209000 | PRN | SOLE | 01 |
| RICHARDSON ELECTRS LTD | SDCV 7.250%12/1 | 763165AB3 | 88 | 88000 | PRN | SOLE | 01 |
| ROBBINS & MYERS INC | NOTE 8.000% 1/3 | 770196AB9 | 598 | 1311000 | PRN | SOLE | 01 |
| ROSS STORES INC | COM | 778296103 | 870 | 30100 | SH | SOLE | 03 |
| SAFETY INS GROUP INC | COM | 78648T100 | 285 | 8500 | SH | SOLE | 01 |
| SCI SYS INC | NOTE 3.000% 3/1 | 783890AF3 | 33 | 35000 | PRN | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 1440 | 9867 | SH | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 706 | 20352 | SH | SOLE | 01 |
| SHIP FINANCE INTERNATIONAL L | SHS | G81075106 | 186 | 10000 | SH | SOLE | 01 |
| SIEBEL SYS INC | COM | 826170102 | 92 | 10000 | SH | SOLE | 01 |
| SIRVA INC | COM | 82967Y104 | 425 | 50000 | SH | SOLE | 03 |
| SKYWORKS SOLUTIONS INC | NOTE 4.750%11/1 | 83088MAB8 | 51 | 50000 | PRN | SOLE | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 545 | 8463 | SH | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 25419 | 213385 | SH | SOLE | 01 |
| STAGE STORES INC | COM NEW | 85254C305 | 219 | 5015 | SH | SOLE | 03 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 39400 | 907000 | SH | SOLE | 03 |
| SUNTERRA CORP | NOTE 3.750% 3/2 | 86787DAC3 | 1148 | 1000000 | PRN | SOLE | 01 |
| SUPERVALU INC | NOTE 11/0 | 868536AP8 | 511 | 1500000 | PRN | SOLE | 01 |
| SYNTROLEUM CORP | COM | 871630109 | 180 | 20000 | SH | SOLE | 01 |
| SYSCO CORP | COM | 871829107 | 9047 | 250000 | SH | SOLE | 03 |
| TAUBMAN CTRS INC | COM | 876664103 | 385 | 11452 | SH | SOLE | 01 |
| TERRA INDS INC | COM | 880915103 | 806 | 114750 | SH | SOLE | 01 |

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|------------------------------|---------|------------|-----------|-------|---------|-----|------|----|
| THERMA-WAVE INC | COM | | 88343A108 | 15 | 10000 | SH | SOLE | 01 |
| THERMO ELECTRON CORP | SDCV | 3.250%11/0 | 883556AJ1 | 1329 | 1357000 | PRN | SOLE | 01 |
| THOMAS PPTYS GROUP INC | COM | | 884453101 | 2919 | 240638 | SH | SOLE | 01 |
| TIME WARNER INC | COM | | 887317105 | 495 | 28661 | SH | SOLE | 01 |
| TOO INC | COM | | 890333107 | 11788 | 504400 | SH | SOLE | 03 |
| TOYS R US INC | COM | | 892335100 | 523 | 19900 | SH | SOLE | 01 |
| TRIAD HOSPITALS INC | COM | | 89579K109 | 332 | 6070 | SH | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE | 1.875%10/1 | 911365AH7 | 19 | 20000 | PRN | SOLE | 01 |
| VAALCO ENERGY INC | COM NEW | | 91851C201 | 36 | 10968 | SH | SOLE | 01 |
| VALOR COMMUNICATIONS GROUP I | COM | | 920255106 | 13911 | 995800 | SH | SOLE | 01 |
| VECTOR GROUP LTD | NOTE | 6.250% 7/1 | 92240MAC2 | 997 | 1061000 | PRN | SOLE | 01 |
| VECTOR GROUP LTD | NOTE | 5.000%11/1 | 92240MAE8 | 256 | 200000 | PRN | SOLE | 01 |
| VECTOR GROUP LTD | COM | | 92240M108 | 33426 | 1800000 | SH | SOLE | 03 |
| VISION-SCIENCES INC DEL | COM | | 927912105 | 201 | 75480 | SH | SOLE | 01 |
| WASTE CONNECTIONS INC | DBCV | 5/0 | 941053AE0 | 82 | 69000 | PRN | SOLE | 01 |
| WEATHERFORD INTL INC | DBCV | 6/3 | 947074AB6 | 191 | 300000 | PRN | SOLE | 01 |
| WET SEAL INC | CL A | | 961840105 | 1590 | 233421 | SH | SOLE | 03 |
| WORTHINGTON INDS INC | COM | | 981811102 | 267 | 17001 | SH | SOLE | 01 |
| XCEL ENERGY INC | COM | | 98389B100 | 827 | 42200 | SH | SOLE | 01 |