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JEFFERIES GROUP INC /DE/
Form 13F-HR/A
May 23, 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: March 31, 2008

Check here if Amendment [X]; Amendment Number: 1
This Amendment (Check only one.): [X] 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 May 22, 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: 874
Form13F Information Table Value Total: \$2,993,357 (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 | 28-13012 | 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 DCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| 3M CO | COM | 88579Y101 | 422 | 5328 | SH | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | COM NEW | 000886309 | 130 | 10725 | SH | | SOLE | 01 |
| A S DAMPSKIBSSELSKABET TORM | SPONSORED ADR | 00208W109 | 343 | 11541 | SH | | SOLE | 01 |
| ABB LTD | SPONSORED ADR | 000375204 | 12114 | 450000 | SH | | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 2847 | 51627 | SH | | SOLE | 01 0 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 30871 | 422087 | SH | | SOLE | 01 0 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 1126 | 41256 | SH | | SOLE | 01 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 1775 | 65000 | SH | CALL | SOLE | 01 |
| ADAPTEC INC | NOTE 0.750%12/2 | 00651FAG3 | 222 | 230000 | PRN | | SOLE | 01 |
| ADOBE SYS INC | COM | 00724F101 | 285 | 8016 | SH | | SOLE | 01 |
| ADVOCAT INC | COM | 007586100 | 126 | 12200 | SH | | SOLE | 02 |
| AEP INDS INC | COM | 001031103 | 6664 | 220000 | SH | | SOLE | 04 |
| AEROPOSTALE | COM | 007865108 | 17397 | 641700 | SH | | SOLE | 01 0 |
| AEROPOSTALE | COM | 007865108 | 3364 | 124100 | SH | CALL | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 4563 | 168300 | SH | PUT | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 1729 | 41078 | SH | | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 861 | 13258 | SH | | SOLE | 01 |
| AGCO CORP | NOTE 1.250%12/1 | 001084AM4 | 83 | 50000 | PRN | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 306 | 10263 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1200 | 13040 | SH | | SOLE | 01 |
| AIRGAS INC | COM | 009363102 | 232 | 5099 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 690 | 24506 | SH | | SOLE | 01 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 177 | 30700 | SH | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 3937 | 109167 | SH | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 2719 | 75400 | SH | PUT | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 237 | 4000 | SH | PUT | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 237 | 4000 | SH | CALL | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1120 | 18881 | SH | | SOLE | 01 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 1111 | 100000 | SH | | SOLE | 02 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 383 | 7594 | SH | | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 1250 | 17519 | SH | | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 664 | 11772 | SH | | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 242 | 5100 | SH | | SOLE | 01 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 176 | 20297 | SH | | SOLE | 02 |
| ALLIANT ENERGY CORP | COM | 018802108 | 228 | 6500 | SH | | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 216 | 2083 | SH | | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | NOTE 2.750% 2/1 | 018804AH7 | 3403 | 250000 | PRN | | SOLE | 01 |
| ALLIANZ SE | SP ADR 1/10 SH | 018805101 | 9830 | 500000 | SH | | SOLE | 01 |
| ALLION HEALTHCARE INC | COM | 019615103 | 604 | 146169 | SH | | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 707 | 31820 | SH | | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 349 | 4893 | SH | | SOLE | 01 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 683 | 20000 | SH | PUT | SOLE | 02 |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 853 | 24972 | SH | | SOLE | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 15740 | 898922 | SH | | SOLE | 01 0 |

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|------------------------------|-----------------|-----------|-------|----------|---------|------|------|
| AMERICAN ELEC PWR INC | COM | 025537101 | 542 | 13021 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 715 | 16351 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 8744 | 200000 | SH PUT | SOLE | 01 |
| AMERICAN FINL GROUP INC OHIO | NOTE 1.486% 6/0 | 025932AD6 | 444 | 986000 | PRN | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 712 | 16470 | SH | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 906 | 23106 | SH | SOLE | 01 |
| AMERICREDIT CORP | NOTE 0.750% 9/1 | 03060RAP6 | 3500 | 5750000 | PRN | SOLE | 04 |
| AMERICREDIT CORP | NOTE 1.750%11/1 | 03060RAM3 | 3052 | 3300000 | PRN | SOLE | 04 |
| AMERICREDIT CORP | NOTE 2.125% 9/1 | 03060RAR2 | 7595 | 14000000 | PRN | SOLE | 04 |
| AMERIPRISE FINL INC | COM | 03076C106 | 420 | 8096 | SH | SOLE | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2261 | 55173 | SH | SOLE | 01 0 |
| AMGEN INC | COM | 031162100 | 4270 | 102200 | SH CALL | SOLE | 01 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 386 | 25000 | SH | SOLE | 02 |
| AMPCO-PITTSBURGH CORP | COM | 032037103 | 228 | 5300 | SH | SOLE | 01 |
| AMR CORP | COM | 001765106 | 301 | 33398 | SH | SOLE | 01 |
| AMR CORP | COM | 001765106 | 2463 | 273100 | SH CALL | SOLE | 01 |
| AMSURG CORP | COM | 03232P405 | 237 | 10000 | SH CALL | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 783 | 12423 | SH | SOLE | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 425 | 14400 | SH | SOLE | 01 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 1036 | 15566 | SH | SOLE | 01 0 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 896 | 18874 | SH | SOLE | 01 0 |
| ANNALY CAP MGMT INC | COM | 035710409 | 514 | 33544 | SH | SOLE | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 5291 | 218829 | SH | SOLE | 01 0 |
| AON CORP | COM | 037389103 | 451 | 11216 | SH | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 244 | 2016 | SH | SOLE | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 741 | 20704 | SH | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 1365 | 31600 | SH CALL | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 1598 | 37000 | SH PUT | SOLE | 01 |
| APPLE INC | COM | 037833100 | 459 | 3198 | SH | SOLE | 01 |
| APPLE INC | COM | 037833100 | 7175 | 50000 | SH CALL | SOLE | 01 |
| APPLE INC | COM | 037833100 | 7175 | 50000 | SH PUT | SOLE | 01 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 771 | 23477 | SH | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 412 | 21118 | SH | SOLE | 01 |
| APRIA HEALTHCARE GROUP INC | COM | 037933108 | 261 | 13228 | SH | SOLE | 01 |
| ARCH COAL INC | COM | 039380100 | 400 | 9200 | SH | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 617 | 14996 | SH | SOLE | 01 |
| ARROW ELECTRS INC | COM | 042735100 | 764 | 22700 | SH | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 462 | 9770 | SH | SOLE | 01 |
| ASM INTL N V | COM | N07045102 | 8202 | 442631 | SH | SOLE | 01 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 744 | 30000 | SH | SOLE | 02 |
| ASTORIA FINL CORP | COM | 046265104 | 272 | 10000 | SH | SOLE | 02 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW | 049164205 | 47252 | 859113 | SH | SOLE | 01 0 |
| AUTODESK INC | COM | 052769106 | 372 | 11807 | SH | SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 652 | 5730 | SH | SOLE | 01 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 548 | 20500 | SH | SOLE | 01 0 |
| AVNET INC | COM | 053807103 | 831 | 25386 | SH | SOLE | 01 |
| AVNET INC | DBCV 2.000% 3/1 | 053807AL7 | 4067 | 3615000 | PRN | SOLE | 01 |
| AVON PRODS INC | COM | 054303102 | 747 | 18883 | SH | SOLE | 01 |
| BALL CORP | COM | 058498106 | 411 | 8948 | SH | SOLE | 01 |
| BANK MONTREAL QUE | COM | 063671101 | 625 | 13957 | SH | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 546 | 14400 | SH | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 948 | 25000 | SH CALL | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 791 | 8202 | SH | SOLE | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 1757 | 36360 | SH | SOLE | 01 0 |
| BARRICK GOLD CORP | COM | 067901108 | 326 | 7500 | SH | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 401 | 6937 | SH | SOLE | 01 |
| BE AEROSPACE INC | COM | 073302101 | 730 | 20878 | SH | SOLE | 01 |
| BE AEROSPACE INC | COM | 073302101 | 3422 | 97900 | SH CALL | SOLE | 01 |
| BEAR STEARNS COS INC | COM | 073902108 | 330 | 31500 | SH PUT | SOLE | 01 |
| BEBE STORES INC | COM | 075571109 | 5856 | 544769 | SH | SOLE | 02 |
| BECKMAN COULTER INC | COM | 075811109 | 316 | 4900 | SH | SOLE | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 1891 | 22025 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 5066 | 4713000 | PRN | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 10782 | 260075 | SH | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 2073 | 50000 | SH | CALL SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 6881 | 104500 | SH | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 558 | 9044 | SH | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 802 | 13000 | SH | PUT SOLE | 01 |
| BIOVAIL CORP | COM | 09067J109 | 115 | 10809 | SH | SOLE | 01 |
| BIOVAIL CORP | COM | 09067J109 | 735 | 69000 | SH | CALL SOLE | 01 |
| BLACKROCK INC | COM | 09247X101 | 633 | 3100 | SH | SOLE | 01 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 159 | 10000 | SH | SOLE | 02 |
| BLOCK H & R INC | COM | 093671105 | 579 | 27883 | SH | SOLE | 01 |
| BORDERS GROUP INC | COM | 099709107 | 105 | 17924 | SH | SOLE | 01 |
| BORGWARNER INC | COM | 099724106 | 232 | 5382 | SH | SOLE | 01 |
| BOSTON PROPERTIES INC | COM | 101121101 | 594 | 6450 | SH | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 6988 | 543000 | SH | CALL SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 1936 | 150404 | SH | SOLE | 01 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 477 | 28124 | SH | SOLE | 01 |
| BRE PROPERTIES INC | CL A | 05564E106 | 363 | 7978 | SH | SOLE | 01 |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 331 | 7697 | SH | SOLE | 01 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 700 | 32897 | SH | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 4352 | 204300 | SH | CALL SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | DBCV 9/1 | 110122AN8 | 198 | 200000 | PRN | SOLE | 01 |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 2388 | 89001 | SH | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 810 | 12239 | SH | SOLE | 01 |
| BRUKER CORP | COM | 116794108 | 942 | 61253 | SH | SOLE | 01 0 |
| BRUNSWICK CORP | COM | 117043109 | 236 | 14791 | SH | SOLE | 01 |
| BUCYRUS INTL INC NEW | CL A | 118759109 | 254 | 2500 | SH | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 7385 | 85000 | SH | PUT SOLE | 01 |
| BURGER KING HLDGS INC | COM | 121208201 | 246 | 8900 | SH | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1876 | 20339 | SH | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 1337 | 14500 | SH | PUT SOLE | 01 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 764 | 14045 | SH | SOLE | 01 |
| CA INC | COM | 12673P105 | 346 | 15379 | SH | SOLE | 01 |
| CADENCE DESIGN SYSTEM INC | NOTE 8/1 | 127387AB4 | 38 | 39000 | PRN | SOLE | 01 |
| CADENCE PHARMACEUTICALS INC | COM | 12738T100 | 119 | 20000 | SH | SOLE | 02 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 305 | 6084 | SH | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 367 | 7460 | SH | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2707 | 55000 | SH | CALL SOLE | 01 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 225 | 27782 | SH | SOLE | 01 0 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 2741 | 2500000 | PRN | SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 893 | 22060 | SH | SOLE | 01 0 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 420 | 7500 | SH | PUT SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 268 | 3428 | SH | SOLE | 01 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 708 | 32704 | SH | SOLE | 01 |
| CBL & ASSOC PPTYS INC | COM | 124830100 | 257 | 10938 | SH | SOLE | 01 |
| CBS CORP NEW | CL B | 124857202 | 1182 | 53554 | SH | SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 219 | 5600 | SH | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 576 | 9400 | SH | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 6062 | 98900 | SH | PUT SOLE | 01 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 343 | 58100 | SH | SOLE | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 235 | 16432 | SH | SOLE | 01 |
| CENTRAL FD CDA LTD | CL A | 153501101 | 555 | 44100 | SH | SOLE | 11 |
| CEPHALON INC | COM | 156708109 | 779 | 12100 | SH | SOLE | 01 0 |
| CF INDS HLDGS INC | COM | 125269100 | 290 | 2800 | SH | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 5834 | 56300 | SH | CALL SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 3627 | 35000 | SH | PUT SOLE | 01 |
| CHATTEM INC | COM | 162456107 | 587 | 8850 | SH | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 609 | 27217 | SH | SOLE | 01 0 |
| CHEESECAKE FACTORY INC | COM | 163072101 | 270 | 12400 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | 6.25% PFD CONV | 165167818 | 686 | 2000 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 1197 | 25927 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2561 | 55500 | SH | CALL SOLE | 01 |

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|------------------------------|------------------|-----------|-------|---------|-----|------|------|----|
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 1168 | 25300 | SH | PUT | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 1546 | 18107 | SH | | SOLE | 01 |
| CHICOS FAS INC | COM | 168615102 | 1067 | 150100 | SH | | SOLE | 02 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 4406 | 51246 | SH | | SOLE | 01 |
| CHINDEX INTERNATIONAL INC | COM | 169467107 | 230 | 6100 | SH | | SOLE | 01 |
| CHIQUITA BRANDS INTL INC | *W EXP 03/19/200 | 170032114 | 335 | 55300 | SH | | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 506 | 10219 | SH | | SOLE | 01 |
| CIBER INC | SDCV 2.875%12/1 | 17163BAB8 | 969 | 1000000 | PRN | | SOLE | 01 |
| CIENA CORP | COM NEW | 171779309 | 729 | 23637 | SH | | SOLE | 01 |
| CIENA CORP | NOTE 0.250% 5/0 | 171779AB7 | 2970 | 3172000 | PRN | | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 1010 | 24889 | SH | | SOLE | 01 |
| CINCINNATI BELL INC NEW | COM | 171871106 | 95 | 22400 | SH | | SOLE | 01 |
| CINTAS CORP | COM | 172908105 | 324 | 11349 | SH | | SOLE | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 47 | 11700 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 2822 | 117147 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 2409 | 100000 | SH | PUT | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 405 | 18904 | SH | | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 2870 | 134000 | SH | CALL | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 12957 | 604900 | SH | PUT | SOLE | 01 |
| CITRIX SYS INC | COM | 177376100 | 14392 | 490700 | SH | PUT | SOLE | 01 |
| CITRIX SYS INC | COM | 177376100 | 2355 | 80292 | SH | | SOLE | 01 |
| CITRIX SYS INC | COM | 177376100 | 1241 | 42300 | SH | CALL | SOLE | 01 |
| CLAUDE RES INC | COM | 182873109 | 39 | 40000 | SH | | SOLE | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 5131 | 175600 | SH | | SOLE | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 3390 | 116000 | SH | PUT | SOLE | 01 |
| CLEVELAND CLIFFS INC | COM | 185896107 | 347 | 2895 | SH | | SOLE | 01 |
| CLOROX CO DEL | COM | 189054109 | 1305 | 23039 | SH | | SOLE | 01 |
| CMS ENERGY CORP | COM | 125896100 | 2037 | 150444 | SH | | SOLE | 01 |
| CNET NETWORKS INC | COM | 12613R104 | 50739 | 7146368 | SH | | SOLE | 01 |
| COACH INC | COM | 189754104 | 1270 | 42128 | SH | | SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 2303 | 37835 | SH | | SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 80811 | 1327600 | SH | CALL | SOLE | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 491 | 20285 | SH | | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 381 | 13225 | SH | | SOLE | 01 |
| COLLAGENEX PHARMACEUTICALS I | COM | 19419B100 | 1163 | 70192 | SH | | SOLE | 02 |
| COMCAST CORP NEW | CL A | 20030N101 | 358 | 18500 | SH | | SOLE | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 1848 | 55000 | SH | | SOLE | 02 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 4777 | 81000 | SH | PUT | SOLE | 01 |
| COMPASS MINERALS INTL INC | COM | 20451N101 | 4486 | 76068 | SH | | SOLE | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 446 | 18632 | SH | | SOLE | 01 |
| CONEXANT SYSTEMS INC | COM | 207142100 | 1783 | 3075000 | SH | | SOLE | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 18378 | 241155 | SH | | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 11432 | 150000 | SH | CALL | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 23488 | 308200 | SH | PUT | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1446 | 20900 | SH | | SOLE | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 284 | 7146 | SH | | SOLE | 01 |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 235 | 4200 | SH | | SOLE | 01 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 1078 | 61027 | SH | | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1944 | 22020 | SH | | SOLE | 01 |
| CONTINENTAL AIRLS INC | NOTE 5.000% 6/1 | 210795PJ3 | 117 | 100000 | PRN | | SOLE | 01 |
| COOPER COS INC | DBCV 2.625% 7/0 | 216648AG0 | 2497 | 2500000 | PRN | | SOLE | 01 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 148 | 100000 | PRN | | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 572 | 8805 | SH | | SOLE | 01 |
| COTT CORP QUE | COM | 22163N106 | 239 | 68165 | SH | | SOLE | 01 |
| COVANTA HLDG CORP | COM | 22282E102 | 1155 | 42000 | SH | CALL | SOLE | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 614 | 15209 | SH | | SOLE | 01 |
| COVIDIEN LTD | COM | G2552X108 | 2290 | 51750 | SH | | SOLE | 02 |
| CRAY INC | NOTE 3.000%12/0 | 225223AB2 | 1260 | 1436000 | PRN | | SOLE | 01 |
| CROCS INC | COM | 227046109 | 183 | 10483 | SH | | SOLE | 01 |
| CROWN HOLDINGS INC | COM | 228368106 | 603 | 23971 | SH | | SOLE | 01 |
| CSG SYS INTL INC | NOTE 2.500% 6/1 | 126349AB5 | 316 | 393000 | PRN | | SOLE | 01 |
| CSX CORP | COM | 126408103 | 469 | 8365 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| CUBIST PHARMACEUTICALS INC | NOTE 2.250% 6/1 | 229678AC1 | 1810 | 2020000 | PRN | SOLE | 01 |
| CUMMINS INC | COM | 231021106 | 1209 | 25828 | SH | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5064 | 125000 | SH | CALL SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5064 | 125000 | SH | PUT SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 9691 | 239224 | SH | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 380 | 16100 | SH | SOLE | 01 |
| DAIMLER AG | REG SHS | D1668R123 | 5176 | 60500 | SH | SOLE | 01 |
| DANAHER CORP DEL | COM | 235851102 | 1119 | 14716 | SH | SOLE | 01 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 33 | 29000 | PRN | SOLE | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 948 | 29126 | SH | SOLE | 01 |
| DAVITA INC | COM | 23918K108 | 776 | 16181 | SH | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 1551 | 19284 | SH | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 9626 | 1997000 | SH | CALL SOLE | |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 11350 | 100400 | SH | SOLE | 01 |
| DEVON ENERGY CORP NEW | DEB 4.950% 8/1 | 25179MAB9 | 68 | 45000 | PRN | SOLE | 01 |
| DICKS SPORTING GOODS INC | NOTE 1.606% 2/1 | 253393AB8 | 932 | 945000 | PRN | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 244 | 9100 | SH | SOLE | 01 |
| DIGITAL RIV INC | NOTE 1.250% 1/0 | 25388BAB0 | 180 | 180000 | PRN | SOLE | 01 |
| DILLARDS INC | CL A | 254067101 | 356 | 20666 | SH | SOLE | 01 |
| DIME CMNTY BANCSHARES | COM | 253922108 | 262 | 15000 | SH | SOLE | 02 |
| DIRECTV GROUP INC | COM | 25459L106 | 476 | 19203 | SH | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 412 | 13140 | SH | SOLE | 01 |
| DISNEY WALT CO | NOTE 2.125% 4/1 | 254687AU0 | 486 | 455000 | PRN | SOLE | 01 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 307 | 8466 | SH | SOLE | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 283 | 6926 | SH | SOLE | 01 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 2809 | 2497000 | PRN | SOLE | 01 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 950 | 43058 | SH | SOLE | 01 |
| DOW CHEM CO | COM | 260543103 | 1813 | 49192 | SH | SOLE | 01 |
| DRESS BARN INC | COM | 261570105 | 360 | 27828 | SH | SOLE | 01 |
| DRS TECHNOLOGIES INC | COM | 23330X100 | 396 | 6800 | SH | SOLE | 01 |
| DST SYS INC DEL | DBCV 3.625% 8/1 | 233326AD9 | 2981 | 2190000 | PRN | SOLE | 01 |
| DST SYS INC DEL | DBCV 4.125% 8/1 | 233326AB3 | 277 | 190000 | PRN | SOLE | 01 |
| DTE ENERGY CO | COM | 233331107 | 268 | 6888 | SH | SOLE | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1588 | 33962 | SH | SOLE | 01 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 1062 | 59483 | SH | SOLE | 01 |
| DUKE REALTY CORP | COM NEW | 264411505 | 396 | 17377 | SH | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 452 | 31524 | SH | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AM4 | 590 | 503000 | PRN | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 1176 | 18831 | SH | SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 187 | 10559 | SH | SOLE | 01 |
| EBAY INC | COM | 278642103 | 8654 | 290000 | SH | CALL SOLE | 01 |
| ECOLAB INC | COM | 278865100 | 738 | 16996 | SH | SOLE | 01 |
| EDISON INTL | COM | 281020107 | 1253 | 25568 | SH | SOLE | 01 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 571 | 12809 | SH | SOLE | 01 |
| EDWARDS LIFESCIENCES CORP | DBCV 3.875% 5/1 | 28176EAB4 | 5549 | 5515000 | PRN | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 3515 | 168500 | SH | CALL SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 2023 | 97000 | SH | PUT SOLE | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 251 | 15085 | SH | SOLE | 01 |
| EMBARQ CORP | COM | 29078E105 | 640 | 15972 | SH | SOLE | 01 |
| EMCORE CORP | COM | 290846104 | 87 | 15100 | SH | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE 8.000% 7/3 | 292052AB3 | 45 | 70000 | PRN | SOLE | 01 |
| ENCYSIVE PHARMACEUTICALS INC | COM | 29256X107 | 346 | 147023 | SH | SOLE | 02 |
| ENDEAVOUR INTL CORP | COM | 29259G101 | 4174 | 3138400 | SH | SOLE | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 203 | 2239 | SH | SOLE | 01 |
| ENERGY CONVERSION DEVICES IN | COM | 292659109 | 365 | 12200 | SH | SOLE | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 780 | 7147 | SH | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 291 | 2423 | SH | SOLE | 01 |
| EQUIFAX INC | COM | 294429105 | 528 | 15311 | SH | SOLE | 01 |
| EQUITABLE RES INC | COM | 294549100 | 565 | 9588 | SH | SOLE | 01 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 17903 | 911107 | SH | SOLE | 01 |
| ETHAN ALLEN INTERIORS INC | COM | 297602104 | 364 | 12800 | SH | SOLE | 01 |
| EVANS & SUTHERLAND COMPUTER | COM | 299096107 | 22 | 28372 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|--------|---------|-----|------|------|----|
| EXCEL MARITIME CARRIERS LTD | COM | V3267N107 | 478 | 16300 | SH | PUT | SOLE | 02 |
| EXELON CORP | COM | 30161N101 | 461 | 5675 | SH | | SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 489 | 22319 | SH | | SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 237 | 3681 | SH | | SOLE | 01 |
| EXPRESSJET HOLDINGS INC | NOTE 4.250% 8/0 | 30218UAB4 | 400 | 422000 | PRN | | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 967 | 11432 | SH | | SOLE | 01 |
| F M C CORP | COM NEW | 302491303 | 205 | 3700 | SH | | SOLE | 01 |
| FAIRCHILD SEMICONDUCTOR CORP | NOTE 5.000%11/0 | 303727AJ0 | 628 | 630000 | PRN | | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 2424 | 124329 | SH | | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 1954 | 100200 | SH | PUT | SOLE | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 906 | 35800 | SH | | SOLE | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 970 | 38300 | SH | PUT | SOLE | 01 |
| FEI CO | NOTE 2.875% 6/0 | 30241LAF6 | 501 | 503000 | PRN | | SOLE | 01 |
| FEI CO | NOTE 6/1 | 30241LAD1 | 6692 | 9701000 | PRN | | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 356 | 19404 | SH | | SOLE | 01 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 238 | 6247 | SH | | SOLE | 01 |
| FINANCIAL FED CORP | DBCV 2.000% 4/1 | 317492AF3 | 192 | 200000 | PRN | | SOLE | 01 |
| FINISH LINE INC | CL A | 317923100 | 246 | 51726 | SH | | SOLE | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 333 | 23798 | SH | | SOLE | 01 |
| FISERV INC | COM | 337738108 | 611 | 12703 | SH | | SOLE | 01 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 265 | 28200 | SH | | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1298 | 226978 | SH | | SOLE | 01 |
| FOREST LABS INC | COM | 345838106 | 1180 | 29500 | SH | | SOLE | 02 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 607 | 12400 | SH | | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 540 | 8609 | SH | | SOLE | 01 |
| FRANKLIN ELEC INC | COM | 353514102 | 214 | 6265 | SH | | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 12891 | 133979 | SH | | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 19995 | 207800 | SH | CALL | SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 17464 | 181500 | SH | PUT | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 137159 | 2980432 | SH | | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 690 | 15000 | SH | PUT | SOLE | 01 |
| FURNITURE BRANDS INTL INC | COM | 360921100 | 253 | 21600 | SH | | SOLE | 01 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 215 | 9094 | SH | | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 207 | 4006 | SH | | SOLE | 01 |
| GANNETT INC | COM | 364730101 | 1368 | 47100 | SH | CALL | SOLE | 01 |
| GAP INC DEL | COM | 364760108 | 295 | 15000 | SH | PUT | SOLE | 02 |
| GAP INC DEL | COM | 364760108 | 273 | 13893 | SH | | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 216 | 4000 | SH | | SOLE | 01 |
| GENCO SHIPPING & TRADING LTD | SHS | Y2685T107 | 1326 | 23500 | SH | CALL | SOLE | 01 |
| GENCORP INC | SDCV 2.250%11/1 | 368682AL4 | 2940 | 3500000 | PRN | | SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 12989 | 160000 | SH | CALL | SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 10553 | 130000 | SH | PUT | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 382 | 6461 | SH | | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | NOTE 0.875%11/1 | 369300AD0 | 738 | 544000 | PRN | | SOLE | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1201 | 14403 | SH | | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 6666 | 180097 | SH | | SOLE | 01 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 1633 | 42770 | SH | | SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 1533 | 25607 | SH | | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 8464 | 444300 | SH | PUT | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 8276 | 434431 | SH | | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 7412 | 389100 | SH | CALL | SOLE | 01 |
| GENTIVA HEALTH SERVICES INC | COM | 37247A102 | 287 | 13137 | SH | | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 544 | 24014 | SH | | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 2957 | 39673 | SH | | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 5143 | 69000 | SH | PUT | SOLE | 01 |
| GENZYME CORP | NOTE 1.250%12/0 | 372917AN4 | 225 | 194000 | PRN | | SOLE | 01 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 317 | 45800 | SH | CALL | SOLE | 01 |
| GETTY IMAGES INC | SDCV 0.500% 6/0 | 374276AH6 | 16 | 16000 | PRN | | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 317 | 6150 | SH | | SOLE | 01 |
| GLOBAL PMTS INC | COM | 37940X102 | 360 | 8700 | SH | | SOLE | 01 |
| GMX RES INC | COM | 38011M108 | 15070 | 431425 | SH | | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1793 | 10820 | SH | | SOLE | 01 |

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| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1654 | 10000 | SH | PUT | SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 1276 | 22192 | SH | | SOLE | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 214 | 8308 | SH | | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 308 | 700 | SH | | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 28675 | 65100 | SH | PUT | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 1271 | 55716 | SH | | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 4064 | 178100 | SH | CALL | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 541 | 23700 | SH | PUT | SOLE | 01 |
| GRAFTECH INTL LTD | COM | 384313102 | 314 | 19400 | SH | | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 313 | 4100 | SH | | SOLE | 01 |
| GRANITE CONSTR INC | COM | 387328107 | 3874 | 118448 | SH | | SOLE | 01 |
| GRANITE CONSTR INC | COM | 387328107 | 3968 | 121300 | SH | CALL | SOLE | 01 |
| GRANITE CONSTR INC | COM | 387328107 | 3006 | 91900 | SH | PUT | SOLE | 01 |
| GREAT WOLF RESORTS INC | COM | 391523107 | 96 | 15000 | SH | | SOLE | 02 |
| GREATBATCH INC | COM | 39153L106 | 598 | 32500 | SH | | SOLE | 02 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1943 | 51800 | SH | CALL | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3930 | 104800 | SH | PUT | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 3547 | 94595 | SH | | SOLE | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 628 | 14427 | SH | | SOLE | 01 |
| HARSCO CORP | COM | 415864107 | 261 | 4715 | SH | | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 425 | 15244 | SH | | SOLE | 01 |
| HAYES LEMMERZ INTL INC | COM NEW | 420781304 | 6554 | 2349082 | SH | | SOLE | 04 |
| HEALTH MGMT ASSOC INC NEW | NOTE 4.375% 8/0 | 421933AF9 | 9937 | 10000000 | PRN | | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 647 | 21000 | SH | | SOLE | 01 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 859 | 48285 | SH | | SOLE | 01 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 2697 | 151600 | SH | PUT | SOLE | 01 |
| HELICOS BIOSCIENCES CORP | COM | 42326R109 | 184 | 30634 | SH | | SOLE | 02 |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 740 | 23500 | SH | CALL | SOLE | 01 |
| HERCULES INC | COM | 427056106 | 498 | 27240 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 1270 | 14405 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 2645 | 30000 | SH | CALL | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 599 | 13118 | SH | | SOLE | 01 |
| HILLENBRAND INDS INC | COM | 431573104 | 284 | 5940 | SH | | SOLE | 01 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 212 | 4876 | SH | | SOLE | 01 |
| HOLOGIC INC | COM | 436440101 | 267 | 4800 | SH | | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 4752 | 104057 | SH | | SOLE | 01 |
| HOSPIRA INC | COM | 441060100 | 372 | 8690 | SH | | SOLE | 01 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 276 | 8112 | SH | | SOLE | 01 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 948 | 59573 | SH | | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250%10/1 | 444903AK4 | 1815 | 2350000 | PRN | | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 669 | 14921 | SH | | SOLE | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 538 | 50000 | SH | PUT | SOLE | 02 |
| HUNTSMAN CORP | COM | 447011107 | 1187 | 50378 | SH | | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 240 | 15111 | SH | | SOLE | 01 |
| IDENIX PHARMACEUTICALS INC | COM | 45166R204 | 495 | 98589 | SH | | SOLE | 01 |
| IHOP CORP | COM | 449623107 | 220 | 4600 | SH | | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 540 | 11200 | SH | | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 469 | 22318 | SH | | SOLE | 01 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAE2 | 1064 | 1000000 | PRN | | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 223 | 5000 | SH | CALL | SOLE | 01 |
| INPUT/OUTPUT INC | NOTE 5.500%12/1 | 457652AB1 | 326 | 100000 | PRN | | SOLE | 01 |
| INTEGRA LIFESCIENCES HLDGS C | COM NEW | 457985208 | 422 | 9700 | SH | PUT | SOLE | 01 |
| INTEL CORP | COM | 458140100 | 2157 | 101859 | SH | | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 3337 | 228900 | SH | CALL | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 6589 | 451900 | SH | PUT | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 3591 | 246300 | SH | | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 11514 | 100000 | SH | PUT | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1472 | 36613 | SH | | SOLE | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 107 | 12719 | SH | | SOLE | 01 |
| INTERSIL CORP | CL A | 46069S109 | 203 | 7900 | SH | | SOLE | 01 |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 716 | 149798 | SH | | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 501 | 18416 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|--------|----------|---------|------|----|
| INTUIT | COM | 461202103 | 920 | 34054 | SH | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 527 | 1625 | SH | SOLE | 01 |
| INVESTMENT TECHNOLOGY GRP NE | COM | 46145F105 | 369 | 8000 | SH | SOLE | 01 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 1109 | 1093000 | PRN | SOLE | 01 |
| ISHARES TR | RUSSELL1000VAL | 464287598 | 804 | 10943 | SH | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 48895 | 715986 | SH | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 18390 | 269300 | SH PUT | SOLE | 01 |
| ISLE OF CAPRI CASINOS INC | COM | 464592104 | 1395 | 195108 | SH | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 875 | 16888 | SH | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 3936 | 85700 | SH PUT | SOLE | 01 |
| IVANHOE MINES LTD | COM | 46579N103 | 877 | 85000 | SH | SOLE | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1185 | 16099 | SH | SOLE | 01 |
| JANUS CAP GROUP INC | COM | 47102X105 | 900 | 38680 | SH | SOLE | 01 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 181 | 13507 | SH | SOLE | 01 |
| JO-ANN STORES INC | COM | 47758P307 | 628 | 42645 | SH | SOLE | 02 |
| JOHNSON & JOHNSON | COM | 478160104 | 1548 | 23861 | SH | SOLE | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 765 | 22641 | SH | SOLE | 01 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 3115 | 72535 | SH | SOLE | 01 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 859 | 20000 | SH CALL | SOLE | 01 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 5154 | 120000 | SH PUT | SOLE | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 660 | 26395 | SH | SOLE | 01 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 245 | 3535 | SH | SOLE | 01 |
| KANSAS CITY SOUTHERN | COM NEW | 485170302 | 201 | 5000 | SH PUT | SOLE | 01 |
| KB HOME | COM | 48666K109 | 868 | 35100 | SH CALL | SOLE | 01 |
| KB HOME | COM | 48666K109 | 215 | 8700 | SH PUT | SOLE | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 71 | 118235 | SH | SOLE | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 28 | 47400 | SH CALL | SOLE | 01 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 206 | 9500 | SH | SOLE | 02 |
| KKR FINANCIAL HLDGS LLC | COM | 48248A306 | 624 | 49300 | SH | SOLE | 02 |
| KLA-TENCOR CORP | COM | 482480100 | 243 | 6555 | SH | SOLE | 01 |
| KNIGHT CAPITAL GROUP INC | CL A | 499005106 | 1241 | 76400 | SH PUT | SOLE | 01 |
| KONINKLIJKE PHILIPS ELECTRS | NY REG SH NEW | 500472303 | 191750 | 5001302 | SH | SOLE | 01 |
| KROGER CO | COM | 501044101 | 926 | 36448 | SH | SOLE | 01 |
| LA Z BOY INC | COM | 505336107 | 5708 | 684357 | SH | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 717 | 9729 | SH | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 1474 | 20000 | SH CALL | SOLE | 01 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 212 | 5914 | SH | SOLE | 01 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 884 | 12000 | SH | SOLE | 01 |
| LAZARD LTD | SHS A | G54050102 | 382 | 10000 | SH | SOLE | 01 |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 73 | 10300 | SH | SOLE | 01 |
| LEAR CORP | COM | 521865105 | 2073 | 80000 | SH PUT | SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 12748 | 338677 | SH | SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 482 | 12800 | SH CALL | SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 60875 | 1617300 | SH PUT | SOLE | 01 |
| LEUCADIA NATL CORP | COM | 527288104 | 427 | 9432 | SH | SOLE | 01 |
| LEUCADIA NATL CORP | NOTE 3.750% 4/1 | 527288AX2 | 37119 | 17814000 | PRN | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC | NOTE 2.875% 7/1 | 52729NBA7 | 1373 | 1965000 | PRN | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 32 | 15000 | SH | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 42 | 62000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 45 | 45000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 405 | 25100 | SH | SOLE | 01 |
| LIFECCELL CORP | COM | 531927101 | 372 | 8862 | SH | SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 1502 | 87856 | SH | SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 6041 | 353300 | SH CALL | SOLE | 01 |
| LINDSAY CORP | COM | 535555106 | 307 | 3000 | SH | SOLE | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 353 | 19460 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 713 | 7179 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | DBCV 8/1 | 539830AP4 | 4661 | 3403000 | PRN | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 5425 | 134872 | SH | SOLE | 01 |
| LOGITECH INTL S A | SHS | H50430232 | 5551 | 218200 | SH | SOLE | 01 |
| M D C HLDGS INC | COM | 552676108 | 342 | 7803 | SH | SOLE | 01 |
| MACK CALI RLTY CORP | COM | 554489104 | 484 | 13540 | SH | SOLE | 01 |

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| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 127 | 149000 | PRN | | SOLE | 01 |
| MACYS INC | COM | 55616P104 | 1672 | 72504 | SH | | SOLE | 02 |
| MAGUIRE PPTYS INC | COM | 559775101 | 30309 | 2118046 | SH | | SOLE | 01 0 |
| MANITOWOC INC | COM | 563571108 | 389 | 9546 | SH | | SOLE | 01 |
| MANNKIND CORP | NOTE 3.750%12/1 | 56400PAA0 | 1083 | 1650000 | PRN | | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 652 | 14300 | SH | | SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 376 | 10950 | SH | | SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 232 | 10000 | SH | | SOLE | 02 |
| MASCO CORP | COM | 574599106 | 309 | 15571 | SH | | SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 363 | 9950 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 38198 | 171300 | SH | PUT | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 14716 | 65994 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 46070 | 206600 | SH | CALL | SOLE | 01 |
| MATTEL INC | COM | 577081102 | 937 | 47095 | SH | | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 684 | 500000 | PRN | | SOLE | 01 |
| MAXTOR CORP | NOTE 6.800% 4/3 | 577729AC0 | 1627 | 1522000 | PRN | | SOLE | 01 |
| MCAFFEE INC | COM | 579064106 | 331 | 10000 | SH | CALL | SOLE | 01 |
| MCAFFEE INC | COM | 579064106 | 351 | 10600 | SH | PUT | SOLE | 01 |
| MCCLATCHY CO | CL A | 579489105 | 474 | 44300 | SH | | SOLE | 01 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1246 | 33714 | SH | | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 647 | 11619 | SH | | SOLE | 01 0 |
| MCGRAW HILL COS INC | COM | 580645109 | 226 | 6114 | SH | | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 7021 | 190000 | SH | CALL | SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 579 | 11049 | SH | | SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 576 | 11000 | SH | PUT | SOLE | 01 |
| MCMORAN EXPLORATION CO | NOTE 6.000% 7/0 | 582411AB0 | 142 | 115000 | PRN | | SOLE | 01 |
| MDU RES GROUP INC | COM | 552690109 | 323 | 13152 | SH | | SOLE | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 503 | 18464 | SH | | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 2334 | 48250 | SH | | SOLE | 02 |
| MEDTRONIC INC | NOTE 1.625% 4/1 | 585055AM8 | 6100 | 5795000 | PRN | | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 465 | 33341 | SH | | SOLE | 01 0 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 326 | 4600 | SH | | SOLE | 01 |
| MENTOR CORP MINN | COM | 587188103 | 221 | 8600 | SH | | SOLE | 01 |
| MENTOR GRAPHICS CORP | SDCV 6.250% 3/0 | 587200AF3 | 1673 | 1780000 | PRN | | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 2535 | 66800 | SH | CALL | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 3795 | 100000 | SH | PUT | SOLE | 01 |
| MERCURY COMPUTER SYS | NOTE 2.000% 5/0 | 589378AB4 | 2290 | 2602000 | PRN | | SOLE | 01 |
| MEREDITH CORP | COM | 589433101 | 305 | 7978 | SH | | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 13888 | 340900 | SH | CALL | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 21124 | 518500 | SH | PUT | SOLE | 01 |
| MERRILL LYNCH & CO INC | NOTE 3/1 | 590188W46 | 5568 | 5237000 | PRN | | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 1450 | 35595 | SH | | SOLE | 01 |
| METHANEX CORP | COM | 59151K108 | 550 | 21000 | SH | CALL | SOLE | 01 |
| MGM MIRAGE | COM | 552953101 | 294 | 5000 | SH | | SOLE | 01 0 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 564 | 17227 | SH | | SOLE | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 982 | 30000 | SH | PUT | SOLE | 02 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 63 | 10450 | SH | | SOLE | 01 0 |
| MICROSOFT CORP | COM | 594918104 | 390 | 13723 | SH | | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 3150 | 111000 | SH | CALL | SOLE | 01 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 224 | 14500 | SH | CALL | SOLE | 01 |
| MILLIPORE CORP | COM | 601073109 | 585 | 8672 | SH | | SOLE | 01 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 480 | 1000000 | SH | | SOLE | 02 |
| MIRANT CORP NEW | *W EXP 01/03/201 | 60467R126 | 562 | 33340 | SH | | SOLE | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 5240 | 144000 | SH | CALL | SOLE | 01 |
| MIRANT CORP NEW | *W EXP 01/03/201 | 60467R118 | 753 | 47509 | SH | | SOLE | 01 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 3959 | 455000 | SH | | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 237 | 3305 | SH | | SOLE | 01 |
| MOLEX INC | COM | 608554101 | 200 | 8638 | SH | | SOLE | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 1146 | 21808 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 3806 | 34138 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 3903 | 35000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 2173 | 47555 | SH | | SOLE | 01 |

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| MORGAN STANLEY | COM NEW | 617446448 | 3428 | 75000 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 164 | 17641 | SH | | SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 6091 | 870183 | SH | | SOLE | 04 |
| MURPHY OIL CORP | COM | 626717102 | 469 | 5708 | SH | | SOLE | 01 |
| MURPHY OIL CORP | COM | 626717102 | 4107 | 50000 | SH | CALL | SOLE | 01 |
| MYLAN INC | COM | 628530107 | 2039 | 175782 | SH | | SOLE | 01 |
| MYLAN INC | COM | 628530107 | 2900 | 250000 | SH | PUT | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 3392 | 84179 | SH | | SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 1017 | 26300 | SH | | SOLE | 01 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 403 | 8202 | SH | | SOLE | 01 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 362 | 6204 | SH | | SOLE | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 599 | 32687 | SH | | SOLE | 01 |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 301 | 8930 | SH | | SOLE | 01 |
| NAVIGANT CONSULTING INC | COM | 63935N107 | 2313 | 121874 | SH | | SOLE | 01 |
| NAVTEQ CORP | COM | 63936L100 | 1618 | 23800 | SH | | SOLE | 01 0 |
| NCI BUILDING SYS INC | NOTE 2.125%11/1 | 628852AG0 | 23 | 25000 | PRN | | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 1161 | 33500 | SH | PUT | SOLE | 01 |
| NEW YORK & CO INC | COM | 649295102 | 12848 | 2238362 | SH | | SOLE | 01 0 |
| NEW YORK TIMES CO | CL A | 650111107 | 370 | 19600 | SH | CALL | SOLE | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 531 | 28100 | SH | PUT | SOLE | 01 |
| NEWALLIANCE BANCSHARES INC | COM | 650203102 | 184 | 15000 | SH | | SOLE | 02 |
| NEWMONT MINING CORP | COM | 651639106 | 1666 | 36768 | SH | | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 6881 | 151900 | SH | CALL | SOLE | 01 |
| NEXCEN BRANDS INC | COM | 653351106 | 1137 | 331428 | SH | | SOLE | 01 |
| NIKE INC | CL B | 654106103 | 2033 | 29900 | SH | | SOLE | 01 |
| NISOURCE INC | COM | 65473P105 | 460 | 26694 | SH | | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 1175 | 87787 | SH | | SOLE | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 932 | 18767 | SH | | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 4306 | 135271 | SH | | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 14642 | 460000 | SH | PUT | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 717 | 22000 | SH | | SOLE | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 787 | 10118 | SH | | SOLE | 01 |
| NOVAMED INC DEL | COM | 66986W108 | 125 | 32200 | SH | | SOLE | 02 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 3596 | 70200 | SH | | SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 396 | 18793 | SH | | SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 283 | 7267 | SH | | SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 1972 | 29108 | SH | | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 617 | 10000 | SH | | SOLE | 02 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 560 | 19649 | SH | | SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 973 | 13300 | SH | | SOLE | 01 |
| ODYSSEY HEALTHCARE INC | COM | 67611V101 | 592 | 65798 | SH | | SOLE | 01 0 |
| OFFICE DEPOT INC | COM | 676220106 | 388 | 35107 | SH | | SOLE | 01 |
| OFFICEMAX INC DEL | COM | 67622P101 | 796 | 41581 | SH | | SOLE | 01 |
| OM GROUP INC | COM | 670872100 | 1526 | 27973 | SH | | SOLE | 01 |
| OM GROUP INC | COM | 670872100 | 9975 | 182900 | SH | PUT | SOLE | 01 |
| OMNICARE CAP TR II | PFD B TR 4.00% | 68214Q200 | 3500 | 116650 | SH | | SOLE | 01 |
| OMNICARE INC | COM | 681904108 | 458 | 25200 | SH | | SOLE | 01 0 |
| OMNICARE INC | DBCV 3.250%12/1 | 681904AL2 | 5083 | 7673000 | PRN | | SOLE | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 286 | 6474 | SH | | SOLE | 01 |
| ON SEMICONDUCTOR CORP | NOTE 4/1 | 682189AE5 | 94 | 103000 | PRN | | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 3919 | 160000 | SH | CALL | SOLE | 01 0 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 726 | 25000 | SH | PUT | SOLE | 01 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 310 | 50000 | SH | | SOLE | 02 |
| ORACLE CORP | COM | 68389X105 | 19445 | 994100 | SH | PUT | SOLE | 01 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 895 | 12773 | SH | | SOLE | 01 |
| OWENS & MINOR INC NEW | COM | 690732102 | 1031 | 26200 | SH | | SOLE | 01 0 |
| OWENS CORNING NEW | COM | 690742101 | 522 | 28800 | SH | | SOLE | 01 |
| PACCAR INC | COM | 693718108 | 1420 | 31547 | SH | | SOLE | 01 |
| PACTIV CORP | COM | 695257105 | 358 | 13669 | SH | | SOLE | 01 |
| PAETEC HOLDING CORP | COM | 695459107 | 21980 | 3301500 | SH | | SOLE | 01 0 |
| PALL CORP | COM | 696429307 | 598 | 17044 | SH | | SOLE | 01 |
| PANTRY INC | NOTE 3.000%11/1 | 698657AL7 | 3538 | 4550000 | PRN | | SOLE | 01 |

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| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 4651 | 267452 | SH | | SOLE | 01 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 5739 | 330000 | SH | CALL | SOLE | 01 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 5739 | 330000 | SH | PUT | SOLE | 01 |
| PARTNERRE LTD | COM | G6852T105 | 229 | 3000 | SH | | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 1999 | 188723 | SH | | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 685 | 64700 | SH | CALL | SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 982 | 19255 | SH | | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 875 | 20000 | SH | | SOLE | 02 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 619 | 31804 | SH | | SOLE | 02 |
| PEPCO HOLDINGS INC | COM | 713291102 | 540 | 21841 | SH | | SOLE | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 686 | 20226 | SH | | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 1292 | 17900 | SH | PUT | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 1330 | 18427 | SH | | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 967 | 13400 | SH | CALL | SOLE | 01 |
| PERKINELMER INC | COM | 714046109 | 315 | 12973 | SH | | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 237 | 2800 | SH | | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 265 | 2600 | SH | | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 5483 | 53700 | SH | CALL | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2195 | 21500 | SH | PUT | SOLE | 01 |
| PHARMACEUTICAL RES INC | NOTE 2.875% 9/3 | 717125AC2 | 2197 | 2500000 | PRN | | SOLE | 01 |
| PHARMERICA CORP | COM | 71714F104 | 2486 | 150000 | SH | | SOLE | 02 |
| PHOTRONICS INC | NOTE 2.250% 4/1 | 719405AE2 | 7000 | 7000000 | PRN | | SOLE | 01 |
| PINNACLE ENTMT INC | COM | 723456109 | 332 | 25900 | SH | | SOLE | 02 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 1117 | 31852 | SH | | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 5661 | 115243 | SH | | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 1474 | 30000 | SH | PUT | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 3930 | 80000 | SH | CALL | SOLE | 01 |
| PITNEY BOWES INC | COM | 724479100 | 782 | 22321 | SH | | SOLE | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 215 | 5278 | SH | | SOLE | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 4372 | 75000 | SH | CALL | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 11020 | 71000 | SH | CALL | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 2763 | 17800 | SH | PUT | SOLE | 01 |
| POZEN INC | COM | 73941U102 | 311 | 30000 | SH | | SOLE | 02 |
| PPG INDS INC | COM | 693506107 | 452 | 7473 | SH | | SOLE | 01 |
| PPL CORP | COM | 69351T106 | 1975 | 43003 | SH | | SOLE | 01 |
| PPL ENERGY SUPPLY LLC | NOTE 2.625% 5/1 | 69352JAE7 | 22 | 12000 | PRN | | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 741 | 8793 | SH | | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 4083 | 40000 | SH | CALL | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 4083 | 40000 | SH | PUT | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 1694 | 16595 | SH | | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 13411 | 191400 | SH | CALL | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 7007 | 100000 | SH | PUT | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 6091 | 86932 | SH | | SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 926 | 22196 | SH | | SOLE | 01 |
| PROGRESSIVE GAMING INTL CORP | COM | 74332S102 | 219 | 103345 | SH | | SOLE | 02 |
| PROLOGIS | SH BEN INT | 743410102 | 362 | 6144 | SH | | SOLE | 01 |
| PROSHARES TR | REAL EST PRO | 74347R552 | 2980 | 30000 | SH | | SOLE | 04 |
| PROSHARES TR | ULTRASHT FINL | 74347R628 | 705 | 6000 | SH | | SOLE | 02 |
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 387 | 6000 | SH | | SOLE | 01 |
| PROSHARES TR | ULTSHT RUS2000 | 74347R834 | 495 | 6000 | SH | | SOLE | 02 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6468 | 82657 | SH | | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 6260 | 80000 | SH | PUT | SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 711 | 17700 | SH | | SOLE | 01 |
| PUGET ENERGY INC NEW | COM | 745310102 | 419 | 16200 | SH | | SOLE | 01 |
| QIMONDA AG | SPONSORED ADR | 746904101 | 248 | 57500 | SH | | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 28171 | 687100 | SH | CALL | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 19594 | 477900 | SH | PUT | SOLE | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 724 | 16000 | SH | | SOLE | 02 |
| QUESTAR CORP | COM | 748356102 | 1437 | 25404 | SH | | SOLE | 01 |
| QUINTANA MARITIME LTD | SHS | Y7169G109 | 947 | 40000 | SH | | SOLE | 02 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 54 | 11972 | SH | | SOLE | 01 |
| RALCORP HLDGS INC NEW | COM | 751028101 | 285 | 4900 | SH | | SOLE | 01 |

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| RAM ENERGY RESOURCES INC | COM | 75130P109 | 67886 | 13798035 | SH | SOLE | 01 | 0 |
| RAYTHEON CO | COM NEW | 755111507 | 973 | 15065 | SH | SOLE | 01 | |
| RECKSON OPER PARTNERSHIP L P | DEB 4.000% 6/1 | 75621LAJ3 | 39 | 42000 | PRN | SOLE | 01 | |
| RED HAT INC | COM | 756577102 | 1315 | 71500 | SH | SOLE | 01 | |
| RED HAT INC | DBCV 0.500% 1/1 | 756577AB8 | 181 | 184000 | PRN | SOLE | 01 | |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 246 | 12833 | SH | SOLE | 01 | |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 352 | 17848 | SH | SOLE | 01 | |
| REHABCARE GROUP INC | COM | 759148109 | 173 | 11600 | SH | SOLE | 01 | 0 |
| RENT A CTR INC NEW | COM | 76009N100 | 918 | 50000 | SH | CALL SOLE | 01 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 898 | 8000 | SH | SOLE | 02 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 16240 | 144700 | SH | CALL SOLE | 01 | |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1122 | 10000 | SH | PUT SOLE | 01 | |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 6756 | 97500 | SH | SOLE | 02 | |
| REYNOLDS AMERICAN INC | COM | 761713106 | 885 | 14991 | SH | SOLE | 01 | |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 601 | 32200 | SH | CALL SOLE | 01 | |
| ROBERT HALF INTL INC | COM | 770323103 | 779 | 30250 | SH | SOLE | 01 | |
| ROCKWELL COLLINS INC | COM | 774341101 | 419 | 7324 | SH | SOLE | 01 | |
| ROCKWOOD HLDGS INC | COM | 774415103 | 262 | 8000 | SH | CALL SOLE | 01 | |
| ROHM & HAAS CO | COM | 775371107 | 247 | 4575 | SH | SOLE | 01 | |
| ROSS STORES INC | COM | 778296103 | 900 | 30031 | SH | SOLE | 01 | 0 |
| ROWAN COS INC | COM | 779382100 | 1183 | 28727 | SH | SOLE | 01 | |
| RUBY TUESDAY INC | COM | 781182100 | 242 | 32250 | SH | SOLE | 02 | |
| RUDDICK CORP | COM | 781258108 | 461 | 12500 | SH | SOLE | 01 | 0 |
| RUSH ENTERPRISES INC | CL A | 781846209 | 522 | 32977 | SH | SOLE | 01 | 0 |
| RYDER SYS INC | COM | 783549108 | 573 | 9407 | SH | SOLE | 01 | |
| SAFEWAY INC | COM NEW | 786514208 | 429 | 14600 | SH | SOLE | 01 | |
| SANDISK CORP | COM | 80004C101 | 320 | 14200 | SH | SOLE | 01 | |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 64110 | 1293325 | SH | SOLE | 01 | |
| SARA LEE CORP | COM | 803111103 | 354 | 25300 | SH | CALL SOLE | 01 | |
| SARA LEE CORP | COM | 803111103 | 2097 | 150000 | SH | PUT SOLE | 01 | |
| SCANA CORP NEW | COM | 80589M102 | 355 | 9700 | SH | SOLE | 01 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 5764 | 400000 | SH | PUT SOLE | 01 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 7159 | 496792 | SH | SOLE | 01 | |
| SCHERING PLOUGH CORP | COM | 806605101 | 1287 | 89300 | SH | CALL SOLE | 01 | |
| SCHLUMBERGER LTD | COM | 806857108 | 1305 | 15000 | SH | CALL SOLE | 01 | |
| SCHLUMBERGER LTD | DBCV 1.500% 6/0 | 806857AC2 | 478 | 199000 | PRN | SOLE | 01 | |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 463 | 24608 | SH | SOLE | 01 | |
| SEALED AIR CORP NEW | COM | 81211K100 | 574 | 22719 | SH | SOLE | 01 | |
| SEARS HLDGS CORP | COM | 812350106 | 1341 | 13131 | SH | SOLE | 01 | |
| SEARS HLDGS CORP | COM | 812350106 | 1021 | 10000 | SH | CALL SOLE | 01 | |
| SEARS HLDGS CORP | COM | 812350106 | 5105 | 50000 | SH | PUT SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 31946 | 1284500 | SH | PUT SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 37370 | 930300 | SH | PUT SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 426 | 19000 | SH | SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 12845 | 516500 | SH | CALL SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 3532 | 142000 | SH | SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 1559 | 50000 | SH | PUT SOLE | 02 | |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 1130 | 36800 | SH | SOLE | 01 | |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 714 | 19100 | SH | SOLE | 01 | |
| SEMPRA ENERGY | COM | 816851109 | 300 | 5626 | SH | SOLE | 01 | |
| SENRX INC | COM | 81724W104 | 161 | 25000 | SH | SOLE | 02 | |
| SEPRACOR INC | COM | 817315104 | 1675 | 85835 | SH | SOLE | 01 | |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 3579 | 3988000 | PRN | SOLE | 01 | |
| SFBC INTL INC | NOTE 2.250% 8/1 | 784121AB1 | 954 | 1000000 | PRN | SOLE | 01 | |
| SIGMA ALDRICH CORP | COM | 826552101 | 384 | 6444 | SH | SOLE | 01 | |
| SIGMATEL INC | COM | 82661W107 | 997 | 345103 | SH | SOLE | 02 | |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 255 | 10000 | SH | SOLE | 02 | |
| SINA CORP | ORD | G81477104 | 1699 | 48200 | SH | CALL SOLE | 01 | |
| SLM CORP | COM | 78442P106 | 614 | 40000 | SH | PUT SOLE | 01 | |
| SLM CORP | COM | 78442P106 | 1049 | 68313 | SH | SOLE | 01 | |
| SLM CORP | COM | 78442P106 | 312 | 20300 | SH | CALL SOLE | 01 | |
| SMITH MICRO SOFTWARE INC | COM | 832154108 | 64 | 10500 | SH | SOLE | 01 | |

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|-------------------------------|-----------------|-----------|--------|---------|-----|-----------|------|
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 253 | 10800 | SH | SOLE | 01 |
| SOUTHERN CO | COM | 842587107 | 267 | 7488 | SH | SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 408 | 12100 | SH | SOLE | 01 |
| SPDR SERIES TRUST | KBW REGL BKG | 78464A698 | 351 | 10000 | SH | SOLE | 02 |
| SPDR TR | UNIT SER 1 | 78462F103 | 5675 | 43000 | SH | CALL SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 162693 | 1232800 | SH | PUT SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 70 | 10436 | SH | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 10662 | 1593700 | SH | CALL SOLE | 01 |
| ST JOE CO | COM | 790148100 | 240 | 5586 | SH | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 3455 | 80000 | SH | CALL SOLE | 01 |
| STANCORP FINL GROUP INC | COM | 852891100 | 617 | 12933 | SH | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 314 | 17896 | SH | SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 1605 | 21018 | SH | SOLE | 01 0 |
| STATE STR CORP | COM | 857477103 | 483 | 6116 | SH | SOLE | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 406 | 12300 | SH | SOLE | 01 |
| STILLWATER MNG CO | COM | 86074Q102 | 210 | 13600 | SH | SOLE | 01 |
| STREETTRACKS GOLD TR | GOLD SHS | 863307104 | 411 | 4544 | SH | SOLE | 01 |
| SUN HEALTHCARE GROUP INC | COM NEW | 866933401 | 243 | 19108 | SH | SOLE | 01 0 |
| SUNOCO INC | COM | 86764P109 | 1153 | 21982 | SH | SOLE | 01 |
| SUNOCO INC | COM | 86764P109 | 614 | 11700 | SH | CALL SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 231 | 3100 | SH | SOLE | 01 |
| SUNPOWER CORP | DBCV 1.250% 2/1 | 867652AA7 | 110 | 75000 | PRN | SOLE | 01 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 203 | 5000 | SH | CALL SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 563 | 10211 | SH | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 425 | 7700 | SH | CALL SOLE | 01 |
| SYBASE INC | NOTE 1.750% 2/2 | 871130AB6 | 139 | 119000 | PRN | SOLE | 01 |
| SYMANTEC CORP | COM | 871503108 | 416 | 25005 | SH | SOLE | 01 |
| SYNAPTICS INC | NOTE 0.750%12/0 | 87157DAB5 | 48 | 52000 | PRN | SOLE | 01 |
| SYSTEMAX INC | COM | 871851101 | 603 | 50000 | SH | SOLE | 02 |
| T-3 ENERGY SRVCS INC | COM | 87306E107 | 221 | 5200 | SH | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 6918 | 271100 | SH | CALL SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 531 | 20800 | SH | PUT SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 4830 | 95300 | SH | CALL SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 9075 | 276683 | SH | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 17164 | 523300 | SH | PUT SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 342 | 31584 | SH | SOLE | 02 |
| TEKELEC | NOTE 2.250% 6/1 | 879101AE3 | 491 | 500000 | PRN | SOLE | 01 |
| TELEFLEX INC | COM | 879369106 | 1685 | 35307 | SH | SOLE | 01 0 |
| TELETECH HOLDINGS INC | COM | 879939106 | 243 | 10800 | SH | SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 139 | 12600 | SH | SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 2360 | 214500 | SH | CALL SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 882 | 80200 | SH | PUT SOLE | 01 |
| TEREX CORP NEW | COM | 880779103 | 684 | 10936 | SH | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 360 | 12000 | SH | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 3105 | 67220 | SH | SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 210 | 3500 | SH | SOLE | 01 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 146 | 14900 | SH | SOLE | 01 0 |
| TEXTRON INC | COM | 883203101 | 2799 | 50500 | SH | CALL SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 504 | 9100 | SH | PUT SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 270 | 4751 | SH | SOLE | 01 |
| THORNBURG MTG INC | COM | 885218107 | 908 | 750200 | SH | PUT SOLE | 02 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 162 | 22700 | SH | SOLE | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 1510 | 36100 | SH | SOLE | 01 |
| TIME WARNER INC | COM | 887317105 | 380 | 27110 | SH | SOLE | 01 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 736 | 47533 | SH | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 557 | 37031 | SH | SOLE | 01 |
| TJX COS INC NEW | NOTE 2/1 | 872540AL3 | 171 | 154000 | PRN | SOLE | 01 |
| TORO CO | COM | 891092108 | 327 | 7900 | SH | SOLE | 01 |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 51 | 10087 | SH | SOLE | 01 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 254 | 10862 | SH | SOLE | 01 |
| TWEEN BRANDS INC | COM | 901166108 | 9114 | 368400 | SH | SOLE | 01 0 |
| TYSON FOODS INC | CL A | 902494103 | 518 | 32473 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| TYSON FOODS INC | CL A | 902494103 | 3190 | 200000 | SH | CALL | SOLE | 01 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 742 | 83300 | SH | | SOLE | 01 |
| UAL CORP | COM NEW | 902549807 | 1070 | 49700 | SH | | SOLE | 01 |
| UAL CORP | COM NEW | 902549807 | 2584 | 120000 | SH | CALL | SOLE | 01 |
| UAP HLDG CORP | COM | 903441103 | 521 | 13600 | SH | | SOLE | 01 |
| UBS AG | SHS NEW | H89231338 | 239 | 8300 | SH | | SOLE | 01 |
| UCBH HOLDINGS INC | COM | 90262T308 | 233 | 30000 | SH | | SOLE | 02 |
| UDR INC | COM | 902653104 | 250 | 10212 | SH | | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 641 | 5115 | SH | | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 6269 | 50000 | SH | PUT | SOLE | 01 |
| UNISYS CORP | COM | 909214108 | 63 | 14200 | SH | | SOLE | 01 |
| UNITED RENTALS INC | COM | 911363109 | 279 | 14800 | 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 | 1078 | 8499 | SH | | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 5722 | 45100 | SH | PUT | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1089 | 15823 | SH | | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 1029 | 11864 | SH | | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 8540 | 98500 | SH | CALL | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 867 | 10000 | SH | PUT | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 795 | 23123 | SH | | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 344 | 10000 | SH | CALL | SOLE | 02 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 3065 | 57100 | SH | | SOLE | 01 |
| URS CORP NEW | COM | 903236107 | 487 | 14900 | SH | CALL | SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 367 | 11335 | SH | | SOLE | 01 |
| UST INC | COM | 902911106 | 2126 | 39000 | SH | PUT | SOLE | 01 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 55 | 10968 | SH | | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 740 | 57716 | SH | | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 717 | 14600 | SH | | SOLE | 01 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 351 | 15000 | SH | | SOLE | 02 |
| VARIAN MED SYS INC | COM | 92220P105 | 970 | 20701 | SH | | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 58436 | 3322136 | SH | | SOLE | 01 |
| VECTOR GROUP LTD | NOTE 5.000%11/1 | 92240MAH1 | 6950 | 5500000 | PRN | | SOLE | 01 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 698 | 44000 | SH | | SOLE | 02 |
| VERISIGN INC | COM | 92343E102 | 581 | 17479 | SH | | SOLE | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 444 | 18600 | SH | | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 408 | 10300 | SH | | SOLE | 02 |
| VISHAY INTERTECHNOLOGY INC | COM | 928298108 | 164 | 18100 | SH | | SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 1195 | 317902 | SH | | SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 169 | 45000 | SH | PUT | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1034 | 15573 | SH | | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1335 | 20100 | SH | PUT | SOLE | 01 |
| VYYO INC | COM NEW | 918458209 | 273 | 667000 | SH | | SOLE | 02 |
| WACHOVIA CORP NEW | COM | 929903102 | 2430 | 90000 | SH | PUT | SOLE | 01 |
| WACHOVIA CORP NEW | COM | 929903102 | 1636 | 60608 | SH | | SOLE | 01 |
| WADDELL & REED FINL INC | CL A | 930059100 | 247 | 7700 | SH | | SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 590 | 11200 | SH | | SOLE | 02 |
| WALGREEN CO | COM | 931422109 | 561 | 14741 | SH | | SOLE | 01 |
| WARNACO GROUP INC | COM NEW | 934390402 | 204 | 5170 | SH | | SOLE | 01 |
| WASHINGTON FED INC | COM | 938824109 | 264 | 11572 | SH | | SOLE | 01 |
| WASHINGTON REAL ESTATE INVT | NOTE 3.875% 9/1 | 939653AK7 | 53 | 57000 | PRN | | SOLE | 01 |
| WATERS CORP | COM | 941848103 | 4991 | 89609 | SH | | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 1380 | 31275 | SH | | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 3981 | 90200 | SH | CALL | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 2043 | 46300 | SH | PUT | SOLE | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 312 | 16800 | SH | | SOLE | 01 |
| WESTERN DIGITAL CORP | COM | 958102105 | 324 | 12000 | SH | | SOLE | 01 |
| WESTERN UN CO | COM | 959802109 | 249 | 11705 | SH | | SOLE | 01 |
| WET SEAL INC | CL A | 961840105 | 821 | 242197 | SH | | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 494 | 7590 | SH | | SOLE | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 964 | 11110 | SH | | SOLE | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 868 | 10000 | SH | PUT | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1314 | 39858 | SH | | SOLE | 01 |

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| WILLIAMS COS INC DEL | COM | 969457100 | 302 | 9149 | SH | SOLE | 01 |
| WILMINGTON TRUST CORP | COM | 971807102 | 224 | 7200 | SH | SOLE | 01 0 |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | 97263M109 | 236 | 2300 | SH | SOLE | 01 |
| WMS INDS INC | COM | 929297109 | 212 | 5901 | SH | SOLE | 01 |
| WORLD ACCEP CORP DEL | COM | 981419104 | 440 | 13800 | SH | SOLE | 01 |
| WORLD ACCEP CORPORATION | NOTE 3.000%10/0 | 981417AB4 | 798 | 1000000 | PRN | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 229 | 13600 | SH | SOLE | 01 |
| WYETH | DBCV 1/1 | 983024AD2 | 1709 | 1704000 | PRN | SOLE | 01 |
| WYETH | COM | 983024100 | 704 | 16866 | SH | SOLE | 01 |
| WYETH | COM | 983024100 | 4176 | 100000 | SH | CALL SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 349 | 16871 | SH | SOLE | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 416 | 20867 | SH | SOLE | 01 |
| XEROX CORP | COM | 984121103 | 932 | 62268 | SH | SOLE | 01 |
| XILINX INC | COM | 983919101 | 507 | 21356 | SH | SOLE | 01 |
| XL CAP LTD | CL A | G98255105 | 663 | 22435 | SH | SOLE | 01 |
| XM SATELLITE RADIO HLDGS INC | CL A | 983759101 | 655 | 56400 | SH | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 2706 | 93548 | SH | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 7820 | 270300 | SH | CALL SOLE | 01 |
| YAHOO INC | COM | 984332106 | 5786 | 200000 | SH | PUT SOLE | 01 |
| YELLOW ROADWAY CORP | NOTE 3.375%11/2 | 985577AB1 | 419 | 545000 | PRN | SOLE | 01 |
| YRC WORLDWIDE INC | COM | 984249102 | 178 | 13600 | SH | SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 215 | 5772 | SH | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 2344 | 30100 | SH | SOLE | 01 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 524 | 11503 | SH | SOLE | 01 |