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JEFFERIES GROUP INC /DE/
Form 13F-HR
November 14, 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: September 30, 2008

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 November 14, 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: 1064
Form13F Information Table Value Total: \$1,941,495 (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 |
| 03 | 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 |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| ABAXIS INC | COM | 002567105 | 27 | 27000 | SH | CALL | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 14060 | 356399 | SH | | SOLE | 01 0 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 893 | 165200 | SH | CALL | SOLE | 01 0 |
| ABITIBIBOWATER INC | COM | 003687100 | 236 | 60874 | SH | | SOLE | 01 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 1623 | 42700 | SH | | SOLE | 01 |
| ADAPTEC INC | NOTE 0.750%12/2 | 00651FAG3 | 260 | 262000 | PRN | | SOLE | 01 |
| ADOBE SYS INC | COM | 00724F101 | 656 | 16610 | SH | | SOLE | 01 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 419 | 23570 | SH | | SOLE | 01 0 |
| AEP INDS INC | COM | 001031103 | 4420 | 221000 | SH | | SOLE | 04 |
| AEROPOSTALE | COM | 007865108 | 2572 | 126300 | SH | CALL | SOLE | 01 0 |
| AEROPOSTALE | COM | 007865108 | 78 | 71300 | SH | PUT | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 4028 | 125440 | SH | | SOLE | 02 |
| AES CORP | COM | 00130H105 | 302 | 25810 | SH | | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 165 | 97600 | SH | PUT | SOLE | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 209 | 27000 | SH | | SOLE | 02 |
| AFFYMETRIX INC | NOTE 3.500% 1/1 | 00826TAG3 | 32 | 45000 | PRN | | SOLE | 01 |
| AGCO CORP | NOTE 1.250%12/1 | 001084AM4 | 43 | 35000 | PRN | | SOLE | 01 |
| AGERE SYS INC | NOTE 6.500%12/1 | 00845VAA8 | 229 | 227000 | PRN | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 260 | 8776 | SH | | SOLE | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 596 | 10830 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 1088 | 15888 | SH | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 744 | 28700 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1246 | 71446 | SH | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 128 | 163400 | SH | CALL | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 281 | 75000 | SH | PUT | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 3365 | 149016 | SH | | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 243 | 1500 | SH | | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1091 | 27762 | SH | | SOLE | 01 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 651 | 60100 | SH | | SOLE | 01 0 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 271 | 25000 | SH | CALL | SOLE | 02 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 826 | 22477 | SH | | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 2726 | 92235 | SH | | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 1100 | 21361 | SH | | SOLE | 01 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 109 | 10597 | SH | | SOLE | 01 0 |
| ALLIANT ENERGY CORP | COM | 018802108 | 219 | 6800 | SH | | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | NOTE 2.750% 2/1 | 018804AH7 | 618 | 508000 | PRN | | SOLE | 01 |
| ALLIED WASTE INDS INC | SDCV 4.250% 4/1 | 019589AD2 | 62 | 66000 | PRN | | SOLE | 01 |
| ALLIED WASTE INDS INC | SDCV 4.250% 4/1 | 019589AD2 | 204 | 115000 | SH | CALL | SOLE | 01 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 252 | 34000 | SH | | SOLE | 02 |
| ALLSTATE CORP | COM | 020002101 | 1268 | 27500 | SH | | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 450 | 123000 | SH | PUT | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 1239 | 24100 | SH | | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | NOTE 2.375% 4/1 | 02076XAA0 | 99 | 25000 | SH | PUT | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | NOTE 2.375% 4/1 | 02076XAA0 | 1073 | 1000000 | PRN | | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|----------|-----|------|------|----|
| ALPHA NATURAL RESOURCES INC | NOTE 2.375% 4/1 | 02076XAA0 | 228 | 160000 | SH | CALL | SOLE | 01 |
| ALPHARMA INC | CL A | 020813101 | 10231 | 277350 | SH | | SOLE | 01 |
| ALPHARMA INC | NOTE 2.125% 3/1 | 020813AH4 | 676 | 130800 | SH | CALL | SOLE | 01 |
| ALPHARMA INC | NOTE 2.125% 3/1 | 020813AH4 | 122 | 215800 | SH | PUT | SOLE | 01 |
| ALPHATEC HOLDINGS INC | COM | 02081G102 | 460 | 100000 | SH | | SOLE | 02 |
| ALTERA CORP | COM | 021441100 | 285 | 460200 | SH | PUT | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 546 | 307600 | SH | CALL | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 492 | 24832 | SH | | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1290 | 33318 | SH | | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1239 | 34300 | SH | PUT | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 7198 | 98924 | SH | | SOLE | 01 |
| AMAZON COM INC | DEBT 4.750% 2/0 | 023135AE6 | 442 | 145000 | SH | CALL | SOLE | 01 |
| AMAZON COM INC | DEBT 4.750% 2/0 | 023135AE6 | 925 | 279000 | SH | PUT | SOLE | 01 |
| AMDOCS LTD | ORD | G02602103 | 96 | 201900 | SH | CALL | SOLE | 01 |
| AMDOCS LTD | ORD | G02602103 | 178 | 194900 | SH | PUT | SOLE | 01 |
| AMDOCS LTD | NOTE 0.500% 3/1 | 02342TAD1 | 310 | 319000 | PRN | | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 286 | 73500 | SH | PUT | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 2757 | 56639 | SH | | SOLE | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 15944 | 1045522 | SH | | SOLE | 02 |
| AMERICAN TOWER CORP | NOTE 3.000% 8/1 | 029912AR3 | 51 | 85000 | SH | PUT | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 947 | 26322 | SH | | SOLE | 01 |
| AMERICAN TOWER CORP | NOTE 3.000% 8/1 | 029912AR3 | 38 | 85000 | SH | CALL | SOLE | 01 |
| AMERICREDIT CORP | NOTE 2.125% 9/1 | 03060RAR2 | 7665 | 14000000 | PRN | | SOLE | 04 |
| AMERICREDIT CORP | NOTE 1.750%11/1 | 03060RAM3 | 3274 | 3375000 | PRN | | SOLE | 01 |
| AMERICREDIT CORP | NOTE 0.750% 9/1 | 03060RAP6 | 3500 | 5750000 | PRN | | SOLE | 04 |
| AMERICREDIT CORP | COM | 03060R101 | 223 | 22000 | SH | | SOLE | 01 |
| AMERIGROUP CORP | NOTE 2.000% 5/1 | 03073TAB8 | 15 | 25300 | SH | CALL | SOLE | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2636 | 70000 | SH | | SOLE | 02 |
| AMGEN INC | COM | 031162100 | 1111 | 18745 | SH | | SOLE | 01 |
| AMGEN INC | NOTE 0.125% 2/0 | 031162AN0 | 2713 | 324400 | SH | CALL | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1068 | 26600 | SH | | SOLE | 01 |
| AMR CORP | NOTE 4.250% 9/2 | 001765BA3 | 326 | 219500 | SH | CALL | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | NOTE 3.000% 6/1 | 032346AF5 | 1832 | 2730000 | PRN | | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 55 | 15000 | SH | CALL | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 1466 | 30229 | SH | | SOLE | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 1147 | 17674 | SH | | SOLE | 01 |
| ANIXTER INTL INC | NOTE 1.000% 2/1 | 035290AJ4 | 505 | 480000 | PRN | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 118 | 110000 | SH | PUT | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 297 | 22100 | SH | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 61 | 20000 | SH | CALL | SOLE | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 100 | 30400 | SH | PUT | SOLE | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 812 | 39358 | SH | | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 3699 | 62382 | SH | | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 30257 | 2084900 | SH | CALL | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 11790 | 2362500 | SH | PUT | SOLE | 01 |
| APPLE INC | COM | 037833100 | 93 | 17000 | SH | PUT | SOLE | 01 |
| APPLE INC | COM | 037833100 | 568 | 5001 | SH | | SOLE | 01 |
| APPLE INC | COM | 037833100 | 560 | 70700 | SH | CALL | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 279 | 18423 | SH | | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 580 | 100000 | SH | CALL | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 54219 | 1098000 | SH | | SOLE | 01 |
| ARCH COAL INC | COM | 039380100 | 325 | 9867 | SH | | SOLE | 01 |
| ARCH COAL INC | COM | 039380100 | 62 | 73200 | SH | CALL | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 937 | 42785 | SH | | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | NOTE 0.875% 2/1 | 039483AW2 | 237 | 293000 | PRN | | SOLE | 01 |
| ARDEA BIOSCIENCES INC | COM | 03969P107 | 316 | 22855 | SH | | SOLE | 01 |
| ARIES MARITIME TRANSPRT LTD | SHS | G0474B105 | 130 | 61863 | SH | | SOLE | 01 |
| ARQULE INC | COM | 04269E107 | 81 | 25000 | SH | | SOLE | 02 |
| ARTHROCARE CORP | COM | 043136100 | 222 | 8000 | SH | | SOLE | 01 |
| ARVINMERITOR INC | NOTE 4.625% 3/0 | 043353AF8 | 1944 | 947500 | SH | CALL | SOLE | 01 |
| ARVINMERITOR INC | NOTE 4.625% 3/0 | 043353AF8 | 1826 | 948500 | SH | PUT | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 1964 | 67160 | SH | | SOLE | 01 |

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| ASM INTL N V | COM | N07045102 | 9665 | 516831 | SH | SOLE | 01 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 546 | 31000 | SH | SOLE | 01 0 |
| ASPENBIO PHARMA INC | COM | 045346103 | 22 | 10000 | SH | CALL SOLE | 01 |
| ASTRAZENECA PLC | SPONSORED ADR | 046353108 | 328 | 7462 | SH | SOLE | 01 |
| AT&T INC | COM | 00206R102 | 15730 | 563384 | SH | SOLE | 01 |
| AT&T INC | COM | 00206R102 | 15 | 489100 | SH | CALL SOLE | 01 |
| AT&T INC | COM | 00206R102 | 3430 | 718300 | SH | PUT SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 361 | 2927 | SH | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 629 | 6395 | SH | SOLE | 01 |
| AVNET INC | DBCV 2.000% 3/1 | 053807AL7 | 221 | 222000 | PRN | SOLE | 01 |
| AVON PRODS INC | COM | 054303102 | 547 | 13151 | SH | SOLE | 01 |
| AZZ INC | COM | 002474104 | 596 | 14400 | SH | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 860 | 14200 | SH | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 500 | 115000 | SH | CALL SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 608 | 87200 | SH | PUT SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 3471 | 1702500 | SH | PUT SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 5800 | 165705 | SH | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 527 | 177100 | SH | CALL SOLE | 01 |
| BARCLAYS BK PLC | IPMS INDIA ETN | 06739F291 | 712 | 15730 | SH | SOLE | |
| BARNES GROUP INC | COM | 067806109 | 330 | 16300 | SH | SOLE | 01 |
| BARRETT BILL CORP | NOTE 5.000% 3/1 | 06846NAA2 | 116 | 130000 | PRN | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 95 | 80800 | SH | CALL SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 111 | 18548 | SH | SOLE | 01 |
| BEBE STORES INC | COM | 075571109 | 7748 | 793047 | SH | SOLE | 02 |
| BECKMAN COULTER INC | COM | 075811109 | 348 | 4900 | SH | SOLE | 01 |
| BECKMAN COULTER INC | NOTE 2.500%12/1 | 075811AD1 | 2508 | 2293000 | PRN | SOLE | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 402 | 12814 | SH | SOLE | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 550 | 634500 | SH | PUT SOLE | 01 |
| BEMIS INC | COM | 081437105 | 370 | 14116 | SH | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 1884 | 50241 | SH | SOLE | 01 |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 112 | 50000 | SH | CALL SOLE | 01 |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 132 | 25000 | SH | PUT SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 191 | 14600 | SH | PUT SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 843 | 16213 | SH | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 152 | 121000 | SH | CALL SOLE | 01 |
| BIG LOTS INC | COM | 089302103 | 654 | 23486 | SH | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 503 | 10000 | SH | CALL SOLE | 02 |
| BIOGEN IDEC INC | COM | 09062X103 | 2012 | 40000 | SH | SOLE | 02 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 265 | 10000 | SH | CALL SOLE | 02 |
| BJ SVCS CO | COM | 055482103 | 583 | 30491 | SH | SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 93 | 34900 | SH | CALL SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 93 | 30000 | SH | PUT SOLE | 01 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 295 | 7600 | SH | SOLE | 01 |
| BLACKROCK INC | DBCV 2.625% 2/1 | 09247XAB7 | 577 | 45500 | SH | PUT SOLE | 01 |
| BLACKROCK INC | COM | 09247X101 | 2680 | 13779 | SH | SOLE | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 4 | 42400 | SH | CALL SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 789 | 27543 | SH | SOLE | 01 |
| BOEING CO | COM | 097023105 | 2033 | 35440 | SH | SOLE | 01 |
| BOEING CO | COM | 097023105 | 786 | 189000 | SH | PUT SOLE | 01 |
| BORGWARNER INC | COM | 099724106 | 151 | 31800 | SH | PUT SOLE | 01 |
| BORGWARNER INC | COM | 099724106 | 869 | 26508 | SH | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 271 | 793000 | SH | CALL SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 45 | 150000 | SH | PUT SOLE | 01 |
| BOYD GAMING CORP | COM | 103304101 | 46 | 20000 | SH | CALL SOLE | 01 |
| BRINKER INTL INC | COM | 109641100 | 304 | 17000 | SH | SOLE | 01 |
| BRINKS CO | COM | 109696104 | 17614 | 288653 | SH | SOLE | 01 |
| BRINKS CO | COM | 109696104 | 634 | 423600 | SH | CALL SOLE | 01 |
| BRINKS CO | COM | 109696104 | 626 | 239800 | SH | PUT SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | DBCV 9/1 | 110122AN8 | 65 | 204300 | SH | CALL SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 248 | 13293 | SH | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 13 | 86800 | SH | CALL SOLE | 01 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 6533 | 1122504 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|------|---------|-----|------|------|----|
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 3 | 45700 | SH | CALL | SOLE | 01 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 1245 | 1555800 | SH | PUT | SOLE | 01 |
| BROOKDALE SR LIVING INC | COM | 112463104 | 217 | 9874 | SH | | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 226 | 3141 | SH | | SOLE | 01 |
| BRUKER CORP | COM | 116794108 | 2802 | 210253 | SH | | SOLE | 01 |
| BUCKLE INC | COM | 118440106 | 355 | 6397 | SH | | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 453 | 4903 | SH | | SOLE | 01 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 1230 | 24141 | SH | | SOLE | 01 |
| C&D TECHNOLOGIES INC | NOTE 5.250%11/0 | 124661AD1 | 44 | 51000 | PRN | | SOLE | 01 |
| CA INC | COM | 12673P105 | 1643 | 82333 | SH | | SOLE | 02 |
| CABOT CORP | COM | 127055101 | 362 | 11400 | SH | | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 587 | 16242 | SH | | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 4 | 40000 | SH | CALL | SOLE | 01 |
| CACI INTL INC | NOTE 2.125% 5/0 | 127190AD8 | 7173 | 6998000 | PRN | | SOLE | 01 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 330 | 7200 | SH | | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 1516 | 39331 | SH | | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | NOTE 2.500% 6/1 | 13342BAB1 | 20 | 16000 | PRN | | SOLE | 01 |
| CANADIAN NAT RES LTD | COM | 136385101 | 868 | 57500 | SH | CALL | SOLE | 01 |
| CAPITAL SR LIVING CORP | COM | 140475104 | 80 | 10521 | SH | | SOLE | 02 |
| CAREER EDUCATION CORP | COM | 141665109 | 209 | 12811 | SH | | SOLE | 01 |
| CARLISLE COS INC | COM | 142339100 | 249 | 8300 | SH | | SOLE | 01 |
| CARMAX INC | COM | 143130102 | 338 | 24176 | SH | | SOLE | 01 |
| CARMAX INC | COM | 143130102 | 51 | 28400 | SH | CALL | SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1629 | 46086 | SH | | SOLE | 01 |
| CARNIVAL CORP | DBCX 2.000% 4/1 | 143658AN2 | 136 | 133000 | PRN | | SOLE | 01 |
| CARNIVAL PLC | ADR | 14365C103 | 778 | 25100 | SH | | SOLE | 01 |
| CARRIZO OIL & CO INC | NOTE 4.375% 6/0 | 144577AA1 | 1660 | 2350000 | PRN | | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 112 | 60800 | SH | CALL | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 232 | 42900 | SH | PUT | SOLE | 01 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 7 | 55500 | SH | CALL | SOLE | 01 |
| CBS CORP NEW | CL A | 124857103 | 346 | 52400 | SH | PUT | SOLE | 01 |
| CBS CORP NEW | CL B | 124857202 | 753 | 51668 | SH | | SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 426 | 15251 | SH | | SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 74 | 56100 | SH | CALL | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 322 | 5100 | SH | | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 40 | 100000 | SH | CALL | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 109 | 50000 | SH | PUT | SOLE | 01 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 392 | 40000 | SH | PUT | SOLE | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 448 | 30740 | SH | | SOLE | 01 |
| CENTRAL EUROPEAN DIST CORP | NOTE 3.000% 3/1 | 153435AA0 | 848 | 1000000 | PRN | | SOLE | 01 |
| CENTURY ALUM CO | NOTE 1.750% 8/0 | 156431AE8 | 1431 | 1456000 | PRN | | SOLE | 01 |
| CEPHEID | COM | 15670R107 | 346 | 25000 | SH | CALL | SOLE | 02 |
| CERNER CORP | COM | 156782104 | 237 | 5309 | SH | | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 1079 | 11800 | SH | | SOLE | 01 |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 747 | 13450 | SH | | SOLE | 01 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 328 | 11500 | SH | | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1652 | 72617 | SH | | SOLE | 01 |
| CHELSEA THERAPEUTICS INTL LT | COM | 163428105 | 46 | 14234 | SH | | SOLE | 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 1484 | 41394 | SH | | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.750%11/1 | 165167BW6 | 2250 | 2098000 | PRN | | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.750%11/1 | 165167BW6 | 178 | 40000 | SH | CALL | SOLE | 01 |
| CHICAGO BRIDGE & IRON CO N V | N Y REGISTRY SH | 167250109 | 289 | 15000 | SH | | SOLE | 01 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 238 | 7140 | SH | | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 3917 | 50000 | SH | | SOLE | 01 |
| CHINA UNICOM LTD | SPONSORED ADR | 16945R104 | 5292 | 350000 | SH | | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 249 | 4538 | SH | | SOLE | 01 |
| CIENA CORP | NOTE 0.250% 5/0 | 171779AB7 | 893 | 1500000 | PRN | | SOLE | 01 |
| CIRCUIT CITY STORE INC | COM | 172737108 | 1 | 25000 | SH | CALL | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 1729 | 76632 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 753 | 438000 | SH | CALL | SOLE | 01 |
| CIT GROUP INC | COM | 125581108 | 218 | 267500 | SH | CALL | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 6980 | 1033200 | SH | PUT | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| CITIGROUP INC | COM | 172967101 | 16993 | 828545 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 164 | 88000 | SH | CALL SOLE | 01 |
| CITRIX SYS INC | COM | 177376100 | 1223 | 48408 | SH | SOLE | 01 |
| CLAUDE RES INC | COM | 182873109 | 16 | 40000 | SH | SOLE | 01 |
| COACH INC | COM | 189754104 | 4118 | 164449 | SH | SOLE | 01 |
| COACH INC | COM | 189754104 | 110 | 200000 | SH | CALL SOLE | 01 |
| COACH INC | COM | 189754104 | 120 | 200000 | SH | PUT SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 5680 | 1501300 | SH | CALL SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 148 | 39600 | SH | PUT SOLE | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1161 | 69218 | SH | SOLE | 01 |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 38 | 25000 | SH | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 113 | 1381900 | SH | CALL SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 8115 | 1510200 | SH | PUT SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 14507 | 635440 | SH | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 541 | 27570 | SH | SOLE | 01 |
| COMMERCIAL METALS CO | COM | 201723103 | 242 | 14300 | SH | SOLE | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 3517 | 120000 | SH | SOLE | 02 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 12 | 10000 | SH | PUT SOLE | 01 |
| COMPANHIA VALE DO RIO DOCE | SPONSORED ADR | 204412209 | 3139 | 163900 | SH | SOLE | 01 |
| COMPANHIA VALE DO RIO DOCE | SPON ADR PFD | 204412100 | 138 | 100000 | SH | CALL SOLE | 01 |
| COMPUTER ASSOC INTL INC | NOTE 1.625%12/1 | 204912AQ2 | 51 | 49000 | PRN | SOLE | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 748 | 18618 | SH | SOLE | 01 |
| COMPUWARE CORP | COM | 205638109 | 205 | 21200 | SH | SOLE | 01 |
| COMTECH TELECOMMUNICATIONS C | NOTE 2.000% 2/0 | 205826AD2 | 29 | 25000 | SH | CALL SOLE | 01 |
| CONEXANT SYSTEMS INC | COM NEW | 207142308 | 1201 | 299538 | SH | SOLE | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 517 | 214400 | SH | CALL SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 485 | 65000 | SH | PUT SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 4370 | 59655 | SH | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 467 | 10168 | SH | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 380 | 15635 | SH | SOLE | 01 |
| CONTINENTAL AIRLS INC | NOTE 5.000% 6/1 | 210795PJ3 | 103 | 100000 | PRN | SOLE | 01 |
| CONTINENTAL RESOURCES INC | COM | 212015101 | 1222 | 214800 | SH | CALL SOLE | 01 |
| COPART INC | COM | 217204106 | 305 | 8033 | SH | SOLE | 01 |
| CORE LABORATORIES N V | COM | N22717107 | 826 | 8155 | SH | SOLE | 01 |
| CORE LABORATORIES N V | COM | N22717107 | 160 | 10000 | SH | PUT SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 305 | 20300 | SH | SOLE | 01 |
| CORNING INC | COM | 219350105 | 810 | 51774 | SH | SOLE | 01 0 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 270 | 183000 | PRN | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 667 | 10273 | SH | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 146 | 50000 | SH | CALL SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 157 | 50000 | SH | PUT SOLE | 01 |
| COVANCE INC | COM | 222816100 | 343 | 20000 | SH | CALL SOLE | 01 |
| COVANTA HLDG CORP | DBCV 1.000% 2/0 | 22282EAA0 | 23 | 20200 | SH | CALL SOLE | 01 |
| COVIDIEN LTD | COM | G2552X108 | 909 | 16900 | SH | SOLE | 01 0 |
| CREE INC | COM | 225447101 | 223 | 9789 | SH | SOLE | 01 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 2598 | 247422 | SH | SOLE | 01 0 |
| CROCS INC | COM | 227046109 | 107 | 29846 | SH | SOLE | 01 |
| CROCS INC | COM | 227046109 | 59 | 197600 | SH | CALL SOLE | 01 |
| CSG SYS INTL INC | NOTE 2.500% 6/1 | 126349AB5 | 539 | 593000 | PRN | SOLE | 01 |
| CUBIST PHARMACEUTICALS INC | NOTE 2.250% 6/1 | 229678AC1 | 2007 | 2072000 | PRN | SOLE | 01 |
| CUMMINS INC | COM | 231021106 | 2251 | 51477 | SH | SOLE | 01 |
| CUMULUS MEDIA INC | CL A | 231082108 | 46 | 10900 | SH | SOLE | 01 |
| CURIS INC | COM | 231269101 | 58 | 50000 | SH | SOLE | 02 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5949 | 176747 | SH | SOLE | 01 0 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3113 | 1555700 | SH | CALL SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 4442 | 1543300 | SH | PUT SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 240 | 14100 | SH | SOLE | 01 0 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 347 | 47200 | SH | SOLE | 01 0 |
| CYPRESS BIOSCIENCES INC | COM PAR \$.02 | 232674507 | 27 | 39000 | SH | PUT SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 295 | 56435 | SH | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | NOTE 1.000% 9/1 | 232806AK5 | 803 | 811000 | PRN | SOLE | 01 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 3250 | 3206000 | PRN | SOLE | 01 |

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| DANAHER CORP DEL | COM | 235851102 | 1249 | 17995 | SH | SOLE | 01 |
| DAVITA INC | COM | 23918K108 | 228 | 4000 | SH | SOLE | 02 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 285 | 2738 | SH | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 2435 | 49189 | SH | SOLE | 01 |
| DELL INC | COM | 24702R101 | 46 | 75000 | SH PUT | SOLE | 01 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 22565 | 310000 | SH | SOLE | 01 |
| DICKS SPORTING GOODS INC | NOTE 1.606% 2/1 | 253393AB8 | 2526 | 455200 | SH CALL | SOLE | 01 |
| DICKS SPORTING GOODS INC | NOTE 1.606% 2/1 | 253393AB8 | 56 | 450400 | SH PUT | SOLE | 01 |
| DIGITAL RIV INC | NOTE 1.250% 1/0 | 25388BAB0 | 2917 | 2973000 | PRN | SOLE | 01 |
| DILLARDS INC | CL A | 254067101 | 2 | 23100 | SH CALL | SOLE | 01 |
| DIODES INC | NOTE 2.250%10/0 | 254543AA9 | 2671 | 3515000 | PRN | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 343 | 13100 | SH | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 10 | 50000 | SH CALL | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 10 | 50000 | SH PUT | SOLE | 01 |
| DISCOVER FINL SVCS | COM | 254709108 | 42 | 50000 | SH PUT | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 931 | 30350 | SH | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 21 | 56100 | SH PUT | SOLE | 01 |
| DOLBY LABORATORIES INC | COM | 25659T107 | 440 | 12516 | SH | SOLE | 01 |
| DOLLAR FINL CORP | NOTE 2.875% 6/3 | 256664AB9 | 1771 | 2600000 | PRN | SOLE | 01 |
| DOLLAR TREE INC | COM | 256746108 | 595 | 390000 | SH CALL | SOLE | 01 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 1777 | 1524000 | PRN | SOLE | 01 |
| DOMINOS PIZZA INC | COM | 25754A201 | 195 | 16100 | SH | SOLE | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 840 | 34241 | SH | SOLE | 01 |
| DOUGLAS EMMETT INC | COM | 25960P109 | 297 | 12864 | SH | SOLE | 01 |
| DOVER CORP | COM | 260003108 | 567 | 13980 | SH | SOLE | 01 |
| DOW CHEM CO | COM | 260543103 | 1662 | 52308 | SH | SOLE | 01 |
| DPL INC | COM | 233293109 | 209 | 8424 | SH | SOLE | 01 |
| DRESS BARN INC | COM | 261570105 | 1698 | 111058 | SH | SOLE | 01 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 340 | 10800 | SH | SOLE | 01 |
| DST SYS INC DEL | DBCV 4.125% 8/1 | 233326AB3 | 18 | 15000 | PRN | SOLE | 01 |
| DSW INC | CL A | 23334L102 | 663 | 427900 | SH CALL | SOLE | 01 |
| DSW INC | CL A | 23334L102 | 183 | 173900 | SH PUT | SOLE | 01 |
| DTE ENERGY CO | COM | 233331107 | 323 | 8043 | SH | SOLE | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1477 | 36662 | SH | SOLE | 01 |
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 453 | 8500 | SH | SOLE | 01 |
| DYNEGY INC DEL | CL A | 26817G102 | 38 | 10700 | SH | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 138 | 11509 | SH | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AK8 | 32 | 32000 | PRN | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AK8 | 15 | 50000 | SH CALL | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 37 | 147600 | SH PUT | SOLE | 01 |
| EAGLE BULK SHIPPING INC | COM | Y2187A101 | 191 | 13718 | SH | SOLE | 01 |
| EAGLE MATERIALS INC | COM | 26969P108 | 302 | 13500 | SH | SOLE | 01 |
| EARTHLINK INC | COM | 270321102 | 146 | 17148 | SH | SOLE | 01 |
| EARTHLINK INC | NOTE 3.250%11/1 | 270321AA0 | 8034 | 7500000 | PRN | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 1075 | 19521 | SH | SOLE | 01 |
| EASTMAN KODAK CO | NOTE 3.375%10/1 | 277461BE8 | 458 | 490000 | PRN | SOLE | 01 |
| EATON CORP | COM | 278058102 | 2013 | 35823 | SH | SOLE | 01 |
| EBAY INC | COM | 278642103 | 363 | 418200 | SH CALL | SOLE | 01 |
| EBAY INC | COM | 278642103 | 109 | 76600 | SH PUT | SOLE | 01 |
| ECOLAB INC | COM | 278865100 | 301 | 6207 | SH | SOLE | 01 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 289 | 5009 | SH | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 247 | 19391 | SH | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 230 | 21566 | SH | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 41 | 117700 | SH CALL | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 14 | 20000 | SH PUT | SOLE | 01 |
| EMERSON ELEC CO | COM | 291011104 | 230 | 5643 | SH | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE 8.000% 7/3 | 292052AB3 | 39 | 70000 | PRN | SOLE | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 512 | 6358 | SH | SOLE | 01 |
| ENERGYSOLUTIONS INC | DEPOSITARY SH | 292756202 | 284 | 28400 | SH | SOLE | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 2042 | 22945 | SH | SOLE | 01 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 294 | 5368 | SH | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 367 | 4099 | SH | SOLE | 01 |

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| EQUIFAX INC | COM | 294429105 | 404 | 11737 | SH | SOLE | 01 |
| EQUINIX INC | NOTE 2.500% 4/1 | 29444UAF3 | 4127 | 4765000 | PRN | SOLE | 01 |
| EQUITABLE RES INC | COM | 294549100 | 365 | 9962 | SH | SOLE | 01 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 60 | 152800 | SH | CALL SOLE | 01 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 164 | 17352 | SH | SOLE | 01 |
| ESSEX PPTY TR INC | COM | 297178105 | 248 | 2100 | SH | SOLE | 01 |
| EURONET WORLDWIDE INC | DBCV 1.625%12/1 | 298736AD1 | 10 | 12000 | PRN | SOLE | 01 |
| EURONET WORLDWIDE INC | NOTE 3.500%10/1 | 298736AF6 | 38 | 50000 | PRN | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 1366 | 21814 | SH | SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 159 | 10496 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 1226 | 15793 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 139 | 50000 | SH | PUT SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 181 | 150000 | SH | CALL SOLE | 01 |
| F M C CORP | COM NEW | 302491303 | 308 | 6000 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 812 | 34246 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 17 | 50000 | SH | CALL SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 20 | 50000 | SH | PUT SOLE | 01 |
| FASTENAL CO | COM | 311900104 | 582 | 11775 | SH | SOLE | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 76 | 50000 | SH | CALL SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 743 | 9405 | SH | SOLE | 01 |
| FEI CO | NOTE 2.875% 6/0 | 30241LAF6 | 269 | 265000 | PRN | SOLE | 01 |
| FERRO CORP | NOTE 6.500% 8/1 | 315405AL4 | 251 | 250000 | PRN | SOLE | 01 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 310 | 16783 | SH | SOLE | 01 |
| FIFTH THIRD BANCORP | CNV PFD DEP1/250 | 316773209 | 2451 | 22847 | SH | SOLE | 01 |
| FINANCIAL FED CORP | DBCV 2.000% 4/1 | 317492AF3 | 194 | 200000 | PRN | SOLE | 01 |
| FINISH LINE INC | CL A | 317923100 | 111 | 11120 | SH | SOLE | 01 |
| FIRST MARBLEHEAD CORP | COM | 320771108 | 34 | 13577 | SH | SOLE | 01 |
| FISERV INC | COM | 337738108 | 307 | 6482 | SH | SOLE | 01 |
| FLEXTRONICS INTL LTD | NOTE 1.000% 8/0 | 33938EAL1 | 18 | 20000 | PRN | SOLE | 01 |
| FLOWERVE CORP | COM | 34354P105 | 257 | 2890 | SH | SOLE | 01 |
| FLUOR CORP NEW | COM | 343412102 | 1046 | 18777 | SH | SOLE | 01 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 45 | 22600 | SH | CALL SOLE | 01 |
| FOOT LOCKER INC | COM | 344849104 | 177 | 10958 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1091 | 209859 | SH | SOLE | 01 |
| FORD MTR CO DEL | NOTE 4.250%12/1 | 345370CF5 | 481 | 155200 | SH | PUT SOLE | 01 |
| FOREST LABS INC | COM | 345838106 | 1120 | 39591 | SH | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 786 | 15628 | SH | SOLE | 01 |
| FRANKLIN RES INC | COM | 354613101 | 58 | 13700 | SH | PUT SOLE | 01 |
| FRANKLIN RES INC | COM | 354613101 | 736 | 8351 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 12794 | 225053 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | NOTE 7.000% 2/1 | 35671DAK1 | 730 | 205100 | SH | CALL SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | NOTE 7.000% 2/1 | 35671DAK1 | 4736 | 269800 | SH | PUT SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | PFD CONV | 35671D782 | 3473 | 40900 | SH | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 54902 | 1142132 | SH | SOLE | 01 |
| FTI CONSULTING INC | COM | 302941109 | 1924 | 26639 | SH | SOLE | 01 |
| FTI CONSULTING INC | NOTE 3.750% 7/1 | 302941AB5 | 227 | 70000 | SH | PUT SOLE | 01 |
| FTI CONSULTING INC | NOTE 3.750% 7/1 | 302941AB5 | 7485 | 3063000 | PRN | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 559 | 16354 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 149 | 82100 | SH | CALL SOLE | 01 |
| GANNETT INC | COM | 364730101 | 860 | 50838 | SH | SOLE | 01 |
| GANNETT INC | COM | 364730101 | 81 | 14500 | SH | PUT SOLE | 01 |
| GAP INC DEL | COM | 364760108 | 2290 | 128750 | SH | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 241 | 7100 | SH | SOLE | 01 |
| GENCO SHIPPING & TRADING LTD | SHS | Y2685T107 | 102 | 23500 | SH | CALL SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 879 | 30000 | SH | CALL SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 28 | 20000 | SH | PUT SOLE | 01 |
| GENENTECH INC | COM NEW | 368710406 | 1813 | 20450 | SH | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | NOTE 0.875%11/1 | 369300AD0 | 483 | 544000 | PRN | SOLE | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 2781 | 37779 | SH | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 13993 | 548700 | SH | SOLE | 01 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 227 | 15000 | SH | SOLE | 01 |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 442 | 293700 | SH | CALL SOLE | 01 |

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| GENERAL MLS INC | COM | 370334104 | 220 | 3198 | SH | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 4677 | 494891 | SH | SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 7 | 389100 | SH | CALL SOLE | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 13152 | 657400 | SH | PUT SOLE | 01 |
| GENUINE PARTS CO | COM | 372460105 | 297 | 7382 | SH | SOLE | 01 |
| GENZYME CORP | NOTE 1.250%12/0 | 372917AN4 | 9 | 18600 | SH | PUT SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 3013 | 37257 | SH | SOLE | 01 |
| GEORGIA GULF CORP | COM PAR \$0.01 | 373200203 | 5 | 177200 | SH | CALL SOLE | 01 |
| GERDAU S A | SPONSORED ADR | 373737105 | 112 | 10100 | SH | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 907 | 19886 | SH | SOLE | 01 |
| GLG PARTNERS INC | *W EXP 12/28/201 | 37929X115 | 33 | 45624 | SH | SOLE | 01 |
| GLOBAL INDS LTD | DBCV 2.750% 8/0 | 379336AE0 | 1259 | 2405000 | PRN | SOLE | 01 |
| GLOBAL SHIP LEASE INC NEW | SHS A | Y27183105 | 703 | 110301 | SH | SOLE | 01 |
| GMX RES INC | COM | 38011M108 | 400 | 8380 | SH | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | NOTE 3.000% 6/1 | 38141GDG6 | 764 | 53200 | SH | PUT SOLE | 01 |
| GOLDMAN SACHS GROUP INC | NOTE 3.000% 6/1 | 38141GDG6 | 1849 | 246900 | SH | CALL SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 80 | 30000 | SH | CALL SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 1088 | 26145 | SH | SOLE | 01 |
| GOODRICH PETE CORP | NOTE 3.250%12/0 | 382410AB4 | 34 | 34000 | PRN | SOLE | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 711 | 46463 | SH | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 502 | 17700 | SH | PUT SOLE | 01 |
| GRAHAM CORP | COM | 384556106 | 238 | 4400 | SH | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 85 | 37900 | SH | PUT SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1611 | 18526 | SH | SOLE | 01 |
| GREATBATCH INC | SDCV 2.250% 6/1 | 39153LAB2 | 286 | 334000 | PRN | SOLE | 01 |
| GRIFFON CORP | RIGHT 09/19/2008 | 398433110 | 3 | 49680 | SH | SOLE | 01 |
| GUESS INC | COM | 401617105 | 1684 | 48387 | SH | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 2771 | 85564 | SH | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 4 | 31600 | SH | CALL SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 225 | 50000 | SH | PUT SOLE | 01 |
| HANESBRANDS INC | COM | 410345102 | 241 | 11060 | SH | SOLE | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 310 | 9094 | SH | SOLE | 01 |
| HARSCO CORP | COM | 415864107 | 346 | 9297 | SH | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 84 | 17500 | SH | CALL SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 54 | 16500 | SH | PUT SOLE | 01 |
| HASBRO INC | COM | 418056107 | 2319 | 66791 | SH | SOLE | 01 |
| HAYES LEMMERZ INTL INC | COM NEW | 420781304 | 27 | 10000 | SH | SOLE | 01 |
| HCC INS HLDGS INC | NOTE 1.300% 4/0 | 404132AB8 | 2976 | 2511000 | PRN | SOLE | 01 |
| HEADWATERS INC | NOTE 2.500% 2/0 | 42210PAD4 | 2705 | 4000000 | PRN | SOLE | 01 |
| HEALTH CARE REIT INC | COM | 42217K106 | 229 | 4295 | SH | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 262 | 248100 | SH | CALL SOLE | 01 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 341 | 151600 | SH | PUT SOLE | 01 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 2325 | 126139 | SH | SOLE | 01 |
| HEALTHTRONICS INC | COM | 42222L107 | 292 | 100000 | SH | SOLE | 02 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 989 | 25026 | SH | SOLE | 01 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 82 | 85000 | SH | PUT SOLE | 01 |
| HESS CORP | COM | 42809H107 | 718 | 8745 | SH | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 225 | 300000 | SH | CALL SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 446 | 180600 | SH | PUT SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 1238 | 26766 | SH | SOLE | 01 |
| HEXCEL CORP NEW | COM | 428291108 | 212 | 15500 | SH | SOLE | 01 |
| HILL ROM HLDGS INC | COM | 431475102 | 315 | 10400 | SH | SOLE | 01 |
| HNI CORP | COM | 404251100 | 400 | 15793 | SH | SOLE | 01 |
| HOLOGIC INC | COM | 436440101 | 483 | 25000 | SH | SOLE | 02 |
| HONEYWELL INTL INC | COM | 438516106 | 456 | 10981 | SH | SOLE | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 229 | 6300 | SH | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 4389 | 113657 | SH | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | FRNT 1.625%11/1 | 440543AE6 | 6507 | 6540000 | PRN | SOLE | 01 |
| HOSPITALITY PPTYS TR | COM SH BEN INT | 44106M102 | 255 | 12439 | SH | SOLE | 01 |
| HUBBELL INC | CL B | 443510201 | 361 | 10289 | SH | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250%10/1 | 444903AK4 | 1665 | 2350000 | PRN | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 261 | 6343 | SH | SOLE | 01 |

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| HUNTINGTON BANCSHARES INC | COM | 446150104 | 106 | 13315 | SH | | SOLE | 01 |
| IAMGOLD CORP | COM | 450913108 | 159 | 28300 | SH | | SOLE | 01 |
| IDENIX PHARMACEUTICALS INC | COM | 45166R204 | 107 | 100000 | SH | PUT | SOLE | 01 |
| IDENIX PHARMACEUTICALS INC | COM | 45166R204 | 1192 | 164884 | SH | | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 211 | 4746 | SH | | SOLE | 01 |
| ILLUMINA INC | COM | 452327109 | 616 | 15200 | SH | | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 611 | 32325 | SH | | SOLE | 01 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAE2 | 1008 | 1100000 | PRN | | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1239 | 562200 | SH | CALL | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1039 | 566700 | SH | PUT | SOLE | 01 |
| INNOPHOS HOLDINGS INC | COM | 45774N108 | 251 | 10300 | SH | | SOLE | 01 |
| INPUT/OUTPUT INC | NOTE 5.500%12/1 | 457652AB1 | 338 | 100000 | PRN | | SOLE | 01 |
| INSULET CORP | COM | 45784P101 | 278 | 20000 | SH | | SOLE | 02 |
| INTEL CORP | SDCV 2.950%12/1 | 458140AD2 | 22 | 30000 | SH | PUT | SOLE | 01 |
| INTEL CORP | SDCV 2.950%12/1 | 458140AD2 | 1045 | 1559700 | SH | CALL | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 4983 | 291219 | SH | | SOLE | 01 |
| INTERMUNE INC | NOTE 0.250% 3/0 | 45884XAC7 | 1250 | 200000 | SH | CALL | SOLE | 01 |
| INTERMUNE INC | NOTE 0.250% 3/0 | 45884XAC7 | 6370 | 419100 | SH | PUT | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 64 | 15000 | SH | PUT | SOLE | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 945 | 121919 | SH | | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 17 | 100000 | SH | PUT | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 877 | 33486 | SH | | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 270 | 100000 | SH | CALL | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 229 | 954 | SH | | SOLE | 01 |
| INVENTIV HEALTH INC | COM | 46122E105 | 177 | 10000 | SH | | SOLE | 02 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 940 | 1043000 | PRN | | SOLE | 01 |
| IPC HLDGS LTD | ORD | G4933P101 | 202 | 6700 | SH | | SOLE | 01 |
| ISHARES INC | MSCI GERMANY | 464286806 | 429 | 17954 | SH | | SOLE | 01 |
| ISHARES INC | MSCI TURKEY FD | 464286715 | 439 | 9836 | SH | | SOLE | 01 |
| ISHARES INC | MSCI SWITZERLD | 464286749 | 442 | 21018 | SH | | SOLE | 01 |
| ISHARES INC | MSCI SINGAPORE | 464286673 | 412 | 42258 | SH | | SOLE | 01 |
| ISHARES INC | MSCI ISRAEL FD | 464286632 | 459 | 10531 | SH | | SOLE | 01 |
| ISHARES INC | MSCI CHILE INVES | 464286640 | 467 | 11757 | SH | | SOLE | 01 |
| ISHARES INC | MSCI CDA INDEX | 464286509 | 461 | 17506 | SH | | SOLE | 01 |
| ISHARES INC | MSCI MEX INVEST | 464286822 | 456 | 9772 | SH | | SOLE | 01 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 127 | 10700 | SH | | SOLE | 01 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 6537 | 191322 | SH | | SOLE | 01 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 458 | 11832 | SH | | SOLE | 01 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 3852 | 1058000 | SH | PUT | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 20536 | 302000 | SH | | SOLE | 01 |
| ISHARES TR | S&P 100 IDX FD | 464287101 | 22 | 60000 | SH | CALL | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 1131 | 20332 | SH | | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 7473 | 686800 | SH | CALL | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 4525 | 690300 | SH | PUT | SOLE | 01 |
| IVANHOE MINES LTD | COM | 46579N103 | 163 | 123000 | SH | CALL | SOLE | 01 |
| J CREW GROUP INC | COM | 46612H402 | 709 | 24800 | SH | | SOLE | 02 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 2131 | 39231 | SH | | SOLE | 01 |
| JAVELIN PHARMACEUTICALS INC | COM | 471894105 | 55 | 21000 | SH | | SOLE | 02 |
| JER INVT TR INC | COM | 46614H301 | 49 | 10116 | SH | | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 250 | 3601 | SH | | SOLE | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 240 | 7928 | SH | | SOLE | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 239 | 12900 | SH | | SOLE | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 50 | 30000 | SH | PUT | SOLE | 01 |
| JPMORGAN & CHASE & CO | COM | 46625H100 | 24742 | 529800 | SH | | SOLE | 01 |
| KB HOME | COM | 48666K109 | 24 | 50000 | SH | PUT | SOLE | 01 |
| KB HOME | COM | 48666K109 | 36 | 50000 | SH | CALL | SOLE | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 1 | 50400 | SH | CALL | SOLE | 01 |
| KEYCORP NEW | COM | 493267108 | 215 | 18000 | SH | | SOLE | 01 |
| KIMCO REALTY CORP | COM | 49446R109 | 698 | 18900 | SH | | SOLE | 01 |
| KKR FINANCIAL HLDGS LLC | COM | 48248A306 | 127 | 20011 | SH | | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 6400 | 138900 | SH | | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 112 | 36200 | SH | CALL | SOLE | 01 |

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| KROGER CO | COM | 501044101 | 418 | 15224 | SH | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 590 | 8489 | SH | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | NOTE 9/1 | 50540RAG7 | 2898 | 3150000 | PRN | SOLE | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 26 | 106000 | SH | CALL SOLE | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 35 | 100000 | SH | PUT SOLE | 01 |
| LAMAR ADVERTISING CO | NOTE 2.875%12/3 | 512815AG6 | 66 | 147300 | SH | PUT SOLE | 01 |
| LAMAR ADVERTISING CO | NOTE 2.875%12/3 | 512815AH4 | 105 | 121000 | PRN | SOLE | 01 |
| LAMAR ADVERTISING CO | NOTE 2.875%12/3 | 512815AG6 | 530 | 260600 | SH | CALL SOLE | 01 |
| LAMAR ADVERTISING CO | CL A | 512815101 | 245 | 7920 | SH | SOLE | 01 |
| LANDSTAR SYS INC | COM | 515098101 | 225 | 5100 | SH | SOLE | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1174 | 23519 | SH | SOLE | 01 |
| LCA-VISION INC | COM PAR \$.001 | 501803308 | 211 | 45330 | SH | SOLE | 01 0 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 202 | 90400 | SH | CALL SOLE | 01 |
| LEAR CORP | NOTE 2/2 | 521865AG0 | 640 | 80000 | SH | PUT SOLE | 01 |
| LEGG MASON INC | COM | 524901105 | 114 | 41800 | SH | CALL SOLE | 01 |
| LEGG MASON INC | UNIT 99/99/9999 | 524901303 | 1758 | 50000 | SH | SOLE | 01 |
| LEGG MASON INC | COM | 524901105 | 396 | 10392 | SH | SOLE | 01 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 216 | 136800 | SH | CALL SOLE | 01 |
| LEUCADIA NATL CORP | COM | 527288104 | 45113 | 992800 | SH | SOLE | 01 |
| LEUCADIA NATL CORP | NOTE 3.750% 4/1 | 527288AX2 | 36944 | 17794000 | PRN | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC | NOTE 2.875% 7/1 | 52729NBA7 | 1624 | 2065000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 29 | 62000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | DEB 3.125% 3/3 | 530718AF2 | 116 | 127000 | PRN | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | NOTE 3.500% 5/1 | 53219LAH2 | 4088 | 5000000 | PRN | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 206 | 6400 | SH | SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 440 | 10000 | SH | CALL SOLE | 02 |
| LILLY ELI & CO | COM | 532457108 | 777 | 17640 | SH | SOLE | 01 |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 73 | 29146 | SH | SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 1923 | 111025 | SH | SOLE | 01 0 |
| LIMITED BRANDS INC | COM | 532716107 | 418 | 492100 | SH | CALL SOLE | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 79 | 15000 | SH | PUT SOLE | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 538 | 12556 | SH | SOLE | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 14 | 15000 | SH | CALL SOLE | 01 |
| LINEAR TECHNOLOGY CORP | NOTE 3.000% 5/0 | 535678AC0 | 161 | 116200 | SH | PUT SOLE | 01 |
| LINEAR TECHNOLOGY CORP | NOTE 3.125% 5/0 | 535678AD8 | 134 | 138000 | PRN | SOLE | 01 |
| LIZ CLAIBORNE INC | COM | 539320101 | 268 | 16300 | SH | SOLE | 01 |
| LODGIAN INC | COM PAR \$.01 | 54021P403 | 109 | 13918 | SH | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 2760 | 69900 | SH | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 355 | 100000 | SH | PUT SOLE | 01 |
| LOGITECH INTL S A | SHS | H50430232 | 8586 | 368200 | SH | SOLE | 01 |
| LORILLARD INC | COM | 544147101 | 162 | 40000 | SH | PUT SOLE | 01 |
| LSI CORPORATION | NOTE 4.000% 5/1 | 502161AJ1 | 24 | 25000 | PRN | SOLE | 01 |
| LSI CORPORATION | COM | 502161102 | 81 | 15156 | SH | SOLE | 01 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 286 | 12400 | SH | SOLE | 01 |
| MACERICH CO | COM | 554382101 | 274 | 4300 | SH | SOLE | 01 |
| MACK CALI RLTY CORP | COM | 554489104 | 326 | 9638 | SH | SOLE | 01 |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 121 | 149000 | PRN | SOLE | 01 |
| MACYS INC | COM | 55616P104 | 5406 | 300662 | SH | SOLE | 01 0 |
| MAGUIRE PPTYS INC | COM | 559775101 | 14423 | 2420000 | SH | SOLE | 01 0 |
| MAKO SURGICAL CORP | COM | 560879108 | 2231 | 307688 | SH | SOLE | 01 0 |
| MANITOWOC INC | COM | 563571108 | 1215 | 78154 | SH | SOLE | 01 |
| MANNKIND CORP | NOTE 3.750%12/1 | 56400PAA0 | 895 | 1650000 | PRN | SOLE | 01 |
| MANPOWER INC | COM | 56418H100 | 246 | 5700 | SH | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 981 | 24600 | SH | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 54 | 20300 | SH | CALL SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 87 | 35000 | SH | PUT SOLE | 01 |
| MARKET VECTORS ETF TR | RUSSIA ETF | 57060U506 | 376 | 13000 | SH | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 30 | 35000 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 541 | 16000 | SH | SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 280 | 50000 | SH | PUT SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 145 | 35900 | SH | CALL SOLE | 01 |
| MASCO CORP | COM | 574599106 | 579 | 32300 | SH | SOLE | 01 |

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| MASCO CORP | NOTE 7/2 | 574599BB1 | 205 | 248300 | SH | CALL | SOLE | 01 |
| MASCO CORP | NOTE 7/2 | 574599BB1 | 174 | 248300 | SH | PUT | SOLE | 01 |
| MASIMO CORP | COM | 574795100 | 283 | 7600 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 727 | 4100 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 8068 | 154000 | SH | CALL | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 208 | 7000 | SH | PUT | SOLE | 01 |
| MATTEL INC | COM | 577081102 | 374 | 20751 | SH | | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 1217 | 1350000 | PRN | | SOLE | 01 |
| MAXTOR CORP | NOTE 6.800% 4/3 | 577729AC0 | 1499 | 1522000 | PRN | | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 12 | 10000 | SH | CALL | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 22 | 20000 | SH | PUT | SOLE | 01 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 636 | 16534 | SH | | SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 259 | 4804 | SH | | SOLE | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 1058 | 45375 | SH | | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 488 | 10848 | SH | | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 13 | 11100 | SH | PUT | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 11 | 14500 | SH | PUT | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 3079 | 61442 | SH | | SOLE | 01 |
| MEDTRONIC INC | NOTE 1.500% 4/1 | 585055AL0 | 8007 | 8047000 | PRN | | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 753 | 72894 | SH | | SOLE | 02 |
| MENTOR GRAPHICS CORP | SDCV 6.250% 3/0 | 587200AF3 | 1779 | 2002000 | PRN | | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 67 | 66800 | SH | CALL | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 806 | 109700 | SH | PUT | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 795 | 25200 | SH | | SOLE | 01 |
| MERITAGE HOMES CORP | COM | 59001A102 | 38 | 20000 | SH | CALL | SOLE | 01 |
| MERITAGE HOMES CORP | COM | 59001A102 | 98 | 22300 | SH | PUT | SOLE | 01 |
| MERRILL LYNCH & CO INC | NOTE 5/2 | 590188A65 | 3775 | 324500 | SH | PUT | SOLE | 01 |
| MERRILL LYNCH & CO INC | NOTE 5/2 | 590188A65 | 142 | 200000 | SH | CALL | SOLE | 01 |
| MERRILL LYNCH & CO INC | NOTE 3/1 | 590188W46 | 1431 | 1514000 | PRN | | SOLE | 01 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 17840 | 705143 | SH | | SOLE | 01 |
| METAVANTE TECHNOLOGIES INC | COM | 591407101 | 296 | 15362 | SH | | SOLE | 01 |
| MICROS SYS INC | COM | 594901100 | 209 | 7848 | SH | | SOLE | 01 |
| MICROS SYS INC | COM | 594901100 | 13 | 10500 | SH | PUT | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 1176 | 851500 | SH | PUT | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 2311 | 86599 | SH | | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 650 | 1019800 | SH | CALL | SOLE | 01 |
| MINDSPEED TECHNOLOGIES INC | COM NEW | 602682205 | 464 | 194821 | SH | | SOLE | 02 |
| MIRANT CORP NEW | COM | 60467R100 | 229 | 12500 | SH | | SOLE | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 100 | 118000 | SH | CALL | SOLE | 01 |
| MIRANT CORP NEW | *W EXP 01/03/201 | 60467R126 | 62 | 14233 | SH | | SOLE | 01 |
| MOBILE MINI INC | COM | 60740F105 | 11 | 18000 | SH | PUT | SOLE | 01 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 672 | 11990 | SH | | SOLE | 01 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 227 | 35000 | SH | CALL | SOLE | 01 |
| MOBILE TELESYSTEMS OJSC | SPONSORED ADR | 607409109 | 128 | 35000 | SH | PUT | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 442 | 31000 | SH | PUT | SOLE | 01 |
| MOLEX INC | COM | 608554101 | 273 | 12163 | SH | | SOLE | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 519 | 11112 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 3415 | 34503 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 129 | 17500 | SH | CALL | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 138 | 17500 | SH | PUT | SOLE | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 332 | 22300 | SH | | SOLE | 01 |
| MORGAN STANLEY | DEBT 1.250%12/3 | 6174446GR4 | 1135 | 198000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | DEBT 1.250%12/3 | 6174446GR4 | 3459 | 691600 | SH | PUT | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 6174446448 | 6209 | 269975 | SH | | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 23 | 158700 | SH | CALL | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 208 | 124000 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 771 | 108067 | SH | | SOLE | 01 |
| MSC INDL DIRECT INC | CL A | 553530106 | 306 | 6641 | SH | | SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 162 | 48752 | SH | | SOLE | 01 |
| MURPHY OIL CORP | COM | 626717102 | 347 | 5409 | SH | | SOLE | 01 |
| MYLAN INC | NOTE 1.250% 3/1 | 628530AG2 | 10 | 199300 | SH | CALL | SOLE | 01 |
| MYLAN INC | NOTE 1.250% 3/1 | 628530AG2 | 144 | 250000 | SH | PUT | SOLE | 01 |

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| MYLAN INC | NOTE 1.250% 3/1 | 628530AG2 | 226 | 294000 | PRN | SOLE | 01 |
| MYLAN INC | COM | 628530107 | 1946 | 170382 | SH | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 13 | 170000 | SH PUT | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 957 | 96000 | SH CALL | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 444 | 17809 | SH | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 10 | 50000 | SH CALL | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 17 | 50000 | SH PUT | SOLE | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 295 | 6985 | SH | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 382 | 7604 | SH | SOLE | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 555 | 32273 | SH | SOLE | 01 |
| NETAPP INC | COM | 64110D104 | 1206 | 66167 | SH | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 2 | 33500 | SH PUT | SOLE | 01 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 764 | 25276 | SH | SOLE | 01 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 287 | 50000 | SH PUT | SOLE | 01 |
| NEW YORK & CO INC | COM | 649295102 | 12035 | 1261548 | SH | SOLE | 02 |
| NEW YORK TIMES CO | CL A | 650111107 | 286 | 20044 | SH | SOLE | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 331 | 19204 | SH | SOLE | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 454 | 14204 | SH | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 1048 | 27050 | SH | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.250% 7/1 | 651639AJ5 | 508 | 500000 | PRN | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.250% 7/1 | 651639AJ5 | 540 | 171200 | SH CALL | SOLE | 01 |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% 1/1 | 65332VAY9 | 1008 | 1075000 | PRN | SOLE | 01 |
| NICE SYS LTD | SPONSORED ADR | 653656108 | 436 | 16000 | SH | SOLE | 02 |
| NICOR INC | COM | 654086107 | 337 | 7600 | SH | SOLE | 01 |
| NIKE INC | CL B | 654106103 | 1692 | 25291 | SH | SOLE | 01 |
| NISOURCE INC | COM | 65473P105 | 971 | 65805 | SH | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 297 | 18978 | SH | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 201 | 10800 | SH | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 46 | 50000 | SH CALL | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 82 | 50000 | SH PUT | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 1048 | 36359 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 166 | 40000 | SH PUT | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 260 | 3607 | SH | SOLE | 01 |
| NOVELL INC | COM | 670006105 | 238 | 46259 | SH | SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 679 | 34571 | SH | SOLE | 01 |
| NOVEN PHARMACEUTICALS INC | COM | 670009109 | 917 | 78500 | SH | SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 13053 | 527398 | SH | SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 1742 | 929100 | SH CALL | SOLE | 01 |
| NRG ENERGY INC | COM NEW | 629377508 | 1648 | 961800 | SH PUT | SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 60 | 55300 | SH CALL | SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 984 | 150000 | SH PUT | SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 4458 | 112863 | SH | SOLE | 01 |
| NUVASIVE INC | COM | 670704105 | 216 | 4387 | SH | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 8133 | 207582 | SH | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 11 | 458000 | SH CALL | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 5878 | 295000 | SH PUT | SOLE | 01 |
| OGE ENERGY CORP | COM | 670837103 | 308 | 9979 | SH | SOLE | 01 |
| OMNICARE CAP TR II | PFD B TR 4.00% | 68214Q200 | 1320 | 33000 | SH | SOLE | 01 |
| OMNICOM GROUP INC | NOTE 2/0 | 681919AK2 | 270 | 100000 | SH CALL | SOLE | 01 |
| ON SEMICONDUCTOR CORP | NOTE 2.625%12/1 | 682189AG0 | 1337 | 1564000 | PRN | SOLE | 01 |
| ONEOK INC NEW | COM | 682680103 | 203 | 5904 | SH | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 722 | 112500 | SH CALL | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 2 | 25000 | SH PUT | SOLE | 01 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 756 | 95100 | SH | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 1021 | 50261 | SH | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 407 | 630700 | SH CALL | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 166 | 120000 | SH PUT | SOLE | 01 |
| ORTHOFIX INTL N V | COM | N6748L102 | 578 | 31000 | SH | SOLE | 01 |
| OSCIENT PHARMACEUTICALS CORP | NOTE 3.500% 4/1 | 68812RAC9 | 13 | 69000 | PRN | SOLE | 01 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 426 | 7298 | SH | SOLE | 01 |
| PACIFIC SUNWEAR CALIF INC | COM | 694873100 | 269 | 40000 | SH PUT | SOLE | 02 |
| PAETEC HOLDING CORP | COM | 695459107 | 5157 | 2398800 | SH | SOLE | 04 |

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| PAIN THERAPEUTICS INC | COM | 69562K100 | 181 | 18500 | SH | SOLE | 02 |
| PAN AMERICAN SILVER CORP | COM | 697900108 | 20 | 20000 | SH | CALL SOLE | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 326 | 6400 | SH | SOLE | 01 |
| PARKER DRILLING CO | NOTE 2.125% 7/1 | 701081AR2 | 1822 | 2000000 | PRN | SOLE | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 798 | 15053 | SH | SOLE | 01 |
| PATTERSON COMPANIES INC | COM | 703395103 | 1088 | 35791 | SH | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 115 | 12400 | SH | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 4 | 170000 | SH | CALL SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 1768 | 39284 | SH | SOLE | 01 |
| PEABODY ENERGY CORP | SDCV 4.750%12/1 | 704549AG9 | 837 | 210000 | SH | CALL SOLE | 01 |
| PEABODY ENERGY CORP | SDCV 4.750%12/1 | 704549AG9 | 112 | 21400 | SH | PUT SOLE | 01 |
| PEDIATRIX MED GROUP | COM | 705324101 | 539 | 10000 | SH | CALL SOLE | 02 |
| PENNEY J C INC | COM | 708160106 | 3442 | 103257 | SH | SOLE | 01 0 |
| PENNEY J C INC | COM | 708160106 | 208 | 36500 | SH | PUT SOLE | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 1417 | 48563 | SH | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 43441 | 609527 | SH | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 747 | 600300 | SH | CALL SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 2813 | 631400 | SH | PUT SOLE | 01 |
| PERKINELMER INC | COM | 714046109 | 668 | 26767 | SH | SOLE | 01 |
| PERRIGO CO | COM | 714290103 | 688 | 17900 | SH | SOLE | 01 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 231 | 10700 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 75 | 25000 | SH | CALL SOLE | 01 |
| PETSMART INC | COM | 716768106 | 222 | 8988 | SH | SOLE | 01 |
| PG&E CORP | COM | 69331C108 | 451 | 12053 | SH | SOLE | 01 |
| PGT INC | COM | 69336V101 | 33 | 11000 | SH | SOLE | 01 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 1050 | 21826 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 7720 | 147669 | SH | SOLE | 01 |
| PIONEER NAT RES CO | NOTE 2.875% 1/1 | 723787AH0 | 407 | 91900 | SH | PUT SOLE | 01 |
| PITNEY BOWES INC | COM | 724479100 | 943 | 28357 | SH | SOLE | 01 |
| PLACER DOME INC | DBCV 2.750%10/1 | 725906AK7 | 4196 | 2747000 | PRN | SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 13 | 20000 | SH | CALL SOLE | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 299 | 6000 | SH | SOLE | 01 |
| POLARIS INDS INC | COM | 731068102 | 678 | 14900 | SH | SOLE | 01 |
| POLARIS INDS INC | COM | 731068102 | 330 | 20000 | SH | PUT SOLE | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 3759 | 56396 | SH | SOLE | 01 0 |
| PONIARD PHARMACEUTICALS INC | COM NEW | 732449301 | 215 | 50000 | SH | SOLE | 02 |
| POTLATCH CORP NEW | COM | 737630103 | 334 | 7200 | SH | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1557 | 40020 | SH | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1716 | 819700 | SH | PUT SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 290 | 300000 | SH | CALL SOLE | 01 |
| PPG INDS INC | COM | 693506107 | 193 | 21500 | SH | CALL SOLE | 01 |
| PPG INDS INC | COM | 693506107 | 23 | 21500 | SH | PUT SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 1915 | 26694 | SH | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 54 | 15000 | SH | CALL SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 58 | 15000 | SH | PUT SOLE | 01 |
| PRICELINE COM INC | COM NEW | 741503403 | 253 | 3700 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 472 | 160000 | SH | PUT SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 7438 | 106729 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 350 | 100000 | SH | CALL SOLE | 01 |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 333 | 25000 | SH | SOLE | 02 |
| PROSHARES TR | ULTRA FINL PRO | 74347R743 | 1376 | 78440 | SH | SOLE | 01 0 |
| PROSHARES TR | ULTRASHRT FINL | 74347R628 | 1447 | 14330 | SH | SOLE | 01 |
| PROSHARES TR | ULTRASHT SP500 | 74347R883 | 415 | 5900 | SH | SOLE | 01 |
| PROVIDENT BANKSHARES CORP | COM | 743859100 | 1596 | 148820 | SH | SOLE | 01 0 |
| PRUDENTIAL FINL INC | FRNT 12/1 | 744320AG7 | 1133 | 1158000 | PRN | SOLE | 01 |
| PSS WORLD MED INC | NOTE 2.250% 3/1 | 69366AAB6 | 164 | 140000 | PRN | SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 306 | 9328 | SH | SOLE | 01 |
| QIMONDA AG | SPONSORED ADR | 746904101 | 26 | 30000 | SH | SOLE | 01 |
| QLOGIC CORP | COM | 747277101 | 1456 | 94786 | SH | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 9191 | 213900 | SH | SOLE | 01 0 |
| QUALCOMM INC | COM | 747525103 | 372 | 87600 | SH | CALL SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 342 | 280800 | SH | PUT SOLE | 01 |

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| QUANTA SVCS INC | NOTE 3.750% 4/3 | 74762EAE2 | 760 | 569000 | PRN | SOLE | 01 |
| QUANTA SVCS INC | SDCV 4.500%10/0 | 74762EAC6 | 155 | 64000 | PRN | SOLE | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 2355 | 45574 | SH | SOLE | 01 |
| QUEST SOFTWARE INC | COM | 74834T103 | 165 | 13000 | SH | SOLE | 01 |
| QUESTAR CORP | COM | 748356102 | 2084 | 50930 | SH | SOLE | 01 |
| QUESTCOR PHARMACEUTICALS INC | COM | 74835Y101 | 80 | 10900 | SH | SOLE | 01 |
| QWEST COMMUNICATIONS INTL IN | NOTE 3.500%11/1 | 749121BY4 | 2122 | 2500000 | PRN | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 266 | 15420 | SH | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 824 | 344400 | SH PUT | SOLE | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 43948 | 15207132 | SH | SOLE | 01 0 |
| RAMBUS INC DEL | NOTE 2/0 | 750917AB2 | 76 | 50500 | SH CALL | SOLE | 01 |
| RAMBUS INC DEL | COM | 750917106 | 161 | 12500 | SH | SOLE | 01 |
| RANDGOLD RES LTD | ADR | 752344309 | 209 | 5100 | SH | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 483 | 11276 | SH | SOLE | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 246 | 4600 | SH | SOLE | 01 |
| REED ELSEVIER P L C | SPONS ADR NEW | 758205207 | 2007 | 50000 | SH | SOLE | |
| REGAL ENTMT GROUP | CL A | 758766109 | 316 | 20000 | SH | SOLE | 01 |
| RENT A CTR INC NEW | COM | 76009N100 | 750 | 157800 | SH CALL | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 195 | 40900 | SH PUT | SOLE | 01 |
| RF MICRODEVICES INC | NOTE 1.500% 7/0 | 749941AE0 | 77 | 84000 | PRN | SOLE | 01 |
| RF MICRODEVICES INC | NOTE 1.000% 4/1 | 749941AJ9 | 1170 | 1825000 | PRN | SOLE | 01 |
| RITE AID CORP | NOTE 8.500% 5/1 | 767754BU7 | 21 | 169200 | SH CALL | SOLE | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 286 | 11537 | SH | SOLE | 01 |
| ROHM & HAAS CO | COM | 775371107 | 76 | 46700 | SH PUT | SOLE | 01 |
| ROHM & HAAS CO | COM | 775371107 | 495 | 3170 | SH | SOLE | 01 |
| ROHM & HAAS CO | COM | 775371107 | 11 | 24000 | SH CALL | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 67 | 23300 | SH PUT | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 55 | 27500 | SH CALL | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 388 | 12700 | SH | SOLE | 01 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 28809 | 488200 | SH | SOLE | 01 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 233 | 10400 | SH | SOLE | |
| RYDER SYS INC | COM | 783549108 | 768 | 12384 | SH | SOLE | 01 |
| RYDER SYS INC | COM | 783549108 | 950 | 176000 | SH CALL | SOLE | 01 |
| SAFeway INC | COM NEW | 786514208 | 55 | 30000 | SH CALL | SOLE | 01 |
| SAFeway INC | COM NEW | 786514208 | 34 | 30000 | SH PUT | SOLE | 01 |
| SAFeway INC | COM NEW | 786514208 | 235 | 9907 | SH | SOLE | 01 |
| SAKS INC | NOTE 2.000% 3/1 | 79377WAL2 | 20 | 20800 | SH CALL | SOLE | 01 |
| SAKS INC | COM | 79377W108 | 289 | 31200 | SH | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 2272 | 46938 | SH | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 306 | 25000 | SH PUT | SOLE | 01 |
| SANDISK CORP | COM | 80004C101 | 1077 | 55067 | SH | SOLE | 01 |
| SANDRIDGE ENERGY INC | COM | 80007P307 | 301 | 15361 | SH | SOLE | 01 |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 24475 | 458073 | SH | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 230 | 18175 | SH | SOLE | 01 |
| SASOL LTD | SPONSORED ADR | 803866300 | 8976 | 211240 | SH | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 285 | 19082 | SH | SOLE | |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 61 | 66800 | SH CALL | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 50 | 12500 | SH PUT | SOLE | 01 |
| SAVVIS INC | NOTE 3.000% 5/1 | 805423AA8 | 33 | 50000 | PRN | SOLE | 01 |
| SCHEIN HENRY INC | NOTE 3.000% 8/1 | 806407AB8 | 5130 | 4154000 | PRN | SOLE | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 375 | 20300 | SH | SOLE | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 79 | 136600 | SH CALL | SOLE | 01 |
| SCHLUMBERGER LTD | DBCV 2.125% 6/0 | 806857AD0 | 66 | 13000 | SH CALL | SOLE | 01 |
| SCHLUMBERGER LTD | DBCV 2.125% 6/0 | 806857AD0 | 277 | 33000 | SH PUT | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 3405 | 43604 | SH | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 82 | 25000 | SH CALL | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 27 | 30000 | SH PUT | SOLE | 01 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 682 | 18779 | SH | SOLE | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 318 | 14474 | SH | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 766 | 8188 | SH | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 875 | 122200 | SH PUT | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 3970 | 326200 | SH CALL | SOLE | 01 |

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| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 342 | 11382 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 10442 | 525000 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 1318 | 66400 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 1232 | 1724000 | SH | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 11384 | 1246900 | SH | PUT SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 0 | 34900 | SH | PUT SOLE | 01 |
| SENRX INC | COM | 81724W104 | 222 | 45000 | SH | SOLE | 02 |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 2399 | 2688000 | PRN | SOLE | 01 |
| SEQUENOM INC | COM NEW | 817337405 | 1997 | 75000 | SH | SOLE | 02 |
| SESI L L C | NOTE 1.500%12/1 | 78412FAH7 | 1784 | 2045000 | PRN | SOLE | 01 |
| SFBC INTL INC | NOTE 2.250% 8/1 | 784121AB1 | 1308 | 1625000 | PRN | SOLE | 01 |
| SHAW GROUP INC | COM | 820280105 | 327 | 10648 | SH | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 292 | 5107 | SH | SOLE | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 12 | 41300 | SH | CALL SOLE | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 54 | 35000 | SH | PUT SOLE | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 124 | 35000 | SH | CALL SOLE | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 631 | 12029 | SH | SOLE | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 243 | 2500 | SH | SOLE | 01 |
| SINA CORP | ORD | G81477104 | 225 | 38200 | SH | CALL SOLE | 01 |
| SINCLAIR BROADCAST GROUP INC | NOTE 3.000% 5/1 | 829226AW9 | 845 | 1000000 | PRN | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | NOTE 1.250% 3/0 | 83088MAF9 | 363 | 356000 | PRN | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | NOTE 1.500% 3/0 | 83088MAH5 | 3086 | 3000000 | PRN | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 560 | 45400 | SH | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 1 | 20300 | SH | CALL SOLE | 01 |
| SLM CORP | COM | 78442P106 | 538 | 40000 | SH | PUT SOLE | 01 |
| SMITH INTL INC | COM | 832110100 | 780 | 13304 | SH | SOLE | 01 |
| SMITH INTL INC | COM | 832110100 | 664 | 190000 | SH | CALL SOLE | 01 |
| SMITHTOWN BANCORP INC | COM | 832449102 | 4055 | 180200 | SH | SOLE | 01 |
| SNAP ON INC | COM | 833034101 | 1433 | 27220 | SH | SOLE | 01 |
| SOTHEBYS | COM | 835898107 | 176 | 52100 | SH | PUT SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 1479 | 48414 | SH | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 655 | 7700 | SH | SOLE | 01 |
| SPDR SERIES TRUST | KBW REGN BK ETF | 78464A698 | 568 | 16000 | SH | PUT SOLE | 02 |
| SPDR TR | UNIT SER 1 | 78462F103 | 33835 | 291704 | SH | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 3888 | 1349400 | SH | CALL SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 5816 | 1400100 | SH | PUT SOLE | 01 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 268 | 16701 | SH | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 177 | 96700 | SH | CALL SOLE | 01 |
| SPX CORP | COM | 784635104 | 331 | 4300 | SH | SOLE | 01 |
| ST JUDE MED INC | DBCV 1.220%12/1 | 790849AD5 | 208 | 210000 | PRN | SOLE | 01 |
| ST JUDE MED INC | DBCV 2.800%12/1 | 790849AB9 | 75 | 75000 | PRN | SOLE | 01 |
| ST MARY LD & EXPL CO | NOTE 3.500% 4/0 | 792228AD0 | 2285 | 2402000 | PRN | SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 3412 | 81741 | SH | SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 103 | 26300 | SH | CALL SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 167 | 88100 | SH | PUT SOLE | 01 |
| STAPLES INC | COM | 855030102 | 297 | 13221 | SH | SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 401 | 14256 | SH | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 3680 | 64699 | SH | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 1229 | 165300 | SH | PUT SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 176 | 35200 | SH | CALL SOLE | 01 |
| STATOILHYDRO ASA | SPONSORED ADR | 85771P102 | 23655 | 993900 | SH | SOLE | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 2546 | 149000 | SH | SOLE | 01 |
| STEEL DYNAMICS INC | NOTE 4.000%12/1 | 858119AD2 | 182 | 175500 | SH | CALL SOLE | 01 |
| STEEL DYNAMICS INC | NOTE 4.000%12/1 | 858119AD2 | 339 | 120500 | SH | PUT SOLE | 01 |
| STEPAN CO | COM | 858586100 | 207 | 3800 | SH | SOLE | 01 |
| STRYKER CORP | COM | 863667101 | 1663 | 26700 | SH | SOLE | 01 |
| SUNOCO INC | COM | 86764P109 | 974 | 27379 | SH | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 266 | 3755 | SH | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 2847 | 63276 | SH | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 1991 | 80000 | SH | PUT SOLE | 01 |
| SUPERVALU INC | COM | 868536103 | 756 | 34858 | SH | SOLE | 01 |
| SYBASE INC | NOTE 1.750% 2/2 | 871130AB6 | 1789 | 1394000 | PRN | SOLE | 01 |

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| SYMANTEC CORP | NOTE 0.750% 6/1 | 871503AD0 | 42 | 38000 | PRN | SOLE | 01 |
| SYNAPTICS INC | NOTE 0.750%12/0 | 87157DAB5 | 1110 | 1052000 | PRN | SOLE | 01 |
| SYNERON MEDICAL LTD | ORD SHS | M87245102 | 285 | 20000 | SH | SOLE | 02 |
| SYSCO CORP | COM | 871829107 | 486 | 15757 | SH | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 34 | 48000 | SH | CALL SOLE | 01 |
| TALBOTS INC | COM | 874161102 | 139 | 10600 | SH | SOLE | 01 |
| TALBOTS INC | COM | 874161102 | 43 | 10000 | SH | PUT SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 741 | 749000 | SH | PUT SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 27306 | 556692 | SH | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 582 | 564000 | SH | CALL SOLE | 01 |
| TBS INTERNATIONAL LIMITED | COM CL A | G86975151 | 236 | 17500 | SH | SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 396 | 41924 | SH | SOLE | 01 0 |
| TECO ENERGY INC | COM | 872375100 | 1080 | 68652 | SH | SOLE | 01 |
| TELEFLEX INC | COM | 879369106 | 2585 | 40707 | SH | SOLE | 01 0 |
| TEMPLE INLAND INC | COM | 879868107 | 210 | 13756 | SH | SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 236 | 20100 | SH | SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 28 | 214600 | SH | CALL SOLE | 01 |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 277 | 80200 | SH | PUT SOLE | 01 |
| TERADATA CORP DEL | COM | 88076W103 | 1090 | 55923 | SH | SOLE | 01 |
| TEREX CORP NEW | COM | 880779103 | 1109 | 36347 | SH | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 445 | 27000 | SH | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 111 | 65500 | SH | CALL SOLE | 01 |
| TESORO CORP | COM | 881609101 | 149 | 176800 | SH | PUT SOLE | 01 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0 | 88164RAA5 | 252 | 206000 | PRN | SOLE | 01 |
| TEVA PHARMACEUTICAL FIN LLC | DBCV 0.250% 2/0 | 88163VAE9 | 608 | 600000 | PRN | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 436 | 9520 | SH | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 2090 | 97200 | SH | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 330 | 97100 | SH | PUT SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 1703 | 58148 | SH | SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1142 | 20770 | SH | SOLE | 01 0 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 231 | 31500 | SH | SOLE | 01 |
| TIDEWATER INC | COM | 886423102 | 205 | 3710 | SH | SOLE | 01 |
| TIDEWATER INC | COM | 886423102 | 15 | 19800 | SH | CALL SOLE | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 939 | 26422 | SH | SOLE | 01 |
| TIME WARNER INC | COM | 887317105 | 590 | 45008 | SH | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 300 | 278800 | SH | CALL SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 401 | 13146 | SH | SOLE | 01 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 69284 | 1141785 | SH | SOLE | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 1220 | 74396 | SH | SOLE | 01 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 2484 | 22608 | SH | SOLE | 01 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 19 | 54800 | SH | CALL SOLE | 01 |
| TRANSOCEAN INC NEW | SHS | G90073100 | 294 | 28500 | SH | PUT SOLE | 01 |
| TRANSOCEAN SEDCO FOREX INC | NOTE 1.625%12/1 | 893830AU3 | 3818 | 4051000 | PRN | SOLE | 01 |
| TREX INC | COM | 89531P105 | 189 | 10447 | SH | SOLE | 01 |
| TSAKOS ENERGY NAVIGATION LTD | SHS | G9108L108 | 276 | 9300 | SH | SOLE | 01 |
| TWEEN BRANDS INC | COM | 901166108 | 18939 | 1934500 | SH | SOLE | 01 0 |
| TYCO ELECTRONICS LTD | COM NEW | G9144P105 | 964 | 34854 | SH | SOLE | 01 |
| TYCO INTL LTD BERMUDA | SHS | G9143X208 | 862 | 24621 | SH | SOLE | 01 |
| U S AIRWAYS GROUP INC | NOTE 7.000% 9/3 | 90341WAB4 | 270 | 135000 | SH | CALL SOLE | 01 |
| U S G CORP | COM NEW | 903293405 | 812 | 152200 | SH | PUT SOLE | 01 |
| UAL CORP | DBCV 5.000% 2/0 | 902549AE4 | 1 | 19000 | SH | CALL SOLE | 01 |
| UBS AG | SHS NEW | H89231338 | 10498 | 598500 | SH | SOLE | 01 |
| UNDER ARMOUR INC | CL A | 904311107 | 42 | 10000 | SH | PUT SOLE | 01 |
| UNDER ARMOUR INC | CL A | 904311107 | 212 | 6689 | SH | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 4757 | 66846 | SH | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 230 | 50000 | SH | PUT SOLE | 01 |
| UNITED AUTO GROUP INC | NOTE 3.500% 4/0 | 909440AH2 | 17 | 20000 | PRN | SOLE | 01 |
| UNITED RENTALS INC | COM | 911363109 | 226 | 14800 | SH | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 17 | 20000 | PRN | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 1964 | 25302 | SH | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 3660 | 386800 | SH | CALL SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 2415 | 142500 | SH | PUT SOLE | 01 |

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| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2841 | 27018 | SH | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | NOTE 0.500%10/1 | 91307CAD4 | 2191 | 92700 | SH | CALL SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | NOTE 0.500%10/1 | 91307CAD4 | 424 | 60000 | SH | PUT SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3031 | 1088100 | SH | PUT SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5428 | 213805 | SH | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 2867 | 759900 | SH | CALL SOLE | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 1274 | 22739 | SH | SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 223 | 7000 | SH | SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 741 | 368400 | SH | CALL SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 307 | 368400 | SH | PUT SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 360 | 10000 | SH | PUT SOLE | 02 |
| US BANCORP DEL | DBCV 8/2 | 902973AK2 | 137 | 250000 | SH | CALL SOLE | 01 |
| USEC INC | NOTE 3.000%10/0 | 90333EAC2 | 3 | 25000 | SH | CALL SOLE | 01 |
| UST INC | COM | 902911106 | 292 | 4389 | SH | SOLE | 01 |
| VALE CAP LTD | NT RIO CV VALE | 91912C208 | 2146 | 56555 | SH | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | NOTE 3.000% 8/1 | 91911XAB0 | 28 | 30000 | PRN | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | NOTE 3.000% 8/1 | 91911XAB0 | 121 | 20000 | SH | CALL SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 2412 | 117816 | SH | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 377 | 12432 | SH | SOLE | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 1851 | 32395 | SH | SOLE | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 286 | 5000 | SH | CALL SOLE | 02 |
| VECTOR GROUP LTD | DBCV 5.750% 6/1 | 92240MAL2 | 1680 | 1500000 | PRN | SOLE | 01 |
| VECTOR GROUP LTD | NOTE 5.000%11/1 | 92240MAH1 | 7115 | 5500000 | PRN | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 61602 | 3488241 | SH | SOLE | 01 |
| VERISIGN INC | COM | 92343E102 | 461 | 17689 | SH | SOLE | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 382 | 11500 | SH | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 976 | 39310 | SH | SOLE | 01 |
| VIROPHARMA INC | NOTE 2.000% 3/1 | 928241AH1 | 735 | 900000 | PRN | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 65 | 42200 | SH | CALL SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 894 | 236700 | SH | PUT SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 684 | 294747 | SH | SOLE | 01 |
| VISTEON CORP | COM | 92839U107 | 1657 | 395000 | SH | PUT SOLE | 01 |
| VOLCANO CORPORATION | COM | 928645100 | 259 | 15000 | SH | SOLE | 02 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 446 | 4900 | SH | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 221 | 2970 | SH | SOLE | 01 |
| WACHOVIA CORP NEW | COM | 929903102 | 325 | 92962 | SH | SOLE | 01 |
| WACHOVIA CORP NEW | NOTE 2/1 | 929903BB7 | 2394 | 1012700 | SH | PUT SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 39 | 50000 | SH | PUT SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 12 | 50000 | SH | CALL SOLE | 01 |
| WALTER INDS INC | COM | 93317Q105 | 204 | 4300 | SH | SOLE | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 5 | 56804 | SH | SOLE | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 4 | 10000 | SH | CALL SOLE | 01 |
| WASHINGTON MUT INC | CONV7.75%SER R | 939322814 | 6 | 19910 | SH | SOLE | 01 |
| WASHINGTON REAL ESTATE INVT | NOTE 3.875% 9/1 | 939653AK7 | 133 | 142000 | PRN | SOLE | 01 |
| WATERS CORP | COM | 941848103 | 1440 | 24750 | SH | SOLE | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 782 | 27435 | SH | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 2873 | 114270 | SH | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 132 | 101000 | SH | CALL SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 270 | 50000 | SH | PUT SOLE | 01 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 28 | 18000 | SH | CALL SOLE | 01 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 303 | 60000 | SH | PUT SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 5003 | 106975 | SH | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 112 | 35000 | SH | CALL SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 79 | 50000 | SH | PUT SOLE | 01 |
| WELLS FARGO & CO NEW | DBCV 5/0 | 949746FA4 | 1004 | 430000 | SH | PUT SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 8651 | 230500 | SH | SOLE | 01 |
| WESCO INTL INC | DBCV 2.625%10/1 | 95082PAE5 | 185 | 200000 | PRN | SOLE | 01 |
| WEST MARINE INC | COM | 954235107 | 73 | 12200 | SH | SOLE | 01 |
| WESTERN DIGITAL CORP | COM | 958102105 | 3041 | 142651 | SH | SOLE | 01 |
| WESTERN DIGITAL CORP | COM | 958102105 | 1153 | 313100 | SH | PUT SOLE | 01 |
| WESTERN REFNG INC | COM | 959319104 | 165 | 16296 | SH | SOLE | 01 |
| WET SEAL INC | CL A | 961840105 | 923 | 254148 | SH | SOLE | 02 |

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| WEYERHAEUSER CO | COM | 962166104 | 460 | 7590 | SH | SOLE | 01 |
| WILLIAMS CLAYTON ENERGY INC | COM | 969490101 | 240 | 3400 | SH | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1331 | 56280 | SH | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 31 | 17500 | SH | CALL SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 9 | 17500 | SH | PUT SOLE | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 260 | 16100 | SH | SOLE | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 826 | 158800 | SH | PUT SOLE | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 36 | 42000 | PRN | SOLE | 01 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 373 | 8300 | SH | SOLE | 01 |
| WORLD ACCEP CORPORATION | NOTE 3.000%10/0 | 981417AB4 | 815 | 1000000 | PRN | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 536 | 35900 | SH | SOLE | 01 |
| WYETH | DBCV 1/1 | 983024AD2 | 2811 | 2122500 | SH | PUT SOLE | 01 |
| WYETH | DBCV 1/1 | 983024AD2 | 5027 | 2223900 | SH | CALL SOLE | 01 |
| WYETH | COM | 983024100 | 36804 | 996323 | SH | SOLE | 01 |
| WYETH | DBCV 1/1 | 983024AD2 | 136 | 140000 | PRN | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 678 | 8305 | SH | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 192 | 15700 | SH | PUT SOLE | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 1120 | 56043 | SH | SOLE | 01 |
| XEROX CORP | COM | 984121103 | 467 | 40463 | SH | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 213 | 333100 | SH | CALL SOLE | 01 |
| YAHOO INC | COM | 984332106 | 406 | 70000 | SH | PUT SOLE | 01 |
| YRC WORLDWIDE INC | COM | 984249102 | 504 | 42100 | SH | SOLE | 01 |
| YRC WORLDWIDE INC | COM | 984249102 | 57 | 64000 | SH | PUT SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 1443 | 44251 | SH | SOLE | 01 |
| ZALE CORP NEW | COM | 988858106 | 530 | 21200 | SH | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 33 | 20000 | SH | PUT SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 4286 | 66398 | SH | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1614 | 25000 | SH | CALL SOLE | 02 |