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JEFFERIES GROUP INC /DE/
Form 13F-HR
August 16, 2010

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2010

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: 028-10917

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 August 16, 2010

Report Type (Check only one.):

☒ 13F HOLDINGS REPORT.
☐ 13F NOTICE.
☐ 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4
Form 13F Information Table Entry Total: 1157
Form 13F Information Table Value Total: \$2,351,091 (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	028-13184	Jefferies & Company, Inc.
02	028-11239	Jefferies Asset Management, LLC
03	028-13012	Jefferies High Yield Trading, LLC
04	028-13965	Jefferies Investment Advisers LLC

FORM 13F INFORMATION TABLE									
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA	
3M CO	NOTE 11/2	88579YAB7	56	62000	PRN		SOLE	01	
A D C TELECOMMUNICATIONS	FRNT 6/1	000886AB7	18	20000	PRN		SOLE	01	
A D C TELECOMMUNICATIONS	NOTE 3.500% 7/1	000886AE1	61	75000	PRN		SOLE	01	
A POWER ENERGY GENERAT SYS L	COM	G04136100	85	11925	SH		SOLE	01	0
ABERCROMBIE & FITCH CO	CL A	002896207	1388	45240	SH		SOLE	04	
ABERCROMBIE & FITCH CO	CL A	002896207	4208	137100	SH	CALL	SOLE	01	
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	1273	32921	SH		SOLE	01	0
ACETO CORP	COM	004446100	61	10568	SH		SOLE	04	
ADOBE SYS INC	COM	00724F101	7549	285598	SH		SOLE	01	0
ADVANCE AUTO PARTS INC	COM	00751Y106	546	10872	SH		SOLE	01	0
ADVANCED MICRO DEVICES INC	COM	007903107	319	43557	SH		SOLE	01	0
ADVANCED MICRO DEVICES INC	COM	007903107	660	90200	SH	CALL	SOLE	01	
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	999	50000	SH	CALL	SOLE	01	
AEROVIRONMENT INC	COM	008073108	263	12100	SH	CALL	SOLE	01	
AES CORP	COM	00130H105	97	10500	SH	CALL	SOLE	01	
AES CORP	COM	00130H105	2890	312705	SH		SOLE	01	0
AETNA INC NEW	COM	00817Y108	4353	165000	SH	CALL	SOLE	01	
AETNA INC NEW	COM	00817Y108	4372	165720	SH		SOLE	01	0
AFFILIATED MANAGERS GROUP	COM	008252108	315	5165	SH		SOLE	01	0
AGCO CORP	NOTE 1.750%12/3	001084AL6	13	10000	PRN		SOLE	01	
AGILENT TECHNOLOGIES INC	COM	00846U101	3327	117011	SH		SOLE	01	0
AIR PRODS & CHEMS INC	COM	009158106	1747	26947	SH		SOLE	01	0
AIRGAS INC	COM	009363102	1381	22200	SH	CALL	SOLE	01	
AIRGAS INC	COM	009363102	809	13012	SH		SOLE	01	
AIRTRAN HLDGS INC	COM	00949P108	161	33100	SH		SOLE	01	
AK STL HLDG CORP	COM	001547108	777	65186	SH		SOLE	01	0
AKAMAI TECHNOLOGIES INC	COM	00971T101	661	16294	SH		SOLE	01	0
ALAMO GROUP INC	COM	011311107	262	12081	SH		SOLE	04	
ALBANY INTL CORP	NOTE 2.250% 3/1	012348AC2	17	20000	PRN		SOLE	01	
ALBERTO CULVER CO NEW	COM	013078100	823	30366	SH		SOLE	01	0
ALCOA INC	COM	013817101	1142	113500	SH	PUT	SOLE	01	
ALCOA INC	COM	013817101	3227	320726	SH		SOLE	01	0
ALCOA INC	COM	013817101	527	52400	SH	CALL	SOLE	01	
ALCON INC	COM SHS	H01301102	3453	23300	SH	PUT	SOLE	01	
ALCON INC	COM SHS	H01301102	6372	43000	SH	CALL	SOLE	01	
ALCON INC	COM SHS	H01301102	10043	67770	SH		SOLE	01	
ALEXANDRIA REAL ESTATE EQ IN	COM	015271109	274	4331	SH		SOLE	01	0
ALEXION PHARMACEUTICALS INC	COM	015351109	5150	100600	SH	CALL	SOLE	01	
ALKERMES INC	COM	01642T108	1432	115000	SH	CALL	SOLE	01	
ALKERMES INC	COM	01642T108	374	30000	SH	PUT	SOLE	01	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	884	20000	SH	CALL	SOLE	01	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2329	52704	SH		SOLE	01	0
ALLEGHENY TECHNOLOGIES INC	NOTE 4.250% 6/0	01741RAD4	69	54000	PRN		SOLE	01	

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ALLERGAN INC	COM	018490102	449	7700	SH	SOLE	01
ALLIANCE DATA SYSTEMS CORP	NOTE 1.750% 8/0	018581AD0	23	24000	PRN	SOLE	01
ALLIANT TECHSYSTEMS INC	COM	018804104	5585	90000	SH	CALL SOLE	01
ALLIANT TECHSYSTEMS INC	COM	018804104	7488	120673	SH	SOLE	01 0
ALLOS THERAPEUTICS INC	COM	019777101	575	93793	SH	SOLE	01
ALLOS THERAPEUTICS INC	COM	019777101	2299	375000	SH	PUT SOLE	01
ALLSCRIPT MISYS HEALTCAR SOL	COM	01988P108	906	56300	SH	SOLE	01
ALLSTATE CORP	COM	020002101	1580	55000	SH	CALL SOLE	01
ALLSTATE CORP	COM	020002101	1541	53619	SH	SOLE	01 0
AMAZON COM INC	COM	023135106	1051	9612	SH	SOLE	01 0
AMEDISYS INC	COM	023436108	2573	58500	SH	SOLE	01
AMERICAN CAP LTD	COM	02503Y103	64	13195	SH	SOLE	04
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	333	12600	SH	SOLE	01 0
AMERICAN DENTAL PARTNERS	COM	025353103	144	11903	SH	SOLE	04
AMERICAN ELEC PWR INC	COM	025537101	1615	50000	SH	PUT SOLE	01
AMERICAN ELEC PWR INC	COM	025537101	1417	43863	SH	SOLE	01 0
AMERICAN ELEC PWR INC	COM	025537101	323	10000	SH	CALL SOLE	01
AMERICAN EXPRESS CO	COM	025816109	794	20000	SH	CALL SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	517	15000	SH	CALL SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	689	20000	SH	PUT SOLE	01
AMERICAN INTL GROUP INC	COM NEW	026874784	1021	29655	SH	SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	610	22838	SH	SOLE	01 0
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	240	9000	SH	CALL SOLE	01
AMERICAN SUPERCONDUCTOR CORP	COM	030111108	240	9000	SH	PUT SOLE	01
AMERIGROUP CORP	COM	03073T102	393	12085	SH	SOLE	01 0
AMERIPRISE FINL INC	COM	03076C106	511	14167	SH	SOLE	01 0
AMGEN INC	COM	031162100	1256	23890	SH	SOLE	01 0
AMYLIN PHARMACEUTICALS INC	COM	032346108	455	24223	SH	SOLE	01 0
AMYLIN PHARMACEUTICALS INC	COM	032346108	226	12000	SH	PUT SOLE	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	6858	364800	SH	CALL SOLE	01
ANADARKO PETE CORP	COM	032511107	10556	292500	SH	CALL SOLE	01
ANADARKO PETE CORP	COM	032511107	7089	196436	SH	SOLE	01 0
ANADIGICS INC	COM	032515108	46	10600	SH	SOLE	04
ANADYS PHARMACEUTICALS INC	COM	03252Q408	559	291100	SH	CALL SOLE	01
ANADYS PHARMACEUTICALS INC	COM	03252Q408	94	48807	SH	SOLE	01
ANALOG DEVICES INC	COM	032654105	330	11872	SH	SOLE	01 0
ANALOGIC CORP	COM PAR \$0.05	032657207	2048	45000	SH	CALL SOLE	01
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	4318	100000	SH	CALL SOLE	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	219	241000	PRN	SOLE	01
ANIXTER INTL INC	NOTE 7/0	035290AG0	1929	3008000	PRN	SOLE	01
ANNALY CAP MGMT INC	COM	035710409	2465	143772	SH	SOLE	01
ANNALY CAP MGMT INC	COM	035710409	1628	94900	SH	PUT SOLE	01
ANWORTH MORTGAGE ASSET CP	COM	037347101	890	125000	SH	CALL SOLE	01
ANWORTH MORTGAGE ASSET CP	COM	037347101	321	45100	SH	SOLE	02 0
AOL INC	COM	00184X105	1453	69874	SH	SOLE	02
AOL INC	COM	00184X105	2184	105000	SH	CALL SOLE	01 0
AON CORP	COM	037389103	284	7644	SH	SOLE	01 0
APACHE CORP	COM	037411105	842	10000	SH	PUT SOLE	01
APACHE CORP	COM	037411105	3491	41478	SH	SOLE	01 0
APACHE CORP	COM	037411105	421	5000	SH	CALL SOLE	01
APARTMENT INVT & MGMT CO	CL A	03748R101	656	33860	SH	SOLE	01 0
APOLLO GROUP INC	CL A	037604105	5788	136265	SH	SOLE	01 0
APOLLO GROUP INC	CL A	037604105	1266	29800	SH	PUT SOLE	01
APPLE INC	COM	037833100	3567	14180	SH	SOLE	01 0
APPLE INC	COM	037833100	1761	7000	SH	PUT SOLE	01
APPLE INC	COM	037833100	22185	88200	SH	CALL SOLE	01
APPLIED MATLS INC	COM	038222105	2551	212200	SH	CALL SOLE	01
APPLIED MATLS INC	COM	038222105	518	43045	SH	SOLE	01 0
AQUA AMERICA INC	COM	03836W103	1599	90412	SH	SOLE	01 0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	666	24885	SH	SOLE	01 0
ARENA PHARMACEUTICALS INC	COM	040047102	2593	844500	SH	PUT SOLE	01
ARENA PHARMACEUTICALS INC	COM	040047102	482	157000	SH	CALL SOLE	01

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ARENA PHARMACEUTICALS INC	COM	040047102	515	167600	SH	SOLE	01
ARENA RESOURCES INC	COM	040049108	575	18006	SH	SOLE	01
ARRIS GROUP INC	NOTE 2.000%11/1	04269QAC4	120	126000	PRN	SOLE	01
ARTIO GLOBAL INVS INC	COM CL A	04315B107	431	27364	SH	SOLE	01 0
ASBURY AUTOMOTIVE GROUP INC	COM	043436104	157	14936	SH	SOLE	04
ASHLAND INC NEW	COM	044209104	281	6050	SH	SOLE	01 0
ASHLAND INC NEW	COM	044209104	418	9000	SH	CALL SOLE	01
ASPENBIO PHARMA INC	COM	045346103	30	30825	SH	SOLE	01
ASSOCIATED BANC CORP	COM	045487105	211	17267	SH	SOLE	01 0
ASTORIA FINL CORP	COM	046265104	487	35400	SH	SOLE	01
ASTORIA FINL CORP	COM	046265104	574	41700	SH	PUT SOLE	01
ASTORIA FINL CORP	COM	046265104	413	30000	SH	CALL SOLE	01
ASTRAZENECA PLC	SPONSORED ADR	046353108	6683	141800	SH	CALL SOLE	01
AT&T INC	COM	00206R102	432	17852	SH	SOLE	01 0
AT&T INC	COM	00206R102	1524	63000	SH	CALL SOLE	01
ATHENAHEALTH INC	COM	04685W103	4348	166400	SH	CALL SOLE	01
ATHEROS COMMUNICATIONS INC	COM	04743P108	229	8289	SH	SOLE	01 0
ATP OIL & GAS CORP	COM	00208J108	657	62000	SH	CALL SOLE	01
AUTODESK INC	COM	052769106	292	12000	SH	PUT SOLE	01
AUTODESK INC	COM	052769106	2656	109033	SH	SOLE	01 0
AUTOLIV INC	COM	052800109	779	16273	SH	SOLE	01 0
AUTOMATIC DATA PROCESSING IN	COM	053015103	2464	61207	SH	SOLE	01 0
AUTOMATIC DATA PROCESSING IN	COM	053015103	1007	25000	SH	PUT SOLE	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	350	8700	SH	CALL SOLE	01
AUTONATION INC	COM	05329W102	584	29919	SH	SOLE	01 0
AUTOZONE INC	COM	053332102	2812	14555	SH	SOLE	01
AUTOZONE INC	COM	053332102	1932	10000	SH	PUT SOLE	01
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	353	15000	SH	SOLE	01
AVERY DENNISON CORP	COM	053611109	2603	81000	SH	CALL SOLE	01
AVON PRODS INC	COM	054303102	1019	38450	SH	SOLE	01 0
BAIDU INC	SPON ADR REP A	056752108	1507	22137	SH	SOLE	01 0
BALLY TECHNOLOGIES INC	COM	05874B107	648	20000	SH	PUT SOLE	02
BALLY TECHNOLOGIES INC	COM	05874B107	766	23676	SH	SOLE	01
BANCO SANTANDER BRASIL S A	ADS REP 1 UNIT	05967A107	314	30400	SH	SOLE	01 0
BANK OF AMERICA CORPORATION	COM	060505104	3610	251200	SH	PUT SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	385	26808	SH	SOLE	01 0
BANK OF AMERICA CORPORATION	COM	060505104	1390	96700	SH	CALL SOLE	01
BANK OF NEW YORK MELLON CORP	COM	064058100	1710	69268	SH	SOLE	01 0
BANK OF NEW YORK MELLON CORP	COM	064058100	528	21400	SH	CALL SOLE	01
BANK OF NEW YORK MELLON CORP	COM	064058100	859	34800	SH	PUT SOLE	01
BANK OF THE OZARKS INC	COM	063904106	256	7227	SH	SOLE	04
BARCLAYS BK PLC	IPATH S&P ST ETN	06740C527	2652	85000	SH	SOLE	01
BARNES & NOBLE INC	COM	067774109	2525	195700	SH	CALL SOLE	02
BARRICK GOLD CORP	COM	067901108	2280	50200	SH	CALL SOLE	01
BARRICK GOLD CORP	COM	067901108	2266	49900	SH	PUT SOLE	01
BARRICK GOLD CORP	COM	067901108	217	4776	SH	SOLE	02 0
BAXTER INTL INC	COM	071813109	1788	44000	SH	CALL SOLE	01
BAXTER INTL INC	COM	071813109	2196	54038	SH	SOLE	01 0
BB&T CORP	COM	054937107	3280	124648	SH	SOLE	01 0
BED BATH & BEYOND INC	COM	075896100	4916	132562	SH	SOLE	01 0
BEMIS INC	COM	081437105	466	17243	SH	SOLE	01 0
BERKSHIRE HATHAWAY INC DEL	CL B NEW	084670702	781	9787	SH	SOLE	01 0
BEST BUY INC	COM	086516101	1011	29885	SH	SOLE	01 0
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	73	70000	PRN	SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	249	4026	SH	SOLE	01 0
BHP BILLITON PLC	SPONSORED ADR	05545E209	2562	49800	SH	SOLE	01
BIOCRYST PHARMACEUTICALS	COM	09058V103	414	70100	SH	PUT SOLE	01
BIOGEN IDEC INC	COM	09062X103	736	15507	SH	SOLE	01 0
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	283	14924	SH	SOLE	04
BIOMIMETIC THERAPEUTICS INC	COM	09064X101	141	12700	SH	CALL SOLE	01
BLACK HILLS CORP	COM	092113109	287	10082	SH	SOLE	01
BLACKROCK INC	COM	09247X101	388	2711	SH	SOLE	01 0

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BLACKROCK INC	DBCV 2.625% 2/1	09247XAB7	155	107000	PRN	SOLE	01
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	481	50364	SH	SOLE	02 0
BLOCK H & R INC	COM	093671105	1609	102500	SH PUT	SOLE	02
BLOCK H & R INC	COM	093671105	1526	97257	SH	SOLE	01 0
BMC SOFTWARE INC	COM	055921100	220	6343	SH	SOLE	01 0
BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	096627104	252	8395	SH	SOLE	01
BOISE INC	*W EXP 06/18/201	09746Y113	171	372200	SH	SOLE	01
BOISE INC	COM	09746Y105	554	101042	SH	SOLE	01 0
BORGWARNER INC	NOTE 3.500% 4/1	099724AF3	37	29000	PRN	SOLE	01
BOSTON PROPERTIES INC	COM	101121101	811	11357	SH	SOLE	01 0
BOSTON SCIENTIFIC CORP	COM	101137107	263	45366	SH	SOLE	01 0
BOSTON SCIENTIFIC CORP	COM	101137107	762	131300	SH PUT	SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	638	110000	SH CALL	SOLE	01 0
BP PLC	SPONSORED ADR	055622104	4034	139707	SH	SOLE	01 0
BP PLC	SPONSORED ADR	055622104	7956	275500	SH CALL	SOLE	01
BRANDYWINE RLTY TR	SH BEN INT NEW	105368203	300	27964	SH	SOLE	01 0
BRASIL TELECOM SA	SPON ADR COM	10553M200	186	21530	SH	SOLE	01
BRIGHAM EXPLORATION CO	COM	109178103	692	45000	SH PUT	SOLE	01
BRIGHAM EXPLORATION CO	COM	109178103	222	14432	SH	SOLE	01
BRINKS CO	COM	109696104	1064	55895	SH	SOLE	01
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	450	7097	SH	SOLE	01 0
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	643	124600	SH CALL	SOLE	01
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	159	30724	SH	SOLE	01 0
BROWN & BROWN INC	COM	115236101	1479	77263	SH	SOLE	01 0
BUCKLE INC	COM	118440106	547	16873	SH	SOLE	01
BUCYRUS INTL INC NEW	COM	118759109	244	5139	SH	SOLE	01 0
CA INC	COM	12673P105	1183	64317	SH	SOLE	01 0
CABOT CORP	COM	127055101	225	9305	SH	SOLE	01 0
CABOT OIL & GAS CORP	COM	127097103	2314	73902	SH	SOLE	01 0
CADENCE DESIGN SYSTEM INC	NOTE 1.375%12/1	127387AD0	98	100000	PRN	SOLE	01
CALGON CARBON CORP	COM	129603106	141	10500	SH	SOLE	01
CAMDEN PPTY TR	SH BEN INT	133131102	516	12631	SH	SOLE	01 0
CAMECO CORP	COM	13321L108	388	18211	SH	SOLE	01 0
CAMERON INTERNATIONAL CORP	COM	13342B105	813	25000	SH CALL	SOLE	01
CAMERON INTERNATIONAL CORP	COM	13342B105	207	6354	SH	SOLE	01 0
CANADIAN NAT RES LTD	COM	136385101	1129	33949	SH	SOLE	01 0
CANON INC	ADR	138006309	355	9500	SH	SOLE	01 0
CAPITAL ONE FINL CORP	COM	14040H105	2232	55369	SH	SOLE	01 0
CAPITAL ONE FINL CORP	COM	14040H105	447	11100	SH CALL	SOLE	01
CAPITAL ONE FINL CORP	COM	14040H105	2015	50000	SH PUT	SOLE	01
CAREER EDUCATION CORP	COM	141665109	251	10904	SH	SOLE	01 0
CAREFUSION CORP	COM	14170T101	1830	80595	SH	SOLE	01 0
CARMAX INC	COM	143130102	2215	111271	SH	SOLE	01 0
CARNIVAL CORP	PAIRED CTF	143658300	12308	407014	SH	SOLE	01 0
CATERPILLAR INC DEL	COM	149123101	1081	18000	SH PUT	SOLE	01
CATERPILLAR INC DEL	COM	149123101	541	9000	SH CALL	SOLE	01
CATERPILLAR INC DEL	COM	149123101	5027	83690	SH	SOLE	01
CB RICHARD ELLIS GROUP INC	CL A	12497T101	481	35280	SH	SOLE	01 0
CBS CORP NEW	CL B	124857202	235	18145	SH	SOLE	01 0
CDN IMPERIAL BK OF COMMERCE	COM	136069101	710	11400	SH	SOLE	01 0
CEDAR FAIR L P	DEPOSITRY UNIT	150185106	2710	220000	SH	SOLE	01
CELGENE CORP	COM	151020104	688	13544	SH	SOLE	01 0
CELL THERAPEUTICS INC	COM NO PAR	150934503	54	145100	SH CALL	SOLE	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	323	33400	SH	SOLE	01 0
CENOVUS ENERGY INC	COM	15135U109	258	10000	SH CALL	SOLE	01
CENTERPOINT ENERGY INC	COM	15189T107	602	45711	SH	SOLE	01 0
CENTRAIS ELETRICAS BRASILEIR	SPONSORED ADR	15234Q207	1355	101400	SH	SOLE	01
CENTRAL EUROPEAN DIST CORP	NOTE 3.000% 3/1	153435AA0	328	394000	PRN	SOLE	01
CENTURYLINK INC	COM	156700106	1993	59811	SH	SOLE	01 0
CEPHALON INC	COM	156708109	2667	47000	SH CALL	SOLE	01
CERADYNE INC	COM	156710105	214	10000	SH CALL	SOLE	01
CERNER CORP	COM	156782104	835	11000	SH PUT	SOLE	02

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CF INDS HLDGS INC	COM	125269100	1066	16800	SH	CALL	SOLE	01
CF INDS HLDGS INC	COM	125269100	952	15000	SH	PUT	SOLE	01
CHARLES RIV LABS INTL INC	NOTE 2.250% 6/1	159864AB3	3347	3500000	PRN		SOLE	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1607	54500	SH		SOLE	02
CHEESECAKE FACTORY INC	COM	163072101	412	18500	SH	CALL	SOLE	01
CHELSEA THERAPEUTICS INTL LT	COM	163428105	50	17100	SH		SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	3073	146700	SH	PUT	SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	2294	109500	SH	CALL	SOLE	01
CHESAPEAKE ENERGY CORP	COM	165167107	4472	213461	SH		SOLE	01 0
CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	165167BZ9	55	71000	PRN		SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	165167CA3	34	45000	PRN		SOLE	01
CHEVRON CORP NEW	COM	166764100	2416	35600	SH	CALL	SOLE	01
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	365	19443	SH		SOLE	01 0
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	426	40500	SH	CALL	SOLE	01
CHINA NUOKANG BIO-PHARM INC	SPONSORED ADS	16949B113	408	85304	SH		SOLE	01
CHINA PRECISION STEEL INC	COM	16941J106	14	10100	SH		SOLE	01 0
CHIPOTLE MEXICAN GRILL INC	COM	169656105	1245	9100	SH	PUT	SOLE	01
CHIPOTLE MEXICAN GRILL INC	COM	169656105	1245	9100	SH	CALL	SOLE	01
CHIPOTLE MEXICAN GRILL INC	COM	169656105	1190	8699	SH		SOLE	01 0
CIENA CORP	COM NEW	171779309	718	56600	SH		SOLE	01
CIGNA CORP	COM	125509109	1332	42882	SH		SOLE	01 0
CIMAREX ENERGY CO	COM	171798101	820	11449	SH		SOLE	01 0
CINCINNATI FINL CORP	COM	172062101	696	26884	SH		SOLE	01 0
CISCO SYS INC	COM	17275R102	1634	76688	SH		SOLE	01 0
CISCO SYS INC	COM	17275R102	2789	130900	SH	CALL	SOLE	01
CISCO SYS INC	COM	17275R102	980	46000	SH	PUT	SOLE	01
CIT GROUP INC	COM NEW	125581801	5042	148905	SH		SOLE	01
CIT GROUP INC	COM NEW	125581801	2143	63300	SH	PUT	SOLE	01
CITIGROUP INC	COM	172967101	1128	300000	SH		SOLE	02
CITIGROUP INC	COM	172967101	1184	315000	SH	CALL	SOLE	01
CITRIX SYS INC	COM	177376100	359	8498	SH		SOLE	01 0
CLEAN HARBORS INC	COM	184496107	1992	30000	SH	PUT	SOLE	01
CLECO CORP NEW	COM	12561W105	754	28545	SH		SOLE	01 0
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1695	35974	SH		SOLE	01 0
CME GROUP INC	COM	12572Q105	728	2586	SH		SOLE	01 0
CMS ENERGY CORP	COM	125896100	939	64099	SH		SOLE	01 0
CNH GLOBAL N V	SHS NEW	N20935206	289	12749	SH		SOLE	01 0
CNO FINL GROUP INC	COM	12621E103	563	113800	SH		SOLE	01
COACH INC	COM	189754104	6563	179557	SH		SOLE	01 0
COCA COLA CO	COM	191216100	543	10826	SH		SOLE	04
COCA COLA ENTERPRISES INC	COM	191219104	6271	242500	SH		SOLE	01
COCA COLA ENTERPRISES INC	COM	191219104	2327	90000	SH	PUT	SOLE	01
COHERENT INC	COM	192479103	220	6439	SH		SOLE	01 0
COINSTAR INC	NOTE 4.000% 9/0	19259PAF9	1098	860000	PRN		SOLE	01
COLEMAN CABLE INC	COM	193459302	282	50000	SH		SOLE	01
COLUMBIA SPORTSWEAR CO	COM	198516106	330	7059	SH		SOLE	01 0
COMCAST CORP NEW	CL A	20030N101	2567	147800	SH	CALL	SOLE	01
COMCAST CORP NEW	CL A	20030N101	869	50000	SH	PUT	SOLE	01
COMCAST CORP NEW	CL A SPL	20030N200	1446	88000	SH		SOLE	01
COMERICA INC	COM	200340107	1276	34637	SH		SOLE	04
COMMSCOPE INC	COM	203372107	713	30000	SH	PUT	SOLE	01
COMMSCOPE INC	COM	203372107	594	25000	SH	CALL	SOLE	01
COMMUNITY BANKERS TR CORP	*W EXP 06/04/201	203612114	3	50950	SH		SOLE	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	468	13835	SH		SOLE	01 0
COMPANHIA BRASILEIRA DE DIST	SPN ADR PFD CL A	20440T201	292	4200	SH		SOLE	01 0
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	232	2300	SH		SOLE	01 0
COMPANHIA SIDERURGICA NACION	SPONSORED ADR	20440W105	442	30087	SH		SOLE	01 0
COMPASS MINERALS INTL INC	COM	20451N101	211	3000	SH		SOLE	01 0
COMPUTER SCIENCES CORP	COM	205363104	2370	52375	SH		SOLE	01 0
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	226	7558	SH		SOLE	04
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	1987	66400	SH	CALL	SOLE	01
CONAGRA FOODS INC	COM	205887102	392	16783	SH		SOLE	01 0

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CONCHO RES INC	COM	20605P101	297	5369	SH	SOLE	04
CONCUR TECHNOLOGIES INC	COM	206708109	1152	27000	SH	SOLE	01
CONOCOPHILLIPS	COM	20825C104	1641	33417	SH	SOLE	01 0
CONOCOPHILLIPS	COM	20825C104	7339	149500	SH	CALL SOLE	01
CONSOL ENERGY INC	COM	20854P109	2962	87729	SH	SOLE	01 0
CONSOL ENERGY INC	COM	20854P109	2768	82000	SH	PUT SOLE	01
CONSTELLATION ENERGY GROUP I	COM	210371100	1149	35617	SH	SOLE	01 0
CONTINENTAL AIRLS INC	CL B	210795308	720	32700	SH	SOLE	01 0
CONTINENTAL AIRLS INC	CL B	210795308	440	20000	SH	CALL SOLE	01
CON-WAY INC	COM	205944101	1757	58516	SH	SOLE	01
CON-WAY INC	COM	205944101	2777	92500	SH	CALL SOLE	01
CON-WAY INC	COM	205944101	2777	92500	SH	PUT SOLE	01
COOPER INDUSTRIES PLC	SHS	G24140108	437	9929	SH	SOLE	01 0
COOPER TIRE & RUBR CO	COM	216831107	239	12257	SH	SOLE	04
CORE LABORATORIES N V	COM	N22717107	516	3500	SH	SOLE	01 0
CORNING INC	COM	219350105	2349	145483	SH	SOLE	01 0
COSTCO WHSL CORP NEW	COM	22160K105	492	8974	SH	SOLE	01 0
COVANCE INC	COM	222816100	310	6040	SH	SOLE	01 0
COVANTA HLDG CORP	COM	22282E102	861	51876	SH	SOLE	01 0
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	11	12000	PRN	SOLE	01
COVENTRY HEALTH CARE INC	COM	222862104	1299	73475	SH	SOLE	04
COVENTRY HEALTH CARE INC	COM	222862104	1414	80000	SH	CALL SOLE	02
CPI CORP	COM	125902106	204	9102	SH	SOLE	04
CPI INTERNATIONAL INC	COM	12618M100	993	63700	SH	SOLE	01
CRACKER BARREL OLD CTRY STOR	COM	22410J106	414	8900	SH	CALL SOLE	01
CRESUD SA COMERCIAL	*W EXP 05/22/201	P3311R192	5046	33641743	SH	SOLE	01
CROWN CASTLE INTL CORP	COM	228227104	872	23400	SH	SOLE	01 0
CROWN HOLDINGS INC	COM	228368106	438	17530	SH	SOLE	01 0
CTRIIP COM INTL LTD	AMERICAN DEP SHS	22943F100	2066	55000	SH	CALL SOLE	01
CUBIST PHARMACEUTICALS INC	COM	229678107	375	18221	SH	SOLE	01 0
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	94	100000	PRN	SOLE	01
CUMMINS INC	COM	231021106	2902	44550	SH	SOLE	01 0
CURRENCYSHARES EURO TR	EURO SHS	23130C108	609	5000	SH	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	849	28953	SH	SOLE	01 0
CYBERSOURCE CORP	COM	23251J106	5744	225000	SH	SOLE	01
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	47	20600	SH	CALL SOLE	01
D R HORTON INC	COM	23331A109	10462	1064300	SH	PUT SOLE	01
D R HORTON INC	COM	23331A109	9446	960906	SH	SOLE	01
D R HORTON INC	COM	23331A109	5274	536500	SH	CALL SOLE	01
DANAHER CORP DEL	COM	235851102	535	14413	SH	SOLE	01 0
DARDEN RESTAURANTS INC	COM	237194105	271	6963	SH	SOLE	04
DEAN FOODS CO NEW	COM	242370104	241	23945	SH	SOLE	01 0
DEERE & CO	COM	244199105	335	6009	SH	SOLE	01 0
DELL INC	COM	24702R101	1328	110122	SH	SOLE	01 0
DELTA AIR LINES INC DEL	COM NEW	247361702	280	23800	SH	CALL SOLE	01
DELTA AIR LINES INC DEL	COM NEW	247361702	186	15771	SH	SOLE	01 0
DENBURY RES INC	COM NEW	247916208	1503	102689	SH	SOLE	01 0
DENDREON CORP	COM	24823Q107	12525	387400	SH	PUT SOLE	01
DENDREON CORP	COM	24823Q107	1500	46400	SH	CALL SOLE	01
DENTSPLY INTL INC NEW	COM	249030107	1931	64560	SH	SOLE	01 0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	14086	250819	SH	SOLE	01 0
DEVON ENERGY CORP NEW	COM	25179M103	1083	17777	SH	SOLE	02 0
DEVON ENERGY CORP NEW	COM	25179M103	5483	90000	SH	CALL SOLE	01
DEVRY INC DEL	COM	251893103	2628	50070	SH	SOLE	01 0
DIAGEO P L C	SPON ADR NEW	25243Q205	407	6478	SH	SOLE	01 0
DIAMOND FOODS INC	COM	252603105	321	7825	SH	SOLE	01 0
DIAMOND MGMT & TECHNOLOGY CO	COM	25269L106	194	18861	SH	SOLE	01 0
DICKS SPORTING GOODS INC	COM	253393102	226	9076	SH	SOLE	01 0
DIGITAL RLTY TR INC	COM	253868103	1506	26099	SH	SOLE	01 0
DIRECTV	COM CL A	25490A101	4318	127284	SH	SOLE	01 0
DIREXION SHS ETF TR	DLY ENRGY BULL3X	25459W888	1179	49900	SH	SOLE	01
DISCOVER FINL SVCS	COM	254709108	1461	104500	SH	PUT SOLE	01

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DISCOVER FINL SVCS	COM	254709108	1131	80943	SH	SOLE	01	0
DISCOVERY COMMUNICATNS NEW	COM SER A	25470F104	1076	30146	SH	SOLE	01	0
DISCOVERY COMMUNICATNS NEW	COM SER C	25470F302	969	31324	SH	SOLE	01	0
DISH NETWORK CORP	CL A	25470M109	1296	71401	SH	SOLE	01	0
DISNEY WALT CO	COM DISNEY	254687106	1484	47105	SH	SOLE	01	0
DOLBY LABORATORIES INC	COM	25659T107	296	4721	SH	SOLE	01	0
DOLLAR GEN CORP NEW	COM	256677105	752	27300	SH	SOLE	01	0
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	1466	34400	SH	SOLE	01	0
DOLLAR THRIFTY AUTOMOTIVE GP	COM	256743105	4593	107800	SH PUT	SOLE	01	0
DOMINION RES INC VA NEW	COM	25746U109	1550	40000	SH CALL	SOLE	01	0
DOMINION RES INC VA NEW	COM	25746U109	1918	49516	SH	SOLE	01	0
DOMINION RES INC VA NEW	COM	25746U109	1550	40000	SH PUT	SOLE	01	0
DOMINION RES INC VA NEW	NOTE 2.125%12/1	25746UAT6	3710	3330800	PRN	SOLE	01	0
DORAL FINL CORP	COM NEW	25811P886	7537	3089001	SH	SOLE	02	0
DOW CHEM CO	COM	260543103	227	9599	SH	SOLE	01	0
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	2329	62290	SH	SOLE	01	0
DRYSHIPS INC.	NOTE 5.000%12/0	262498AB4	994	1350000	PRN	SOLE	01	0
DU PONT E I DE NEMOURS & CO	COM	263534109	2198	63534	SH	SOLE	01	0
DU PONT E I DE NEMOURS & CO	COM	263534109	1384	40000	SH PUT	SOLE	01	0
DUKE ENERGY CORP NEW	COM	26441C105	206	12900	SH	SOLE	01	0
DUN & BRADSTREET CORP DEL NE	COM	26483E100	1125	16762	SH	SOLE	01	0
DYCOM INDS INC	COM	267475101	441	51629	SH	SOLE	02	0
E M C CORP MASS	COM	268648102	1045	57100	SH CALL	SOLE	01	0
E M C CORP MASS	NOTE 1.750%12/0	268648AM4	841	664000	PRN	SOLE	01	0
E TRADE FINANCIAL CORP	COM NEW	269246401	4652	393575	SH	SOLE	01	0
EAST WEST BANCORP INC	COM	27579R104	778	50943	SH	SOLE	01	0
EASTMAN CHEM CO	COM	277432100	4431	83034	SH	SOLE	01	0
EATON CORP	COM	278058102	2041	31189	SH	SOLE	01	0
EBAY INC	COM	278642103	841	42845	SH	SOLE	01	0
EBAY INC	COM	278642103	14143	721200	SH CALL	SOLE	01	0
ECHOSTAR CORP	CL A	278768106	5527	289653	SH	SOLE	01	0
ECLIPSYS CORP	COM	278856109	1816	101800	SH	SOLE	01	0
EDISON INTL	COM	281020107	983	30973	SH	SOLE	01	0
EDUCATION MGMT CORP NEW	COM	28140M103	381	25000	SH CALL	SOLE	01	0
EDWARDS LIFESCIENCES CORP	COM	28176E108	241	4300	SH	SOLE	01	0
EL PASO CORP	COM	28336L109	1111	100000	SH CALL	SOLE	01	0
EL PASO CORP	COM	28336L109	366	32972	SH	SOLE	01	0
ELAN PLC	ADR	284131208	605	134500	SH PUT	SOLE	01	0
ELAN PLC	ADR	284131208	315	70000	SH CALL	SOLE	01	0
ELAN PLC	ADR	284131208	283	62950	SH	SOLE	01	0
ELECTRONIC ARTS INC	COM	285512109	5736	398300	SH CALL	SOLE	01	0
ELECTRONIC ARTS INC	COM	285512109	754	52425	SH	SOLE	01	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1730	33000	SH CALL	SOLE	01	0
ENCANA CORP	COM	292505104	249	8180	SH	SOLE	01	0
ENDEAVOR INTL CORP INC	NOTE 6.000% 1/1	29257MAB6	27	30000	PRN	SOLE	01	0
ENDURANCE SPECIALTY HLDGS LT	SHS	G30397106	259	6900	SH	SOLE	01	0
ENSCO PLC	SPONSORED ADR	29358Q109	1803	45898	SH	SOLE	01	0
ENTERGY CORP NEW	COM	29364G103	790	11038	SH	SOLE	01	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	778	22000	SH	SOLE	01	0
EOG RES INC	COM	26875P101	2894	29421	SH	SOLE	01	0
EQT CORP	COM	26884L109	1422	39369	SH	SOLE	01	0
EQUINIX INC	COM NEW	29444U502	242	2972	SH	SOLE	01	0
EQUINIX INC	NOTE 2.500% 4/1	29444UAF3	89	88000	PRN	SOLE	01	0
EQUINIX INC	NOTE 4.750% 6/1	29444UAH9	562	475000	PRN	SOLE	01	0
ERICSSON L M TEL CO	ADR B SEK 10	294821608	203	18400	SH	SOLE	01	0
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	137	147000	PRN	SOLE	01	0
EV3 INC	COM	26928A200	4482	200000	SH	SOLE	01	0
EXACT SCIENCES CORP	COM	30063P105	1533	348300	SH CALL	SOLE	01	0
EXELON CORP	COM	30161N101	2229	58717	SH	SOLE	01	0
EXELON CORP	COM	30161N101	1139	30000	SH CALL	SOLE	01	0
EXELON CORP	COM	30161N101	1139	30000	SH PUT	SOLE	01	0
EXPEDITORS INTL WASH INC	COM	302130109	1029	29800	SH	SOLE	01	0

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EXPRESS SCRIPTS INC	COM	302182100	6467	137527	SH		SOLE	01	0
EXXON MOBIL CORP	COM	30231G102	13885	243300	SH	CALL	SOLE	01	
EXXON MOBIL CORP	COM	30231G102	341	5979	SH		SOLE	01	0
EXXON MOBIL CORP	COM	30231G102	2922	51200	SH	PUT	SOLE	01	
F M C CORP	COM NEW	302491303	3060	53297	SH		SOLE	01	0
F M C CORP	COM NEW	302491303	574	10000	SH	CALL	SOLE	01	
FEDERAL REALTY INVT TR	SH BEN INT NEW	313747206	535	7621	SH		SOLE	01	0
FEDERATED INVS INC PA	CL B	314211103	548	26500	SH		SOLE	01	0
FEDEX CORP	COM	31428X106	3784	53981	SH		SOLE	01	0
FEDEX CORP	COM	31428X106	701	10000	SH	CALL	SOLE	01	
FERRO CORP	COM	315405100	150	20421	SH		SOLE	01	0
FIDELITY NATL INFORMATION SV	COM	31620M106	4023	150000	SH		SOLE	01	
FIFTH THIRD BANCORP	COM	316773100	766	62335	SH		SOLE	01	0
FIFTH THIRD BANCORP	COM	316773100	178	14500	SH	CALL	SOLE	01	
FINISAR CORP	NOTE 5.000%10/1	31787AAK7	1545	1000000	PRN		SOLE	01	
FINISH LINE INC	CL A	317923100	169	12208	SH		SOLE	01	0
FIRST HORIZON NATL CORP	COM	320517105	356	31110	SH		SOLE	01	0
FIRST MIDWEST BANCORP DEL	COM	320867104	258	21170	SH		SOLE	02	0
FIRSTENERGY CORP	COM	337932107	1607	45629	SH		SOLE	01	0
FIRSTENERGY CORP	COM	337932107	282	8000	SH	PUT	SOLE	01	
FLEXTRONICS INTL LTD	ORD	Y2573F102	181	32233	SH		SOLE	01	0
FORD MTR CO DEL	*W EXP 01/01/201	345370134	467	149600	SH		SOLE	01	
FORD MTR CO DEL	COM PAR \$0.01	345370860	754	74803	SH		SOLE	01	0
FOREST CITY ENTERPRISES INC	CL A	345550107	297	26195	SH		SOLE	01	0
FOREST OIL CORP	COM PAR \$0.01	346091705	222	8087	SH		SOLE	01	0
FORTUNE BRANDS INC	COM	349631101	4248	108408	SH		SOLE	01	0
FRANCE TELECOM	SPONSORED ADR	35177Q105	284	16400	SH		SOLE	01	0
FRANKLIN RES INC	COM	354613101	1137	13191	SH		SOLE	01	0
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	1184	20029	SH		SOLE	01	0
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	5564	94100	SH	PUT	SOLE	01	
FRONTIER COMMUNICATIONS CORP	COM	35906A108	183	25753	SH		SOLE	04	
FRONTIER OIL CORP	COM	35914P105	1041	77405	SH		SOLE	01	0
FULTON FINL CORP PA	COM	360271100	299	30982	SH		SOLE	01	0
FX ENERGY INC	COM	302695101	48	13320	SH		SOLE	04	
GALLAGHER ARTHUR J & CO	COM	363576109	578	23683	SH		SOLE	01	0
GAMESTOP CORP NEW	CL A	36467W109	6057	322375	SH		SOLE	01	
GAMESTOP CORP NEW	CL A	36467W109	690	36700	SH	CALL	SOLE	01	
GANNETT INC	COM	364730101	1328	98669	SH		SOLE	01	0
GAP INC DEL	COM	364760108	2674	137390	SH		SOLE	01	0
GAYLORD ENTMT CO NEW	COM	367905106	385	17367	SH		SOLE	01	0
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	700	46700	SH		SOLE	01	
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	600	40000	SH	PUT	SOLE	01	
GENCORP INC	COM	368682100	58	13200	SH		SOLE	04	
GENERAL DYNAMICS CORP	COM	369550108	4032	68852	SH		SOLE	01	0
GENERAL ELECTRIC CO	COM	369604103	2464	170871	SH		SOLE	01	0
GENERAL ELECTRIC CO	COM	369604103	291	20200	SH	CALL	SOLE	01	
GENERAL ELECTRIC CO	COM	369604103	1312	91000	SH	PUT	SOLE	01	
GENERAL MLS INC	COM	370334104	1720	48423	SH		SOLE	01	0
GENERAL MOLY INC	COM	370373102	42	13723	SH		SOLE	04	
GENPACT LIMITED	SHS	G3922B107	373	24023	SH		SOLE	01	0
GENUINE PARTS CO	COM	372460105	3247	82300	SH	CALL	SOLE	01	
GENWORTH FINL INC	COM CL A	37247D106	5370	410900	SH	CALL	SOLE	01	
GENWORTH FINL INC	COM CL A	37247D106	868	66432	SH		SOLE	01	0
GENZYME CORP	COM	372917104	442	8700	SH	PUT	SOLE	01	
GENZYME CORP	COM	372917104	406	7996	SH		SOLE	01	
GENZYME CORP	COM	372917104	4117	81100	SH	CALL	SOLE	01	
GERON CORP	COM	374163103	159	31700	SH	CALL	SOLE	01	
GILEAD SCIENCES INC	COM	375558103	775	22600	SH	CALL	SOLE	01	
GILEAD SCIENCES INC	COM	375558103	6102	178005	SH		SOLE	01	0
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	309	9067	SH		SOLE	01	0
GLG PARTNERS INC	COM	37929X107	1078	246100	SH		SOLE	01	
GLOBAL CROSSING LTD	NOTE 5.000% 5/1	37932JAA1	411	415000	PRN		SOLE	01	

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GLOBAL PMTS INC	COM	37940X102	1066	29150	SH		SOLE	01
GLOBAL PMTS INC	COM	37940X102	1385	37900	SH	PUT	SOLE	01
GLOBAL SHIP LEASE INC NEW	SHS A	Y27183105	303	110301	SH		SOLE	01
GLOBE SPECIALTY METALS INC	COM	37954N206	128	12403	SH		SOLE	02
GMX RES INC	COM	38011M108	94	14498	SH		SOLE	01
GOLDMAN SACHS GROUP INC	COM	38141G104	1445	11007	SH		SOLE	01
GOLDMAN SACHS GROUP INC	COM	38141G104	6892	52500	SH	PUT	SOLE	01
GOODYEAR TIRE & RUBR CO	COM	382550101	703	70710	SH		SOLE	01
GOOGLE INC	CL A	38259P508	366	821	SH		SOLE	01
GRACE W R & CO DEL NEW	COM	38388F108	2104	100000	SH	CALL	SOLE	01
GRAINGER W W INC	COM	384802104	492	4949	SH		SOLE	01
GRAPHIC PACKAGING HLDG CO	COM	388689101	297	94300	SH		SOLE	01
GREAT ATLANTIC & PAC TEA INC	COM	390064103	39	10000	SH		SOLE	01
GREAT LAKES DREDGE & DOCK CO	COM	390607109	126	21033	SH		SOLE	04
GREATBATCH INC	COM	39153L106	1339	60000	SH	PUT	SOLE	01
GREEN MTN COFFEE ROASTERS IN	COM	393122106	328	12763	SH		SOLE	01
GRIFFON CORP	NOTE 4.000% 7/1	398433AC6	717	717000	PRN		SOLE	01
GT SOLAR INTL INC	COM	3623E0209	73	12900	SH		SOLE	01
GTX INC DEL	COM	40052B108	408	133880	SH		SOLE	01
HANCOCK HLDG CO	COM	410120109	387	11600	SH	CALL	SOLE	01
HANESBRANDS INC	COM	410345102	404	16803	SH		SOLE	01
HANESBRANDS INC	COM	410345102	361	15000	SH	CALL	SOLE	01
HANSEN MEDICAL INC	COM	411307101	554	260000	SH	PUT	SOLE	01
HANSEN MEDICAL INC	COM	411307101	306	143600	SH		SOLE	01
HANSEN NAT CORP	COM	411310105	1826	46700	SH		SOLE	01
HANSEN NAT CORP	COM	411310105	782	20000	SH	CALL	SOLE	01
HANSEN NAT CORP	COM	411310105	2738	70000	SH	PUT	SOLE	01
HARDINGE INC	COM	412324303	133	15600	SH		SOLE	01
HARLEY DAVIDSON INC	COM	412822108	4089	183938	SH		SOLE	01
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	106	10000	SH		SOLE	01
HARRIS CORP DEL	COM	413875105	3814	91583	SH		SOLE	01
HARRIS CORP DEL	COM	413875105	20213	485300	SH	CALL	SOLE	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	696	31484	SH		SOLE	01
HASBRO INC	COM	418056107	2530	61561	SH		SOLE	01
HEALTH NET INC	COM	42222G108	495	20314	SH		SOLE	01
HEALTHSPRING INC	COM	42224N101	1272	82000	SH	CALL	SOLE	01
HEARTWARE INTL INC	COM	422368100	253	3600	SH		SOLE	01
HECLA MNG CO	COM	422704106	261	50000	SH	CALL	SOLE	01
HEINZ H J CO	COM	423074103	730	16903	SH		SOLE	01
HELEN OF TROY CORP LTD	COM	G4388N106	565	25600	SH	CALL	SOLE	01
HELMERICH & PAYNE INC	COM	423452101	1552	42484	SH		SOLE	01
HERTZ GLOBAL HOLDINGS INC	COM	42805T105	327	34587	SH		SOLE	01
HESS CORP	COM	42809H107	1274	25325	SH		SOLE	01
HESS CORP	COM	42809H107	378	7500	SH	CALL	SOLE	01
HEWLETT PACKARD CO	COM	428236103	1645	38000	SH	PUT	SOLE	01
HEWLETT PACKARD CO	COM	428236103	342	7917	SH		SOLE	01
HIGHWOODS PTYS INC	COM	431284108	380	13700	SH		SOLE	01
HOME DEPOT INC	COM	437076102	6738	240021	SH		SOLE	01
HOME DEPOT INC	COM	437076102	2779	99000	SH	CALL	SOLE	01
HOME DEPOT INC	COM	437076102	688	24500	SH	PUT	SOLE	01
HOME INNS & HOTELS MGMT INC	SPON ADR	43713W107	404	10348	SH		SOLE	01
HORNBECK OFFSHORE SVCS INC N	COM	440543106	1404	96135	SH		SOLE	01
HOST HOTELS & RESORTS INC	COM	44107P104	457	33925	SH		SOLE	01
HOVNANIAN ENTERPRISES INC	CL A	442487203	81	21900	SH	CALL	SOLE	01
HUDSON CITY BANCORP	COM	443683107	802	65441	SH		SOLE	01
HUDSON CITY BANCORP	COM	443683107	1955	159600	SH	CALL	SOLE	01
HUDSON CITY BANCORP	COM	443683107	1736	141700	SH	PUT	SOLE	01
HUMAN GENOME SCIENCES INC	COM	444903108	1788	78922	SH		SOLE	01
HUMAN GENOME SCIENCES INC	COM	444903108	8321	367200	SH	CALL	SOLE	01
HUMAN GENOME SCIENCES INC	COM	444903108	2529	111600	SH	PUT	SOLE	01
HUMANA INC	COM	444859102	1452	31785	SH		SOLE	01
HUNTSMAN CORP	COM	447011107	93	10700	SH		SOLE	01

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HYATT HOTELS CORP	COM CL A	448579102	737	19864	SH	SOLE	01	0
ICICI BK LTD	ADR	45104G104	1319	36500	SH	SOLE	01	
ICONIX BRAND GROUP INC	NOTE 1.875% 6/3	451055AB3	44	47000	PRN	SOLE	01	
ICX TECHNOLOGIES INC	COM	44934T105	177	24300	SH	CALL	SOLE	01
IHS INC	CL A	451734107	819	14014	SH	SOLE	04	
ILLINOIS TOOL WKS INC	COM	452308109	1780	43124	SH	SOLE	01	0
ILLUMINA INC	COM	452327109	770	17678	SH	SOLE	01	0
INCYTE CORP	COM	45337C102	1135	102500	SH	SOLE	01	
INFORMATICA CORP	NOTE 3.000% 3/1	45666QAB8	125	100000	PRN	SOLE	01	
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	229	3822	SH	SOLE	04	
INGERSOLL-RAND GLOBAL HLDG C	NOTE 4.500% 4/1	45687AAD4	536	273000	PRN	SOLE	01	
INGRAM MICRO INC	CL A	457153104	620	40829	SH	SOLE	01	0
INTEGRATED SILICON SOLUTION	COM	45812P107	92	12197	SH	SOLE	04	
INTEL CORP	COM	458140100	645	33144	SH	SOLE	01	0
INTERACTIVE DATA CORP	COM	45840J107	2170	65000	SH	SOLE	01	
INTERCONTINENTALEXCHANGE INC	COM	45865V100	942	8333	SH	SOLE	01	0
INTERMUNE INC	COM	45884X103	1129	120700	SH	CALL	SOLE	01
INTERMUNE INC	COM	45884X103	374	40000	SH	PUT	SOLE	01
INTERNATIONAL ASSETS HLDG CO	COM	459028106	1712	106982	SH	SOLE	01	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	2916	23619	SH	SOLE	01	0
INTERNATIONAL BUSINESS MACHS	COM	459200101	2037	16500	SH	PUT	SOLE	01
INTERNATIONAL COAL GRP INC N	NOTE 4.000% 4/0	45928HAG1	89	99000	PRN	SOLE	01	
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	1596	37628	SH	SOLE	01	0
INTERNATIONAL GAME TECHNOLOG	COM	459902102	4394	279916	SH	SOLE	01	0
INTL PAPER CO	COM	460146103	3306	146100	SH	CALL	SOLE	01
INTL PAPER CO	COM	460146103	5153	227700	SH	PUT	SOLE	01
INTL PAPER CO	COM	460146103	1314	58050	SH	SOLE	01	
INTUITIVE SURGICAL INC	COM NEW	46120E602	1947	6171	SH	SOLE	01	0
INTUITIVE SURGICAL INC	COM NEW	46120E602	27522	87200	SH	CALL	SOLE	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	14266	45200	SH	PUT	SOLE	01
INVACARE CORP	SDCV 4.125% 2/0	461203AD3	98	92000	PRN	SOLE	01	
INVERNESS MED INNOVATIONS IN	COM	46126P106	1026	38500	SH	SOLE	01	0
INVESCO LTD	SHS	G491BT108	1317	78284	SH	SOLE	01	0
IRON MTN INC	COM	462846106	646	28754	SH	SOLE	01	0
ISHARES INC	MSCI BRAZIL	464286400	921	14900	SH	SOLE	01	
ISHARES INC	MSCI MEX INVEST	464286822	2395	50000	SH	PUT	SOLE	01
ISHARES INC	MSCI MEX INVEST	464286822	680	14200	SH	SOLE	01	
ISHARES SILVER TRUST	ISHARES	46428Q109	9835	540100	SH	PUT	SOLE	01
ISHARES TR	DJ HOME CONSTN	464288752	321	28600	SH	SOLE	01	
ISHARES TR	DJ OIL&GAS EXP	464288851	2405	50200	SH	SOLE	01	
ISHARES TR	DJ OIL&GAS EXP	464288851	4551	95000	SH	CALL	SOLE	01
ISHARES TR	DJ OIL&GAS EXP	464288851	4551	95000	SH	PUT	SOLE	01
ISHARES TR INDEX	DJ US ENERGY	464287796	299	10422	SH	SOLE	01	
ISHARES TR INDEX	DJ US REAL EST	464287739	708	15000	SH	SOLE	02	
ISHARES TR INDEX	FTSE XNHUA IDX	464287184	267	6824	SH	SOLE	01	
ISHARES TR INDEX	FTSE XNHUA IDX	464287184	3130	80000	SH	CALL	SOLE	01
ISHARES TR INDEX	FTSE XNHUA IDX	464287184	6104	156000	SH	PUT	SOLE	01
ISHARES TR INDEX	NASDAQ BIO INDX	464287556	20636	266200	SH	CALL	SOLE	01
ISHARES TR INDEX	RUSSELL 2000	464287655	15278	250000	SH	CALL	SOLE	01
ISHARES TR INDEX	RUSSELL 2000	464287655	42374	693400	SH	PUT	SOLE	01
ISIS PHARMACEUTICALS INC	COM	464330109	350	36600	SH	PUT	SOLE	01
ISIS PHARMACEUTICALS INC	COM	464330109	1035	108200	SH	CALL	SOLE	01
ISTAR FINL INC	FRNT 10/0	45031UBF7	7	10000	PRN	SOLE	01	
ITT EDUCATIONAL SERVICES INC	COM	45068B109	2122	25558	SH	SOLE	01	0
ITT EDUCATIONAL SERVICES INC	COM	45068B109	43835	528000	SH	PUT	SOLE	01
JABIL CIRCUIT INC	COM	466313103	2139	160862	SH	SOLE	01	0
JACOBS ENGR GROUP INC DEL	COM	469814107	1603	44000	SH	CALL	SOLE	01
JACOBS ENGR GROUP INC DEL	COM	469814107	1443	39578	SH	SOLE	01	0
JAKKS PAC INC	COM	47012E106	160	11100	SH	SOLE	01	
JAMES RIVER COAL CO	COM NEW	470355207	1286	80789	SH	SOLE	01	0
JANUS CAP GROUP INC	COM	47102X105	252	28406	SH	SOLE	01	0
JANUS CAP GROUP INC	NOTE 3.250% 7/1	47102XAG0	80	80000	PRN	SOLE	01	

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JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	414	42132	SH	SOLE	01
JOHNSON & JOHNSON	COM	478160104	2563	43397	SH	SOLE	01
JOHNSON & JOHNSON	COM	478160104	2362	40000	SH PUT	SOLE	01
JONES LANG LASALLE INC	COM	48020Q107	383	5822	SH	SOLE	01
JOS A BANK CLOTHIERS INC	COM	480838101	1288	23851	SH	SOLE	01
JPMORGAN CHASE & CO	COM	46625H100	3017	82403	SH	SOLE	01
JPMORGAN CHASE & CO	COM	46625H100	1516	41400	SH CALL	SOLE	01
JPMORGAN CHASE & CO	COM	46625H100	6403	174900	SH PUT	SOLE	01
JUNIPER NETWORKS INC	COM	48203R104	3218	141000	SH	SOLE	01
JUNIPER NETWORKS INC	COM	48203R104	673	29500	SH PUT	SOLE	01
KANSAS CITY SOUTHERN	COM NEW	485170302	398	10959	SH	SOLE	01
KB HOME	COM	48666K109	513	46592	SH	SOLE	01
KB HOME	COM	48666K109	384	34900	SH CALL	SOLE	01
KBR INC	COM	48242W106	1664	81783	SH	SOLE	01
KELLOGG CO	COM	487836108	560	11145	SH	SOLE	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	1240	338700	SH CALL	SOLE	01
KEYCORP NEW	COM	493267108	1348	175211	SH	SOLE	01
KIMCO REALTY CORP	COM	49446R109	395	29415	SH	SOLE	01
KINETIC CONCEPTS INC	COM NEW	49460W208	477	13066	SH	SOLE	01
KINROSS GOLD CORP	COM NO PAR	496902404	2182	127700	SH CALL	SOLE	01
KNOT INC	COM	499184109	88	11335	SH	SOLE	01
KOHLBERG CAPITAL CORP	COM	500233101	57	11284	SH	SOLE	04
KOHL'S CORP	COM	500255104	4574	96294	SH	SOLE	01
KOPPERS HOLDINGS INC	COM	50060P106	450	20000	SH CALL	SOLE	01
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	256	19900	SH	SOLE	01
KRAFT FOODS INC	CL A	50075N104	968	34548	SH	SOLE	01
KRATON PERFORMANCE POLYMERS	COM	50077C106	198	10531	SH	SOLE	04
KRISPY KREME DOUGHNUTS INC	COM	501014104	38	11397	SH	SOLE	04
KULICKE & SOFFA INDS INC	NOTE 0.875% 6/0	501242AT8	7168	7687000	PRN	SOLE	01
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	3116	3116000	PRN	SOLE	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7622	107598	SH	SOLE	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	508	6735	SH	SOLE	01
LABORATORY CORP AMER HLDGS	NOTE 9/1	50540RAG7	175	172000	PRN	SOLE	01
LAMAR ADVERTISING CO	CL A	512815101	3316	135220	SH	SOLE	01
LAS VEGAS SANDS CORP	COM	517834107	1047	47300	SH CALL	SOLE	01
LAS VEGAS SANDS CORP	COM	517834107	704	31800	SH PUT	SOLE	01
LATTICE SEMICONDUCTOR CORP	COM	518415104	89	20448	SH	SOLE	01
LAUDER ESTEE COS INC	CL A	518439104	2256	40471	SH	SOLE	01
LAWSON SOFTWARE INC NEW	COM	52078P102	382	52300	SH	SOLE	01
LAZARD LTD	SHS A	G54050102	268	10053	SH	SOLE	01
LEAP WIRELESS INTL INC	COM NEW	521863308	1356	104500	SH	SOLE	01
LEAP WIRELESS INTL INC	COM NEW	521863308	182	14000	SH CALL	SOLE	01
LEAP WIRELESS INTL INC	COM NEW	521863308	389	30000	SH PUT	SOLE	01
LEGG MASON INC	COM	524901105	1892	67484	SH	SOLE	01
LEGGETT & PLATT INC	COM	524660107	3135	156298	SH	SOLE	01
LENNAR CORP	CL A	526057104	1419	102001	SH	SOLE	01
LEXMARK INTL NEW	CL A	529771107	2698	81692	SH	SOLE	01
LIBERTY ACQUISITION HLDGS CO	COM	53015Y107	295	29700	SH	SOLE	01
LIBERTY MEDIA CORP	DEB 3.250% 3/1	530715AR2	37	62000	PRN	SOLE	01
LIFE TECHNOLOGIES CORP	COM	53217V109	1888	39955	SH	SOLE	01
LIHIR GOLD LTD	SPONSORED ADR	532349107	506	14053	SH	SOLE	01
LIMITED BRANDS INC	COM	532716107	3085	139759	SH	SOLE	01
LINCOLN NATL CORP IND	COM	534187109	1171	48230	SH	SOLE	01
LINCOLN NATL CORP IND	COM	534187109	7112	292800	SH CALL	SOLE	01
LINEAR TECHNOLOGY CORP	COM	535678106	590	21200	SH	SOLE	01
LIVE NATION ENTERTAINMENT IN	NOTE 2.875% 7/1	538034AB5	151	182000	PRN	SOLE	01
LOCKHEED MARTIN CORP	COM	539830109	2399	32205	SH	SOLE	01
LOGITECH INTL S A	SHS	H50430232	31046	2315091	SH	SOLE	01
LONGTOP FINL TECHNOLOGIES LT	ADR	54318P108	810	25000	SH CALL	SOLE	01
LORILLARD INC	COM	544147101	285	3950	SH	SOLE	01
LOWES COS INC	COM	548661107	817	40000	SH CALL	SOLE	01
LOWES COS INC	COM	548661107	3577	175193	SH	SOLE	01

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LSI CORPORATION	COM	502161102	103	22323	SH	SOLE	04
LUBRIZOL CORP	COM	549271104	745	9266	SH	SOLE	01 0
M & T BK CORP	COM	55261F104	2239	26354	SH	SOLE	01 0
MACYS INC	COM	55616P104	3193	178379	SH	SOLE	01 0
MAINSOURCE FINANCIAL GP INC	COM	56062Y102	84	11740	SH	SOLE	04
MANNKIND CORP	COM	56400P201	320	50000	SH	PUT SOLE	01
MANNKIND CORP	COM	56400P201	871	136300	SH	CALL SOLE	01
MARATHON OIL CORP	COM	565849106	804	25869	SH	SOLE	01 0
MARINER ENERGY INC	COM	56845T305	430	20000	SH	SOLE	01
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	11042	212500	SH	CALL SOLE	01
MARRIOTT INTL INC NEW	CL A	571903202	4526	151148	SH	SOLE	01 0
MARTIN MARIETTA MATLS INC	COM	573284106	2765	32600	SH	CALL SOLE	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	709	45000	SH	SOLE	01 0
MASCO CORP	COM	574599106	1514	140787	SH	SOLE	01 0
MASSEY ENERGY CORP	COM	576206106	2617	95690	SH	SOLE	01 0
MASSEY ENERGY CORP	COM	576206106	520	19000	SH	CALL SOLE	01
MASSEY ENERGY CORP	COM	576206106	312	11400	SH	PUT SOLE	01
MASTEC INC	NOTE 4.000% 6/1	576323AG4	29	32000	PRN	SOLE	01
MASTERCARD INC	CL A	57636Q104	15304	76700	SH	CALL SOLE	01
MAXIM INTEGRATED PRODS INC	COM	57772K101	834	49874	SH	SOLE	01
MB FINANCIAL INC NEW	COM	55264U108	2115	115000	SH	SOLE	02
MCCORMICK & CO INC	COM NON VTG	579780206	749	19724	SH	SOLE	01 0
MCDERMOTT INTL INC	COM	580037109	608	28079	SH	SOLE	01
MCDERMOTT INTL INC	COM	580037109	325	15000	SH	CALL SOLE	01
MCDERMOTT INTL INC	COM	580037109	409	18900	SH	PUT SOLE	01
MCDONALDS CORP	COM	580135101	1715	26045	SH	SOLE	01 0
MCGRAW HILL COS INC	COM	580645109	370	13154	SH	SOLE	01 0
MCMORAN EXPLORATION CO	COM	582411104	216	19439	SH	SOLE	01 0
MDU RES GROUP INC	COM	552690109	198	11003	SH	SOLE	01 0
MEAD JOHNSON NUTRITION CO	COM	582839106	1300	25941	SH	SOLE	01 0
MEADOWBROOK INS GROUP INC	COM	58319P108	148	17099	SH	SOLE	04
MECHEL OAO	SPONSORED ADR	583840103	1161	63959	SH	SOLE	01 0
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	778	14124	SH	SOLE	04
MEDICINES CO	COM	584688105	138	18200	SH	SOLE	01 0
MEDICIS PHARMACEUTICAL CORP	CL A NEW	584690309	219	10000	SH	CALL SOLE	01
MEDIVATION INC	COM	58501N101	258	29200	SH	CALL SOLE	01
MEDIVATION INC	COM	58501N101	177	20000	SH	PUT SOLE	01
MEDTRONIC INC	COM	585055106	1041	28684	SH	SOLE	01 0
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	647	29521	SH	SOLE	02
MEREDITH CORP	COM	589433101	674	21640	SH	SOLE	01 0
MERIT MED SYS INC	COM	589889104	198	12300	SH	CALL SOLE	01
METALICO INC	COM	591176102	54	13650	SH	SOLE	04
METLIFE INC	COM	59156R108	506	13403	SH	SOLE	01 0
METROPOLITAN HEALTH NETWORKS	COM	592142103	69	18390	SH	SOLE	01 0
MF GLOBAL LTD	NOTE 9.000% 6/2	55276YAB2	99	96000	PRN	SOLE	01
MFA FINANCIAL INC	COM	55272X102	481	65000	SH	SOLE	02
MGM MIRAGE	COM	552953101	6697	694700	SH	PUT SOLE	01
MGM MIRAGE	COM	552953101	367	38100	SH	SOLE	01 0
MGM MIRAGE	COM	552953101	3314	343800	SH	CALL SOLE	01
MICRON TECHNOLOGY INC	COM	595112103	3534	416386	SH	SOLE	01 0
MICROSOFT CORP	COM	594918104	3953	171775	SH	SOLE	01 0
MICROSOFT CORP	COM	594918104	9775	424800	SH	CALL SOLE	01
MICROSOFT CORP	COM	594918104	2382	103500	SH	PUT SOLE	01
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	389	4800	SH	SOLE	01 0
MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	606822104	6840	1500000	SH	SOLE	01
MOLEX INC	COM	608554101	987	54122	SH	SOLE	01 0
MOLINA HEALTHCARE INC	NOTE 3.750%10/0	60855RAA8	2809	3000000	PRN	SOLE	01
MONRO MUFFLER BRAKE INC	COM	610236101	315	7959	SH	SOLE	01 0
MONSANTO CO NEW	COM	61166W101	2080	45000	SH	PUT SOLE	01
MONSANTO CO NEW	COM	61166W101	1927	41700	SH	CALL SOLE	01
MONSANTO CO NEW	COM	61166W101	3186	68930	SH	SOLE	01 0
MONSTER WORLDWIDE INC	COM	611742107	473	40588	SH	SOLE	01 0

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MOODYS CORP	COM	615369105	1339	67239	SH		SOLE	01	0
MORGAN STANLEY	COM NEW	617446448	2913	125500	SH	PUT	SOLE	01	
MORGAN STANLEY	COM NEW	617446448	2040	87843	SH		SOLE	01	0
MORGAN STANLEY	COM NEW	617446448	708	30500	SH	CALL	SOLE	01	
MOSAIC CO	COM	61945A107	457	11712	SH		SOLE	01	0
MTR GAMING GROUP INC	COM	553769100	79	48763	SH		SOLE	01	0
MURPHY OIL CORP	COM	626717102	1487	30000	SH	CALL	SOLE	01	
MYLAN INC	COM	628530107	2204	129332	SH		SOLE	01	0
MYLAN INC	COM	628530107	852	50000	SH	CALL	SOLE	01	
NABORS INDUSTRIES LTD	SHS	G6359F103	1999	113459	SH		SOLE	01	0
NARA BANCORP INC	COM	63080P105	464	55000	SH		SOLE	02	
NATIONAL FUEL GAS CO N J	COM	636180101	200	4347	SH		SOLE	01	0
NATIONAL OILWELL VARCO INC	COM	637071101	687	20761	SH		SOLE	01	0
NATIONAL PENN BANCSHARES INC	COM	637138108	591	98289	SH		SOLE	01	0
NATIONAL SEMICONDUCTOR CORP	COM	637640103	304	22552	SH		SOLE	01	
NAVISTAR INTL CORP NEW	COM	63934E108	416	8450	SH		SOLE	01	0
NEKTAR THERAPEUTICS	COM	640268108	2174	179727	SH		SOLE	01	0
NELNET INC	CL A	64031N108	353	18324	SH		SOLE	02	0
NETAPP INC	COM	64110D104	388	10398	SH		SOLE	01	0
NETAPP INC	NOTE 1.750% 6/0	64110DAB0	2885	2245000	PRN		SOLE	01	
NETEASE COM INC	SPONSORED ADR	64110W102	743	23428	SH		SOLE	01	0
NETFLIX INC	COM	64110L106	29977	275900	SH	PUT	SOLE	01	
NEUROCRINE BIOSCIENCES INC	COM	64125C109	139	24800	SH		SOLE	01	0
NEW YORK & CO INC	COM	649295102	63	27536	SH		SOLE	01	
NEWELL RUBBERMAID INC	COM	651229106	1648	112552	SH		SOLE	01	0
NEWELL RUBBERMAID INC	NOTE 5.500% 3/1	651229AH9	2779	1530000	PRN		SOLE	01	
NEWMONT MINING CORP	NOTE 1.250% 7/1	651639AH9	482	338000	PRN		SOLE	01	
NEWMONT MINING CORP	NOTE 1.625% 7/1	651639AJ5	303	210000	PRN		SOLE	01	
NEWS CORP	CL A	65248E104	179	14942	SH		SOLE	04	
NII HLDGS INC	CL B NEW	62913F201	439	13500	SH	CALL	SOLE	01	
NII HLDGS INC	CL B NEW	62913F201	2667	82000	SH	PUT	SOLE	01	0
NII HLDGS INC	CL B NEW	62913F201	1642	50493	SH		SOLE	01	0
NII HLDGS INC	NOTE 3.125% 6/1	62913FAJ1	881	934000	PRN		SOLE	01	
NOBEL LEARNING CMNTYS INC	COM	654889104	1827	309657	SH		SOLE	01	
NOBLE ENERGY INC	COM	655044105	1476	24463	SH		SOLE	01	0
NOBLE ENERGY INC	COM	655044105	1569	26000	SH	PUT	SOLE	01	
NOMURA HLDGS INC	SPONSORED ADR	65535H208	1232	226000	SH		SOLE	01	
NORDSTROM INC	COM	655664100	4508	140039	SH		SOLE	01	0
NORFOLK SOUTHERN CORP	COM	655844108	442	8342	SH		SOLE	01	0
NORFOLK SOUTHERN CORP	COM	655844108	1592	30000	SH	CALL	SOLE	01	
NORTH AMERN GALVANZNG & CTNG	COM	65686Y109	100	13100	SH		SOLE	01	0
NORTHERN TR CORP	COM	665859104	1329	28458	SH		SOLE	01	0
NORTHROP GRUMMAN CORP	COM	666807102	1375	25242	SH		SOLE	01	0
NOVARTIS A G	SPONSORED ADR	66987V109	3068	63500	SH		SOLE	01	0
NOVELLUS SYS INC	COM	670008101	2297	90588	SH		SOLE	01	0
NOVO-NORDISK A S	ADR	670100205	265	3276	SH		SOLE	04	
NRG ENERGY INC	COM NEW	629377508	392	18496	SH		SOLE	04	
NUVASIVE INC	COM	670704105	427	12019	SH		SOLE	01	0
NV ENERGY INC	COM	67073Y106	519	43886	SH		SOLE	01	0
NVIDIA CORP	COM	67066G104	1617	158318	SH		SOLE	01	0
NYSE EURONEXT	COM	629491101	967	35000	SH		SOLE	02	
O REILLY AUTOMOTIVE INC	COM	686091109	1350	28366	SH		SOLE	01	0
OCCIDENTAL PETE CORP DEL	COM	674599105	18624	241400	SH	CALL	SOLE	01	
OCCIDENTAL PETE CORP DEL	COM	674599105	918	11900	SH	PUT	SOLE	01	
OCCIDENTAL PETE CORP DEL	COM	674599105	996	12911	SH		SOLE	01	0
OCH ZIFF CAP MGMT GROUP	CL A	67551U105	142	11300	SH		SOLE	01	0
OCWEN FINL CORP	COM NEW	675746309	1138	111657	SH		SOLE	01	0
ODYSSEY HEALTHCARE INC	COM	67611V101	4517	169060	SH		SOLE	01	
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	5089	53769	SH		SOLE	01	
OIL SVC HOLDRS TR	DEPOSTRY RCPT	678002106	4978	52600	SH	PUT	SOLE	01	
OLD REP INTL CORP	COM	680223104	368	30312	SH		SOLE	01	0
OLD REP INTL CORP	NOTE 8.000% 5/1	680223AF1	12	10000	PRN		SOLE	01	

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OMNICOM GROUP INC	COM	681919106	476	13901	SH	SOLE	01	0
OMNOVA SOLUTIONS INC	COM	682129101	332	42580	SH	SOLE	01	0
ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	682189AG0	159	170000	PRN	SOLE	01	
ON SEMICONDUCTOR CORP	NOTE 4/1	682189AE5	276	294000	PRN	SOLE	01	
ONEOK INC NEW	COM	682680103	441	10208	SH	SOLE	01	0
OPEN TEXT CORP	COM	683715106	266	7098	SH	SOLE	04	
ORACLE CORP	COM	68389X105	4557	212368	SH	SOLE	01	0
OREXIGEN THERAPEUTICS INC	COM	686164104	105	25000	SH	SOLE	01	
OREXIGEN THERAPEUTICS INC	COM	686164104	128	30500	SH PUT	SOLE	01	
OSHKOSH CORP	COM	688239201	747	23977	SH	SOLE	01	0
OSI SYSTEMS INC	COM	671044105	1015	36555	SH	SOLE	01	
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	237	6405	SH	SOLE	01	0
OWENS CORNING NEW	COM	690742101	488	16300	SH PUT	SOLE	01	
OWENS CORNING NEW	COM	690742101	1337	44700	SH CALL	SOLE	01	
OWENS CORNING NEW	COM	690742101	506	16908	SH	SOLE	01	0
OWENS ILL INC	COM NEW	690768403	577	21813	SH	SOLE	04	
OXFORD INDS INC	COM	691497309	321	15327	SH	SOLE	01	0
PACCAR INC	COM	693718108	267	6708	SH	SOLE	01	0
PAIN THERAPEUTICS INC	COM	69562K100	1112	200000	SH PUT	SOLE	01	
PAIN THERAPEUTICS INC	COM	69562K100	184	33084	SH	SOLE	01	
PALL CORP	COM	696429307	721	20980	SH	SOLE	01	0
PALM INC NEW	COM	696643105	597	105000	SH CALL	SOLE	01	
PARKER HANNIFIN CORP	COM	701094104	208	3752	SH	SOLE	01	0
PATTERSON COMPANIES INC	COM	703395103	634	22215	SH	SOLE	01	0
PDL BIOPHARMA INC	COM	69329Y104	56	10000	SH	SOLE	04	
PEABODY ENERGY CORP	COM	704549104	506	12939	SH	SOLE	01	0
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	63	65000	PRN	SOLE	01	
PENNEY J C INC	COM	708160106	2783	129600	SH	SOLE	01	0
PENNSYLVANIA RL ESTATE INVT	SH BEN INT	709102107	149	12200	SH CALL	SOLE	01	
PENSON WORLDWIDE INC	COM	709600100	226	40000	SH PUT	SOLE	01	
PENSON WORLDWIDE INC	COM	709600100	218	38700	SH	SOLE	01	
PENSON WORLDWIDE INC	COM	709600100	226	40000	SH CALL	SOLE	01	
PENWEST PHARMACEUTICALS CO	COM	709754105	578	175300	SH	SOLE	01	
PENWEST PHARMACEUTICALS CO	COM	709754105	2327	705300	SH PUT	SOLE	01	
PEPCO HOLDINGS INC	COM	713291102	203	12958	SH	SOLE	01	0
PERKINELMER INC	COM	714046109	1023	49505	SH	SOLE	01	0
PERRIGO CO	COM	714290103	311	5261	SH	SOLE	04	
PETROHAWK ENERGY CORP	COM	716495106	743	43761	SH	SOLE	01	0
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	288	8400	SH CALL	SOLE	01	
PETROQUEST ENERGY INC	COM	716748108	148	21977	SH	SOLE	01	0
PFIZER INC	COM	717081103	1829	128266	SH	SOLE	04	
PHARMACYCLICS INC	COM	716933106	1431	214900	SH PUT	SOLE	01	
PHARMASSET INC	COM	71715N106	279	10197	SH	SOLE	01	0
PHILIP MORRIS INTL INC	COM	718172109	441	9630	SH	SOLE	01	0
PIER 1 IMPORTS INC	COM	720279108	75	11745	SH	SOLE	01	0
PIONEER NAT RES CO	COM	723787107	4782	80441	SH	SOLE	01	0
PLACER DOME INC	DBCV 2.750%10/1	725906AK7	3163	1711000	PRN	SOLE	01	
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	272	4641	SH	SOLE	04	
PLAINS EXPL& PRODTN CO	COM	726505100	201	9743	SH	SOLE	01	0
PLUM CREEK TIMBER CO INC	COM	729251108	246	7104	SH	SOLE	01	0
PNC FINL SVCS GROUP INC	COM	693475105	1383	24469	SH	SOLE	01	0
POLARIS INDS INC	COM	731068102	818	14980	SH	SOLE	01	0
POLO RALPH LAUREN CORP	CL A	731572103	3270	44819	SH	SOLE	01	0
PONIARD PHARMACEUTICALS INC	COM NEW	732449301	13	22113	SH	SOLE	04	
POPULAR INC	COM	733174106	1911	712900	SH CALL	SOLE	01	0
POPULAR INC	COM	733174106	536	200000	SH	SOLE	02	
POTASH CORP SASK INC	COM	73755L107	1542	17896	SH	SOLE	01	0
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	8670	203000	SH PUT	SOLE	01	
POWERSHS DB MULTI SECT COMM	DB AGRICULT FD	73936B408	240	10000	SH	SOLE	01	
POZEN INC	COM	73941U102	954	136100	SH CALL	SOLE	01	
PPG INDS INC	COM	693506107	1417	23459	SH	SOLE	01	0
PRAXAIR INC	COM	74005P104	1375	18097	SH	SOLE	01	

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PRAXAIR INC	COM	74005P104	1900	25000	SH	PUT	SOLE	01
PRECISION CASTPARTS CORP	COM	740189105	242	2355	SH		SOLE	04
PREMIERWEST BANCORP	COM	740921101	40	100000	SH		SOLE	01
PRICE T ROWE GROUP INC	COM	74144T108	1352	30450	SH		SOLE	01 0
PRICE T ROWE GROUP INC	COM	74144T108	3728	84000	SH	PUT	SOLE	02
PRINCIPAL FINL GROUP INC	COM	74251V102	1252	53428	SH		SOLE	01 0
PROCTER & GAMBLE CO	COM	742718109	240	4000	SH		SOLE	01
PROCTER & GAMBLE CO	COM	742718109	50041	834300	SH	CALL	SOLE	01
PROGRESSIVE CORP OHIO	COM	743315103	529	28232	SH		SOLE	01 0
PROLOGIS	SH BEN INT	743410102	717	70800	SH	PUT	SOLE	01
PROLOGIS	SH BEN INT	743410102	1148	113300	SH	CALL	SOLE	01
PROSHARES TR	PSHS ULTSHT FINL	74347R628	231	9901	SH		SOLE	04
PROSHARES TR	REAL EST NEW	74347X583	1520	52003	SH		SOLE	01 0
PROTECTIVE LIFE CORP	COM	743674103	694	32446	SH		SOLE	01 0
PROTEIN DESIGN LABS INC	NOTE 2.000% 2/1	74369LAF0	8576	9016000	PRN		SOLE	01
PROVIDENCE SVC CORP	COM	743815102	188	13451	SH		SOLE	04
PRUDENTIAL FINL INC	COM	744320102	1304	24300	SH	CALL	SOLE	01
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	814	24890	SH		SOLE	01
PUBLIC STORAGE	COM	74460D109	420	4781	SH		SOLE	01 0
PULTE GROUP INC	COM	745867101	3125	377435	SH		SOLE	01 0
QIAGEN N V	ORD	N72482107	336	17500	SH		SOLE	01 0
QUALITY DISTR INC FLA	COM	74756M102	56	10900	SH		SOLE	04
QUEST DIAGNOSTICS INC	COM	74834L100	1312	26356	SH		SOLE	04
QUESTAR CORP	COM	748356102	873	19170	SH		SOLE	01 0
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	122	12000	SH		SOLE	01 0
QUIKSILVER INC	COM	74838C106	92	24767	SH		SOLE	01 0
RADIANT SYSTEMS INC	COM	75025N102	1307	90371	SH		SOLE	02 0
RADIOSHACK CORP	COM	750438103	6322	324010	SH		SOLE	01 0
RAM ENERGY RESOURCES INC	COM	75130P109	35449	17124998	SH		SOLE	01 0
RAMBUS INC DEL	COM	750917106	902	51500	SH	PUT	SOLE	01
RAMBUS INC DEL	COM	750917106	3183	181700	SH	CALL	SOLE	01
RAMBUS INC DEL	COM	750917106	1155	65918	SH		SOLE	01
RANGE RES CORP	COM	75281A109	3264	81293	SH		SOLE	01 0
RAYTHEON CO	COM NEW	755111507	2034	42048	SH		SOLE	01 0
RED HAT INC	COM	756577102	810	27983	SH		SOLE	01 0
REDWOOD TR INC	COM	758075402	183	12500	SH	CALL	SOLE	01
REGENCY CTRS CORP	COM	758849103	222	6471	SH		SOLE	01 0
RELIANCE STEEL & ALUMINUM CO	COM	759509102	675	18669	SH		SOLE	01 0
RESEARCH IN MOTION LTD	COM	760975102	1478	30000	SH	CALL	SOLE	01
RESEARCH IN MOTION LTD	COM	760975102	1063	21596	SH		SOLE	01 0
RESMED INC	COM	761152107	571	9388	SH		SOLE	01 0
RESOLUTE ENERGY CORP	*W EXP 09/25/201	76116A116	35	15000	SH		SOLE	01
RESOURCE CAP CORP	COM	76120W302	84	14796	SH		SOLE	01 0
REX AMERICAN RESOURCES CORP	COM	761624105	395	24677	SH		SOLE	01 0
REYNOLDS AMERICAN INC	COM	761713106	5317	102009	SH		SOLE	01 0
RITE AID CORP	COM	767754104	19	19019	SH		SOLE	04
ROBERT HALF INTL INC	COM	770323103	253	10749	SH		SOLE	01 0
ROCKWELL AUTOMATION INC	COM	773903109	394	8034	SH		SOLE	01 0
ROCKWELL AUTOMATION INC	COM	773903109	388	7900	SH	PUT	SOLE	01
ROCKWELL COLLINS INC	COM	774341101	438	8226	SH		SOLE	01 0
ROCKWOOD HLDGS INC	COM	774415103	463	20400	SH	CALL	SOLE	01
ROCKWOOD HLDGS INC	COM	774415103	1300	57300	SH	PUT	SOLE	01
ROCKWOOD HLDGS INC	COM	774415103	1103	48615	SH		SOLE	01 0
ROGERS COMMUNICATIONS INC	CL B	775109200	284	8690	SH		SOLE	01 0
ROGERS CORP	COM	775133101	555	20000	SH	CALL	SOLE	01
ROSS STORES INC	COM	778296103	2560	48036	SH		SOLE	01 0
ROVI CORP	COM	779376102	1231	32468	SH		SOLE	01 0
ROYAL BK CDA MONTREAL QUE	COM	780087102	663	13882	SH		SOLE	01 0
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	731	32100	SH	PUT	SOLE	01
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	612	26858	SH		SOLE	01 0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	602	12000	SH		SOLE	01 0
RPM INTL INC	COM	749685103	1659	93000	SH	CALL	SOLE	01

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RURAL / METRO CORP	COM	781748108	299	36701	SH	SOLE	01
RUTHS HOSPITALITY GROUP INC	COM	783332109	44	10571	SH	SOLE	04
SAFEWAY INC	COM NEW	786514208	3229	164204	SH	SOLE	01 0
SAIC INC	COM	78390X101	295	17590	SH	SOLE	01 0
SALESFORCE COM INC	COM	79466L302	1424	16585	SH	SOLE	01 0
SALIX PHARMACEUTICALS INC	COM	795435106	357	9151	SH	SOLE	01 0
SANDERS MORRIS HARRIS GROUP	COM	80000Q104	56	10000	SH	SOLE	04
SANDISK CORP	COM	80004C101	1106	26280	SH	SOLE	02 0
SANDISK CORP	COM	80004C101	2104	50000	SH PUT	SOLE	01
SANDRIDGE ENERGY INC	COM	80007P307	602	103221	SH	SOLE	01
SANOFI AVENTIS	SPONSORED ADR	80105N105	641	21311	SH	SOLE	01 0
SAP AG	SPON ADR	803054204	43229	975850	SH	SOLE	01 0
SARA LEE CORP	COM	803111103	757	53700	SH CALL	SOLE	01
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	165	13100	SH	SOLE	01
SBA COMMUNICATIONS CORP	NOTE 0.375%12/0	78388JAJ5	225	207000	PRN	SOLE	01
SBA COMMUNICATIONS CORP	NOTE 1.875% 5/0	78388JAN6	265	264000	PRN	SOLE	01
SBA COMMUNICATIONS CORP	NOTE 4.000%10/0	78388JAM8	2555	2000000	PRN	SOLE	01
SCANA CORP NEW	COM	80589M102	297	8305	SH	SOLE	01 0
SCHEIN HENRY INC	COM	806407102	236	4301	SH	SOLE	01
SCHIFF NUTRITION INTL INC	COM	806693107	117	16421	SH	SOLE	01 0
SCHNITZER STL INDS	CL A	806882106	1003	25592	SH	SOLE	01 0
SCHWAB CHARLES CORP NEW	COM	808513105	1354	95497	SH	SOLE	01 0
SCHWAB CHARLES CORP NEW	COM	808513105	709	50000	SH CALL	SOLE	02
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	757	15000	SH CALL	SOLE	01
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	2369	58724	SH	SOLE	01 0
SEAGATE TECHNOLOGY	SHS	G7945J104	3349	256800	SH	SOLE	01 0
SEALED AIR CORP NEW	COM	81211K100	284	14406	SH	SOLE	01 0
SEARS HLDGS CORP	COM	812350106	4222	65304	SH	SOLE	01 0
SEATTLE GENETICS INC	COM	812578102	338	28200	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y407	11276	387111	SH	SOLE	01 0
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y308	482	18905	SH	SOLE	01 0
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	1551	55000	SH	SOLE	01 0
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	1308	94750	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	260	12731	SH	SOLE	01 0
SEMICONDUCTOR HLDERS TR	DEP RCPT	816636203	2118	81706	SH	SOLE	01
SEMPRA ENERGY	COM	816851109	306	6549	SH	SOLE	01 0
SEQUENOM INC	COM NEW	817337405	217	36800	SH	SOLE	01
SHANDA INTERACTIVE ENTMT LTD	SPONSORED ADR	81941Q203	293	7374	SH	SOLE	01 0
SHERWIN WILLIAMS CO	COM	824348106	7490	108258	SH	SOLE	01 0
SIGMA DESIGNS INC	COM	826565103	119	11921	SH	SOLE	04
SILICON LABORATORIES INC	COM	826919102	2434	60000	SH PUT	SOLE	02
SILVER WHEATON CORP	COM	828336107	713	35493	SH	SOLE	01 0
SIMON PPTY GROUP INC NEW	COM	828806109	2132	26400	SH PUT	SOLE	01
SIMON PPTY GROUP INC NEW	COM	828806109	780	9655	SH	SOLE	01 0
SIMON PPTY GROUP INC NEW	COM	828806109	727	9000	SH CALL	SOLE	01
SINA CORP	ORD	G81477104	275	7800	SH	SOLE	01
SK TELECOM LTD	SPONSORED ADR	78440P108	265	18018	SH	SOLE	04
SL GREEN RLTY CORP	COM	78440X101	751	13632	SH	SOLE	01 0
SLM CORP	COM	78442P106	650	62562	SH	SOLE	01 0
SM ENERGY CO	COM	78454L100	811	20213	SH	SOLE	01 0
SMART MODULAR TECHNOLOGIES I	ORD SHS	G82245104	152	25987	SH	SOLE	04
SMITH INTL INC	COM	832110100	546	14492	SH	SOLE	01
SMITHFIELD FOODS INC	COM	832248108	178	11959	SH	SOLE	01
SMITHFIELD FOODS INC	COM	832248108	4698	315300	SH CALL	SOLE	01
SMITHTOWN BANCORP INC	COM	832449102	1669	560000	SH	SOLE	02
SMUCKER J M CO	COM NEW	832696405	311	5160	SH	SOLE	01 0
SOLUTIA INC	COM NEW	834376501	135	10300	SH	SOLE	01 0
SOMANETICS CORP	COM NEW	834445405	310	12417	SH	SOLE	01 0
SOMAXON PHARMACEUTICALS INC	COM	834453102	90	25049	SH	SOLE	01 0
SONY CORP	ADR NEW	835699307	483	18109	SH	SOLE	04
SOUTHERN CO	COM	842587107	1144	34350	SH	SOLE	01
SOUTHERN COPPER CORP	COM	84265V105	811	30535	SH	SOLE	01 0

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SOUTHWEST AIRLS CO	COM	844741108	1245	112105	SH	SOLE	01	0
SOUTHWEST BANCORP INC OKLA	COM	844767103	138	10352	SH	SOLE	04	
SOUTHWESTERN ENERGY CO	COM	845467109	2143	55472	SH	SOLE	01	0
SPARTAN STORES INC	NOTE 3.375% 5/1	846822AE4	165	200000	PRN	SOLE	01	
SPDR GOLD TRUST	GOLD SHS	78463V107	11973	98400	SH	PUT SOLE	01	
SPDR GOLD TRUST	GOLD SHS	78463V107	114002	936900	SH	CALL SOLE	01	
SPDR GOLD TRUST	GOLD SHS	78463V107	211	1724	SH	SOLE	01	0
SPDR S&P 500 ETF TR	UNIT SER 1 S&P	78462F103	36911	357600	SH	PUT SOLE	01	
SPDR S&P 500 ETF TR	UNIT SER 1 S&P	78462F103	35859	347400	SH	CALL SOLE	01	
SPDR S&P 500 ETF TR	UNIT SER 1 S&P	78462F103	43416	420614	SH	SOLE	01	0
SPDR SERIES TRUST	KBW REGN BK ETF	78464A698	337	14600	SH	PUT SOLE	01	
SPDR SERIES TRUST	S&P BIOTECH	78464A870	2071	40000	SH	CALL SOLE	01	
SPDR SERIES TRUST	S&P HOMEBUILD	78464A888	416	29018	SH	SOLE	01	
SPX CORP	COM	784635104	304	5773	SH	SOLE	01	
ST JOE CO	COM	790148100	612	26400	SH	SOLE	01	0
ST MARY LD & EXPL CO	NOTE 3.500% 4/0	792228AD0	38	36000	PRN	SOLE	01	
STANLEY BLACK & DECKER INC	COM	854502101	765	15139	SH	SOLE	01	0
STAPLES INC	COM	855030102	1207	63380	SH	SOLE	01	0
STARBUCKS CORP	COM	855244109	1165	47976	SH	SOLE	01	0
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	1623	39162	SH	SOLE	01	0
STARWOOD PPTY TR INC	COM	85571B105	170	10000	SH	SOLE	02	
STATE STR CORP	COM	857477103	2428	71797	SH	SOLE	01	0
STEC INC	COM	784774101	243	19300	SH	SOLE	01	0
STEEL DYNAMICS INC	COM	858119100	711	53867	SH	SOLE	01	0
STEIN MART INC	COM	858375108	111	17838	SH	SOLE	04	
STEWART ENTERPRISES INC	NOTE 3.125% 7/1	860370AH8	87	100000	PRN	SOLE	01	
STEWART ENTERPRISES INC	NOTE 3.375% 7/1	860370AK1	101	115000	PRN	SOLE	01	
STRATEGIC HOTELS & RESORTS I	COM	86272T106	21292	4850000	SH	SOLE	01	
STURM RUGER & CO INC	COM	864159108	179	12500	SH	SOLE	04	
SUNCOR ENERGY INC NEW	COM	867224107	1225	41612	SH	SOLE	01	0
SUNOCO INC	COM	86764P109	28571	821700	SH	CALL SOLE	01	
SUNPOWER CORP	COM CL B	867652307	154	14300	SH	SOLE	01	
SUNTRUST BKS INC	COM	867914103	1121	48134	SH	SOLE	01	0
SUPERVALU INC	COM	868536103	2429	224083	SH	SOLE	01	0
SYNAPTICS INC	COM	87157D109	234	8500	SH	SOLE	01	0
SYSCO CORP	COM	871829107	1542	53958	SH	SOLE	01	0
TALBOTS INC	COM	874161102	187	18188	SH	SOLE	01	0
TALISMAN ENERGY INC	COM	87425E103	365	24061	SH	SOLE	01	0
TARGET CORP	COM	87612E106	1812	36857	SH	SOLE	01	0
TASEKO MINES LTD	COM	876511106	51	11925	SH	SOLE	01	0
TCF FINL CORP	COM	872275102	613	36952	SH	SOLE	01	0
TD AMERITRADE HLDG CORP	COM	87236Y108	383	25000	SH	CALL SOLE	01	
TD AMERITRADE HLDG CORP	COM	87236Y108	626	40863	SH	SOLE	01	0
TECH DATA CORP	COM	878237106	523	14685	SH	SOLE	01	0
TECK RESOURCES LTD	CL B	878742204	364	12300	SH	SOLE	01	0
TECO ENERGY INC	COM	872375100	883	58600	SH	PUT SOLE	01	
TECO ENERGY INC	COM	872375100	752	49914	SH	SOLE	01	0
TEEKAY CORPORATION	COM	Y8564W103	555	21200	SH	SOLE	01	0
TELMEX INTERNACIONAL SAB DE	SPONS ADR SR L	879690105	332	18700	SH	SOLE	01	
TEMPLE INLAND INC	COM	879868107	2862	138484	SH	SOLE	01	0
TENET HEALTHCARE CORP	COM	88033G100	175	40476	SH	SOLE	01	0
TERADATA CORP DEL	COM	88076W103	1578	51767	SH	SOLE	01	0
TERADYNE INC	COM	880770102	253	25868	SH	SOLE	01	0
TEREX CORP NEW	NOTE 4.000% 6/0	880779AV5	676	500000	PRN	SOLE	01	
TESORO CORP	COM	881609101	434	37171	SH	SOLE	01	0
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	405	7790	SH	SOLE	01	0
TEXAS INSTRS INC	COM	882508104	2095	89987	SH	SOLE	01	0
TEXTRON INC	COM	883203101	584	34415	SH	SOLE	01	0
TFS FINL CORP	COM	87240R107	311	25117	SH	SOLE	01	0
THERMO FISHER SCIENTIFIC INC	COM	883556102	290	5908	SH	SOLE	01	0
TIBCO SOFTWARE INC	COM	88632Q103	1058	87759	SH	SOLE	01	0
TIDEWATER INC	COM	886423102	2710	70000	SH	PUT SOLE	01	

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TIDEWATER INC	COM	886423102	2614	67503	SH	SOLE	01
TIFFANY & CO NEW	COM	886547108	2565	67665	SH	SOLE	01 0
TIME WARNER INC	COM NEW	887317303	5092	176115	SH	SOLE	01 0
TITANIUM METALS CORP	COM NEW	888339207	747	42487	SH	SOLE	01 0
TIVO INC	COM	888706108	125	17000	SH	SOLE	01
TJX COS INC NEW	COM	872540109	1636	39000	SH	CALL SOLE	01
TJX COS INC NEW	COM	872540109	4014	95678	SH	SOLE	01 0
TORO CO	COM	891092108	904	18400	SH	CALL SOLE	01
TORO CO	COM	891092108	904	18400	SH	PUT SOLE	01
TORONTO DOMINION BK ONT	COM NEW	891160509	442	6800	SH	SOLE	01 0
TOTAL S A	SPONSORED ADR	89151E109	478	10700	SH	SOLE	01 0
TOYOTA MOTOR CORP	SP ADR REP2COM	892331307	254	3700	SH	SOLE	01 0
TPC GROUP INC	COM	89236Y104	1037	62450	SH	SOLE	01
TRACTOR SUPPLY CO	COM	892356106	646	10591	SH	SOLE	01
TRANSOCEAN LTD	REG SHS	H8817H100	1344	29009	SH	SOLE	01 0
TRAVELERS COMPANIES INC	COM	89417E109	582	11831	SH	SOLE	01 0
TRAVELZOO INC	COM	89421Q106	124	10046	SH	SOLE	04
TREEHOUSE FOODS INC	COM	89469A104	269	5900	SH	SOLE	01
TRINITY INDS INC	NOTE 3.875% 6/0	896522AF6	15	20000	PRN	SOLE	01
TRUEBLUE INC	COM	89785X101	184	16451	SH	SOLE	01 0
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	2895	105000	SH	CALL SOLE	01
TRW AUTOMOTIVE HLDGS CORP	COM	87264S106	689	25000	SH	PUT SOLE	01
TTM TECHNOLOGIES INC	NOTE 3.250% 5/1	87305RAC3	1435	1599000	PRN	SOLE	01
TUESDAY MORNING CORP	COM NEW	899035505	56	14100	SH	SOLE	04
TUPPERWARE BRANDS CORP	COM	899896104	226	5688	SH	SOLE	01 0
TYCO ELECTRONICS LTD SWITZER	SHS	H8912P106	891	35100	SH	SOLE	01 0
TYCO INTERNATIONAL LTD	SHS	H89128104	1033	29341	SH	SOLE	01 0
TYSON FOODS INC	CL A	902494103	1484	90574	SH	SOLE	01 0
UAL CORP	NOTE 6.000%10/1	902549AJ3	177	71000	PRN	SOLE	01
UBS AG	SHS NEW	H89231338	438	33100	SH	SOLE	01 0
UGI CORP NEW	COM	902681105	388	15256	SH	SOLE	01 0
UNILEVER N V	N Y SHS NEW	904784709	5566	203747	SH	SOLE	01 0
UNION PAC CORP	COM	907818108	1738	25000	SH	CALL SOLE	01
UNION PAC CORP	COM	907818108	437	6284	SH	SOLE	01 0
UNISOURCE ENERGY CORP	NOTE 4.500% 3/0	909205AB2	48	50000	PRN	SOLE	01
UNISYS CORP	COM NEW	909214306	3019	163265	SH	SOLE	01
UNISYS CORP	COM NEW	909214306	740	40000	SH	CALL SOLE	01
UNIT CORP	COM	909218109	311	7664	SH	SOLE	01 0
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	30	30000	PRN	SOLE	01
UNITED STATES NATL GAS FUND	UNIT	912318102	532	68692	SH	SOLE	04
UNITED STATES STL CORP NEW	COM	912909108	1404	36443	SH	SOLE	01 0
UNITED STATES STL CORP NEW	NOTE 4.000% 5/1	912909AE8	70	50000	PRN	SOLE	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	400	8200	SH	SOLE	01
UNITEDHEALTH GROUP INC	COM	91324P102	3344	117725	SH	SOLE	01 0
US BANCORP DEL	COM NEW	902973304	2804	125433	SH	SOLE	01 0
USA TECHNOLOGIES INC	*W EXP 12/31/201	90328S179	4	84964	SH	SOLE	01
USA TECHNOLOGIES INC	COM NO PAR	90328S500	11	21727	SH	SOLE	01
USEC INC	COM	90333E108	655	137597	SH	SOLE	01 0
USEC INC	NOTE 3.000%10/0	90333EAC2	68	95000	PRN	SOLE	01
UTI WORLDWIDE INC	ORD	G87210103	292	23600	SH	SOLE	01 0
V F CORP	COM	918204108	532	7483	SH	SOLE	01 0
VALE S A	ADR	91912E105	645	26471	SH	SOLE	01 0
VALE S A	ADR REPSTG PFD	91912E204	359	17070	SH	SOLE	01
VALERO ENERGY CORP NEW	COM	91913Y100	414	23016	SH	SOLE	01 0
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	545	22300	SH	SOLE	01 0
VALLEY NATL BANCORP	COM	919794107	235	17232	SH	SOLE	04
VALUECLICK INC	COM	92046N102	567	53000	SH	SOLE	02
VANCEINFO TECHNOLOGIES INC	ADR	921564100	302	12999	SH	SOLE	01 0
VARIAN MED SYS INC	COM	92220P105	235	4500	SH	CALL SOLE	01
VARIAN MED SYS INC	COM	92220P105	261	5000	SH	PUT SOLE	01
VECTOR GROUP LTD	COM	92240M108	50460	3000000	SH	SOLE	01
VECTOR GROUP LTD	DBCV 5.750% 6/1	92240MAL2	109	100000	PRN	SOLE	01

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VECTOR GROUP LTD	FRNT 11/1	92240MAS7	1122	948000	PRN	SOLE	01
VERIFONE SYS INC	COM	92342Y109	301	15914	SH	SOLE	01 0
VERISIGN INC	COM	92343E102	3423	128911	SH	SOLE	01 0
VERISK ANALYTICS INC	CL A	92345Y106	515	17228	SH	SOLE	01 0
VERIZON COMMUNICATIONS INC	COM	92343V104	583	20787	SH	SOLE	01 0
VIACOM INC NEW	CL B	92553P201	271	8639	SH	SOLE	01 0
VIEWPOINT FINL GROUP	COM	926727108	2968	300000	SH	SOLE	02
VISA INC	COM CL A	92826C839	2378	33600	SH	SOLE	01 0
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2377	115008	SH	SOLE	01
VORNADO RLTY TR	SH BEN INT	929042109	1349	18478	SH	SOLE	01 0
VULCAN MATLS CO	COM	929160109	302	6900	SH	CALL SOLE	01
W & T OFFSHORE INC	COM	92922P106	168	17735	SH	SOLE	04
WABCO HLDGS INC	COM	92927K102	498	15813	SH	SOLE	04
WAL MART STORES INC	COM	931142103	2252	46814	SH	SOLE	01 0
WALGREEN CO	COM	931422109	5698	213397	SH	SOLE	01 0
WALTER ENERGY INC	COM	93317Q105	4606	75700	SH	SOLE	01
WASHINGTON FED INC	COM	938824109	166	10254	SH	SOLE	01 0
WASHINGTON POST CO	CL B	939640108	1861	4534	SH	SOLE	02
WATERS CORP	COM	941848103	890	13752	SH	SOLE	01 0
WATSON PHARMACEUTICALS INC	COM	942683103	811	20000	SH	PUT SOLE	01
WATSON PHARMACEUTICALS INC	COM	942683103	811	20000	SH	CALL SOLE	01
WATSON PHARMACEUTICALS INC	COM	942683103	949	23384	SH	SOLE	01 0
WD-40 CO	COM	929236107	202	6055	SH	SOLE	04
WELLPOINT INC	COM	94973V107	5812	118763	SH	SOLE	01 0
WELLPOINT INC	COM	94973V107	1991	40700	SH	CALL SOLE	01
WELLPOINT INC	COM	94973V107	1991	40700	SH	PUT SOLE	01
WELLS FARGO & CO NEW	COM	949746101	4000	156248	SH	SOLE	01 0
WEST BANCORPORATION INC	CAP STK	95123P106	84	12301	SH	SOLE	04
WESTAR ENERGY INC	COM	95709T100	448	20722	SH	SOLE	01 0
WESTERN DIGITAL CORP	COM	958102105	287	9500	SH	PUT SOLE	01
WESTERN DIGITAL CORP	COM	958102105	895	29674	SH	SOLE	01 0
WESTERN DIGITAL CORP	COM	958102105	1795	59500	SH	CALL SOLE	01
WESTERN UN CO	COM	959802109	1155	77500	SH	SOLE	01 0
WEYERHAEUSER CO	COM	962166104	1013	28768	SH	SOLE	01 0
WHIRLPOOL CORP	COM	963320106	555	6321	SH	SOLE	01
WHITING PETE CORP NEW	COM	966387102	641	8172	SH	SOLE	01 0
WHITING PETE CORP NEW	PERP PFD CONV	966387201	562	2900	SH	SOLE	01
WILLIAMS COS INC DEL	COM	969457100	854	46694	SH	SOLE	01 0
WILLIAMS SONOMA INC	COM	969904101	478	19232	SH	SOLE	01 0
WINDSTREAM CORP	COM	97381W104	757	71715	SH	SOLE	01 0
WINN DIXIE STORES INC	COM NEW	974280307	113	11684	SH	SOLE	04
WMS INDS INC	COM	929297109	381	9699	SH	SOLE	01 0
WONDER AUTO TECHNOLOGY INC	COM	978166106	77	10500	SH	SOLE	01 0
WORTHINGTON INDS INC	COM	981811102	780	60680	SH	SOLE	01 0
WPP PLC	ADR	92933H101	295	6300	SH	SOLE	01
WYNDHAM WORLDWIDE CORP	COM	98310W108	1841	91427	SH	SOLE	01 0
WYNN RESORTS LTD	COM	983134107	1676	21972	SH	SOLE	01 0
XEROX CORP	COM	984121103	753	93700	SH	PUT SOLE	01
XEROX CORP	COM	984121103	1030	128066	SH	SOLE	01 0
XEROX CORP	COM	984121103	853	106100	SH	CALL SOLE	01
XILINX INC	COM	983919101	763	30192	SH	SOLE	01 0
XL CAP LTD	CL A	G98255105	728	45460	SH	SOLE	01 0
YAMANA GOLD INC	COM	98462Y100	304	29551	SH	SOLE	01 0
YANZHOU COAL MNG CO LTD	SPON ADR H SHS	984846105	199	10400	SH	SOLE	01 0
YRC WORLDWIDE INC	COM	984249102	15	100100	SH	SOLE	01
YUM BRANDS INC	COM	988498101	544	13953	SH	SOLE	01 0
ZION OIL & GAS INC	COM	989696109	75	14836	SH	SOLE	01 0
ZIONS BANCORPORATION	COM	989701107	1218	56454	SH	SOLE	01 0
ZIOPHARM ONCOLOGY INC	COM	98973P101	52	16300	SH	SOLE	01
ZYMOGENETICS INC	COM	98985T109	49	11500	SH	SOLE	04