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JEFFERIES GROUP INC /DE/  
Form 13F-HR  
May 15, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2009

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 May 14, 2009

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: 1133  
Form13F Information Table Value Total: \$12,488,272 (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  | 28-13184        | Jefferies & Company, Inc.         |
| 02  | 28-11239        | Jefferies Asset Management, LLC   |
| 04  | 28-13012        | Jefferies High Yield Trading, LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS  | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DCRETN | OTH<br>MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| 3M CO                        | COM             | 88579Y101 | 36                 | 28500              | SH         | CALL         | SOLE              | 01          |
| 3M CO                        | NOTE 11/2       | 88579YAB7 | 15                 | 19000              | PRN        |              | SOLE              | 01          |
| 3M CO                        | COM             | 88579Y101 | 640                | 12872              | SH         |              | SOLE              | 01          |
| A D C TELECOMMUNICATIONS     | FRNT 6/1        | 000886AB7 | 29                 | 49000              | PRN        |              | SOLE              | 01          |
| AARON RENTS INC              | COM             | 002535201 | 360                | 13500              | SH         |              | SOLE              | 01          |
| ABAXIS INC                   | COM             | 002567105 | 25                 | 20400              | SH         | CALL         | SOLE              | 01          |
| ABBOTT LABS                  | COM             | 002824100 | 76                 | 30000              | SH         | CALL         | SOLE              | 01          |
| ABERCROMBIE & FITCH CO       | CL A            | 002896207 | 1616               | 67916              | SH         |              | SOLE              | 01          |
| ABERCROMBIE & FITCH CO       | CL A            | 002896207 | 206                | 212100             | SH         | CALL         | SOLE              | 01          |
| ACCURAY INC                  | COM             | 004397105 | 51                 | 10100              | SH         |              | SOLE              | 01          |
| ACE LTD                      | SHS             | H0023R105 | 19                 | 14000              | SH         | CALL         | SOLE              | 01          |
| ACORDA THERAPEUTICS INC      | COM             | 00484M106 | 897                | 45300              | SH         |              | SOLE              | 01          |
| ACORDA THERAPEUTICS INC      | COM             | 00484M106 | 108                | 43700              | SH         | PUT          | SOLE              | 01          |
| ADOBE SYS INC                | COM             | 00724F101 | 838                | 39167              | SH         |              | SOLE              | 01          |
| ADVANCE AUTO PARTS INC       | COM             | 00751Y106 | 418                | 10170              | SH         |              | SOLE              | 01          |
| AEGON N V                    | NY REGISTRY SH  | 007924103 | 439                | 114300             | SH         |              | SOLE              | 01          |
| AEROPOSTALE                  | COM             | 007865108 | 380                | 14323              | SH         |              | SOLE              | 01          |
| AEROPOSTALE                  | COM             | 007865108 | 131                | 71700              | SH         | PUT          | SOLE              | 01          |
| AETNA INC NEW                | COM             | 00817Y108 | 298                | 12244              | SH         |              | SOLE              | 01          |
| AFFILIATED COMPUTER SERVICES | CL A            | 008190100 | 247                | 5163               | SH         |              | SOLE              | 01          |
| AFFILIATED COMPUTER SERVICES | CL A            | 008190100 | 117                | 51800              | SH         | PUT          | SOLE              | 01          |
| AFFILIATED MANAGERS GROUP    | COM             | 008252108 | 442                | 10600              | SH         |              | SOLE              | 01          |
| AFLAC INC                    | COM             | 001055102 | 568                | 29330              | SH         |              | SOLE              | 01          |
| AFLAC INC                    | COM             | 001055102 | 26                 | 12500              | SH         | CALL         | SOLE              | 01          |
| AFLAC INC                    | COM             | 001055102 | 197                | 12500              | SH         | PUT          | SOLE              | 01          |
| AGCO CORP                    | NOTE 1.250%12/1 | 001084AM4 | 27                 | 35000              | PRN        |              | SOLE              | 01          |
| AGILENT TECHNOLOGIES INC     | COM             | 00846U101 | 1319               | 85802              | SH         |              | SOLE              | 01          |
| AGL RES INC                  | COM             | 001204106 | 321                | 12083              | SH         |              | SOLE              | 01          |
| AGNICO EAGLE MINES LTD       | COM             | 008474108 | 666                | 11700              | SH         |              | SOLE              | 01          |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 1229               | 21855              | SH         |              | SOLE              | 01          |
| AIR PRODS & CHEMS INC        | COM             | 009158106 | 847                | 98500              | SH         | CALL         | SOLE              | 01          |
| AK STL HLDG CORP             | COM             | 001547108 | 315                | 44200              | SH         |              | SOLE              | 01          |
| AKAMAI TECHNOLOGIES INC      | COM             | 00971T101 | 643                | 33136              | SH         |              | SOLE              | 01          |
| ALBANY INTL CORP             | CL A            | 012348108 | 132                | 14600              | SH         |              | SOLE              | 01          |
| ALCOA INC                    | COM             | 013817101 | 13959              | 1901784            | SH         |              | SOLE              | 01          |
| ALCOA INC                    | COM             | 013817101 | 2595               | 1925800            | SH         | PUT          | SOLE              | 01          |
| ALCOA INC                    | COM             | 013817101 | 2987               | 2412500            | SH         | CALL         | SOLE              | 01          |
| ALCON INC                    | COM SHS         | H01301102 | 36797              | 41400              | SH         |              | SOLE              | 01          |
| ALCON INC                    | COM SHS         | H01301102 | 52                 | 15000              | SH         | CALL         | SOLE              | 01          |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 299                | 7943               | SH         |              | SOLE              | 01          |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 34                 | 20000              | SH         | CALL         | SOLE              | 01          |
| ALKERMES INC                 | COM             | 01642T108 | 37                 | 20000              | SH         | CALL         | SOLE              | 01          |
| ALLEGHENY ENERGY INC         | COM             | 017361106 | 1151               | 49680              | SH         |              | SOLE              | 01          |
| ALLERGAN INC                 | NOTE 1.500% 4/0 | 018490AL6 | 214                | 206000             | PRN        |              | SOLE              | 01          |

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|                              |                 |           |       |          |     |      |      |    |
|------------------------------|-----------------|-----------|-------|----------|-----|------|------|----|
| ALLERGAN INC                 | COM             | 018490102 | 84    | 40000    | SH  | PUT  | SOLE | 01 |
| ALLERGAN INC                 | COM             | 018490102 | 569   | 11914    | SH  |      | SOLE | 01 |
| ALLERGAN INC                 | COM             | 018490102 | 212   | 127900   | SH  | CALL | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 41    | 14300    | SH  | CALL | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC      | NOTE 2.750% 2/1 | 018804AH7 | 52    | 52000    | PRN |      | SOLE | 01 |
| ALLIED WASTE INDS INC        | SDCV 4.250% 4/1 | 019589AD2 | 321   | 351000   | PRN |      | SOLE | 01 |
| ALLSCRIPT MISYS HEALTCAR SOL | COM             | 01988P108 | 182   | 17700    | SH  |      | SOLE | 01 |
| ALLSTATE CORP                | COM             | 020002101 | 1806  | 94296    | SH  |      | SOLE | 01 |
| ALLSTATE CORP                | COM             | 020002101 | 2399  | 100800   | SH  | PUT  | SOLE | 01 |
| ALON USA ENERGY INC          | COM             | 020520102 | 204   | 14900    | SH  |      | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC  | COM             | 02076X102 | 181   | 10200    | SH  |      | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC  | NOTE 2.375% 4/1 | 02076XAA0 | 10    | 16000    | PRN |      | SOLE | 01 |
| ALTERA CORP                  | COM             | 021441100 | 188   | 10697    | SH  |      | SOLE | 01 |
| ALTERA CORP                  | COM             | 021441100 | 293   | 210000   | SH  | CALL | SOLE | 01 |
| ALTERA CORP                  | COM             | 021441100 | 84    | 50900    | SH  | PUT  | SOLE | 01 |
| ALTRA HOLDINGS INC           | COM             | 02208R106 | 92    | 23800    | SH  |      | SOLE | 01 |
| ALTRIA GROUP INC             | COM             | 02209S103 | 14258 | 163043   | SH  |      | SOLE | 01 |
| AMAZON COM INC               | COM             | 023135106 | 122   | 33000    | SH  | PUT  | SOLE | 01 |
| AMDOCS LTD                   | ORD             | G02602103 | 306   | 16500    | SH  |      | SOLE | 01 |
| AMEREN CORP                  | COM             | 023608102 | 614   | 26474    | SH  |      | SOLE | 01 |
| AMERICAN COMMERCIAL LINES    | COM NEW         | 025195207 | 55    | 17300    | SH  |      | SOLE | 01 |
| AMERICAN ELEC PWR INC        | COM             | 025537101 | 3182  | 125963   | SH  |      | SOLE | 01 |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 136   | 171000   | SH  | CALL | SOLE | 01 |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 524   | 150000   | SH  | PUT  | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM             | 030111108 | 210   | 12116    | SH  |      | SOLE | 01 |
| AMERICAN TOWER CORP          | CL A            | 029912201 | 1585  | 52079    | SH  |      | SOLE | 01 |
| AMERICAN TOWER CORP          | CL A            | 029912201 | 196   | 40000    | SH  | PUT  | SOLE | 01 |
| AMERICAN TOWER CORP          | CL A            | 029912201 | 55    | 13000    | SH  | CALL | SOLE | 01 |
| AMERICREDIT CORP             | COM             | 03060R101 | 188   | 32000    | SH  |      | SOLE | 01 |
| AMERICREDIT CORP             | NOTE 0.750% 9/1 | 03060RAP6 | 2530  | 5750000  | PRN |      | SOLE | 01 |
| AMERICREDIT CORP             | NOTE 2.125% 9/1 | 03060RAR2 | 5250  | 14000000 | PRN |      | SOLE | 01 |
| AMERIGROUP CORP              | COM             | 03073T102 | 25    | 10000    | SH  | CALL | SOLE | 01 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 224   | 21000    | SH  | PUT  | SOLE | 01 |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 13    | 19700    | SH  | CALL | SOLE | 01 |
| AMERISAFE INC                | COM             | 03071H100 | 199   | 13000    | SH  |      | SOLE | 01 |
| AMETEK INC NEW               | COM             | 031100100 | 222   | 7106     | SH  |      | SOLE | 01 |
| AMGEN INC                    | COM             | 031162100 | 2763  | 55796    | SH  |      | SOLE | 01 |
| AMKOR TECHNOLOGY INC         | NOTE 2.500% 5/1 | 031652AX8 | 379   | 500000   | PRN |      | SOLE | 01 |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 262   | 9182     | SH  |      | SOLE | 01 |
| AMPHENOL CORP NEW            | CL A            | 032095101 | 272   | 25000    | SH  | CALL | SOLE | 01 |
| AMR CORP                     | COM             | 001765106 | 6     | 119500   | SH  | CALL | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC   | NOTE 2.500% 4/1 | 032346AD0 | 120   | 140000   | PRN |      | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 36    | 38700    | SH  | PUT  | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 363   | 30910    | SH  |      | SOLE | 01 |
| ANADARKO PETE CORP           | COM             | 032511107 | 31    | 20600    | SH  | CALL | SOLE | 01 |
| ANALOG DEVICES INC           | COM             | 032654105 | 1977  | 102618   | SH  |      | SOLE | 01 |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR   | 035128206 | 56406 | 152200   | SH  |      | SOLE | 01 |
| ANIXTER INTL INC             | NOTE 1.000% 2/1 | 035290AJ4 | 180   | 237000   | PRN |      | SOLE | 01 |
| ANIXTER INTL INC             | NOTE 7/0        | 035290AG0 | 3832  | 7048000  | PRN |      | SOLE | 01 |
| ANNALY CAP MGMT INC          | COM             | 035710409 | 6     | 20000    | SH  | PUT  | SOLE | 01 |
| ANNALY CAP MGMT INC          | COM             | 035710409 | 447   | 32200    | SH  |      | SOLE | 01 |
| ANNALY CAP MGMT INC          | COM             | 035710409 | 30    | 20000    | SH  | CALL | SOLE | 01 |
| AON CORP                     | COM             | 037389103 | 233   | 5700     | SH  |      | SOLE | 01 |
| AON CORP                     | COM             | 037389103 | 120   | 40600    | SH  | CALL | SOLE | 01 |
| APACHE CORP                  | COM             | 037411105 | 36    | 25700    | SH  | CALL | SOLE | 01 |
| APOGEE ENTERPRISES INC       | COM             | 037598109 | 121   | 11000    | SH  |      | SOLE | 01 |
| APOGENT TECHNOLOGIES INC     | DBCV 12/1       | 03760AAK7 | 469   | 371000   | PRN |      | SOLE | 01 |
| APOLLO GROUP INC             | CL A            | 037604105 | 559   | 7133     | SH  |      | SOLE | 01 |
| APOLLO GROUP INC             | CL A            | 037604105 | 8352  | 550600   | SH  | CALL | SOLE | 01 |
| APOLLO GROUP INC             | CL A            | 037604105 | 3499  | 357300   | SH  | PUT  | SOLE | 01 |
| APPLE INC                    | COM             | 037833100 | 1100  | 360400   | SH  | CALL | SOLE | 01 |
| APPLE INC                    | COM             | 037833100 | 1317  | 496900   | SH  | PUT  | SOLE | 01 |

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|                              |                 |           |       |         |         |      |    |
|------------------------------|-----------------|-----------|-------|---------|---------|------|----|
| ARCELORMITTAL SA LUXEMBOURG  | NY REGISTRY SH  | 03938L104 | 57056 | 2847085 | SH      | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG  | NY REGISTRY SH  | 03938L104 | 130   | 90000   | SH CALL | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG  | NY REGISTRY SH  | 03938L104 | 320   | 100000  | SH PUT  | SOLE | 01 |
| ARCH CAP GROUP LTD           | ORD             | G0450A105 | 297   | 5515    | SH      | SOLE | 01 |
| ARCH COAL INC                | COM             | 039380100 | 165   | 12322   | SH      | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 1711  | 61607   | SH      | SOLE | 01 |
| ARENA PHARMACEUTICALS INC    | COM             | 040047102 | 6     | 30000   | SH PUT  | SOLE | 01 |
| ARENA PHARMACEUTICALS INC    | COM             | 040047102 | 85    | 118200  | SH CALL | SOLE | 01 |
| ARRIS GROUP INC              | NOTE 2.000%11/1 | 04269QAC4 | 1055  | 1383000 | PRN     | SOLE | 01 |
| ASCENT MEDIA CORP            | COM SER A       | 043632108 | 348   | 13900   | SH      | SOLE | 01 |
| ASHLAND INC NEW              | COM             | 044209104 | 585   | 56649   | SH      | SOLE | 01 |
| ASM INTL N V                 | COM             | N07045102 | 1574  | 190985  | SH      | SOLE | 01 |
| ASML HOLDING N V             | NY REG SHS      | N07059186 | 10765 | 614798  | SH      | SOLE | 01 |
| ASSURANT INC                 | COM             | 04621X108 | 781   | 35865   | SH      | SOLE | 01 |
| AT&T INC                     | COM             | 00206R102 | 2157  | 85604   | SH      | SOLE | 01 |
| ATLAS ACQUISITION HLDGS CORP | COM             | 049162100 | 871   | 92500   | SH      | SOLE | 02 |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW         | 049164205 | 382   | 22000   | SH      | SOLE | 01 |
| ATWOOD OCEANICS INC          | COM             | 050095108 | 289   | 17400   | SH      | SOLE | 01 |
| AUTOMATIC DATA PROCESSING IN | COM             | 053015103 | 1851  | 52654   | SH      | SOLE | 01 |
| AUTOZONE INC                 | COM             | 053332102 | 5006  | 30781   | SH      | SOLE | 01 |
| AUTOZONE INC                 | COM             | 053332102 | 366   | 50000   | SH PUT  | SOLE | 01 |
| AVALONBAY CMNTYS INC         | COM             | 053484101 | 90    | 31400   | SH CALL | SOLE | 01 |
| AVERY DENNISON CORP          | COM             | 053611109 | 41    | 25000   | SH PUT  | SOLE | 01 |
| AVON PRODS INC               | COM             | 054303102 | 539   | 28050   | SH      | SOLE | 01 |
| BAKER HUGHES INC             | COM             | 057224107 | 157   | 61400   | SH CALL | SOLE | 01 |
| BAKER HUGHES INC             | COM             | 057224107 | 357   | 135000  | SH PUT  | SOLE | 01 |
| BAKER HUGHES INC             | COM             | 057224107 | 2343  | 82056   | SH      | SOLE | 01 |
| BALL CORP                    | COM             | 058498106 | 498   | 11479   | SH      | SOLE | 01 |
| BANCO SANTANDER SA           | ADR             | 05964H105 | 3084  | 447000  | SH      | SOLE | 01 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 846   | 124117  | SH      | SOLE | 01 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 406   | 496900  | SH CALL | SOLE | 01 |
| BANK OF AMERICA CORPORATION  | COM             | 060505104 | 3546  | 347700  | SH PUT  | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM             | 064058100 | 1956  | 983700  | SH PUT  | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM             | 064058100 | 212   | 7500    | SH      | SOLE | 02 |
| BANK OF NEW YORK MELLON CORP | COM             | 064058100 | 1520  | 392100  | SH CALL | SOLE | 01 |
| BARCLAYS PLC                 | ADR             | 06738E204 | 1276  | 150000  | SH      | SOLE | 01 |
| BARD C R INC                 | COM             | 067383109 | 154   | 40000   | SH CALL | SOLE | 01 |
| BARNES & NOBLE INC           | COM             | 067774109 | 551   | 25757   | SH      | SOLE | 01 |
| BARRICK GOLD CORP            | COM             | 067901108 | 704   | 21726   | SH      | SOLE | 01 |
| BARRICK GOLD CORP            | COM             | 067901108 | 45    | 45000   | SH CALL | SOLE | 01 |
| BAXTER INTL INC              | COM             | 071813109 | 136   | 44000   | SH CALL | SOLE | 01 |
| BB&T CORP                    | COM             | 054937107 | 976   | 101000  | SH CALL | SOLE | 01 |
| BB&T CORP                    | COM             | 054937107 | 1367  | 331100  | SH PUT  | SOLE | 01 |
| BB&T CORP                    | COM             | 054937107 | 966   | 57084   | SH      | SOLE | 01 |
| BEACON ROOFING SUPPLY INC    | COM             | 073685109 | 153   | 11400   | SH      | SOLE | 01 |
| BEAZER HOMES USA INC         | COM             | 07556Q105 | 19    | 19246   | SH      | SOLE | 01 |
| BEAZER HOMES USA INC         | COM             | 07556Q105 | 1     | 36000   | SH CALL | SOLE | 01 |
| BEAZER HOMES USA INC         | COM             | 07556Q105 | 595   | 83800   | SH PUT  | SOLE | 01 |
| BECTON DICKINSON & CO        | COM             | 075887109 | 1132  | 16840   | SH      | SOLE | 01 |
| BED BATH & BEYOND INC        | COM             | 075896100 | 262   | 258700  | SH PUT  | SOLE | 01 |
| BED BATH & BEYOND INC        | COM             | 075896100 | 622   | 25118   | SH      | SOLE | 01 |
| BED BATH & BEYOND INC        | COM             | 075896100 | 154   | 276500  | SH CALL | SOLE | 01 |
| BEMIS INC                    | COM             | 081437105 | 669   | 31912   | SH      | SOLE | 01 |
| BERKSHIRE HATHAWAY INC DEL   | CL B            | 084670207 | 84585 | 3000    | SH      | SOLE | 01 |
| BEST BUY INC                 | COM             | 086516101 | 3999  | 105339  | SH      | SOLE | 01 |
| BEST BUY INC                 | COM             | 086516101 | 341   | 140000  | SH PUT  | SOLE | 01 |
| BEST BUY INC                 | SDCV 2.250% 1/1 | 086516AF8 | 414   | 421000  | PRN     | SOLE | 01 |
| BHP BILLITON LTD             | SPONSORED ADR   | 088606108 | 1784  | 40000   | SH      | SOLE | 01 |
| BIG LOTS INC                 | COM             | 089302103 | 1299  | 62502   | SH      | SOLE | 01 |
| BIGBAND NETWORKS INC         | COM             | 089750509 | 148   | 22600   | SH      | SOLE | 01 |
| BIOGEN IDEC INC              | COM             | 09062X103 | 258   | 4923    | SH      | SOLE | 01 |
| BIOGEN IDEC INC              | COM             | 09062X103 | 39    | 30000   | SH CALL | SOLE | 01 |

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|                              |                 |           |       |         |     |      |      |    |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 11    | 31700   | SH  | CALL | SOLE | 01 |
| BIOMARIN PHARMACEUTICAL INC  | COM             | 09061G101 | 306   | 24753   | SH  |      | SOLE | 01 |
| BIOVAIL CORP                 | COM             | 09067J109 | 125   | 11400   | SH  |      | SOLE | 01 |
| BJ SVCS CO                   | COM             | 055482103 | 214   | 21529   | SH  |      | SOLE | 01 |
| BJ SVCS CO                   | COM             | 055482103 | 151   | 267800  | SH  | CALL | SOLE | 01 |
| BJS WHOLESALE CLUB INC       | COM             | 05548J106 | 325   | 10144   | SH  |      | SOLE | 01 |
| BLACKROCK INC                | COM             | 09247X101 | 585   | 4500    | SH  |      | SOLE | 01 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 226   | 31200   | SH  |      | SOLE | 01 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 145   | 130000  | SH  | PUT  | SOLE | 01 |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 367   | 327500  | SH  | CALL | SOLE | 01 |
| BLOCK H & R INC              | COM             | 093671105 | 253   | 13901   | SH  |      | SOLE | 01 |
| BMC SOFTWARE INC             | COM             | 055921100 | 2589  | 78461   | SH  |      | SOLE | 01 |
| BMC SOFTWARE INC             | COM             | 055921100 | 87    | 55500   | SH  | CALL | SOLE | 01 |
| BMC SOFTWARE INC             | COM             | 055921100 | 135   | 20000   | SH  | PUT  | SOLE | 01 |
| BOB EVANS FARMS INC          | COM             | 096761101 | 341   | 15200   | SH  |      | SOLE | 01 |
| BOEING CO                    | COM             | 097023105 | 1297  | 36456   | SH  |      | SOLE | 01 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 495   | 62270   | SH  |      | SOLE | 01 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 17    | 75000   | SH  | CALL | SOLE | 01 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 30    | 100000  | SH  | PUT  | SOLE | 01 |
| BPW ACQUISITION CORP         | COM             | 055637102 | 1072  | 114500  | SH  |      | SOLE | 02 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 300   | 500000  | SH  | PUT  | SOLE | 01 |
| BROADCOM CORP                | CL A            | 111320107 | 967   | 48423   | SH  |      | SOLE | 01 |
| BROADCOM CORP                | CL A            | 111320107 | 123   | 110000  | SH  | CALL | SOLE | 01 |
| BROADCOM CORP                | CL A            | 111320107 | 110   | 50000   | SH  | PUT  | SOLE | 01 |
| BRONCO DRILLING CO INC       | COM             | 112211107 | 59    | 11200   | SH  |      | SOLE | 01 |
| BROWN FORMAN CORP            | CL B            | 115637209 | 1146  | 29519   | SH  |      | SOLE | 01 |
| BRUKER CORP                  | COM             | 116794108 | 165   | 26800   | SH  |      | SOLE | 01 |
| BUNGE LIMITED                | COM             | G16962105 | 341   | 6015    | SH  |      | SOLE | 01 |
| BURGER KING HLDGS INC        | COM             | 121208201 | 596   | 25951   | SH  |      | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM             | 12189T104 | 1303  | 21670   | SH  |      | SOLE | 01 |
| C&D TECHNOLOGIES INC         | NOTE 5.250%11/0 | 124661AD1 | 31    | 51000   | PRN |      | SOLE | 01 |
| CA INC                       | COM             | 12673P105 | 1716  | 97441   | SH  |      | SOLE | 02 |
| CA INC                       | COM             | 12673P105 | 87    | 350000  | SH  | CALL | SOLE | 01 |
| CA INC                       | COM             | 12673P105 | 152   | 80000   | SH  | PUT  | SOLE | 01 |
| CABOT CORP                   | COM             | 127055101 | 61    | 90000   | SH  | CALL | SOLE | 01 |
| CABOT OIL & GAS CORP         | COM             | 127097103 | 896   | 38023   | SH  |      | SOLE | 01 |
| CACI INTL INC                | NOTE 2.125% 5/0 | 127190AD8 | 3539  | 4133000 | PRN |      | SOLE | 01 |
| CADENCE DESIGN SYSTEM INC    | COM             | 127387108 | 272   | 155600  | SH  | CALL | SOLE | 01 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 1176  | 53620   | SH  |      | SOLE | 01 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 14    | 20000   | SH  | CALL | SOLE | 01 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 135   | 37000   | SH  | PUT  | SOLE | 01 |
| CAMPBELL SOUP CO             | COM             | 134429109 | 569   | 20794   | SH  |      | SOLE | 01 |
| CANON INC                    | ADR             | 138006309 | 250   | 8600    | SH  |      | SOLE | 01 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 56    | 75100   | SH  | CALL | SOLE | 01 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 184   | 15000   | SH  | PUT  | SOLE | 01 |
| CAPITOL ACQUISITION CORP DEL | COM             | 14055E104 | 948   | 100000  | SH  |      | SOLE | 02 |
| CAPSTEAD MTG CORP            | COM NO PAR      | 14067E506 | 132   | 12300   | SH  |      | SOLE | 01 |
| CARDINAL HEALTH INC          | COM             | 14149Y108 | 1195  | 37967   | SH  |      | SOLE | 01 |
| CARLISLE COS INC             | COM             | 142339100 | 251   | 12790   | SH  |      | SOLE | 01 |
| CARNIVAL CORP                | PAIRED CTF      | 143658300 | 45771 | 252354  | SH  |      | SOLE | 01 |
| CARTER INC                   | COM             | 146229109 | 190   | 10100   | SH  |      | SOLE | 01 |
| CASEYS GEN STORES INC        | COM             | 147528103 | 267   | 10000   | SH  |      | SOLE | 01 |
| CASTLE A M & CO              | COM             | 148411101 | 96    | 10800   | SH  |      | SOLE | 01 |
| CATERPILLAR INC DEL          | COM             | 149123101 | 1309  | 46822   | SH  |      | SOLE | 01 |
| CELGENE CORP                 | COM             | 151020104 | 674   | 15178   | SH  |      | SOLE | 01 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 41903 | 446294  | SH  |      | SOLE | 01 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 4     | 53600   | SH  | CALL | SOLE | 01 |
| CENTERPOINT ENERGY INC       | COM             | 15189T107 | 68    | 28200   | SH  | PUT  | SOLE | 01 |
| CENTURY ALUM CO              | COM             | 156431108 | 10    | 25000   | SH  | CALL | SOLE | 01 |
| CEPHALON INC                 | COM             | 156708109 | 2990  | 43902   | SH  |      | SOLE | 01 |
| CERNER CORP                  | COM             | 156782104 | 741   | 16854   | SH  |      | SOLE | 01 |
| CF INDS HLDGS INC            | COM             | 125269100 | 407   | 149500  | SH  | PUT  | SOLE | 01 |

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|                              |                 |           |       |         |     |      |      |    |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| CF INDS HLDGS INC            | COM             | 125269100 | 1075  | 87900   | SH  | CALL | SOLE | 01 |
| CF INDS HLDGS INC            | COM             | 125269100 | 282   | 3958    | SH  |      | SOLE | 01 |
| CHARLES RIV LABS INTL INC    | COM             | 159864107 | 863   | 31726   | SH  |      | SOLE | 01 |
| CHARMING SHOPPES INC         | NOTE 1.125% 5/0 | 161133AE3 | 289   | 1000000 | PRN |      | SOLE | 01 |
| CHART INDS INC               | COM PAR \$0.01  | 16115Q308 | 142   | 18000   | SH  |      | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 947   | 42622   | SH  |      | SOLE | 01 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 137   | 60000   | SH  | CALL | SOLE | 01 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 402   | 60000   | SH  | PUT  | SOLE | 01 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 1089  | 63846   | SH  |      | SOLE | 01 |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 3343  | 52100   | SH  |      | SOLE | 01 |
| CHUBB CORP                   | COM             | 171232101 | 542   | 42000   | SH  | PUT  | SOLE | 01 |
| CIENA CORP                   | COM NEW         | 171779309 | 93    | 12000   | SH  |      | SOLE | 01 |
| CIGNA CORP                   | COM             | 125509109 | 690   | 39230   | SH  |      | SOLE | 01 |
| CISCO SYS INC                | COM             | 17275R102 | 154   | 526900  | SH  | CALL | SOLE | 01 |
| CISCO SYS INC                | COM             | 17275R102 | 187   | 83200   | SH  | PUT  | SOLE | 01 |
| CITIGROUP INC                | COM             | 172967101 | 34    | 175500  | SH  | CALL | SOLE | 01 |
| CITIGROUP INC                | COM             | 172967101 | 3644  | 1207900 | SH  | PUT  | SOLE | 01 |
| CITIGROUP INC                | COM             | 172967101 | 33    | 13031   | SH  |      | SOLE | 01 |
| CITY NATL CORP               | COM             | 178566105 | 969   | 28700   | SH  |      | SOLE | 01 |
| CLARCOR INC                  | COM             | 179895107 | 14    | 12400   | SH  | PUT  | SOLE | 01 |
| CLAUDE RES INC               | COM             | 182873109 | 24    | 40000   | SH  |      | SOLE | 01 |
| CLOROX CO DEL                | COM             | 189054109 | 468   | 9095    | SH  |      | SOLE | 01 |
| CME GROUP INC                | COM             | 12572Q105 | 1649  | 6691    | SH  |      | SOLE | 01 |
| CME GROUP INC                | COM             | 12572Q105 | 778   | 14300   | SH  | PUT  | SOLE | 01 |
| CMS ENERGY CORP              | COM             | 125896100 | 546   | 46088   | SH  |      | SOLE | 01 |
| CNOOC LTD                    | SPONSORED ADR   | 126132109 | 231   | 2300    | SH  |      | SOLE | 01 |
| COACH INC                    | COM             | 189754104 | 531   | 31800   | SH  |      | SOLE | 01 |
| COCA COLA CO                 | COM             | 191216100 | 635   | 14458   | SH  |      | SOLE | 01 |
| COCA COLA ENTERPRISES INC    | COM             | 191219104 | 611   | 46300   | SH  |      | SOLE | 01 |
| COGENT COMM GROUP INC        | COM NEW         | 19239V302 | 76    | 10500   | SH  |      | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 216   | 495000  | SH  | CALL | SOLE | 01 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 465   | 7886    | SH  |      | SOLE | 01 |
| COLGATE PALMOLIVE CO         | COM             | 194162103 | 45    | 23000   | SH  | CALL | SOLE | 01 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 173   | 74100   | SH  | CALL | SOLE | 01 |
| COMCAST CORP NEW             | CL A SPL        | 20030N200 | 4992  | 387900  | SH  |      | SOLE | 01 |
| COMCAST CORP NEW             | CL A            | 20030N101 | 518   | 37955   | SH  |      | SOLE | 01 |
| COMERICA INC                 | COM             | 200340107 | 637   | 34765   | SH  |      | SOLE | 01 |
| COMPANHIA VALE DO RIO DOCE   | SPONSORED ADR   | 204412209 | 162   | 12200   | SH  |      | SOLE | 01 |
| COMPUTER SCIENCES CORP       | COM             | 205363104 | 710   | 19285   | SH  |      | SOLE | 01 |
| COMPUWARE CORP               | COM             | 205638109 | 364   | 55200   | SH  |      | SOLE | 01 |
| COMVERGE INC                 | COM             | 205859101 | 104   | 14900   | SH  |      | SOLE | 01 |
| CONCHO RES INC               | COM             | 20605P101 | 220   | 8600    | SH  |      | SOLE | 01 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 37    | 13200   | SH  | CALL | SOLE | 01 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 261   | 20000   | SH  | PUT  | SOLE | 01 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 39893 | 110555  | SH  |      | SOLE | 01 |
| CONSOL ENERGY INC            | COM             | 20854P109 | 1140  | 45183   | SH  |      | SOLE | 01 |
| CONSTELLATION BRANDS INC     | CL A            | 21036P108 | 194   | 16276   | SH  |      | SOLE | 01 |
| CONTINENTAL AIRLS INC        | NOTE 5.000% 6/1 | 210795PJ3 | 81    | 100000  | PRN |      | SOLE | 01 |
| CONTINENTAL RESOURCES INC    | COM             | 212015101 | 285   | 13416   | SH  |      | SOLE | 01 |
| COOPER CAMERON CORP          | DBCV 1.500% 5/1 | 216640AE2 | 1295  | 1000000 | PRN |      | SOLE | 01 |
| COOPER COS INC               | COM NEW         | 216648402 | 1168  | 44158   | SH  |      | SOLE | 01 |
| COPART INC                   | COM             | 217204106 | 262   | 8821    | SH  |      | SOLE | 01 |
| CORINTHIAN COLLEGES INC      | COM             | 218868107 | 193   | 40300   | SH  | CALL | SOLE | 01 |
| CORNING INC                  | COM             | 219350105 | 1521  | 114556  | SH  |      | SOLE | 01 |
| CORNING INC                  | COM             | 219350105 | 669   | 131700  | SH  | CALL | SOLE | 01 |
| CORPORATE EXECUTIVE BRD CO   | COM             | 21988R102 | 155   | 10675   | SH  |      | SOLE | 01 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 723   | 15611   | SH  |      | SOLE | 01 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 262   | 1005500 | SH  | CALL | SOLE | 01 |
| COSTCO WHSL CORP NEW         | COM             | 22160K105 | 566   | 141500  | SH  | PUT  | SOLE | 01 |
| COVANTA HLDG CORP            | COM             | 22282E102 | 326   | 24931   | SH  |      | SOLE | 01 |
| COVIDIEN LTD                 | COM             | G2552X108 | 63    | 23200   | SH  | CALL | SOLE | 01 |
| CPI INTERNATIONAL INC        | COM             | 12618M100 | 200   | 21300   | SH  |      | SOLE | 01 |

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|------------------------------|------------------|-----------|-------|----------|-----|------|------|----|
| CREE INC                     | COM              | 225447101 | 260   | 226000   | SH  | CALL | SOLE | 01 |
| CRESUD SA COMERCIAL          | *W EXP 05/22/201 | P3311R192 | 2691  | 33641743 | SH  |      | SOLE | 01 |
| CROWN HOLDINGS INC           | COM              | 228368106 | 286   | 12581    | SH  |      | SOLE | 01 |
| CSX CORP                     | COM              | 126408103 | 618   | 23917    | SH  |      | SOLE | 01 |
| CTS CORP                     | NOTE 2.125% 5/0  | 126501AC9 | 291   | 300000   | PRN |      | SOLE | 01 |
| CUBIST PHARMACEUTICALS INC   | COM              | 229678107 | 177   | 10800    | SH  |      | SOLE | 01 |
| CURRENCYSHARES SWISS FRANC T | SWISS FRANC SH   | 23129V109 | 43703 | 50000    | SH  |      | SOLE | 01 |
| CV THERAPEUTICS INC          | COM              | 126667104 | 1117  | 56200    | SH  |      | SOLE | 01 |
| CV THERAPEUTICS INC          | NOTE 2.750% 5/1  | 126667AF1 | 1793  | 1601000  | PRN |      | SOLE | 01 |
| CV THERAPEUTICS INC          | COM              | 126667104 | 73    | 129900   | SH  | PUT  | SOLE | 01 |
| CV THERAPEUTICS INC          | COM              | 126667104 | 30    | 75000    | SH  | CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION     | COM              | 126650100 | 68    | 61400    | SH  | CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION     | COM              | 126650100 | 1530  | 156900   | SH  | PUT  | SOLE | 01 |
| CYBERONICS INC               | COM              | 23251P102 | 240   | 18100    | SH  |      | SOLE | 01 |
| CYBERONICS INC               | COM              | 23251P102 | 31    | 15000    | SH  | PUT  | SOLE | 01 |
| DAIMLER AG                   | REG SHS          | D1668R123 | 1236  | 48400    | SH  |      | SOLE | 01 |
| DANAHER CORP DEL             | COM              | 235851102 | 1638  | 30208    | SH  |      | SOLE | 01 |
| DARDEN RESTAURANTS INC       | COM              | 237194105 | 1815  | 52973    | SH  |      | SOLE | 01 |
| DATA DOMAIN INC              | COM              | 23767P109 | 108   | 79000    | SH  | PUT  | SOLE | 01 |
| DATA DOMAIN INC              | COM              | 23767P109 | 903   | 71829    | SH  |      | SOLE | 01 |
| DAVITA INC                   | COM              | 23918K108 | 1653  | 37622    | SH  |      | SOLE | 01 |
| DAVITA INC                   | COM              | 23918K108 | 8     | 15000    | SH  | CALL | SOLE | 01 |
| DEAN FOODS CO NEW            | COM              | 242370104 | 1014  | 56110    | SH  |      | SOLE | 01 |
| DEERE & CO                   | COM              | 244199105 | 1418  | 43152    | SH  |      | SOLE | 01 |
| DEL MONTE FOODS CO           | COM              | 24522P103 | 92    | 12600    | SH  |      | SOLE | 01 |
| DELL INC                     | COM              | 24702R101 | 220   | 120000   | SH  | PUT  | SOLE | 01 |
| DELTA AIR LINES INC DEL      | COM NEW          | 247361702 | 73    | 118700   | SH  | CALL | SOLE | 01 |
| DELTA AIR LINES INC DEL      | COM NEW          | 247361702 | 440   | 78100    | SH  |      | SOLE | 01 |
| DENBURY RES INC              | COM NEW          | 247916208 | 1076  | 72389    | SH  |      | SOLE | 01 |
| DEPOMED INC                  | COM              | 249908104 | 25    | 10600    | SH  |      | SOLE | 01 |
| DEUTSCHE BANK AG             | NAMEN AKT        | D18190898 | 77438 | 1905000  | SH  |      | SOLE | 01 |
| DEVON ENERGY CORP NEW        | COM              | 25179M103 | 281   | 6290     | SH  |      | SOLE | 01 |
| DEVRY INC DEL                | COM              | 251893103 | 5     | 15000    | SH  | CALL | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM              | 25271C102 | 394   | 6275     | SH  |      | SOLE | 01 |
| DICKS SPORTING GOODS INC     | COM              | 253393102 | 423   | 29647    | SH  |      | SOLE | 01 |
| DIRECTV GROUP INC            | COM              | 25459L106 | 299   | 13107    | SH  |      | SOLE | 01 |
| DISCOVER FINL SVCS           | COM              | 254709108 | 138   | 120000   | SH  | PUT  | SOLE | 01 |
| DISCOVER FINL SVCS           | COM              | 254709108 | 382   | 225000   | SH  | CALL | SOLE | 01 |
| DISH NETWORK CORP            | CL A             | 25470M109 | 160   | 14400    | SH  |      | SOLE | 01 |
| DOMINION RES INC VA NEW      | COM              | 25746U109 | 1788  | 57700    | SH  |      | SOLE | 01 |
| DOMINION RES INC VA NEW      | NOTE 2.125%12/1  | 25746UAT6 | 47    | 45000    | PRN |      | SOLE | 01 |
| DOUBLE-TAKE SOFTWARE INC     | COM              | 258598101 | 134   | 19800    | SH  |      | SOLE | 01 |
| DOW CHEM CO                  | COM              | 260543103 | 492   | 58355    | SH  |      | SOLE | 01 |
| DPL INC                      | COM              | 233293109 | 202   | 8949     | SH  |      | SOLE | 01 |
| DR PEPPER SNAPPLE GROUP INC  | COM              | 26138E109 | 2813  | 166357   | SH  |      | SOLE | 01 |
| DST SYS INC DEL              | DBCV 4.125% 8/1  | 233326AB3 | 233   | 239000   | PRN |      | SOLE | 01 |
| DST SYS INC DEL              | DBCV 8/1         | 233326AD9 | 2927  | 3341000  | PRN |      | SOLE | 01 |
| DTE ENERGY CO                | COM              | 233331107 | 1343  | 48493    | SH  |      | SOLE | 01 |
| DU PONT E I DE NEMOURS & CO  | COM              | 263534109 | 901   | 40370    | SH  |      | SOLE | 01 |
| DUKE REALTY CORP             | COM NEW          | 264411505 | 156   | 28341    | SH  |      | SOLE | 01 |
| DUN & BRADSTREET CORP DEL NE | COM              | 26483E100 | 233   | 3030     | SH  |      | SOLE | 01 |
| E M C CORP MASS              | COM              | 268648102 | 1302  | 815100   | SH  | CALL | SOLE | 01 |
| E M C CORP MASS              | COM              | 268648102 | 1525  | 2017500  | SH  | PUT  | SOLE | 01 |
| E M C CORP MASS              | COM              | 268648102 | 658   | 57713    | SH  |      | SOLE | 01 |
| E M C CORP MASS              | NOTE 1.750%12/0  | 268648AK8 | 70    | 70000    | PRN |      | SOLE | 01 |
| EAGLE BULK SHIPPING INC      | COM              | Y2187A101 | 18    | 100000   | SH  | CALL | SOLE | 01 |
| EARTHLINK INC                | NOTE 3.250%11/1  | 270321AA0 | 951   | 1000000  | PRN |      | SOLE | 01 |
| EATON VANCE FLTING RATE INC  | COM              | 278279104 | 83750 | 1000000  | SH  |      | SOLE | 01 |
| EBAY INC                     | COM              | 278642103 | 480   | 38242    | SH  |      | SOLE | 01 |
| EBAY INC                     | COM              | 278642103 | 100   | 75200    | SH  | CALL | SOLE | 01 |
| EBAY INC                     | COM              | 278642103 | 179   | 75300    | SH  | PUT  | SOLE | 01 |
| EBIX INC                     | COM NEW          | 278715206 | 214   | 8600     | SH  |      | SOLE | 01 |

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|-------------------------------|------------------|-----------|-------|---------|-----|-----------|----|
| ECHOSTAR CORP                 | CL A             | 278768106 | 174   | 11718   | SH  | SOLE      | 01 |
| EDWARDS LIFESCIENCES CORP     | COM              | 28176E108 | 419   | 6907    | SH  | SOLE      | 01 |
| EINSTEIN NOAH REST GROUP INC  | COM              | 28257U104 | 165   | 28300   | SH  | SOLE      | 01 |
| EL PASO CORP                  | COM              | 28336L109 | 167   | 26796   | SH  | SOLE      | 01 |
| EL PASO CORP                  | COM              | 28336L109 | 13    | 32500   | SH  | CALL SOLE | 01 |
| EL PASO CORP                  | COM              | 28336L109 | 88    | 32500   | SH  | PUT SOLE  | 01 |
| ELECTRONIC ARTS INC           | COM              | 285512109 | 204   | 120000  | SH  | PUT SOLE  | 01 |
| ELECTRONIC ARTS INC           | COM              | 285512109 | 380   | 20900   | SH  | SOLE      | 01 |
| ELECTRONIC ARTS INC           | COM              | 285512109 | 306   | 120000  | SH  | CALL SOLE | 01 |
| EMPIRE RESORTS INC            | NOTE 8.000% 7/3  | 292052AB3 | 21    | 70000   | PRN | SOLE      | 01 |
| ENCORE WIRE CORP              | COM              | 292562105 | 238   | 11100   | SH  | SOLE      | 01 |
| ENERGIZER HLDGS INC           | COM              | 29266R108 | 225   | 4530    | SH  | SOLE      | 01 |
| ENERSYS                       | COM              | 29275Y102 | 207   | 17100   | SH  | SOLE      | 01 |
| ENSCO INTL INC                | COM              | 26874Q100 | 699   | 26464   | SH  | SOLE      | 01 |
| ENSTAR GROUP LIMITED          | SHS              | G3075P101 | 253   | 4500    | SH  | SOLE      | 01 |
| ENTERCOM COMMUNICATIONS CORP  | CL A             | 293639100 | 12    | 11000   | SH  | SOLE      | 01 |
| ENTERPRISE PRODS PARTNERS L   | COM              | 293792107 | 44535 | 205600  | SH  | SOLE      | 01 |
| EOG RES INC                   | COM              | 26875P101 | 408   | 20000   | SH  | PUT SOLE  | 01 |
| EOG RES INC                   | COM              | 26875P101 | 5     | 20000   | SH  | CALL SOLE | 01 |
| EOG RES INC                   | COM              | 26875P101 | 3216  | 58731   | SH  | SOLE      | 01 |
| EQT CORP                      | COM              | 26884L109 | 1238  | 39518   | SH  | SOLE      | 01 |
| EQUIFAX INC                   | COM              | 294429105 | 1979  | 80933   | SH  | SOLE      | 01 |
| EQUITY RESIDENTIAL            | SH BEN INT       | 29476L107 | 302   | 16435   | SH  | SOLE      | 01 |
| EQUITY RESIDENTIAL            | SH BEN INT       | 29476L107 | 2     | 35300   | SH  | CALL SOLE | 01 |
| EQUITY RESIDENTIAL            | SH BEN INT       | 29476L107 | 347   | 17100   | SH  | PUT SOLE  | 01 |
| ERICSSON L M TEL CO           | ADR B SEK 10     | 294821608 | 4943  | 611029  | SH  | SOLE      | 01 |
| ESSEX PTY TR INC              | COM              | 297178105 | 315   | 5500    | SH  | SOLE      | 01 |
| ESTERLINE TECHNOLOGIES CORP   | COM              | 297425100 | 14426 | 76700   | SH  | SOLE      | 01 |
| EXELON CORP                   | COM              | 30161N101 | 55    | 25800   | SH  | CALL SOLE | 01 |
| EXXON MOBIL CORP              | COM              | 30231G102 | 4532  | 66555   | SH  | SOLE      | 01 |
| EXXON MOBIL CORP              | COM              | 30231G102 | 478   | 313900  | SH  | CALL SOLE | 01 |
| EXXON MOBIL CORP              | COM              | 30231G102 | 966   | 99600   | SH  | PUT SOLE  | 01 |
| F5 NETWORKS INC               | COM              | 315616102 | 363   | 17319   | SH  | SOLE      | 01 |
| FASTENAL CO                   | COM              | 311900104 | 231   | 7199    | SH  | SOLE      | 01 |
| FEDERAL NATL MTG ASSN         | COM              | 313586109 | 1     | 40000   | SH  | CALL SOLE | 01 |
| FEDERAL SIGNAL CORP           | COM              | 313855108 | 57    | 10800   | SH  | SOLE      | 01 |
| FEDEX CORP                    | COM              | 31428X106 | 2742  | 61643   | SH  | SOLE      | 01 |
| FEDEX CORP                    | COM              | 31428X106 | 107   | 14000   | SH  | CALL SOLE | 01 |
| FEDEX CORP                    | COM              | 31428X106 | 461   | 217300  | SH  | PUT SOLE  | 01 |
| FIDELITY NATIONAL FINANCIAL   | CL A             | 31620R105 | 201   | 10296   | SH  | SOLE      | 01 |
| FIDELITY NATL INFORMATION SV  | COM              | 31620M106 | 713   | 39193   | SH  | SOLE      | 01 |
| FIFTH THIRD BANCORP           | CNV PFD DEP1/250 | 316773209 | 1236  | 30000   | SH  | SOLE      | 01 |
| FINANCIAL FED CORP            | DBCV 2.000% 4/1  | 317492AF3 | 2965  | 3003000 | PRN | SOLE      | 01 |
| FINISH LINE INC               | CL A             | 317923100 | 134   | 20220   | SH  | SOLE      | 01 |
| FIRST AMERN CORP CALIF        | COM              | 318522307 | 855   | 32272   | SH  | SOLE      | 01 |
| FIRST HORIZON NATL CORP       | COM              | 320517105 | 154   | 14384   | SH  | SOLE      | 01 |
| FIRST SOLAR INC               | COM              | 336433107 | 1036  | 7809    | SH  | SOLE      | 01 |
| FIRST SOLAR INC               | COM              | 336433107 | 889   | 56800   | SH  | CALL SOLE | 01 |
| FIRST SOLAR INC               | COM              | 336433107 | 1406  | 56800   | SH  | PUT SOLE  | 01 |
| FIRSTENERGY CORP              | COM              | 337932107 | 2045  | 52984   | SH  | SOLE      | 01 |
| FISERV INC                    | COM              | 337738108 | 284   | 7800    | SH  | SOLE      | 01 |
| FISHER SCIENTIFIC INTL INC    | NOTE 2.500%10/0  | 338032AW5 | 1872  | 1210000 | PRN | SOLE      | 01 |
| FLIR SYS INC                  | COM              | 302445101 | 421   | 20546   | SH  | SOLE      | 01 |
| FLIR SYS INC                  | COM              | 302445101 | 189   | 38600   | SH  | PUT SOLE  | 01 |
| FLIR SYS INC                  | COM              | 302445101 | 59    | 20000   | SH  | CALL SOLE | 01 |
| FLUOR CORP NEW                | COM              | 343412102 | 1105  | 31977   | SH  | SOLE      | 01 |
| FOMENTO ECONOMICO MEXICANO S  | SPON ADR UNITS   | 344419106 | 320   | 100000  | SH  | CALL SOLE | 01 |
| FOREST OIL CORP               | COM PAR \$0.01   | 346091705 | 216   | 16446   | SH  | SOLE      | 01 |
| FORTUNE BRANDS INC            | COM              | 349631101 | 1117  | 45493   | SH  | SOLE      | 01 |
| FPL GROUP INC                 | COM              | 302571104 | 847   | 16702   | SH  | SOLE      | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM              | 35671D857 | 188   | 137700  | SH  | CALL SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM              | 35671D857 | 197   | 23300   | SH  | PUT SOLE  | 01 |



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|                               |                 |           |       |         |     |           |    |
|-------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 1471  | 38607   | SH  | SOLE      | 01 |
| FREEMPORT-MCMORAN COPPER & GO | PFD CONV        | 35671D782 | 1349  | 21025   | SH  | SOLE      | 01 |
| FRESENIUS MED CARE AG&CO KGA  | SPONSORED ADR   | 358029106 | 468   | 12100   | SH  | SOLE      | 01 |
| FRONTLINE LTD                 | SHS             | G3682E127 | 18064 | 1038753 | SH  | SOLE      | 01 |
| FTI CONSULTING INC            | COM             | 302941109 | 267   | 5400    | SH  | SOLE      | 01 |
| FUQI INTERNATIONAL INC        | COM NEW         | 36102A207 | 72    | 15400   | SH  | SOLE      | 01 |
| FUSHI COPPERWELD INC          | COM             | 36113E107 | 100   | 20800   | SH  | SOLE      | 01 |
| G-III APPAREL GROUP LTD       | COM             | 36237H101 | 125   | 22600   | SH  | SOLE      | 01 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 35    | 50000   | SH  | PUT SOLE  | 01 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 254   | 337400  | SH  | CALL SOLE | 01 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 1525  | 54420   | SH  | SOLE      | 01 |
| GAP INC DEL                   | COM             | 364760108 | 394   | 30348   | SH  | SOLE      | 01 |
| GARDNER DENVER INC            | COM             | 365558105 | 222   | 114200  | SH  | PUT SOLE  | 01 |
| GATX CORP                     | COM             | 361448103 | 242   | 12000   | SH  | SOLE      | 01 |
| GENENTECH INC                 | COM NEW         | 368710406 | 2767  | 641600  | SH  | CALL SOLE | 01 |
| GENENTECH INC                 | COM NEW         | 368710406 | 264   | 175400  | SH  | PUT SOLE  | 01 |
| GENERAL CABLE CORP DEL NEW    | NOTE 0.875%11/1 | 369300AD0 | 31    | 44000   | PRN | SOLE      | 01 |
| GENERAL DYNAMICS CORP         | COM             | 369550108 | 24    | 17000   | SH  | CALL SOLE | 01 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 2449  | 1698200 | SH  | PUT SOLE  | 01 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 1712  | 3750000 | SH  | CALL SOLE | 01 |
| GENERAL MTRS CORP             | COM             | 370442105 | 349   | 18500   | SH  | PUT SOLE  | 01 |
| GENUINE PARTS CO              | COM             | 372460105 | 474   | 15877   | SH  | SOLE      | 01 |
| GERDAU AMERISTEEL CORP        | COM             | 37373P105 | 4     | 39000   | SH  | CALL SOLE | 01 |
| GILEAD SCIENCES INC           | NOTE 0.625% 5/0 | 375558AH6 | 64    | 50000   | PRN | SOLE      | 01 |
| GLOBAL BRANDS ACQUISITION CO  | COM             | 378982102 | 1190  | 125000  | SH  | SOLE      | 02 |
| GLOBAL CROSSING LTD           | NOTE 5.000% 5/1 | 37932JAA1 | 53    | 105000  | PRN | SOLE      | 01 |
| GLOBAL SHIP LEASE INC NEW     | SHS A           | Y27183105 | 223   | 110301  | SH  | SOLE      | 01 |
| GOLDCORP INC NEW              | COM             | 380956409 | 333   | 10000   | SH  | SOLE      | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 265   | 2500    | SH  | SOLE      | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 1041  | 57400   | SH  | CALL SOLE | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 917   | 122900  | SH  | PUT SOLE  | 01 |
| GOODRICH CORP                 | COM             | 382388106 | 900   | 23758   | SH  | SOLE      | 01 |
| GOODRICH PETE CORP            | NOTE 3.250%12/0 | 382410AB4 | 24    | 34000   | PRN | SOLE      | 01 |
| GRACE W R & CO DEL NEW        | COM             | 38388F108 | 31    | 20000   | SH  | CALL SOLE | 01 |
| GRAINGER W W INC              | COM             | 384802104 | 1239  | 17656   | SH  | SOLE      | 01 |
| GREEN MTN COFFEE ROASTERS IN  | COM             | 393122106 | 468   | 9757    | SH  | SOLE      | 01 |
| GREEN MTN COFFEE ROASTERS IN  | COM             | 393122106 | 32    | 11000   | SH  | CALL SOLE | 01 |
| GRIFFON CORP                  | NOTE 4.000% 7/1 | 398433AC6 | 4657  | 5015000 | PRN | SOLE      | 01 |
| GYMBOREE CORP                 | COM             | 403777105 | 18    | 11000   | SH  | CALL SOLE | 01 |
| HALLIBURTON CO                | COM             | 406216101 | 1062  | 68658   | SH  | SOLE      | 01 |
| HALLIBURTON CO                | COM             | 406216101 | 46    | 60000   | SH  | CALL SOLE | 01 |
| HANOVER INS GROUP INC         | COM             | 410867105 | 208   | 7200    | SH  | SOLE      | 01 |
| HARLEY DAVIDSON INC           | COM             | 412822108 | 354   | 26441   | SH  | SOLE      | 01 |
| HARMONY GOLD MNG LTD          | SPONSORED ADR   | 413216300 | 251   | 22900   | SH  | SOLE      | 01 |
| HASBRO INC                    | DBCV 2.750%12/0 | 418056AN7 | 15    | 12000   | PRN | SOLE      | 01 |
| HATTERAS FINL CORP            | COM             | 41902R103 | 239   | 9550    | SH  | SOLE      | 01 |
| HCC INS HLDGS INC             | NOTE 1.300% 4/0 | 404132AB8 | 7760  | 6913000 | PRN | SOLE      | 01 |
| HCP INC                       | COM             | 40414L109 | 267   | 14935   | SH  | SOLE      | 01 |
| HCP INC                       | COM             | 40414L109 | 168   | 12100   | SH  | PUT SOLE  | 01 |
| HDFC BANK LTD                 | ADR REPS 3 SHS  | 40415F101 | 500   | 8200    | SH  | SOLE      | 01 |
| HEALTH CARE REIT INC          | COM             | 42217K106 | 475   | 15518   | SH  | SOLE      | 01 |
| HEALTH NET INC                | COM             | 42222G108 | 28    | 26600   | SH  | CALL SOLE | 01 |
| HEALTHCARE RLTY TR            | COM             | 421946104 | 246   | 16400   | SH  | SOLE      | 01 |
| HEALTHTRONICS INC             | COM             | 42222L107 | 159   | 118047  | SH  | SOLE      | 01 |
| HEINZ H J CO                  | COM             | 423074103 | 789   | 23860   | SH  | SOLE      | 01 |
| HERTZ GLOBAL HOLDINGS INC     | COM             | 42805T105 | 61    | 15628   | SH  | SOLE      | 01 |
| HESS CORP                     | COM             | 42809H107 | 2539  | 46844   | SH  | SOLE      | 01 |
| HESS CORP                     | COM             | 42809H107 | 147   | 13000   | SH  | PUT SOLE  | 01 |
| HEWLETT PACKARD CO            | COM             | 428236103 | 69    | 60000   | SH  | CALL SOLE | 01 |
| HEWLETT PACKARD CO            | COM             | 428236103 | 98    | 15000   | SH  | PUT SOLE  | 01 |
| HEXCEL CORP NEW               | COM             | 428291108 | 127   | 100000  | SH  | CALL SOLE | 01 |
| HICKS ACQUISITION CO I INC    | COM             | 429086309 | 1413  | 150000  | SH  | SOLE      | 02 |

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| HILLTOP HOLDINGS INC         | COM              | 432748101 | 182    | 16000   | SH  | SOLE | 01   | 0  |
| HNI CORP                     | COM              | 404251100 | 158    | 15200   | SH  | SOLE | 01   |    |
| HOLOGIC INC                  | COM              | 436440101 | 326    | 24900   | SH  | SOLE | 01   |    |
| HOME DEPOT INC               | COM              | 437076102 | 85     | 119900  | SH  | CALL | SOLE | 01 |
| HONEYWELL INTL INC           | COM              | 438516106 | 1441   | 51714   | SH  | SOLE | 01   |    |
| HORIZON LINES INC            | COM              | 44044K101 | 38     | 12400   | SH  | SOLE | 01   |    |
| HORNBECK OFFSHORE SVCS INC N | FRNT 1.625%11/1  | 440543AE6 | 12     | 20000   | PRN | SOLE | 01   |    |
| HORNBECK OFFSHORE SVCS INC N | COM              | 440543106 | 1261   | 82728   | SH  | SOLE | 01   |    |
| HSBC HLDGS PLC               | SPON ADR NEW     | 404280406 | 5      | 25000   | SH  | CALL | SOLE | 01 |
| HUB GROUP INC                | CL A             | 443320106 | 486    | 28600   | SH  | SOLE | 01   |    |
| HUDSON CITY BANCORP          | COM              | 443683107 | 1013   | 86615   | SH  | SOLE | 01   |    |
| HUMAN GENOME SCIENCES INC    | NOTE 2.250%10/1  | 444903AK4 | 890    | 2423000 | PRN | SOLE | 01   |    |
| HUMANA INC                   | COM              | 444859102 | 15597  | 60000   | SH  | SOLE | 01   |    |
| HUNTSMAN CORP                | COM              | 447011107 | 95     | 30376   | SH  | SOLE | 01   |    |
| HUNTSMAN CORP                | COM              | 447011107 | 426    | 136000  | SH  | CALL | SOLE | 02 |
| IAC INTERACTIVECORP          | COM PAR \$.001   | 44919P508 | 530    | 34800   | SH  | SOLE | 01   |    |
| IDEXX LABS INC               | COM              | 45168D104 | 207    | 5989    | SH  | SOLE | 01   |    |
| ILLINOIS TOOL WKS INC        | COM              | 452308109 | 302    | 9802    | SH  | SOLE | 01   |    |
| ILLUMINA INC                 | COM              | 452327109 | 50     | 44000   | SH  | PUT  | SOLE | 01 |
| ILLUMINA INC                 | COM              | 452327109 | 1867   | 50130   | SH  | SOLE | 01   |    |
| IMS HEALTH INC               | COM              | 449934108 | 575    | 46100   | SH  | SOLE | 01   |    |
| INGERSOLL-RAND COMPANY LTD   | CL A             | G4776G101 | 693    | 50204   | SH  | SOLE | 01   |    |
| INNOPHOS HOLDINGS INC        | COM              | 45774N108 | 130    | 11500   | SH  | SOLE | 01   |    |
| INTEGRYS ENERGY GROUP INC    | COM              | 45822P105 | 2397   | 92037   | SH  | SOLE | 01   |    |
| INTEL CORP                   | COM              | 458140100 | 769    | 1100600 | SH  | CALL | SOLE | 01 |
| INTEL CORP                   | COM              | 458140100 | 459    | 462100  | SH  | PUT  | SOLE | 01 |
| INTEL CORP                   | COM              | 458140100 | 2232   | 148515  | SH  | SOLE | 01   |    |
| INTERCONTINENTALEXCHANGE INC | COM              | 45865V100 | 271    | 3641    | SH  | SOLE | 01   |    |
| INTERDIGITAL INC             | COM              | 45867G101 | 519    | 20100   | SH  | SOLE | 01   |    |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 827    | 209400  | SH  | CALL | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 368    | 323500  | SH  | PUT  | SOLE | 01 |
| INTERNATIONAL COAL GRP INC N | COM              | 45928H106 | 46     | 28300   | SH  | SOLE | 01   |    |
| INTERNATIONAL FLAVORS&FRAGRA | COM              | 459506101 | 876    | 28765   | SH  | SOLE | 01   |    |
| INTERNATIONAL GAME TECHNOLOG | DBCV 2.600%12/1  | 459902AP7 | 367    | 379000  | PRN | SOLE | 01   |    |
| INTERNATIONAL GAME TECHNOLOG | COM              | 459902102 | 157    | 70000   | SH  | CALL | SOLE | 01 |
| INTERPUBLIC GROUP COS INC    | COM              | 460690100 | 129    | 31200   | SH  | SOLE | 01   |    |
| INTL PAPER CO                | COM              | 460146103 | 93     | 13232   | SH  | SOLE | 01   |    |
| INTREPID POTASH INC          | COM              | 46121Y102 | 282    | 15292   | SH  | SOLE | 01   |    |
| INTUIT                       | COM              | 461202103 | 271    | 10032   | SH  | SOLE | 01   |    |
| INTUIT                       | COM              | 461202103 | 82     | 35000   | SH  | CALL | SOLE | 01 |
| INTUIT                       | COM              | 461202103 | 154    | 35000   | SH  | PUT  | SOLE | 01 |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 5763   | 257500  | SH  | PUT  | SOLE | 01 |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 4287   | 44954   | SH  | SOLE | 01   |    |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 3541   | 240800  | SH  | CALL | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | PFD CONV SER B   | 46126P304 | 1688   | 10096   | SH  | SOLE | 01   |    |
| INVESCO LTD                  | SHS              | G491BT108 | 169    | 12162   | SH  | SOLE | 01   |    |
| INVESTMENT TECHNOLOGY GRP NE | COM              | 46145F105 | 319    | 12500   | SH  | SOLE | 01   |    |
| INVESTMENT TECHNOLOGY GRP NE | COM              | 46145F105 | 256    | 124700  | SH  | PUT  | SOLE | 01 |
| INVITROGEN CORP              | NOTE 1.500% 2/1  | 46185RAK6 | 201    | 226000  | PRN | SOLE | 01   |    |
| ISHARES COMEX GOLD TR        | ISHARES          | 464285105 | 206706 | 227800  | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI CHILE INVES | 464286640 | 639535 | 1854800 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI STH AFRCA   | 464286780 | 725565 | 1912400 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI THAILAND    | 464286624 | 547575 | 2450000 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI S KOREA     | 464286772 | 679834 | 2336600 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI BRAZIL      | 464286400 | 678688 | 1764200 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI HONG KONG   | 464286871 | 613726 | 5973000 | SH  | SOLE | 01   |    |
| ISHARES INC                  | MSCI MALAYSIA    | 464286830 | 678017 | 9529400 | SH  | SOLE | 01   |    |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 214010 | 1706000 | SH  | SOLE | 01   |    |
| ISHARES TR                   | RUSSELL 2000     | 464287655 | 246    | 150000  | SH  | PUT  | SOLE | 01 |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 662979 | 2646952 | SH  | SOLE | 01   |    |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 279    | 305600  | SH  | CALL | SOLE | 01 |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 1094   | 402800  | SH  | PUT  | SOLE | 01 |

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| ISHARES TR                   | NASDQ BIO INDX   | 464287556 | 338204 | 564634  | SH  | SOLE      | 01 |
| ISHARES TR                   | RUSSELL 1000     | 464287622 | 174920 | 400000  | SH  | SOLE      | 01 |
| ISHARES TR                   | RUSSELL 2000     | 464287655 | 333    | 603900  | SH  | CALL SOLE | 01 |
| ISHARES TR                   | FTSE XNHUA IDX   | 464287184 | 6      | 130500  | SH  | CALL SOLE | 01 |
| ISHARES TR                   | S&P LTN AM 40    | 464287390 | 698175 | 2675000 | SH  | SOLE      | 01 |
| ISHARES TR                   | S&P NA NAT RES   | 464287374 | 92580  | 387200  | SH  | SOLE      | 01 |
| ISHARES TR                   | S&P NA SEMICND   | 464287523 | 121620 | 387200  | SH  | SOLE      | 01 |
| ISHARES TR                   | S&P NA SOFTWR    | 464287515 | 347927 | 1044200 | SH  | SOLE      | 01 |
| ISHARES TR                   | S&P NA TECH FD   | 464287549 | 124219 | 351000  | SH  | SOLE      | 01 |
| ISHARES TR                   | RUSSELL 2000     | 464287655 | 1775   | 42200   | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US FINL SVC   | 464287770 | 317454 | 910000  | SH  | SOLE      | 01 |
| ISHARES TR                   | BARCLYS 1-3YR CR | 464288646 | 98615  | 100000  | SH  | SOLE      | 01 |
| ISHARES TR                   | CONS GOODS IDX   | 464287812 | 337416 | 816000  | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ BROKER-DEAL   | 464288794 | 201784 | 1003400 | SH  | SOLE      | 01 |
| ISHARES TR                   | IBOXX INV CPBD   | 464287242 | 46895  | 50000   | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US ENERGY     | 464287796 | 119793 | 468400  | SH  | SOLE      | 01 |
| ISHARES TR                   | FTSE XNHUA IDX   | 464287184 | 155    | 93500   | SH  | PUT SOLE  | 01 |
| ISHARES TR                   | DJ US FINL SEC   | 464287788 | 118534 | 358000  | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US HEALTHCR   | 464287762 | 125585 | 254400  | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US TECH SEC   | 464287721 | 124825 | 333400  | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US TELECOMM   | 464287713 | 124522 | 767000  | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ US UTILS      | 464287697 | 125349 | 206200  | SH  | SOLE      | 01 |
| ISHARES TR                   | FTSE XNHUA IDX   | 464287184 | 710787 | 2461600 | SH  | SOLE      | 01 |
| ISHARES TR                   | DJ PHARMA INDX   | 464288836 | 217928 | 516600  | SH  | SOLE      | 01 |
| ISIS PHARMACEUTICALS INC     | COM              | 464330109 | 206    | 13700   | SH  | SOLE      | 01 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 2.625% 2/1  | 464337AE4 | 1146   | 1000000 | PRN | SOLE      | 01 |
| ITRON INC                    | COM              | 465741106 | 244    | 126500  | SH  | CALL SOLE | 01 |
| ITRON INC                    | COM              | 465741106 | 101    | 17500   | SH  | PUT SOLE  | 01 |
| ITT CORP NEW                 | COM              | 450911102 | 1563   | 40630   | SH  | SOLE      | 01 |
| ITT CORP NEW                 | COM              | 450911102 | 515    | 100000  | SH  | CALL SOLE | 01 |
| ITT CORP NEW                 | COM              | 450911102 | 795    | 100000  | SH  | PUT SOLE  | 01 |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 3967   | 269200  | SH  | PUT SOLE  | 01 |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 7962   | 65578   | SH  | SOLE      | 01 |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 2421   | 162600  | SH  | CALL SOLE | 01 |
| J CREW GROUP INC             | COM              | 46612H402 | 637    | 150000  | SH  | CALL SOLE | 01 |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 767    | 19848   | SH  | SOLE      | 01 |
| JANUS CAP GROUP INC          | COM              | 47102X105 | 87     | 13064   | SH  | SOLE      | 01 |
| JETBLUE AIRWAYS CORP         | COM              | 477143101 | 67     | 18400   | SH  | SOLE      | 01 |
| JO-ANN STORES INC            | COM              | 47758P307 | 214    | 13100   | SH  | SOLE      | 01 |
| JOHNSON & JOHNSON            | COM              | 478160104 | 55207  | 145369  | SH  | SOLE      | 01 |
| JOHNSON & JOHNSON            | COM              | 478160104 | 303    | 542900  | SH  | CALL SOLE | 01 |
| JOHNSON & JOHNSON            | COM              | 478160104 | 176    | 145500  | SH  | PUT SOLE  | 01 |
| JOHNSON CTLS INC             | COM              | 478366107 | 354    | 29468   | SH  | SOLE      | 01 |
| JONES LANG LASALLE INC       | COM              | 48020Q107 | 391    | 16800   | SH  | SOLE      | 01 |
| JOY GLOBAL INC               | COM              | 481165108 | 269    | 12622   | SH  | SOLE      | 01 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 1418   | 53349   | SH  | SOLE      | 01 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 1047   | 254800  | SH  | CALL SOLE | 01 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 2035   | 227000  | SH  | PUT SOLE  | 01 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01   | 483007704 | 94     | 30000   | SH  | CALL SOLE | 01 |
| KAISER ALUMINUM CORP         | COM PAR \$0.01   | 483007704 | 189    | 30000   | SH  | PUT SOLE  | 01 |
| KANSAS CITY SOUTHERN         | COM NEW          | 485170302 | 218    | 17170   | SH  | SOLE      | 01 |
| KBR INC                      | COM              | 48242W106 | 219    | 15858   | SH  | SOLE      | 01 |
| KELLOGG CO                   | COM              | 487836108 | 2205   | 60196   | SH  | SOLE      | 01 |
| KEYCORP NEW                  | PFD 7.75% SR A   | 493267405 | 358    | 5000    | SH  | SOLE      | 01 |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 2425   | 52591   | SH  | SOLE      | 01 |
| KIMCO REALTY CORP            | COM              | 49446R109 | 123    | 16166   | SH  | SOLE      | 01 |
| KINDER MORGAN ENERGY PARTNER | UT LTD PARTNER   | 494550106 | 70358  | 150000  | SH  | SOLE      | 01 |
| KING PHARMACEUTICALS INC     | COM              | 495582108 | 92     | 13000   | SH  | SOLE      | 01 |
| KINROSS GOLD CORP            | COM NO PAR       | 496902404 | 213    | 11900   | SH  | SOLE      | 01 |
| KLA-TENCOR CORP              | COM              | 482480100 | 121    | 30000   | SH  | PUT SOLE  | 01 |
| KLA-TENCOR CORP              | COM              | 482480100 | 37     | 30000   | SH  | CALL SOLE | 01 |
| KLA-TENCOR CORP              | COM              | 482480100 | 992    | 49623   | SH  | SOLE      | 01 |

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| KNIGHT CAPITAL GROUP INC     | CL A            | 499005106 | 653   | 44300   | SH  | SOLE      | 01 |
| KOHLS CORP                   | COM             | 500255104 | 226   | 5350    | SH  | SOLE      | 01 |
| KRAFT FOODS INC              | CL A            | 50075N104 | 14886 | 164593  | SH  | SOLE      | 01 |
| KROGER CO                    | COM             | 501044101 | 2088  | 98411   | SH  | SOLE      | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM             | 502424104 | 151   | 10000   | SH  | PUT SOLE  | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM             | 502424104 | 1081  | 15946   | SH  | SOLE      | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM             | 502424104 | 633   | 74900   | SH  | CALL SOLE | 01 |
| LABORATORY CORP AMER HLDGS   | COM NEW         | 50540R409 | 405   | 6917    | SH  | SOLE      | 01 |
| LABORATORY CORP AMER HLDGS   | NOTE 9/1        | 50540RAG7 | 1767  | 2101000 | PRN | SOLE      | 01 |
| LABRANCHE & CO INC           | COM             | 505447102 | 84    | 22470   | SH  | SOLE      | 01 |
| LAM RESEARCH CORP            | COM             | 512807108 | 4     | 23800   | SH  | CALL SOLE | 01 |
| LAMAR ADVERTISING CO         | NOTE 2.875%12/3 | 512815AH4 | 212   | 231000  | PRN | SOLE      | 01 |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 899   | 298800  | SH  | SOLE      | 01 |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 1534  | 503000  | SH  | PUT SOLE  | 01 |
| LAWSON SOFTWARE INC NEW      | NOTE 2.500% 4/1 | 52078PAA0 | 380   | 485000  | PRN | SOLE      | 01 |
| LEAP WIRELESS INTL INC       | COM NEW         | 521863308 | 689   | 19769   | SH  | SOLE      | 01 |
| LEGGETT & PLATT INC          | COM             | 524660107 | 1169  | 90000   | SH  | SOLE      | 01 |
| LENNAR CORP                  | CL A            | 526057104 | 124   | 50000   | SH  | CALL SOLE | 01 |
| LEXMARK INTL NEW             | CL A            | 529771107 | 233   | 13814   | SH  | SOLE      | 01 |
| LIBERTY MEDIA CORP           | DEB 3.250% 3/1  | 530715AR2 | 22    | 62000   | PRN | SOLE      | 01 |
| LIBERTY MEDIA CORP NEW       | DEB 3.125% 3/3  | 530718AF2 | 351   | 452000  | PRN | SOLE      | 01 |
| LIFE TECHNOLOGIES CORP       | COM             | 53217V109 | 66    | 18500   | SH  | CALL SOLE | 01 |
| LIFE TECHNOLOGIES CORP       | COM             | 53217V109 | 83    | 18500   | SH  | PUT SOLE  | 01 |
| LIFEPOINT HOSPITALS INC      | NOTE 3.500% 5/1 | 53219LAH2 | 40    | 56000   | PRN | SOLE      | 01 |
| LILLY ELI & CO               | COM             | 532457108 | 211   | 6313    | SH  | SOLE      | 01 |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 245   | 78000   | SH  | PUT SOLE  | 01 |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 1433  | 62338   | SH  | SOLE      | 01 |
| LINEAR TECHNOLOGY CORP       | COM             | 535678106 | 167   | 82900   | SH  | CALL SOLE | 01 |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 274   | 3969    | SH  | SOLE      | 01 |
| LOEWS CORP                   | COM             | 540424108 | 487   | 22028   | SH  | SOLE      | 01 |
| LOGITECH INTL S A            | SHS             | H50430232 | 2757  | 268200  | SH  | SOLE      | 01 |
| LORILLARD INC                | COM             | 544147101 | 5037  | 81579   | SH  | SOLE      | 01 |
| LOWES COS INC                | COM             | 548661107 | 207   | 45000   | SH  | CALL SOLE | 01 |
| LOWES COS INC                | COM             | 548661107 | 1438  | 78780   | SH  | SOLE      | 01 |
| LUCENT TECHNOLOGIES INC      | DBCV 2.750% 6/1 | 549463AG2 | 14    | 16000   | PRN | SOLE      | 01 |
| LUFKIN INDS INC              | COM             | 549764108 | 398   | 10500   | SH  | SOLE      | 01 |
| M & T BK CORP                | COM             | 55261F104 | 728   | 16073   | SH  | SOLE      | 01 |
| M & T BK CORP                | COM             | 55261F104 | 679   | 15000   | SH  | CALL SOLE | 02 |
| M D C HLDGS INC              | COM             | 552676108 | 480   | 15426   | SH  | SOLE      | 01 |
| MACERICH CO                  | COM             | 554382101 | 125   | 20000   | SH  | SOLE      | 01 |
| MACERICH CO                  | COM             | 554382101 | 13    | 45000   | SH  | PUT SOLE  | 01 |
| MACK CALI RLTY CORP          | COM             | 554489104 | 886   | 44700   | SH  | SOLE      | 01 |
| MACROVISION SOLUTIONS CORP   | COM             | 55611C108 | 630   | 35400   | SH  | SOLE      | 01 |
| MACYS INC                    | COM             | 55616P104 | 126   | 14184   | SH  | SOLE      | 01 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP  | 559080106 | 59390 | 200000  | SH  | SOLE      | 01 |
| MARATHON OIL CORP            | COM             | 565849106 | 262   | 119400  | SH  | CALL SOLE | 01 |
| MARATHON OIL CORP            | COM             | 565849106 | 217   | 151800  | SH  | PUT SOLE  | 01 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF  | 57060U100 | 1475  | 40000   | SH  | SOLE      | 01 |
| MARKET VECTORS ETF TR        | GOLD MINER ETF  | 57060U100 | 636   | 130000  | SH  | CALL SOLE | 01 |
| MARSH & MCLENNAN COS INC     | COM             | 571748102 | 65    | 13500   | SH  | PUT SOLE  | 01 |
| MARSH & MCLENNAN COS INC     | COM             | 571748102 | 33    | 13500   | SH  | CALL SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW   | COM             | 571837103 | 10    | 50000   | SH  | CALL SOLE | 01 |
| MARTIN MARIETTA MATLS INC    | COM             | 573284106 | 516   | 6512    | SH  | SOLE      | 01 |
| MARVEL ENTERTAINMENT INC     | COM             | 57383T103 | 69    | 22500   | SH  | CALL SOLE | 01 |
| MARVEL ENTERTAINMENT INC     | COM             | 57383T103 | 89    | 22500   | SH  | PUT SOLE  | 01 |
| MASCO CORP                   | COM             | 574599106 | 230   | 33000   | SH  | SOLE      | 01 |
| MASSEY ENERGY CORP           | COM             | 576206106 | 611   | 60406   | SH  | SOLE      | 01 |
| MASTERCARD INC               | CL A            | 57636Q104 | 287   | 1716    | SH  | SOLE      | 01 |
| MATTEL INC                   | COM             | 577081102 | 927   | 80374   | SH  | SOLE      | 01 |
| MAXTOR CORP                  | NOTE 2.375% 8/1 | 577729AE6 | 125   | 198000  | PRN | SOLE      | 01 |
| MAXTOR CORP                  | NOTE 6.800% 4/3 | 577729AC0 | 21    | 22000   | PRN | SOLE      | 01 |
| MCAFFEE INC                  | COM             | 579064106 | 71    | 23700   | SH  | CALL SOLE | 01 |

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|                              |                 |           |       |         |         |      |    |
|------------------------------|-----------------|-----------|-------|---------|---------|------|----|
| MCAFEE INC                   | COM             | 579064106 | 1499  | 44743   | SH      | SOLE | 01 |
| MCDATA CORP                  | NOTE 2.250% 2/1 | 580031AD4 | 34    | 35000   | PRN     | SOLE | 01 |
| MCDONALDS CORP               | COM             | 580135101 | 547   | 10018   | SH      | SOLE | 01 |
| MCGRAW HILL COS INC          | COM             | 580645109 | 374   | 16371   | SH      | SOLE | 01 |
| MCGRAW HILL COS INC          | COM             | 580645109 | 170   | 35500   | SH PUT  | SOLE | 01 |
| MCKESSON CORP                | COM             | 58155Q103 | 600   | 17111   | SH      | SOLE | 01 |
| MEADWESTVACO CORP            | COM             | 583334107 | 2663  | 222123  | SH      | SOLE | 01 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 50    | 11900   | SH PUT  | SOLE | 01 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 132   | 10651   | SH      | SOLE | 01 |
| MEDIVATION INC               | COM             | 58501N101 | 316   | 20000   | SH PUT  | SOLE | 01 |
| MEDTRONIC INC                | NOTE 1.500% 4/1 | 585055AL0 | 31    | 33000   | PRN     | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD    | SHS             | M51363113 | 580   | 69647   | SH      | SOLE | 02 |
| MEMC ELECTR MATLS INC        | COM             | 552715104 | 1315  | 79758   | SH      | SOLE | 01 |
| MEMC ELECTR MATLS INC        | COM             | 552715104 | 12    | 23500   | SH CALL | SOLE | 01 |
| MEMC ELECTR MATLS INC        | COM             | 552715104 | 26    | 30100   | SH PUT  | SOLE | 01 |
| MERCK & CO INC               | COM             | 589331107 | 868   | 32458   | SH      | SOLE | 01 |
| MERCURY COMPUTER SYS         | NOTE 2.000% 5/0 | 589378AB4 | 49    | 50000   | PRN     | SOLE | 01 |
| MEREDITH CORP                | COM             | 589433101 | 711   | 42754   | SH      | SOLE | 01 |
| METAVANTE TECHNOLOGIES INC   | COM             | 591407101 | 221   | 11093   | SH      | SOLE | 01 |
| METLIFE INC                  | COM             | 59156R108 | 122   | 30200   | SH CALL | SOLE | 01 |
| METLIFE INC                  | COM             | 59156R108 | 189   | 10500   | SH PUT  | SOLE | 01 |
| MF GLOBAL LTD                | SHS             | G60642108 | 106   | 25000   | SH      | SOLE | 02 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 71    | 17000   | SH PUT  | SOLE | 01 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 533   | 25176   | SH      | SOLE | 01 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 98    | 58000   | SH CALL | SOLE | 01 |
| MICROSOFT CORP               | COM             | 594918104 | 3180  | 1391800 | SH CALL | SOLE | 01 |
| MILLIPORE CORP               | COM             | 601073109 | 603   | 10502   | SH      | SOLE | 01 |
| MILLIPORE CORP               | COM             | 601073109 | 33    | 10000   | SH PUT  | SOLE | 01 |
| MITSUBISHI UFJ FINL GROUP IN | SPONSORED ADR   | 606822104 | 1477  | 300270  | SH      | SOLE | 01 |
| MOHAWK INDS INC              | COM             | 608190104 | 273   | 9154    | SH      | SOLE | 01 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 545   | 15906   | SH      | SOLE | 01 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 1     | 20900   | SH CALL | SOLE | 01 |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 242   | 17000   | SH PUT  | SOLE | 01 |
| MONSANTO CO NEW              | COM             | 61166W101 | 1509  | 18160   | SH      | SOLE | 01 |
| MONSANTO CO NEW              | COM             | 61166W101 | 119   | 10000   | SH CALL | SOLE | 01 |
| MONSANTO CO NEW              | COM             | 61166W101 | 131   | 10000   | SH PUT  | SOLE | 01 |
| MONSTER WORLDWIDE INC        | COM             | 611742107 | 44    | 45000   | SH CALL | SOLE | 01 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 608   | 26700   | SH      | SOLE | 01 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 430   | 151300  | SH CALL | SOLE | 01 |
| MORGAN STANLEY               | COM NEW         | 617446448 | 986   | 469400  | SH PUT  | SOLE | 01 |
| MOSAIC CO                    | COM             | 61945A107 | 745   | 118200  | SH PUT  | SOLE | 01 |
| MOSAIC CO                    | COM             | 61945A107 | 2496  | 59447   | SH      | SOLE | 01 |
| MOSAIC CO                    | COM             | 61945A107 | 337   | 100800  | SH CALL | SOLE | 01 |
| MSCI INC                     | CL A            | 55354G100 | 380   | 22500   | SH      | SOLE | 01 |
| MTR GAMING GROUP INC         | COM             | 553769100 | 44    | 48752   | SH      | SOLE | 01 |
| MURPHY OIL CORP              | COM             | 626717102 | 2077  | 46395   | SH      | SOLE | 01 |
| MURPHY OIL CORP              | COM             | 626717102 | 47    | 52400   | SH CALL | SOLE | 01 |
| MURPHY OIL CORP              | COM             | 626717102 | 148   | 23700   | SH PUT  | SOLE | 01 |
| MYLAN INC                    | COM             | 628530107 | 150   | 11200   | SH      | SOLE | 01 |
| MYLAN INC                    | PFD CONV        | 628530206 | 721   | 837     | SH      | SOLE | 01 |
| MYRIAD GENETICS INC          | COM             | 62855J104 | 2293  | 50432   | SH      | SOLE | 01 |
| MYRIAD GENETICS INC          | COM             | 62855J104 | 136   | 96700   | SH CALL | SOLE | 01 |
| NABORS INDUSTRIES LTD        | SHS             | G6359F103 | 123   | 12269   | SH      | SOLE | 01 |
| NALCO HOLDING COMPANY        | COM             | 62985Q101 | 433   | 33100   | SH      | SOLE | 01 |
| NASDAQ OMX GROUP INC         | COM             | 631103108 | 40417 | 296363  | SH      | SOLE | 01 |
| NASDAQ OMX GROUP INC         | COM             | 631103108 | 77    | 20000   | SH CALL | SOLE | 01 |
| NATIONAL CINEMEDIA INC       | COM             | 635309107 | 186   | 14100   | SH      | SOLE | 01 |
| NATIONAL FUEL GAS CO N J     | COM             | 636180101 | 345   | 11235   | SH      | SOLE | 01 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 130   | 16500   | SH PUT  | SOLE | 01 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 78    | 16500   | SH CALL | SOLE | 01 |
| NATIONAL OILWELL VARCO INC   | COM             | 637071101 | 933   | 32504   | SH      | SOLE | 01 |
| NATIONAL SEMICONDUCTOR CORP  | COM             | 637640103 | 448   | 43645   | SH      | SOLE | 01 |

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| NATIONWIDE HEALTH PPTYS INC  | COM             | 638620104 | 1169  | 52700   | SH  | SOLE      | 01   |
| NELNET INC                   | CL A            | 64031N108 | 245   | 27700   | SH  | SOLE      | 01   |
| NETAPP INC                   | COM             | 64110D104 | 810   | 54622   | SH  | SOLE      | 01 0 |
| NETEZZA CORP                 | COM             | 64111N101 | 211   | 30900   | SH  | SOLE      | 01   |
| NEWELL RUBBERMAID INC        | COM             | 651229106 | 1577  | 247228  | SH  | SOLE      | 01   |
| NEWMARKET CORP               | COM             | 651587107 | 301   | 6800    | SH  | SOLE      | 01   |
| NEWMONT MINING CORP          | COM             | 651639106 | 2416  | 53987   | SH  | SOLE      | 01   |
| NEWMONT MINING CORP          | COM             | 651639106 | 237   | 50000   | SH  | CALL SOLE | 01   |
| NEWMONT MINING CORP          | NOTE 1.250% 7/1 | 651639AJ5 | 58    | 51000   | PRN | SOLE      | 01   |
| NICE SYS LTD                 | SPONSORED ADR   | 653656108 | 322   | 12901   | SH  | SOLE      | 01 0 |
| NICOR INC                    | COM             | 654086107 | 1923  | 57863   | SH  | SOLE      | 01   |
| NII HLDGS INC                | NOTE 3.125% 6/1 | 62913FAJ1 | 19    | 27000   | PRN | SOLE      | 01   |
| NOBEL LEARNING CMNTYS INC    | COM             | 654889104 | 1118  | 95257   | SH  | SOLE      | 01   |
| NOBLE CORPORATION            | SHS             | G65422100 | 1816  | 75365   | SH  | SOLE      | 01   |
| NOKIA CORP                   | SPONSORED ADR   | 654902204 | 30    | 200000  | SH  | CALL SOLE | 01   |
| NOKIA CORP                   | SPONSORED ADR   | 654902204 | 5886  | 504400  | SH  | SOLE      | 01   |
| NOMURA HLDGS INC             | SPONSORED ADR   | 65535H208 | 583   | 115933  | SH  | SOLE      | 01   |
| NORDSTROM INC                | COM             | 655664100 | 608   | 36307   | SH  | SOLE      | 01   |
| NORDSTROM INC                | COM             | 655664100 | 500   | 40000   | SH  | PUT SOLE  | 01   |
| NORFOLK SOUTHERN CORP        | COM             | 655844108 | 140   | 60000   | SH  | CALL SOLE | 01   |
| NORFOLK SOUTHERN CORP        | COM             | 655844108 | 292   | 127800  | SH  | PUT SOLE  | 01   |
| NORTHEAST UTILS              | COM             | 664397106 | 664   | 30761   | SH  | SOLE      | 01   |
| NORTHERN TR CORP             | COM             | 665859104 | 1233  | 20611   | SH  | SOLE      | 01   |
| NORTHERN TR CORP             | COM             | 665859104 | 129   | 25000   | SH  | CALL SOLE | 01   |
| NOVELL INC                   | COM             | 670006105 | 137   | 32258   | SH  | SOLE      | 01   |
| NPS PHARMACEUTICALS INC      | COM             | 62936P103 | 52    | 12400   | SH  | SOLE      | 01   |
| NRDC ACQUISITION CORP        | COM             | 62941R102 | 143   | 15000   | SH  | SOLE      | 02   |
| NRG ENERGY INC               | COM NEW         | 629377508 | 2     | 90000   | SH  | CALL SOLE | 01   |
| NSTAR                        | COM             | 67019E107 | 408   | 12801   | SH  | SOLE      | 01   |
| NUCOR CORP                   | COM             | 670346105 | 1063  | 27836   | SH  | SOLE      | 01   |
| NYSE EURONEXT                | COM             | 629491101 | 29505 | 186443  | SH  | SOLE      | 01   |
| NYSE EURONEXT                | COM             | 629491101 | 53    | 30000   | SH  | CALL SOLE | 01   |
| NYSE EURONEXT                | COM             | 629491101 | 186   | 17500   | SH  | PUT SOLE  | 01   |
| OCCIDENTAL PETE CORP DEL     | COM             | 674599105 | 433   | 7786    | SH  | SOLE      | 01   |
| OCCIDENTAL PETE CORP DEL     | COM             | 674599105 | 76    | 66400   | SH  | CALL SOLE | 01   |
| OCWEN FINL CORP              | NOTE 3.250% 8/0 | 675746AD3 | 3051  | 3059000 | PRN | SOLE      | 01   |
| ODYSSEY RE HLDGS CORP        | COM             | 67612W108 | 296   | 7800    | SH  | SOLE      | 01   |
| OGE ENERGY CORP              | COM             | 670837103 | 404   | 16980   | SH  | SOLE      | 01   |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT   | 678002106 | 95    | 30000   | SH  | CALL SOLE | 01   |
| OMNICARE CAP TR II           | PFD B TR 4.00%  | 68214Q200 | 830   | 24598   | SH  | SOLE      | 01   |
| OMNICARE INC                 | COM             | 681904108 | 236   | 9622    | SH  | SOLE      | 01   |
| OMNICOM GROUP INC            | COM             | 681919106 | 7     | 100000  | SH  | CALL SOLE | 01   |
| OMNICOM GROUP INC            | COM             | 681919106 | 620   | 26483   | SH  | SOLE      | 01   |
| ON SEMICONDUCTOR CORP        | NOTE 2.625%12/1 | 682189AG0 | 837   | 1185000 | PRN | SOLE      | 01   |
| ONYX PHARMACEUTICALS INC     | COM             | 683399109 | 214   | 7500    | SH  | SOLE      | 01   |
| ORACLE CORP                  | COM             | 68389X105 | 853   | 47198   | SH  | SOLE      | 01   |
| ORBITAL SCIENCES CORP        | NOTE 2.438% 1/1 | 685564AN6 | 36    | 45000   | PRN | SOLE      | 01   |
| ORIENTAL FINL GROUP INC      | COM             | 68618W100 | 98    | 20000   | SH  | SOLE      | 02   |
| OVERSEAS SHIPHOLDING GROUP I | COM             | 690368105 | 453   | 19971   | SH  | SOLE      | 01   |
| OVERSEAS SHIPHOLDING GROUP I | COM             | 690368105 | 15    | 45000   | SH  | CALL SOLE | 01   |
| OVERSEAS SHIPHOLDING GROUP I | COM             | 690368105 | 387   | 25000   | SH  | PUT SOLE  | 01   |
| OWENS ILL INC                | COM NEW         | 690768403 | 459   | 31774   | SH  | SOLE      | 01   |
| OWENS ILL INC                | COM NEW         | 690768403 | 114   | 115600  | SH  | CALL SOLE | 01   |
| PACCAR INC                   | COM             | 693718108 | 1090  | 42310   | SH  | SOLE      | 01   |
| PAETEC HOLDING CORP          | COM             | 695459107 | 15    | 10400   | SH  | SOLE      | 01   |
| PALL CORP                    | COM             | 696429307 | 380   | 18593   | SH  | SOLE      | 01   |
| PALM INC NEW                 | COM             | 696643105 | 9012  | 1049175 | SH  | SOLE      | 01   |
| PALM INC NEW                 | COM             | 696643105 | 307   | 176500  | SH  | CALL SOLE | 01   |
| PALM INC NEW                 | COM             | 696643105 | 1029  | 665100  | SH  | PUT SOLE  | 01   |
| PAN AMERICAN SILVER CORP     | COM             | 697900108 | 514   | 29500   | SH  | SOLE      | 01   |
| PARKER DRILLING CO           | NOTE 2.125% 7/1 | 701081AR2 | 993   | 1750000 | PRN | SOLE      | 01   |
| PARKER HANNIFIN CORP         | COM             | 701094104 | 1018  | 29967   | SH  | SOLE      | 01   |

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| PATTERSON COMPANIES INC      | COM              | 703395103 | 595   | 31526   | SH  | SOLE      | 01 |
| PATTERSON UTI ENERGY INC     | COM              | 703481101 | 302   | 33700   | SH  | SOLE      | 01 |
| PAYCHEX INC                  | COM              | 704326107 | 214   | 8330    | SH  | SOLE      | 01 |
| PAYCHEX INC                  | COM              | 704326107 | 29    | 10500   | SH  | CALL SOLE | 01 |
| PAYCHEX INC                  | COM              | 704326107 | 86    | 33200   | SH  | PUT SOLE  | 01 |
| PDL BIOPHARMA INC            | COM              | 69329Y104 | 21    | 170000  | SH  | CALL SOLE | 01 |
| PDL BIOPHARMA INC            | COM              | 69329Y104 | 257   | 36300   | SH  | SOLE      | 01 |
| PEABODY ENERGY CORP          | SDCV 4.750%12/1  | 704549AG9 | 62    | 88000   | PRN | SOLE      | 01 |
| PEABODY ENERGY CORP          | COM              | 704549104 | 698   | 93000   | SH  | PUT SOLE  | 01 |
| PEABODY ENERGY CORP          | COM              | 704549104 | 565   | 184000  | SH  | CALL SOLE | 01 |
| PEABODY ENERGY CORP          | COM              | 704549104 | 512   | 20430   | SH  | SOLE      | 01 |
| PENN VA CORP                 | NOTE 4.500%11/1  | 707882AA4 | 13    | 22000   | PRN | SOLE      | 01 |
| PENNEY J C INC               | COM              | 708160106 | 2585  | 1074400 | SH  | CALL SOLE | 01 |
| PENNEY J C INC               | COM              | 708160106 | 1093  | 772200  | SH  | PUT SOLE  | 01 |
| PEOPLES UNITED FINANCIAL INC | COM              | 712704105 | 21    | 13600   | SH  | CALL SOLE | 01 |
| PEPCO HOLDINGS INC           | COM              | 713291102 | 1523  | 122033  | SH  | SOLE      | 01 |
| PEPSICO INC                  | COM              | 713448108 | 1692  | 32876   | SH  | SOLE      | 01 |
| PERKINELMER INC              | COM              | 714046109 | 472   | 36947   | SH  | SOLE      | 01 |
| PERMIAN BASIN RTY TR         | UNIT BEN INT     | 714236106 | 39960 | 400000  | SH  | SOLE      | 01 |
| PETRO-CDA                    | COM              | 71644E102 | 1342  | 50500   | SH  | SOLE      | 01 |
| PETRO-CDA                    | COM              | 71644E102 | 20    | 83200   | SH  | PUT SOLE  | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR    | 71654V408 | 118   | 58900   | SH  | PUT SOLE  | 01 |
| PFIZER INC                   | COM              | 717081103 | 2304  | 169165  | SH  | SOLE      | 01 |
| PG&E CORP                    | COM              | 69331C108 | 1776  | 46464   | SH  | SOLE      | 01 |
| PHARMACEUTICAL PROD DEV INC  | COM              | 717124101 | 293   | 12370   | SH  | SOLE      | 01 |
| PHILIP MORRIS INTL INC       | COM              | 718172109 | 31717 | 164244  | SH  | SOLE      | 01 |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 1392  | 52419   | SH  | SOLE      | 01 |
| PIONEER NAT RES CO           | COM              | 723787107 | 1092  | 66289   | SH  | SOLE      | 01 |
| PIONEER NAT RES CO           | COM              | 723787107 | 108   | 59900   | SH  | CALL SOLE | 01 |
| PIONEER NAT RES CO           | COM              | 723787107 | 170   | 50000   | SH  | PUT SOLE  | 01 |
| PIONEER NAT RES CO           | NOTE 2.875% 1/1  | 723787AH0 | 26    | 35000   | PRN | SOLE      | 01 |
| PITNEY BOWES INC             | COM              | 724479100 | 1298  | 55573   | SH  | SOLE      | 01 |
| PITNEY BOWES INC             | COM              | 724479100 | 42    | 75000   | SH  | CALL SOLE | 01 |
| PLATINUM UNDERWRITER HLDGS L | COM              | G7127P100 | 51    | 37500   | SH  | CALL SOLE | 01 |
| PNC FINL SVCS GROUP INC      | COM              | 693475105 | 436   | 14890   | SH  | SOLE      | 01 |
| PNC FINL SVCS GROUP INC      | COM              | 693475105 | 249   | 160000  | SH  | CALL SOLE | 01 |
| POLARIS INDS INC             | COM              | 731068102 | 19    | 10000   | SH  | PUT SOLE  | 01 |
| POLO RALPH LAUREN CORP       | CL A             | 731572103 | 273   | 6458    | SH  | SOLE      | 01 |
| POLYONE CORP                 | COM              | 73179P106 | 35    | 15000   | SH  | SOLE      | 01 |
| POST PPTYS INC               | COM              | 737464107 | 128   | 12600   | SH  | SOLE      | 01 |
| POTASH CORP SASK INC         | COM              | 73755L107 | 7012  | 1286800 | SH  | CALL SOLE | 01 |
| POTASH CORP SASK INC         | COM              | 73755L107 | 13897 | 1990900 | SH  | PUT SOLE  | 01 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 350   | 144800  | SH  | CALL SOLE | 01 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 911   | 732000  | SH  | PUT SOLE  | 01 |
| PRAXAIR INC                  | COM              | 74005P104 | 368   | 5475    | SH  | SOLE      | 01 |
| PRECISION CASTPARTS CORP     | COM              | 740189105 | 540   | 9009    | SH  | SOLE      | 01 |
| PRICE T ROWE GROUP INC       | COM              | 74144T108 | 70    | 31600   | SH  | PUT SOLE  | 01 |
| PRICELINE COM INC            | COM NEW          | 741503403 | 466   | 5911    | SH  | SOLE      | 01 |
| PRIDE INTL INC DEL           | COM              | 74153Q102 | 87    | 50000   | SH  | CALL SOLE | 01 |
| PROASSURANCE CORP            | COM              | 74267C106 | 303   | 6500    | SH  | SOLE      | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 76    | 310100  | SH  | CALL SOLE | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 1055  | 100000  | SH  | PUT SOLE  | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 1814  | 38532   | SH  | SOLE      | 01 |
| PROGRESS ENERGY INC          | COM              | 743263105 | 2     | 68500   | SH  | CALL SOLE | 01 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 151   | 11200   | SH  | SOLE      | 01 |
| PROLOGIS                     | NOTE 2.250% 4/0  | 743410AQ5 | 10    | 19000   | PRN | SOLE      | 01 |
| PROSHARES TR                 | PSHS REAL ESTAT  | 74347R552 | 423   | 8000    | SH  | SOLE      | 01 |
| PROSHARES TR                 | PSHS ULTRA QQQ   | 74347R206 | 1351  | 50000   | SH  | PUT SOLE  | 02 |
| PROSHARES TR                 | PSHS ULTSH 20YRS | 74347R297 | 851   | 19507   | SH  | SOLE      | 01 |
| PROSHARES TR                 | PSHS UT SHT MSCI | 74347R354 | 410   | 10007   | SH  | SOLE      | 01 |
| PROSPECT ACQUISITION CORP    | COM              | 74347T103 | 710   | 75000   | SH  | SOLE      | 02 |
| PROTEIN DESIGN LABS INC      | NOTE 2.750% 8/1  | 74369LAD5 | 4392  | 4465000 | PRN | SOLE      | 01 |

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|                              |                 |           |       |          |     |           |    |
|------------------------------|-----------------|-----------|-------|----------|-----|-----------|----|
| PROVIDENT BANKSHARES CORP    | COM             | 743859100 | 1170  | 142857   | SH  | SOLE      | 02 |
| PRUDENTIAL FINL INC          | COM             | 744320102 | 669   | 35197    | SH  | SOLE      | 01 |
| PRUDENTIAL FINL INC          | COM             | 744320102 | 87    | 48200    | SH  | CALL SOLE | 01 |
| PRUDENTIAL FINL INC          | COM             | 744320102 | 286   | 18500    | SH  | PUT SOLE  | 01 |
| PRUDENTIAL FINL INC          | FRNT 12/1       | 744320AJ1 | 2578  | 2617000  | PRN | SOLE      | 01 |
| QLOGIC CORP                  | COM             | 747277101 | 960   | 86366    | SH  | SOLE      | 01 |
| QUALCOMM INC                 | COM             | 747525103 | 59564 | 620931   | SH  | SOLE      | 01 |
| QUALCOMM INC                 | COM             | 747525103 | 319   | 687100   | SH  | CALL SOLE | 01 |
| QUALCOMM INC                 | COM             | 747525103 | 587   | 629600   | SH  | PUT SOLE  | 01 |
| QUANTA SVCS INC              | COM             | 74762E102 | 369   | 17211    | SH  | SOLE      | 01 |
| QUANTA SVCS INC              | NOTE 3.750% 4/3 | 74762EAE2 | 33    | 30000    | PRN | SOLE      | 01 |
| QUESTAR CORP                 | COM             | 748356102 | 2933  | 99653    | SH  | SOLE      | 01 |
| RACKABLE SYS INC             | COM             | 750077109 | 49    | 12000    | SH  | SOLE      | 01 |
| RADIANT SYSTEMS INC          | COM             | 75025N102 | 106   | 24000    | SH  | SOLE      | 01 |
| RADIOSHACK CORP              | COM             | 750438103 | 271   | 31200    | SH  | PUT SOLE  | 01 |
| RADIOSHACK CORP              | COM             | 750438103 | 283   | 33030    | SH  | SOLE      | 01 |
| RAM ENERGY RESOURCES INC     | COM             | 75130P109 | 12501 | 17124998 | SH  | SOLE      | 01 |
| RANDGOLD RES LTD             | ADR             | 752344309 | 288   | 5300     | SH  | SOLE      | 01 |
| RANGE RES CORP               | COM             | 75281A109 | 114   | 32000    | SH  | CALL SOLE | 01 |
| RAYONIER INC                 | COM             | 754907103 | 616   | 20400    | SH  | SOLE      | 01 |
| RAYTHEON CO                  | COM NEW         | 755111507 | 848   | 21773    | SH  | SOLE      | 01 |
| RECKSON OPER PARTNERSHIP L P | DEB 4.000% 6/1  | 75621LAJ3 | 96    | 108000   | PRN | SOLE      | 01 |
| RED HAT INC                  | COM             | 756577102 | 475   | 26600    | SH  | SOLE      | 01 |
| REGAL ENMT GROUP             | CL A            | 758766109 | 165   | 12300    | SH  | SOLE      | 01 |
| REGIS CORP MINN              | COM             | 758932107 | 306   | 21200    | SH  | SOLE      | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM             | 759509102 | 424   | 16100    | SH  | SOLE      | 01 |
| RENAISSANCERE HOLDINGS LTD   | COM             | G7496G103 | 336   | 6800     | SH  | SOLE      | 01 |
| REPUBLIC SVCS INC            | COM             | 760759100 | 742   | 43287    | SH  | SOLE      | 01 |
| RESEARCH IN MOTION LTD       | COM             | 760975102 | 399   | 47000    | SH  | PUT SOLE  | 01 |
| RETAIL HOLDRS TR             | DEP RCPT        | 76127U101 | 80    | 14000    | SH  | PUT SOLE  | 01 |
| REYNOLDS AMERICAN INC        | COM             | 761713106 | 1594  | 44481    | SH  | SOLE      | 01 |
| RITE AID CORP                | COM             | 767754104 | 4     | 169200   | SH  | CALL SOLE | 01 |
| ROCKWELL AUTOMATION INC      | COM             | 773903109 | 1895  | 86786    | SH  | SOLE      | 01 |
| ROCKWELL COLLINS INC         | COM             | 774341101 | 809   | 24786    | SH  | SOLE      | 01 |
| ROHM & HAAS CO               | COM             | 775371107 | 2257  | 28631    | SH  | SOLE      | 01 |
| ROHM & HAAS CO               | COM             | 775371107 | 1416  | 251400   | SH  | CALL SOLE | 01 |
| ROHM & HAAS CO               | COM             | 775371107 | 256   | 250700   | SH  | PUT SOLE  | 01 |
| ROPER INDS INC NEW           | NOTE 1/1        | 776696AA4 | 95    | 181000   | PRN | SOLE      | 01 |
| ROSS STORES INC              | COM             | 778296103 | 301   | 8397     | SH  | SOLE      | 01 |
| ROWAN COS INC                | COM             | 779382100 | 823   | 68720    | SH  | SOLE      | 01 |
| ROYAL DUTCH SHELL PLC        | SPON ADR B      | 780259107 | 724   | 16600    | SH  | SOLE      | 01 |
| SAFEGUARD SCIENTIFICS INC    | DBCV 2.625% 3/1 | 786449AG3 | 127   | 174000   | PRN | SOLE      | 01 |
| SAIC INC                     | COM             | 78390X101 | 400   | 21400    | SH  | SOLE      | 01 |
| SALESFORCE COM INC           | COM             | 79466L302 | 1184  | 36178    | SH  | SOLE      | 01 |
| SANDISK CORP                 | COM             | 80004C101 | 13    | 125100   | SH  | CALL SOLE | 01 |
| SAP AKTIENGESELLSCHAFT       | SPONSORED ADR   | 803054204 | 27486 | 778873   | SH  | SOLE      | 01 |
| SAPIENT CORP                 | COM             | 803062108 | 114   | 25400    | SH  | SOLE      | 01 |
| SAPPHIRE INDUSTRIALS CORP    | COM             | 80306T109 | 1906  | 200000   | SH  | SOLE      | 02 |
| SAVVIS INC                   | NOTE 3.000% 5/1 | 805423AA8 | 31    | 55000    | PRN | SOLE      | 01 |
| SBA COMMUNICATIONS CORP      | COM             | 78388J106 | 895   | 38411    | SH  | SOLE      | 01 |
| SBA COMMUNICATIONS CORP      | COM             | 78388J106 | 51    | 22000    | SH  | CALL SOLE | 01 |
| SCHERING PLOUGH CORP         | COM             | 806605101 | 82    | 105700   | SH  | CALL SOLE | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 1390  | 34209    | SH  | SOLE      | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 10    | 25000    | SH  | CALL SOLE | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 320   | 25000    | SH  | PUT SOLE  | 01 |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 620   | 241100   | SH  | CALL SOLE | 01 |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 337   | 55300    | SH  | PUT SOLE  | 01 |
| SCIENTIFIC GAMES CORP        | SDCV 0.750%12/0 | 80874PAD1 | 424   | 465000   | PRN | SOLE      | 01 |
| SCIENTIFIC GAMES CORP        | CL A            | 80874P109 | 348   | 28711    | SH  | SOLE      | 01 |
| SEABRIGHT INSURANCE HLDGS IN | COM             | 811656107 | 217   | 20700    | SH  | SOLE      | 01 |
| SEACOR HOLDINGS INC          | DBCV 2.875%12/1 | 811904AJ0 | 12    | 13000    | PRN | SOLE      | 01 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 287   | 20801    | SH  | SOLE      | 01 |



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|                              |                 |           |        |         |     |           |    |
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| SEARS HLDGS CORP             | COM             | 812350106 | 500    | 10932   | SH  | SOLE      | 01 |
| SEASPAN CORP                 | SHS             | Y75638109 | 21     | 60000   | SH  | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 1113   | 1913100 | SH  | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH    | 81369Y803 | 137    | 180000  | SH  | PUT SOLE  | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 1804   | 1250100 | SH  | PUT SOLE  | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 446    | 24200   | SH  | SOLE      | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-TECH    | 81369Y803 | 1870   | 119700  | SH  | SOLE      | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 246    | 468800  | SH  | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 2178   | 51300   | SH  | SOLE      | 01 |
| SELECT SECTOR SPDR TR        | SBI CONS DISCR  | 81369Y407 | 1      | 178000  | SH  | PUT SOLE  | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 3653   | 414541  | SH  | SOLE      | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT        | 816636203 | 11610  | 620842  | SH  | SOLE      | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT        | 816636203 | 71     | 213600  | SH  | PUT SOLE  | 01 |
| SENIOR HSG PPTYS TR          | SH BEN INT      | 81721M109 | 142    | 10100   | SH  | SOLE      | 01 |
| SEPRACOR INC                 | COM             | 817315104 | 626    | 42685   | SH  | SOLE      | 01 |
| SHAW GROUP INC               | COM             | 820280105 | 663    | 24202   | SH  | SOLE      | 01 |
| SHIP FINANCE INTERNATIONAL L | SHS             | G81075106 | 1      | 50000   | SH  | CALL SOLE | 01 |
| SHIRE PLC                    | SPONSORED ADR   | 82481R106 | 719    | 20000   | SH  | SOLE      | 01 |
| SIGMA ALDRICH CORP           | COM             | 826552101 | 1509   | 39929   | SH  | SOLE      | 01 |
| SIGMA DESIGNS INC            | COM             | 826565103 | 139    | 11200   | SH  | SOLE      | 01 |
| SIGNATURE BK NEW YORK N Y    | COM             | 82669G104 | 217    | 7700    | SH  | SOLE      | 01 |
| SIGNET JEWELERS LIMITED      | SHS             | G81276100 | 290    | 25300   | SH  | SOLE      | 01 |
| SIMPSON MANUFACTURING CO INC | COM             | 829073105 | 258    | 14300   | SH  | SOLE      | 01 |
| SINA CORP                    | ORD             | G81477104 | 2019   | 963200  | SH  | CALL SOLE | 01 |
| SKYWORKS SOLUTIONS INC       | NOTE 1.500% 3/0 | 83088MAH5 | 601    | 595000  | PRN | SOLE      | 01 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 211    | 19529   | SH  | SOLE      | 01 |
| SLM CORP                     | COM             | 78442P106 | 60     | 12088   | SH  | SOLE      | 01 |
| SLM CORP                     | COM             | 78442P106 | 12     | 37900   | SH  | CALL SOLE | 01 |
| SLM CORP                     | COM             | 78442P106 | 189    | 23100   | SH  | PUT SOLE  | 01 |
| SMITH INTL INC               | COM             | 832110100 | 1452   | 67614   | SH  | SOLE      | 01 |
| SMITH INTL INC               | COM             | 832110100 | 344    | 51400   | SH  | PUT SOLE  | 01 |
| SMITH MICRO SOFTWARE INC     | COM             | 832154108 | 151    | 28900   | SH  | SOLE      | 01 |
| SNAP ON INC                  | COM             | 833034101 | 2391   | 95268   | SH  | SOLE      | 01 |
| SONOCO PRODS CO              | COM             | 835495102 | 355    | 16944   | SH  | SOLE      | 01 |
| SOUTHERN CO                  | COM             | 842587107 | 2076   | 67783   | SH  | SOLE      | 01 |
| SOUTHWESTERN ENERGY CO       | COM             | 845467109 | 642    | 21618   | SH  | SOLE      | 01 |
| SOUTHWESTERN ENERGY CO       | COM             | 845467109 | 64     | 28600   | SH  | CALL SOLE | 01 |
| SOUTHWESTERN ENERGY CO       | COM             | 845467109 | 76     | 35300   | SH  | PUT SOLE  | 01 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 115065 | 189550  | SH  | SOLE      | 01 |
| SPDR SERIES TRUST            | S&P HOMEBUILD   | 78464A888 | 620    | 689400  | SH  | CALL SOLE | 01 |
| SPDR SERIES TRUST            | S&P HOMEBUILD   | 78464A888 | 158    | 287100  | SH  | PUT SOLE  | 01 |
| SPDR SERIES TRUST            | KBW REGN BK ETF | 78464A698 | 11     | 20600   | SH  | CALL SOLE | 01 |
| SPDR SERIES TRUST            | S&P HOMEBUILD   | 78464A888 | 319    | 30000   | SH  | SOLE      | 02 |
| SPDR TR                      | UNIT SER 1      | 78462F103 | 188955 | 556830  | SH  | SOLE      | 01 |
| SPDR TR                      | UNIT SER 1      | 78462F103 | 3046   | 1694600 | SH  | CALL SOLE | 01 |
| SPDR TR                      | UNIT SER 1      | 78462F103 | 13167  | 2076600 | SH  | PUT SOLE  | 01 |
| SPECTRA ENERGY CORP          | COM             | 847560109 | 36     | 60000   | SH  | CALL SOLE | 01 |
| SPECTRA ENERGY CORP          | COM             | 847560109 | 75     | 60000   | SH  | PUT SOLE  | 01 |
| SPORTS PPTYS ACQUISITION COR | COM             | 84920F107 | 190    | 20100   | SH  | SOLE      | 02 |
| SPX CORP                     | COM             | 784635104 | 240    | 5100    | SH  | SOLE      | 01 |
| SRA INTL INC                 | CL A            | 78464R105 | 324    | 22059   | SH  | SOLE      | 02 |
| ST JOE CO                    | COM             | 790148100 | 167    | 10000   | SH  | SOLE      | 02 |
| ST JUDE MED INC              | COM             | 790849103 | 1576   | 43374   | SH  | SOLE      | 01 |
| STANDARD MTR PRODS INC       | SDCV 6.750% 7/1 | 853666AB1 | 314    | 360000  | PRN | SOLE      | 01 |
| STANLEY WKS                  | COM             | 854616109 | 550    | 18885   | SH  | SOLE      | 01 |
| STANLEY WKS                  | COM             | 854616109 | 167    | 100000  | SH  | CALL SOLE | 01 |
| STANLEY WKS                  | COM             | 854616109 | 260    | 100000  | SH  | PUT SOLE  | 01 |
| STAPLES INC                  | COM             | 855030102 | 1505   | 1412200 | SH  | PUT SOLE  | 01 |
| STAPLES INC                  | COM             | 855030102 | 1153   | 63663   | SH  | SOLE      | 01 |
| STAPLES INC                  | COM             | 855030102 | 1891   | 1633800 | SH  | CALL SOLE | 01 |
| STARBUCKS CORP               | COM             | 855244109 | 266    | 23949   | SH  | SOLE      | 01 |
| STARENT NETWORKS CORP        | COM             | 85528P108 | 163    | 10300   | SH  | SOLE      | 01 |

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|                              |                 |           |      |         |     |           |    |
|------------------------------|-----------------|-----------|------|---------|-----|-----------|----|
| STARWOOD HOTELS&RESORTS WRLD | COM             | 85590A401 | 658  | 51772   | SH  | SOLE      | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM             | 85590A401 | 26   | 19200   | SH  | CALL SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM             | 85590A401 | 61   | 20000   | SH  | PUT SOLE  | 01 |
| STATE STR CORP               | COM             | 857477103 | 301  | 9779    | SH  | SOLE      | 01 |
| STATE STR CORP               | COM             | 857477103 | 336  | 72600   | SH  | CALL SOLE | 01 |
| STATE STR CORP               | COM             | 857477103 | 113  | 10000   | SH  | PUT SOLE  | 01 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 661  | 75000   | SH  | SOLE      | 01 |
| STEINWAY MUSICAL INSTRS INC  | COM             | 858495104 | 211  | 17600   | SH  | SOLE      | 01 |
| STERICYCLE INC               | COM             | 858912108 | 752  | 15763   | SH  | SOLE      | 01 |
| SUN MICROSYSTEMS INC         | COM NEW         | 866810203 | 2941 | 401823  | SH  | SOLE      | 01 |
| SUN MICROSYSTEMS INC         | COM NEW         | 866810203 | 180  | 259700  | SH  | CALL SOLE | 01 |
| SUNCOR ENERGY INC            | COM             | 867229106 | 666  | 30000   | SH  | SOLE      | 01 |
| SUNCOR ENERGY INC            | COM             | 867229106 | 27   | 30000   | SH  | PUT SOLE  | 01 |
| SUNOCO INC                   | COM             | 86764P109 | 530  | 20019   | SH  | SOLE      | 01 |
| SUNTRUST BKS INC             | COM             | 867914103 | 643  | 54836   | SH  | SOLE      | 01 |
| SUNTRUST BKS INC             | COM             | 867914103 | 792  | 33500   | SH  | PUT SOLE  | 01 |
| SUPERIOR WELL SVCS INC       | COM             | 86837X105 | 61   | 11800   | SH  | SOLE      | 01 |
| SUPERVALU INC                | COM             | 868536103 | 1070 | 74963   | SH  | SOLE      | 01 |
| SWIFT ENERGY CO              | COM             | 870738101 | 22   | 16200   | SH  | PUT SOLE  | 01 |
| SYBASE INC                   | COM             | 871130100 | 482  | 15910   | SH  | SOLE      | 01 |
| SYBASE INC                   | NOTE 1.750% 2/2 | 871130AB6 | 4440 | 3503000 | PRN | SOLE      | 01 |
| SYMMETRY MED INC             | COM             | 871546206 | 167  | 26500   | SH  | SOLE      | 01 |
| SYNAPTICS INC                | COM             | 87157D109 | 428  | 16000   | SH  | SOLE      | 01 |
| SYNAPTICS INC                | NOTE 0.750%12/0 | 87157DAB5 | 51   | 52000   | PRN | SOLE      | 01 |
| SYNOPSIS INC                 | COM             | 871607107 | 1230 | 59355   | SH  | SOLE      | 01 |
| SYNOVUS FINL CORP            | COM             | 87161C105 | 163  | 50063   | SH  | SOLE      | 01 |
| TARGET CORP                  | COM             | 87612E106 | 12   | 18000   | SH  | CALL SOLE | 01 |
| TBS INTERNATIONAL LIMITED    | COM CL A        | G86975151 | 376  | 51200   | SH  | SOLE      | 01 |
| TECH DATA CORP               | COM             | 878237106 | 1338 | 61445   | SH  | SOLE      | 01 |
| TECH DATA CORP               | COM             | 878237106 | 30   | 10300   | SH  | CALL SOLE | 01 |
| TECH DATA CORP               | COM             | 878237106 | 234  | 73200   | SH  | PUT SOLE  | 01 |
| TECHWELL INC                 | COM             | 87874D101 | 244  | 38662   | SH  | SOLE      | 01 |
| TELEFLEX INC                 | COM             | 879369106 | 462  | 11828   | SH  | SOLE      | 01 |
| TERADATA CORP DEL            | COM             | 88076W103 | 469  | 28932   | SH  | SOLE      | 01 |
| TERRA INDS INC               | COM             | 880915103 | 313  | 135000  | SH  | CALL SOLE | 01 |
| TERRA INDS INC               | COM             | 880915103 | 438  | 189200  | SH  | PUT SOLE  | 01 |
| TEVA PHARMACEUTICAL FIN CO B | NOTE 1.750% 2/0 | 88165FAA0 | 11   | 10000   | PRN | SOLE      | 01 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0 | 88164RAA5 | 247  | 206000  | PRN | SOLE      | 01 |
| TEVA PHARMACEUTICAL FIN LLC  | DBCV 0.250% 2/0 | 88163VAE9 | 406  | 387000  | PRN | SOLE      | 01 |
| TEXAS INDS INC               | COM             | 882491103 | 605  | 24200   | SH  | SOLE      | 01 |
| TEXAS INSTRS INC             | COM             | 882508104 | 1029 | 62343   | SH  | SOLE      | 01 |
| TEXAS INSTRS INC             | COM             | 882508104 | 206  | 178100  | SH  | CALL SOLE | 01 |
| TEXAS INSTRS INC             | COM             | 882508104 | 312  | 226100  | SH  | PUT SOLE  | 01 |
| TEXTRON INC                  | COM             | 883203101 | 312  | 54420   | SH  | SOLE      | 01 |
| TEXTRON INC                  | COM             | 883203101 | 59   | 222100  | SH  | CALL SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 1121 | 31433   | SH  | SOLE      | 01 |
| THINKORSWIM GROUP INC        | COM             | 88409C105 | 145  | 16800   | SH  | SOLE      | 01 |
| THOR INDS INC                | COM             | 885160101 | 328  | 21000   | SH  | SOLE      | 01 |
| THORATEC CORP                | COM NEW         | 885175307 | 803  | 31250   | SH  | SOLE      | 01 |
| THORATEC CORP                | NOTE 1.379% 5/1 | 885175AB5 | 1466 | 1835000 | PRN | SOLE      | 01 |
| TIFFANY & CO NEW             | COM             | 886547108 | 155  | 50000   | SH  | CALL SOLE | 01 |
| TIME WARNER CABLE INC        | COM             | 88732J207 | 495  | 19952   | SH  | SOLE      | 01 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 141  | 25800   | SH  | SOLE      | 01 |
| TIVO INC                     | COM             | 888706108 | 114  | 16200   | SH  | SOLE      | 01 |
| TJX COS INC NEW              | COM             | 872540109 | 428  | 16688   | SH  | SOLE      | 01 |
| TJX COS INC NEW              | NOTE 2/1        | 872540AL3 | 670  | 740000  | PRN | SOLE      | 01 |
| TORCHMARK CORP               | COM             | 891027104 | 458  | 17456   | SH  | SOLE      | 01 |
| TOTAL SYS SVCS INC           | COM             | 891906109 | 459  | 33273   | SH  | SOLE      | 01 |
| TOWN SPORTS INTL HLDGS INC   | COM             | 89214A102 | 46   | 15400   | SH  | SOLE      | 01 |
| TRADESTATION GROUP INC       | COM             | 89267P105 | 128  | 19400   | SH  | SOLE      | 01 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 202  | 15000   | SH  | PUT SOLE  | 01 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 323  | 7938    | SH  | SOLE      | 01 |

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|                              |                 |           |       |         |     |           |    |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| TRIAN ACQUISITION I CORP     | COM             | 89582E108 | 931   | 100000  | SH  | SOLE      | 02 |
| TRINITY INDS INC             | NOTE 3.875% 6/0 | 896522AF6 | 462   | 1078000 | PRN | SOLE      | 01 |
| TRIPLECROWN ACQUISITION CORP | COM             | 89677G109 | 1284  | 137000  | SH  | SOLE      | 02 |
| TUPPERWARE BRANDS CORP       | COM             | 899896104 | 4     | 18800   | SH  | CALL SOLE | 01 |
| TUPPERWARE BRANDS CORP       | COM             | 899896104 | 167   | 18800   | SH  | PUT SOLE  | 01 |
| TYSON FOODS INC              | CL A            | 902494103 | 317   | 33758   | SH  | SOLE      | 01 |
| TYSON FOODS INC              | CL A            | 902494103 | 15    | 23300   | SH  | PUT SOLE  | 01 |
| UGI CORP NEW                 | COM             | 902681105 | 250   | 10600   | SH  | SOLE      | 01 |
| ULTRA PETROLEUM CORP         | COM             | 903914109 | 309   | 8600    | SH  | SOLE      | 01 |
| UMB FINL CORP                | COM             | 902788108 | 285   | 6700    | SH  | SOLE      | 01 |
| UNDER ARMOUR INC             | CL A            | 904311107 | 129   | 92600   | SH  | CALL SOLE | 01 |
| UNDER ARMOUR INC             | CL A            | 904311107 | 5     | 21900   | SH  | PUT SOLE  | 01 |
| UNION PAC CORP               | COM             | 907818108 | 1     | 15000   | SH  | CALL SOLE | 01 |
| UNISOURCE ENERGY CORP        | NOTE 4.500% 3/0 | 909205AB2 | 1284  | 1500000 | PRN | SOLE      | 01 |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 295   | 5984    | SH  | SOLE      | 01 |
| UNITED RENTALS INC           | COM             | 911363109 | 62    | 14800   | SH  | SOLE      | 01 |
| UNITED STATES NATL GAS FUND  | UNIT            | 912318102 | 722   | 47500   | SH  | SOLE      | 01 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 2855  | 135132  | SH  | SOLE      | 01 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 5     | 30000   | SH  | CALL SOLE | 01 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 385   | 175000  | SH  | PUT SOLE  | 01 |
| UNITED TECHNOLOGIES CORP     | COM             | 913017109 | 1260  | 29312   | SH  | SOLE      | 01 |
| UNITED THERAPEUTICS CORP DEL | COM             | 91307C102 | 386   | 84500   | SH  | CALL SOLE | 01 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 647   | 30907   | SH  | SOLE      | 01 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 13    | 42800   | SH  | CALL SOLE | 01 |
| UNIVERSAL CORP VA            | COM             | 913456109 | 2     | 27500   | SH  | CALL SOLE | 01 |
| UNIVERSAL FST PRODS INC      | COM             | 913543104 | 365   | 13700   | SH  | SOLE      | 01 |
| UNUM GROUP                   | COM             | 91529Y106 | 376   | 35000   | SH  | PUT SOLE  | 01 |
| UNUM GROUP                   | COM             | 91529Y106 | 27    | 35000   | SH  | CALL SOLE | 01 |
| UNUM GROUP                   | COM             | 91529Y106 | 284   | 22688   | SH  | SOLE      | 01 |
| US BANCORP DEL               | COM NEW         | 902973304 | 178   | 87400   | SH  | CALL SOLE | 01 |
| US BANCORP DEL               | COM NEW         | 902973304 | 250   | 40000   | SH  | PUT SOLE  | 01 |
| US BANCORP DEL               | DBCV 12/1       | 902973AM8 | 128   | 145000  | PRN | SOLE      | 01 |
| V F CORP                     | COM             | 918204108 | 1535  | 26871   | SH  | SOLE      | 01 |
| VALEANT PHARMACEUTICALS INTL | NOTE 4.000%11/1 | 91911XAD6 | 9     | 10000   | PRN | SOLE      | 01 |
| VALLEY NATL BANCORP          | COM             | 919794107 | 612   | 49500   | SH  | SOLE      | 01 |
| VALUECLICK INC               | COM             | 92046N102 | 134   | 15800   | SH  | SOLE      | 01 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 499   | 16385   | SH  | SOLE      | 01 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 37    | 21900   | SH  | CALL SOLE | 01 |
| VECTOR GROUP LTD             | COM             | 92240M108 | 43719 | 3365600 | SH  | SOLE      | 01 |
| VECTOR GROUP LTD             | DBCV 5.750% 6/1 | 92240MAL2 | 302   | 345000  | PRN | SOLE      | 01 |
| VECTOR GROUP LTD             | NOTE 5.000%11/1 | 92240MAE8 | 2344  | 2200658 | PRN | SOLE      | 01 |
| VECTOR GROUP LTD             | NOTE 5.000%11/1 | 92240MAH1 | 3408  | 3200000 | PRN | SOLE      | 01 |
| VENTAS INC                   | COM             | 92276F100 | 595   | 26325   | SH  | SOLE      | 01 |
| VERISIGN INC                 | COM             | 92343E102 | 829   | 43939   | SH  | SOLE      | 01 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 366   | 373500  | SH  | PUT SOLE  | 01 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 917   | 692300  | SH  | CALL SOLE | 01 |
| VERIZON COMMUNICATIONS INC   | COM             | 92343V104 | 251   | 8321    | SH  | SOLE      | 01 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 229   | 7954    | SH  | SOLE      | 01 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 90    | 48600   | SH  | CALL SOLE | 01 |
| VIACOM INC NEW               | CL B            | 92553P201 | 22816 | 1312755 | SH  | SOLE      | 01 |
| VIACOM INC NEW               | CL B            | 92553P201 | 3412  | 2048500 | SH  | CALL SOLE | 01 |
| VIACOM INC NEW               | CL B            | 92553P201 | 3646  | 1383400 | SH  | PUT SOLE  | 01 |
| VIRGIN MOBILE USA INC        | CL A            | 92769R108 | 26    | 20400   | SH  | SOLE      | 01 |
| VIRTUSA CORP                 | COM             | 92827P102 | 167   | 26900   | SH  | SOLE      | 01 |
| VISA INC                     | COM CL A        | 92826C839 | 1248  | 253200  | SH  | PUT SOLE  | 01 |
| VISA INC                     | COM CL A        | 92826C839 | 5055  | 90916   | SH  | SOLE      | 01 |
| VMWARE INC                   | CL A COM        | 928563402 | 341   | 14451   | SH  | SOLE      | 01 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 240   | 7220    | SH  | SOLE      | 01 |
| WADDELL & REED FINL INC      | CL A            | 930059100 | 754   | 41700   | SH  | SOLE      | 01 |
| WALGREEN CO                  | COM             | 931422109 | 2690  | 103606  | SH  | SOLE      | 01 |
| WALGREEN CO                  | COM             | 931422109 | 20    | 12000   | SH  | CALL SOLE | 01 |
| WALTER INDS INC              | COM             | 93317Q105 | 2074  | 90700   | SH  | SOLE      | 01 |

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|                              |                 |           |      |         |     |           |    |
|------------------------------|-----------------|-----------|------|---------|-----|-----------|----|
| WARNACO GROUP INC            | COM NEW         | 934390402 | 269  | 11200   | SH  | SOLE      | 01 |
| WASTE MGMT INC DEL           | COM             | 94106L109 | 519  | 20286   | SH  | SOLE      | 01 |
| WATSON PHARMACEUTICALS INC   | COM             | 942683103 | 2194 | 70521   | SH  | SOLE      | 01 |
| WATSON PHARMACEUTICALS INC   | DBCV 1.750% 3/1 | 942683AC7 | 85   | 88000   | PRN | SOLE      | 01 |
| WEATHERFORD INTERNATIONAL LT | REG             | H27013103 | 143  | 12885   | SH  | SOLE      | 01 |
| WELLS FARGO & CO NEW         | COM             | 949746101 | 2778 | 1271200 | SH  | PUT SOLE  | 01 |
| WELLS FARGO & CO NEW         | COM             | 949746101 | 948  | 66538   | SH  | SOLE      | 01 |
| WELLS FARGO & CO NEW         | COM             | 949746101 | 1205 | 421200  | SH  | CALL SOLE | 01 |
| WESTERN REFNG INC            | COM             | 959319104 | 295  | 24700   | SH  | SOLE      | 01 |
| WESTERN UN CO                | COM             | 959802109 | 144  | 11470   | SH  | SOLE      | 01 |
| WEYERHAEUSER CO              | COM             | 962166104 | 568  | 20587   | SH  | SOLE      | 01 |
| WGL HLDGS INC                | COM             | 92924F106 | 492  | 15000   | SH  | SOLE      | 01 |
| WHIRLPOOL CORP               | COM             | 963320106 | 1558 | 52668   | SH  | SOLE      | 01 |
| WHIRLPOOL CORP               | COM             | 963320106 | 101  | 37300   | SH  | PUT SOLE  | 01 |
| WHITNEY HLDG CORP            | COM             | 966612103 | 118  | 10300   | SH  | SOLE      | 01 |
| WILLIAMS CLAYTON ENERGY INC  | COM             | 969490101 | 240  | 8200    | SH  | SOLE      | 01 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 43   | 90000   | SH  | CALL SOLE | 01 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 139  | 30000   | SH  | PUT SOLE  | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 31   | 42000   | PRN | SOLE      | 01 |
| WRIGHT MED GROUP INC         | COM             | 98235T107 | 25   | 14500   | SH  | CALL SOLE | 01 |
| WYNN RESORTS LTD             | COM             | 983134107 | 629  | 31475   | SH  | SOLE      | 01 |
| XILINX INC                   | COM             | 983919101 | 1151 | 60059   | SH  | SOLE      | 01 |
| XILINX INC                   | COM             | 983919101 | 100  | 50000   | SH  | CALL SOLE | 01 |
| XILINX INC                   | COM             | 983919101 | 46   | 50000   | SH  | PUT SOLE  | 01 |
| XL CAP LTD                   | CL A            | G98255105 | 73   | 13388   | SH  | SOLE      | 01 |
| XTO ENERGY INC               | COM             | 98385X106 | 1082 | 35330   | SH  | SOLE      | 01 |
| XTO ENERGY INC               | COM             | 98385X106 | 30   | 30000   | SH  | CALL SOLE | 01 |
| XTO ENERGY INC               | COM             | 98385X106 | 376  | 38800   | SH  | PUT SOLE  | 01 |
| YAHOO INC                    | COM             | 984332106 | 382  | 29794   | SH  | SOLE      | 01 |
| YAHOO INC                    | COM             | 984332106 | 209  | 268700  | SH  | CALL SOLE | 01 |
| YAMANA GOLD INC              | COM             | 98462Y100 | 225  | 190000  | SH  | CALL SOLE | 01 |
| YUM BRANDS INC               | COM             | 988498101 | 1047 | 38095   | SH  | SOLE      | 01 |
| YUM BRANDS INC               | COM             | 988498101 | 34   | 38000   | SH  | CALL SOLE | 01 |
| ZEBRA TECHNOLOGIES CORP      | CL A            | 989207105 | 689  | 36200   | SH  | SOLE      | 01 |
| ZIONS BANCORPORATION         | COM             | 989701107 | 224  | 22739   | SH  | SOLE      | 01 |