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JEFFERIES GROUP INC /DE/
Form 13F-HR
August 14, 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: June 30, 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 August 13, 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: 1372
Form13F Information Table Value Total: \$4,004,227 (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 |
| 03 | 28-13012 | Jefferies High Yield Trading, LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3COM CORP | COM | 885535104 | 106 | 22400 | SH | | SOLE | 01 |
| 3M CO | NOTE 11/2 | 88579YAB7 | 79 | 94000 | PRN | | SOLE | 01 |
| 99 CENTS ONLY STORES | COM | 65440K106 | 228 | 16800 | SH | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | FRNT 6/1 | 000886AB7 | 18 | 25000 | PRN | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | NOTE 3.500% 7/1 | 000886AF8 | 108 | 179000 | PRN | | SOLE | 01 |
| A H BELO CORP | COM CL A | 001282102 | 14 | 14100 | SH | | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 2294 | 111690 | SH | | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 822 | 40000 | SH | CALL | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 2993 | 145700 | SH | PUT | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 501 | 10641 | SH | | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 4403 | 93600 | SH | CALL | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 3250 | 69100 | SH | PUT | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1394 | 54917 | SH | | SOLE | 01 |
| ABRAXAS PETE CORP | COM | 003830106 | 28 | 29900 | SH | | SOLE | 01 |
| ACADIA PHARMACEUTICALS INC | COM | 004225108 | 42 | 19100 | SH | | SOLE | 01 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 4494 | 134300 | SH | | SOLE | 01 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 4132 | 123500 | SH | CALL | SOLE | 01 |
| ACME PACKET INC | COM | 004764106 | 641 | 63374 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 693 | 24600 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 705 | 25000 | SH | PUT | SOLE | 01 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 140 | 11072 | SH | | SOLE | 01 |
| ACTUANT CORP | SDCV 2.000%11/1 | 00508XAB0 | 2761 | 2945000 | PRN | | SOLE | 01 |
| ADOBE SYS INC | COM | 00724F101 | 255 | 9011 | SH | | SOLE | 01 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 991 | 23889 | SH | | SOLE | 01 |
| ADVANTA CORP | CL B | 007942204 | 16 | 38677 | SH | | SOLE | 01 |
| AECOM TECHNOLOGY CORP DELAWA | COM | 00766T100 | 1874 | 58548 | SH | | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 243 | 7102 | SH | | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 866 | 34559 | SH | | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 5822 | 232400 | SH | CALL | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 9902 | 395300 | SH | PUT | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 323 | 7275 | SH | | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 1843 | 41500 | SH | PUT | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 389 | 12500 | SH | CALL | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 389 | 12500 | SH | PUT | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 454 | 14592 | SH | | SOLE | 01 |
| AGCO CORP | COM | 001084102 | 648 | 22300 | SH | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 276 | 13573 | SH | | SOLE | 01 |
| AGRIUM INC | COM | 008916108 | 367 | 9200 | SH | | SOLE | 01 |
| AGRIUM INC | COM | 008916108 | 399 | 10000 | SH | PUT | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 3223 | 49900 | SH | PUT | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 4035 | 62472 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 4450 | 68900 | SH | CALL | SOLE | 01 |
| AIRMEDIA GROUP INC | SPONSORED ADR | 009411109 | 269 | 41700 | SH | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 768 | 40000 | SH | PUT | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1932 | 100709 | SH | SOLE | 01 |
| AKEENA SOLAR INC DE | COM | 009720103 | 21 | 16500 | SH | SOLE | 01 |
| ALBERTO CULVER CO NEW | COM | 013078100 | 318 | 12500 | SH | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 16461 | 1593490 | SH | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 50168 | 4856500 | SH | CALL SOLE | 01 |
| ALCOA INC | COM | 013817101 | 24924 | 2412800 | SH | PUT SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 15188 | 130800 | SH | CALL SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 5748 | 49500 | SH | PUT SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 2913 | 25083 | SH | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 880 | 21400 | SH | CALL SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 822 | 20000 | SH | PUT SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 491 | 11943 | SH | SOLE | 01 |
| ALEXZA PHARMACEUTICALS INC | COM | 015384100 | 24 | 10300 | SH | SOLE | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1785 | 69609 | SH | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 5336 | 152767 | SH | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 430 | 12300 | SH | CALL SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 728 | 15300 | SH | PUT SOLE | 01 |
| ALLERGAN INC | NOTE 1.500% 4/0 | 018490AL6 | 565 | 556000 | PRN | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 1048 | 22030 | SH | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 952 | 20000 | SH | CALL SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 6310 | 153200 | SH | PUT SOLE | 01 |
| ALLIANCE ONE INTL INC | COM | 018772103 | 49 | 12840 | SH | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 269 | 3266 | SH | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1178 | 14300 | SH | CALL SOLE | 01 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 119 | 25000 | SH | SOLE | 01 |
| ALLIS CHALMERS ENERGY INC | COM PAR \$.01NW | 019645506 | 230 | 99700 | SH | SOLE | 01 |
| ALLSCRIPT MISYS HEALTCAR SOL | COM | 01988P108 | 262 | 16500 | SH | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 522 | 21400 | SH | CALL SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 2460 | 100800 | SH | PUT SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 2174 | 89085 | SH | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | NOTE 2.375% 4/1 | 02076XAA0 | 13 | 16000 | PRN | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 289 | 11000 | SH | PUT SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 993 | 60956 | SH | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 3095 | 190000 | SH | CALL SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 326 | 20000 | SH | PUT SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 470 | 28620 | SH | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 421 | 7700 | SH | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 2777 | 50800 | SH | CALL SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1810 | 33100 | SH | PUT SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 1104 | 13200 | SH | PUT SOLE | 01 |
| AMCORE FINL INC | COM | 023912108 | 11 | 13600 | SH | SOLE | 01 |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 264 | 11500 | SH | PUT SOLE | 01 |
| AMERICAN DAIRY INC | COM | 025334103 | 214 | 5400 | SH | SOLE | 01 |
| AMERICAN EQTY INVT LIFE HLD | NOTE 5.250%12/0 | 025676AE7 | 1918 | 2650000 | PRN | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2352 | 101211 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2208 | 95000 | SH | CALL SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 5880 | 253000 | SH | PUT SOLE | 01 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 569 | 48700 | SH | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1682 | 1450000 | SH | SOLE | 02 |
| AMERICAN INTL GROUP INC | COM | 026874107 | 48140 | 2075000 | SH | PUT SOLE | 02 |
| AMERICAN OIL & GAS INC NEW | COM | 028723104 | 30 | 30000 | SH | SOLE | 01 |
| AMERICAN PHYSICIANS CAPITAL | COM | 028884104 | 243 | 6200 | SH | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 824 | 31400 | SH | CALL SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 3468 | 110004 | SH | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 410 | 13000 | SH | CALL SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 1261 | 40000 | SH | PUT SOLE | 01 |
| AMERIPRISE FINL INC | COM | 03076C106 | 509 | 20981 | SH | SOLE | 01 |
| AMERIPRISE FINL INC | COM | 03076C106 | 478 | 19700 | SH | CALL SOLE | 01 |
| AMERIPRISE FINL INC | COM | 03076C106 | 510 | 21000 | SH | PUT SOLE | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2422 | 136517 | SH | SOLE | 01 |
| AMERON INTL INC | COM | 030710107 | 275 | 4100 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 19524 | 368800 | SH | CALL SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| AMGEN INC | NOTE 0.125% 2/0 | 031162AN0 | 475 | 500000 | PRN | | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 7359 | 139000 | SH | PUT | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1288 | 40701 | SH | | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 791 | 25000 | SH | CALL | SOLE | 01 |
| AMR CORP | COM | 001765106 | 480 | 119500 | SH | CALL | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 574 | 42489 | SH | | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 4594 | 101210 | SH | | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 935 | 20600 | SH | CALL | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 7494 | 165100 | SH | PUT | SOLE | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 1689 | 68161 | SH | | SOLE | 01 |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | 035128206 | 267 | 7270 | SH | | SOLE | 01 |
| ANIXTER INTL INC | NOTE 1.000% 2/1 | 035290AJ4 | 276 | 335000 | PRN | | SOLE | 01 |
| ANIXTER INTL INC | NOTE 7/0 | 035290AG0 | 3054 | 5048000 | PRN | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 303 | 20000 | SH | CALL | SOLE | 01 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 596 | 82600 | SH | | SOLE | 01 |
| AON CORP | COM | 037389103 | 281 | 7408 | SH | | SOLE | 01 |
| AON CORP | COM | 037389103 | 1136 | 30000 | SH | CALL | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 2137 | 29615 | SH | | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 1133 | 15700 | SH | CALL | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 462 | 6400 | SH | PUT | SOLE | 01 |
| APOGENT TECHNOLOGIES INC | DBCV 12/1 | 03760AAK7 | 3261 | 2350000 | PRN | | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 4583 | 64444 | SH | | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 15369 | 216100 | SH | PUT | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 33974 | 477700 | SH | CALL | SOLE | 01 |
| APPLE INC | COM | 037833100 | 1753 | 12308 | SH | | SOLE | 01 |
| APPLE INC | COM | 037833100 | 855 | 6000 | SH | PUT | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 903 | 82011 | SH | | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 1291 | 117300 | SH | PUT | SOLE | 01 |
| AQUA AMERICA INC | COM | 03836W103 | 872 | 48700 | SH | | SOLE | 01 |
| ARBOR RLTY TR INC | COM | 038923108 | 18 | 10483 | SH | | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 24183 | 731056 | SH | | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 2726 | 101806 | SH | | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 590 | 118200 | SH | CALL | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 137 | 27400 | SH | PUT | SOLE | 01 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 385 | 14600 | SH | CALL | SOLE | 01 |
| ARLINGTON ASSET INVT CORP | COM | 041356106 | 18 | 47200 | SH | | SOLE | 01 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 1814 | 110000 | SH | CALL | SOLE | 01 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 45 | 14300 | SH | | SOLE | 01 |
| ARRIS GROUP INC | NOTE 2.000%11/1 | 04269QAC4 | 87 | 93000 | PRN | | SOLE | 01 |
| ARROW ELECTRS INC | COM | 042735100 | 285 | 13418 | SH | | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 283 | 10100 | SH | | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 295 | 10500 | SH | CALL | SOLE | 01 |
| ASM INTL N V | COM | N07045102 | 2809 | 190985 | SH | | SOLE | 01 |
| ASTORIA FINL CORP | COM | 046265104 | 129 | 15000 | SH | | SOLE | 02 |
| ATLAS ACQUISITION HLDGS CORP | COM | 049162100 | 894 | 92500 | SH | | SOLE | 02 |
| ATMOS ENERGY CORP | COM | 049560105 | 266 | 10635 | SH | | SOLE | 01 |
| AUTHENTEC INC | COM | 052660107 | 30 | 16600 | SH | | SOLE | 01 |
| AUTODESK INC | COM | 052769106 | 2254 | 118744 | SH | | SOLE | 01 |
| AUTOLIV INC | COM | 052800109 | 387 | 13468 | SH | | SOLE | 01 |
| AUTONATION INC | COM | 05329W102 | 272 | 15700 | SH | | SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 9067 | 60000 | SH | CALL | SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 7873 | 52100 | SH | PUT | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 1812 | 32400 | SH | CALL | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 207 | 3700 | SH | | SOLE | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 488 | 19000 | SH | PUT | SOLE | 01 |
| AVON PRODS INC | COM | 054303102 | 679 | 26333 | SH | | SOLE | 01 |
| AXCELIS TECHNOLOGIES INC | COM | 054540109 | 31 | 66400 | SH | | SOLE | 01 |
| BADGER METER INC | COM | 056525108 | 369 | 9000 | SH | | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 1257 | 34493 | SH | | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 1144 | 31400 | SH | CALL | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 882 | 24200 | SH | PUT | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 42937 | 3252807 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| BANK OF AMERICA CORPORATION | COM | 060505104 | 22350 | 1693200 | SH | CALL | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 61644 | 4670000 | SH | PUT | SOLE | 01 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 1087 | 37059 | SH | | SOLE | 01 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 733 | 25000 | SH | PUT | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 1164 | 39700 | SH | CALL | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 285 | 3833 | SH | | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 745 | 10000 | SH | CALL | SOLE | 01 |
| BARNES GROUP INC | NOTE 3.375% 3/1 | 067806AD1 | 74 | 96000 | PRN | | SOLE | 01 |
| BARNES GROUP INC | NOTE 3.750% 8/0 | 067806AB5 | 1827 | 2000000 | PRN | | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 1510 | 45000 | SH | CALL | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 3178 | 60000 | SH | PUT | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 3215 | 60698 | SH | | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 5508 | 104000 | SH | CALL | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 440 | 20000 | SH | PUT | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 264 | 11995 | SH | | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 954 | 43400 | SH | CALL | SOLE | 01 |
| BEACON POWER CORP | COM | 073677106 | 62 | 80400 | SH | | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 35 | 19246 | SH | | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 66 | 36000 | SH | CALL | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 153 | 83800 | SH | PUT | SOLE | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 6212 | 202025 | SH | | SOLE | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 1538 | 50000 | SH | PUT | SOLE | 01 |
| BERKLEY W R CORP | COM | 084423102 | 422 | 19650 | SH | | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 2933 | 87581 | SH | | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 837 | 25000 | SH | PUT | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 3524 | 64388 | SH | | SOLE | 01 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 800 | 17600 | SH | | SOLE | 01 |
| BIG LOTS INC | COM | 089302103 | 1815 | 86327 | SH | | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 2315 | 51275 | SH | | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 722 | 16000 | SH | CALL | SOLE | 01 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 343 | 10654 | SH | | SOLE | 01 |
| BLACK & DECKER CORP | COM | 091797100 | 790 | 27569 | SH | | SOLE | 01 |
| BLACK HILLS CORP | COM | 092113109 | 1021 | 44400 | SH | CALL | SOLE | 01 |
| BLACKROCK INC | DBCV 2.625% 2/1 | 09247XAB7 | 396 | 224000 | PRN | | SOLE | 01 |
| BLACKROCK INC | COM | 09247X101 | 316 | 1800 | SH | | SOLE | 01 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 468 | 44436 | SH | | SOLE | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 91 | 137637 | SH | | SOLE | 01 |
| BMB MUNAI INC | COM | 09656A105 | 31 | 27800 | SH | | SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 1162 | 34383 | SH | | SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 1875 | 55500 | SH | CALL | SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 676 | 20000 | SH | PUT | SOLE | 01 |
| BOARDWALK PIPELINE PARTNERS | UT LTD PARTNER | 096627104 | 452 | 20000 | SH | PUT | SOLE | 01 |
| BOB EVANS FARMS INC | COM | 096761101 | 443 | 15400 | SH | | SOLE | 01 |
| BOEING CO | COM | 097023105 | 3281 | 77200 | SH | PUT | SOLE | 01 |
| BOEING CO | COM | 097023105 | 6885 | 162010 | SH | | SOLE | 01 0 |
| BOEING CO | COM | 097023105 | 2219 | 52200 | SH | CALL | SOLE | 01 |
| BORGWARNER INC | NOTE 3.500% 4/1 | 099724AF3 | 273 | 217000 | PRN | | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3751 | 369901 | SH | | SOLE | 01 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 350 | 34500 | SH | CALL | SOLE | 01 0 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 608 | 60000 | SH | PUT | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 756 | 15850 | SH | | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 8897 | 186600 | SH | CALL | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 477 | 10000 | SH | PUT | SOLE | 01 |
| BPW ACQUISITION CORP | COM | 055637102 | 1097 | 114500 | SH | | SOLE | 02 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 1774 | 87345 | SH | | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 1535 | 61933 | SH | | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 964 | 38900 | SH | CALL | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 5506 | 222100 | SH | PUT | SOLE | 01 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 219 | 13200 | SH | | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 661 | 15376 | SH | | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 428 | 7100 | SH | | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 1940 | 32200 | SH | CALL | SOLE | 01 |

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| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 995 | 13528 | SH | SOLE | 01 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 379 | 7264 | SH | SOLE | 01 |
| C&D TECHNOLOGIES INC | NOTE 5.250%11/0 | 124661AD1 | 32 | 51000 | PRN | SOLE | 01 |
| CA INC | COM | 12673P105 | 2034 | 116727 | SH | SOLE | 01 |
| CABOT CORP | COM | 127055101 | 566 | 45000 | SH | CALL SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 655 | 21385 | SH | SOLE | 01 |
| CACI INTL INC | CL A | 127190304 | 487 | 11400 | SH | SOLE | 01 |
| CACI INTL INC | NOTE 2.125% 5/0 | 127190AD8 | 181 | 190000 | PRN | SOLE | 01 |
| CAL DIVE INTL INC | NOTE 3.250%12/1 | 127914AB5 | 19 | 25000 | PRN | SOLE | 01 |
| CALIPER LIFE SCIENCES INC | COM | 130872104 | 52 | 29400 | SH | SOLE | 01 |
| CALLON PETE CO DEL | COM | 13123X102 | 36 | 18300 | SH | SOLE | 01 |
| CAMBREX CORP | COM | 132011107 | 75 | 18200 | SH | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 2133 | 75358 | SH | SOLE | 01 |
| CANADIAN NAT RES LTD | COM | 136385101 | 1575 | 30000 | SH | CALL SOLE | 01 |
| CANO PETE INC | COM | 137801106 | 37 | 39400 | SH | SOLE | 01 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 899 | 15000 | SH | CALL SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 547 | 25000 | SH | SOLE | 02 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 831 | 38000 | SH | CALL SOLE | 01 |
| CAPITAL TRUST INC MD | CL A NEW | 14052H506 | 17 | 11400 | SH | SOLE | 01 |
| CAPSTONE TURBINE CORP | COM | 14067D102 | 137 | 165100 | SH | SOLE | 01 |
| CARDTRONICS INC | COM | 14161H108 | 68 | 17900 | SH | SOLE | 01 |
| CAREER EDUCATION CORP | COM | 141665109 | 2253 | 90500 | SH | SOLE | 01 |
| CARMAX INC | COM | 143130102 | 586 | 39896 | SH | SOLE | 01 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 14 | 15000 | PRN | SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1074 | 41673 | SH | SOLE | 01 |
| CARNIVAL PLC | ADR | 14365C103 | 396 | 14800 | SH | SOLE | 01 |
| CARROLS RESTAURANT GROUP INC | COM | 14574X104 | 1522 | 228500 | SH | SOLE | 01 |
| CARTER INC | COM | 146229109 | 308 | 12500 | SH | SOLE | 01 |
| CASCADE BANCORP | COM | 147154108 | 27 | 19500 | SH | SOLE | 01 |
| CASELLA WASTE SYS INC | CL A | 147448104 | 36 | 18139 | SH | SOLE | 01 |
| CASUAL MALE RETAIL GRP INC | COM | 148711104 | 61 | 27800 | SH | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 1425 | 43117 | SH | SOLE | 01 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 611 | 36329 | SH | SOLE | 01 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 491 | 29200 | SH | CALL SOLE | 01 |
| CELL GENESYS INC | COM | 150921104 | 26 | 88800 | SH | SOLE | 01 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 1055 | 112984 | SH | SOLE | 01 |
| CENTENE CORP DEL | COM | 15135B101 | 316 | 15800 | SH | SOLE | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 693 | 62535 | SH | SOLE | 01 |
| CENTURY ALUM CO | COM | 156431108 | 323 | 51600 | SH | SOLE | 01 |
| CENTURYTEL INC | COM | 156700106 | 2402 | 78247 | SH | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 1611 | 28431 | SH | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 283 | 5000 | SH | CALL SOLE | 01 |
| CERNER CORP | COM | 156782104 | 542 | 8700 | SH | SOLE | 01 |
| CERNER CORP | COM | 156782104 | 17186 | 275900 | SH | CALL SOLE | 01 |
| CERNER CORP | COM | 156782104 | 15616 | 250700 | SH | PUT SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 479 | 6465 | SH | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 3892 | 52500 | SH | CALL SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 11966 | 161400 | SH | PUT SOLE | 01 |
| CHAMPION ENTERPRISES INC | COM | 158496109 | 20 | 63000 | SH | SOLE | 01 |
| CHARLES RIV LABS INTL INC | NOTE 2.250% 6/1 | 159864AB3 | 227 | 250000 | PRN | SOLE | 01 |
| CHARMING SHOPPES INC | NOTE 1.125% 5/0 | 161133AE3 | 550 | 938000 | PRN | SOLE | 01 |
| CHART INDS INC | COM PAR \$0.01 | 16115Q308 | 362 | 19900 | SH | SOLE | 01 |
| CHATTEM INC | COM | 162456107 | 613 | 9000 | SH | SOLE | 01 |
| CHATTEM INC | NOTE 1.625% 5/0 | 162456AR8 | 415 | 400000 | PRN | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1890 | 80514 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2201 | 111000 | SH | CALL SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 694 | 35000 | SH | PUT SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.500% 5/1 | 165167BZ9 | 12 | 17000 | PRN | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.750%11/1 | 165167BW6 | 32 | 37000 | PRN | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 2316 | 34961 | SH | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 8712 | 131500 | SH | CALL SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 4969 | 75000 | SH | PUT SOLE | 01 |

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| CHICOS FAS INC | COM | 168615102 | 310 | 31900 | SH | | SOLE | 01 |
| CHICOS FAS INC | COM | 168615102 | 97 | 10000 | SH | PUT | SOLE | 01 |
| CHIMERA INVT CORP | COM | 16934Q109 | 208 | 59700 | SH | | SOLE | 01 |
| CHINA ARCHITECTURAL ENGR INC | COM | 16937S102 | 20 | 10500 | SH | | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 3793 | 50000 | SH | | SOLE | 01 |
| CHIPOTLE MEXICAN GRILL INC | CL A | 169656105 | 291 | 3632 | SH | | SOLE | 01 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 190 | 18500 | SH | | SOLE | 01 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 68 | 10200 | SH | | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 2473 | 62000 | SH | PUT | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 1396 | 35000 | SH | CALL | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 248 | 6224 | SH | | SOLE | 01 |
| CIENA CORP | NOTE 0.250% 5/0 | 171779AB7 | 40 | 61000 | PRN | | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 1485 | 61658 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 3183 | 170672 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 6071 | 325500 | SH | CALL | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 5280 | 283100 | SH | PUT | SOLE | 01 |
| CIT GROUP INC | COM | 125581108 | 1075 | 500000 | SH | | SOLE | 02 |
| CIT GROUP INC | COM | 125581108 | 1075 | 500000 | SH | PUT | SOLE | 02 |
| CITIGROUP INC | COM | 172967101 | 2017 | 679100 | SH | CALL | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 1440 | 485000 | SH | PUT | SOLE | 01 |
| CITRIX SYS INC | COM | 177376100 | 797 | 24988 | SH | | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 1079 | 3467 | SH | | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 1556 | 5000 | SH | CALL | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 2116 | 6800 | SH | PUT | SOLE | 01 |
| CMS ENERGY CORP | COM | 125896100 | 543 | 44984 | SH | | SOLE | 01 |
| CMS ENERGY CORP | COM | 125896100 | 966 | 80000 | SH | CALL | SOLE | 01 |
| CNA FINL CORP | COM | 126117100 | 201 | 13000 | SH | | SOLE | 01 |
| COACH INC | COM | 189754104 | 785 | 29222 | SH | | SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 1438 | 29957 | SH | | SOLE | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1090 | 65490 | SH | | SOLE | 01 |
| COLDWATER CREEK INC | COM | 193068103 | 305 | 50000 | SH | PUT | SOLE | 01 |
| COLDWATER CREEK INC | COM | 193068103 | 305 | 50000 | SH | CALL | SOLE | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1460 | 20634 | SH | | SOLE | 01 |
| COLUMBIA LABS INC | COM | 197779101 | 39 | 33900 | SH | | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 1794 | 124100 | SH | CALL | SOLE | 01 |
| COMMERCIAL VEH GROUP INC | COM | 202608105 | 77 | 53542 | SH | | SOLE | 01 |
| COMMUNITY HEALTH SYS INC NEW | COM | 203668108 | 426 | 16889 | SH | | SOLE | 01 |
| COMPUWARE CORP | COM | 205638109 | 296 | 43200 | SH | | SOLE | 01 |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 204 | 6400 | SH | | SOLE | 01 |
| CONEXANT SYSTEMS INC | COM NEW | 207142308 | 259 | 180000 | SH | | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 3163 | 75200 | SH | CALL | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 3592 | 85400 | SH | PUT | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1642 | 48359 | SH | | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1470 | 43300 | SH | CALL | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 679 | 20000 | SH | PUT | SOLE | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 631 | 16872 | SH | | SOLE | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 18411 | 492000 | SH | CALL | SOLE | 01 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 177 | 20000 | SH | CALL | SOLE | 01 |
| CONVERGYS CORP | COM | 212485106 | 116 | 12500 | SH | | SOLE | 01 |
| COOPER COS INC | COM NEW | 216648402 | 524 | 21197 | SH | | SOLE | 01 |
| COOPER INDS LTD | CL A | G24182100 | 1773 | 57089 | SH | | SOLE | 01 |
| COPART INC | COM | 217204106 | 276 | 7964 | SH | | SOLE | 01 |
| CORE MARK HOLDING CO INC | COM | 218681104 | 224 | 8600 | SH | | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 234 | 13800 | SH | | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 682 | 40300 | SH | CALL | SOLE | 01 |
| CORNING INC | COM | 219350105 | 1606 | 100000 | SH | CALL | SOLE | 01 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 372 | 21885 | SH | | SOLE | 01 |
| CORUS BANKSHARES INC | COM | 220873103 | 9 | 33500 | SH | | SOLE | 01 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 343 | 331000 | PRN | | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 13986 | 305500 | SH | CALL | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 5809 | 126900 | SH | PUT | SOLE | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 445 | 23783 | SH | | SOLE | 01 |

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| COVIDIEN PLC | SHS | G2554F105 | 1992 | 53200 | SH | CALL | SOLE | 01 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 474 | 17000 | SH | PUT | SOLE | 01 |
| CREDIT SUISSE GROUP | SPONSORED ADR | 225401108 | 404 | 8834 | SH | | SOLE | 01 |
| CREE INC | COM | 225447101 | 420 | 14289 | SH | | SOLE | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 586 | 24400 | SH | | SOLE | 01 |
| CSX CORP | COM | 126408103 | 595 | 17194 | SH | | SOLE | 01 |
| CSX CORP | COM | 126408103 | 1742 | 50300 | SH | CALL | SOLE | 01 |
| CSX CORP | COM | 126408103 | 1742 | 50300 | SH | PUT | SOLE | 01 |
| CURRENCYSHARES CDN DLR TR | CDN DOLLAR SHS | 23129X105 | 1631 | 19000 | SH | PUT | SOLE | 01 |
| CURRENCYSHARES CDN DLR TR | CDN DOLLAR SHS | 23129X105 | 927 | 10800 | SH | | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 5000 | 156900 | SH | PUT | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 7171 | 225000 | SH | CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3984 | 125000 | SH | | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 175 | 10500 | SH | | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 249 | 15000 | SH | PUT | SOLE | 01 |
| CYPRESS SHARPRIDGE INVTS INC | COM | 23281A307 | 595 | 50000 | SH | | SOLE | 02 |
| CYTEC INDS INC | COM | 232820100 | 1575 | 84600 | SH | CALL | SOLE | 01 |
| CYTOKINETICS INC | COM | 23282W100 | 310 | 109500 | SH | CALL | SOLE | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 1237 | 37500 | SH | | SOLE | 01 |
| DATA DOMAIN INC | COM | 23767P109 | 2120 | 63500 | SH | CALL | SOLE | 01 |
| DATA DOMAIN INC | COM | 23767P109 | 3895 | 116700 | SH | PUT | SOLE | 01 |
| DATA DOMAIN INC | COM | 23767P109 | 2864 | 85800 | SH | | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 3681 | 191800 | SH | PUT | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 1638 | 85335 | SH | | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 724 | 10300 | SH | | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 351 | 5000 | SH | PUT | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 1877 | 46994 | SH | | SOLE | 01 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 86 | 14800 | SH | | SOLE | 01 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 483 | 83500 | SH | CALL | SOLE | 01 |
| DENBURY RES INC | COM NEW | 247916208 | 412 | 27980 | SH | | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 3593 | 143700 | SH | CALL | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 2198 | 87900 | SH | PUT | SOLE | 01 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 1832 | 59926 | SH | | SOLE | 01 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 14762 | 242000 | SH | | SOLE | 01 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 472 | 40000 | SH | CALL | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2607 | 47839 | SH | | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 6115 | 112200 | SH | CALL | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 5766 | 105800 | SH | PUT | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1204 | 14500 | SH | | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 468 | 27200 | SH | CALL | SOLE | 01 |
| DIEBOLD INC | COM | 253651103 | 517 | 19600 | SH | | SOLE | 01 |
| DIGITAL RIV INC | COM | 25388B104 | 352 | 9700 | SH | | SOLE | 01 |
| DILLARDS INC | CL A | 254067101 | 230 | 25000 | SH | PUT | SOLE | 01 |
| DIODES INC | NOTE 2.250%10/0 | 254543AA9 | 19 | 22000 | PRN | | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 2973 | 120300 | SH | | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 1831 | 74100 | SH | CALL | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 3526 | 142700 | SH | PUT | SOLE | 01 |
| DIREXION SHS ETF TR | DLY FINL BEAR 3X | 25459W607 | 456 | 98000 | SH | | SOLE | 01 |
| DISCOVER FINL SVCS | COM | 254709108 | 4937 | 480700 | SH | CALL | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 640 | 27397 | SH | | SOLE | 01 |
| DOLAN MEDIA CO | COM | 25659P402 | 221 | 17300 | SH | | SOLE | 01 |
| DOLLAR TREE INC | COM | 256746108 | 316 | 7500 | SH | | SOLE | 01 |
| DONALDSON INC | COM | 257651109 | 540 | 15600 | SH | PUT | SOLE | 01 |
| DONNELLEY R R & SONS CO | COM | 257867101 | 433 | 37239 | SH | | SOLE | 01 |
| DOVER CORP | COM | 260003108 | 384 | 11590 | SH | | SOLE | 01 |
| DPL INC | COM | 233293109 | 355 | 15300 | SH | | SOLE | 01 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 1438 | 67882 | SH | | SOLE | 01 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 794 | 28771 | SH | | SOLE | 01 |
| DST SYS INC DEL | DBCV 4.125% 8/1 | 233326AB3 | 36 | 37000 | PRN | | SOLE | 01 |
| DST SYS INC DEL | DBCV 8/1 | 233326AD9 | 3121 | 3473000 | PRN | | SOLE | 01 |
| DTE ENERGY CO | COM | 233331107 | 749 | 23395 | SH | | SOLE | 01 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 576 | 7091 | SH | | SOLE | 01 |

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| DUSA PHARMACEUTICALS INC | COM | 266898105 | 143 | 130031 | SH | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 20934 | 1598000 | SH PUT | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 812 | 61995 | SH | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 14965 | 1142400 | SH CALL | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 245 | 190098 | SH | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 194 | 150000 | SH PUT | SOLE | 02 |
| EARTHLINK INC | NOTE 3.250%11/1 | 270321AA0 | 996 | 1000000 | PRN | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 1308 | 34508 | SH | SOLE | 01 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 936 | 35000 | SH CALL | SOLE | 01 |
| EBAY INC | COM | 278642103 | 1199 | 70000 | SH PUT | SOLE | 01 |
| EBAY INC | COM | 278642103 | 1859 | 108480 | SH | SOLE | 01 |
| EBAY INC | COM | 278642103 | 1288 | 75200 | SH CALL | SOLE | 01 |
| EDISON INTL | COM | 281020107 | 226 | 7177 | SH | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 300 | 32500 | SH CALL | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 300 | 32500 | SH PUT | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 182 | 28600 | SH | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 255 | 40000 | SH PUT | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1433 | 65970 | SH | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 5975 | 275100 | SH CALL | SOLE | 01 |
| ELIXIR GAMING TECHNOLOGIES I | COM | 28661G105 | 9 | 54900 | SH | SOLE | 01 |
| ELLIS PERRY INTL INC | COM | 288853104 | 103 | 14200 | SH | SOLE | 01 |
| EMERSON ELEC CO | COM | 291011104 | 1887 | 58240 | SH | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE 8.000% 7/3 | 292052AB3 | 27 | 70000 | PRN | SOLE | 01 |
| EMULEX CORP | COM NEW | 292475209 | 1713 | 175158 | SH | SOLE | 01 |
| ENCORE ACQUISITION CO | COM | 29255W100 | 275 | 8921 | SH | SOLE | 01 |
| ENCORE CAP GROUP INC | COM | 292554102 | 199 | 15000 | SH | SOLE | 01 |
| ENDO PHARMACEUTICALS HLDGS I | NOTE 1.750% 4/1 | 29264FAA4 | 1607 | 2000000 | PRN | SOLE | 01 |
| ENERGEN CORP | COM | 29265N108 | 382 | 9577 | SH | SOLE | 01 |
| ENERGY TRANSFER PRTRNS L P | UNIT LTD PARTN | 29273R109 | 364 | 9000 | SH PUT | SOLE | 01 |
| ENERGY XXI (BERMUDA) LTD | COM SHS | G10082108 | 49 | 96900 | SH | SOLE | 01 |
| ENERSYS | NOTE 3.375% 6/0 | 29275YAA0 | 34 | 44000 | PRN | SOLE | 01 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 27 | 17500 | SH | SOLE | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 1306 | 16849 | SH | SOLE | 01 |
| ENTRAVISION COMMUNICATIONS C | CL A | 29382R107 | 18 | 37500 | SH | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 1304 | 19192 | SH | SOLE | 01 |
| EQUIFAX INC | COM | 294429105 | 426 | 16322 | SH | SOLE | 01 |
| EQUINIX INC | COM NEW | 29444U502 | 12417 | 170700 | SH CALL | SOLE | 01 |
| EQUINIX INC | COM NEW | 29444U502 | 2073 | 28500 | SH PUT | SOLE | 01 |
| EQUINIX INC | NOTE 2.500% 4/1 | 29444UAF3 | 233 | 260000 | PRN | SOLE | 01 |
| EQUITY ONE | COM | 294752100 | 203 | 15300 | SH | SOLE | 01 |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | 5148 | 526395 | SH | SOLE | 01 |
| EXCO RESOURCES INC | COM | 269279402 | 494 | 38200 | SH | SOLE | 01 |
| EXELIXIS INC | COM | 30161Q104 | 3678 | 755200 | SH CALL | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 1228 | 23979 | SH | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 2929 | 57200 | SH PUT | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 23357 | 334100 | SH CALL | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 6970 | 99700 | SH PUT | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 2902 | 41511 | SH | SOLE | 01 |
| F M C CORP | COM NEW | 302491303 | 491 | 10370 | SH | SOLE | 01 |
| F5 NETWORKS INC | COM | 315616102 | 350 | 10107 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 2933 | 103623 | SH | SOLE | 01 |
| FASTENAL CO | COM | 311900104 | 1009 | 30414 | SH | SOLE | 01 |
| FBL FINL GROUP INC | CL A | 30239F106 | 109 | 13200 | SH | SOLE | 01 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 76 | 15800 | SH | SOLE | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 23 | 40000 | SH CALL | SOLE | 01 |
| FEDERATED INVS INC PA | CL B | 314211103 | 420 | 17434 | SH | SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 396 | 7116 | SH | SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 4083 | 73400 | SH CALL | SOLE | 01 |
| FIBERTOWER CORP | COM | 31567R100 | 40 | 79200 | SH | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 1191 | 88000 | SH | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 1285 | 95000 | SH CALL | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 758 | 56000 | SH PUT | SOLE | 01 |

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|-------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 325 | 16301 | SH | SOLE | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 8875 | 1250000 | SH | PUT SOLE | 02 |
| FIFTH THIRD BANCORP | COM | 316773100 | 6961 | 980340 | SH | SOLE | 01 |
| FINISAR | COM | 31787A101 | 192 | 336300 | SH | SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 1296 | 50000 | SH | CALL SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 829 | 32000 | SH | PUT SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 542 | 20900 | SH | SOLE | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 348 | 28988 | SH | SOLE | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 211 | 5443 | SH | SOLE | 01 |
| FIVE STAR QUALITY CARE INC | COM | 33832D106 | 68 | 35700 | SH | SOLE | 01 |
| FLEXTRONICS INTL LTD | NOTE 1.000% 8/0 | 33938EAL1 | 24 | 25000 | PRN | SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 871 | 38600 | SH | PUT SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 751 | 33289 | SH | SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 451 | 20000 | SH | CALL SOLE | 01 |
| FLOTEK INDS INC DEL | COM | 343389102 | 39 | 19000 | SH | SOLE | 01 |
| FLOWSERVE CORP | COM | 34354P105 | 3536 | 50658 | SH | SOLE | 01 |
| FLUOR CORP NEW | NOTE 1.500% 2/1 | 343412AA0 | 184 | 100000 | PRN | SOLE | 01 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 3224 | 100000 | SH | CALL SOLE | 01 |
| FOOT LOCKER INC | COM | 344849104 | 527 | 50335 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 711 | 117098 | SH | SOLE | 01 |
| FORD MTR CO DEL | NOTE 4.250%12/1 | 345370CF5 | 593 | 702000 | PRN | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 894 | 15725 | SH | SOLE | 01 |
| FRANKLIN ELEC INC | COM | 353514102 | 226 | 8700 | SH | SOLE | 01 |
| FRANKLIN RES INC | COM | 354613101 | 307 | 4258 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 743 | 14825 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | PFD CONV | 35671D782 | 288 | 3625 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 3072 | 61300 | SH | CALL SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 1899 | 37900 | SH | PUT SOLE | 01 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 114 | 15900 | SH | SOLE | 01 |
| FRONTIER FINL CORP WASH | COM | 35907K105 | 37 | 31700 | SH | SOLE | 01 |
| FRONTIER OIL CORP | COM | 35914P105 | 197 | 15000 | SH | CALL SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 36941 | 1516475 | SH | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 974 | 40000 | SH | PUT SOLE | 01 |
| FUELCELL ENERGY INC | COM | 35952H106 | 53 | 12600 | SH | SOLE | 01 |
| FUQI INTERNATIONAL INC | COM NEW | 36102A207 | 410 | 19800 | SH | SOLE | 01 |
| GAFISA S A | SPONS ADR | 362607301 | 201 | 12200 | SH | SOLE | 01 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 595 | 27895 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 4043 | 183689 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 1101 | 50000 | SH | CALL SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 3722 | 169100 | SH | PUT SOLE | 01 |
| GARDNER DENVER INC | COM | 365558105 | 1764 | 70100 | SH | PUT SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 457 | 19200 | SH | SOLE | 01 |
| GASCO ENERGY INC | COM | 367220100 | 26 | 92100 | SH | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | NOTE 0.875%11/1 | 369300AD0 | 14 | 15000 | PRN | SOLE | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 854 | 15420 | SH | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1566 | 133622 | SH | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1766 | 150700 | SH | PUT SOLE | 01 |
| GENUINE PARTS CO | COM | 372460105 | 226 | 6742 | SH | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 117 | 16800 | SH | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 557 | 10000 | SH | CALL SOLE | 01 |
| GEOGLOBAL RESOURCES INC | COM | 37249T109 | 33 | 34200 | SH | SOLE | 01 |
| GEOKINETICS INC | COM PAR \$0.01 | 372910307 | 214 | 15700 | SH | SOLE | 01 |
| GEOMET INC DEL | COM | 37250U201 | 38 | 34700 | SH | SOLE | 01 |
| GERON CORP | COM | 374163103 | 243 | 31700 | SH | CALL SOLE | 01 |
| GFI GROUP INC | COM | 361652209 | 83 | 12300 | SH | SOLE | 01 |
| GILEAD SCIENCES INC | NOTE 0.625% 5/0 | 375558AH6 | 46 | 36000 | PRN | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 3111 | 66422 | SH | SOLE | 01 |
| GLATFELTER | COM | 377316104 | 107 | 12000 | SH | SOLE | 01 |
| GLOBAL BRANDS ACQUISITION CO | COM | 378982102 | 1218 | 125000 | SH | SOLE | 02 |
| GLOBAL CASH ACCESS HLDGS INC | COM | 378967103 | 104 | 13100 | SH | SOLE | 01 |
| GLOBAL INDS LTD | DBCV 2.750% 8/0 | 379336AE0 | 69 | 159000 | PRN | SOLE | 01 |
| GLOBAL PMTS INC | COM | 37940X102 | 387 | 10334 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|-----------|----|
| GLOBAL SHIP LEASE INC NEW | SHS A | Y27183105 | 199 | 110301 | SH | SOLE | 01 |
| GLOBALSTAR INC | COM | 378973408 | 45 | 42700 | SH | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 711 | 4819 | SH | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1474 | 10000 | SH | CALL SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 4866 | 33000 | SH | PUT SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 523 | 10471 | SH | SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 725 | 14500 | SH | CALL SOLE | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 628 | 55789 | SH | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 742 | 60000 | SH | CALL SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1294 | 15800 | SH | CALL SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1638 | 20000 | SH | PUT SOLE | 01 |
| GRAY TELEVISION INC | COM | 389375106 | 16 | 31900 | SH | SOLE | 01 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 308 | 19779 | SH | SOLE | 01 |
| GREEN MTN COFFEE ROASTERS IN | COM | 393122106 | 5912 | 100000 | SH | CALL SOLE | 01 |
| GREEN MTN COFFEE ROASTERS IN | COM | 393122106 | 2530 | 42800 | SH | PUT SOLE | 01 |
| GRIFFON CORP | NOTE 4.000% 7/1 | 398433AC6 | 14 | 15000 | PRN | SOLE | 01 |
| GRUBB & ELLIS CO | COM PAR \$0.01 | 400095204 | 19 | 24200 | SH | SOLE | 01 |
| GTX INC DEL | COM | 40052B108 | 162 | 17500 | SH | PUT SOLE | 01 |
| GUARANTY FINL GROUP INC | COM | 40108N106 | 7 | 39200 | SH | SOLE | 01 |
| GYMBOREE CORP | COM | 403777105 | 390 | 11000 | SH | CALL SOLE | 01 |
| HAEMONETICS CORP | COM | 405024100 | 781 | 13700 | SH | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 504 | 24334 | SH | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 1571 | 75900 | SH | CALL SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 238 | 11500 | SH | PUT SOLE | 01 |
| HANESBRANDS INC | COM | 410345102 | 314 | 20921 | SH | SOLE | 01 |
| HANMI FINL CORP | COM | 410495105 | 37 | 21366 | SH | SOLE | 01 |
| HANSEN NAT CORP | COM | 411310105 | 225 | 7281 | SH | SOLE | 01 |
| HARBIN ELECTRIC INC | COM | 41145W109 | 164 | 10500 | SH | SOLE | 01 |
| HARRIS CORP DEL | COM | 413875105 | 960 | 33859 | SH | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 216 | 18237 | SH | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 1469 | 60598 | SH | SOLE | 01 |
| HATTERAS FINL CORP | COM | 41902R103 | 327 | 11450 | SH | SOLE | 01 |
| HATTERAS FINL CORP | COM | 41902R103 | 426 | 14900 | SH | PUT SOLE | 01 |
| HCC INS HLDGS INC | COM | 404132102 | 360 | 14979 | SH | SOLE | 01 |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 299 | 2900 | SH | SOLE | 01 |
| HEADWATERS INC | COM | 42210P102 | 168 | 50000 | SH | CALL SOLE | 01 |
| HEALTH CARE REIT INC | COM | 42217K106 | 595 | 17440 | SH | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 199 | 12800 | SH | SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 218 | 14000 | SH | PUT SOLE | 01 |
| HEALTH NET INC | COM | 42222G108 | 218 | 14000 | SH | CALL SOLE | 01 |
| HEALTHSOUTH CORP | COM NEW | 421924309 | 169 | 11700 | SH | SOLE | 01 |
| HECLA MNG CO | COM | 422704106 | 134 | 50000 | SH | CALL SOLE | 01 |
| HEINZ H J CO | COM | 423074103 | 389 | 10883 | SH | SOLE | 01 |
| HELEN OF TROY CORP LTD | COM | G4388N106 | 208 | 12400 | SH | SOLE | 01 |
| HELMERICH & PAYNE INC | COM | 423452101 | 546 | 17700 | SH | CALL SOLE | 01 |
| HERTZ GLOBAL HOLDINGS INC | NOTE 5.250% 6/0 | 42805TAA3 | 403 | 350000 | PRN | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 628 | 11683 | SH | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 699 | 13000 | SH | PUT SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 35365 | 915000 | SH | CALL SOLE | 01 |
| HEXCEL CORP NEW | COM | 428291108 | 999 | 104800 | SH | CALL SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 438 | 18551 | SH | SOLE | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 990 | 31521 | SH | SOLE | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 913 | 26440 | SH | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 2028 | 94815 | SH | SOLE | 01 |
| HORSEHEAD HLDG CORP | COM | 440694305 | 149 | 20000 | SH | PUT SOLE | 01 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 627 | 15000 | SH | SOLE | 01 |
| HSW INTERNATIONAL INC | COM | 40431N104 | 4 | 17700 | SH | SOLE | 01 |
| HUDSON CITY BANCORP | COM | 443683107 | 169 | 12700 | SH | SOLE | 01 |
| HUDSON HIGHLAND GROUP INC | COM | 443792106 | 33 | 16600 | SH | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250%10/1 | 444903AK4 | 381 | 630000 | PRN | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 1023 | 31714 | SH | SOLE | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 836 | 200000 | SH | CALL SOLE | 02 |

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|------------------------------|------------------|-----------|--------|---------|-----|------|------|----|
| HUNTSMAN CORP | COM | 447011107 | 503 | 100000 | SH | CALL | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 31 | 15900 | SH | | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | NOTE 3.250% 1/1 | 448407AF3 | 408 | 938000 | PRN | | SOLE | 01 |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR | 44841T107 | 178 | 50000 | SH | | SOLE | 01 |
| HYPERCOM CORP | COM | 44913M105 | 44 | 29400 | SH | | SOLE | 01 |
| IDT CORP | CL B NEW | 448947507 | 17 | 10585 | SH | | SOLE | 01 |
| IMMUCOR INC | COM | 452526106 | 344 | 25000 | SH | PUT | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 2217 | 106100 | SH | PUT | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1852 | 88629 | SH | | SOLE | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1175 | 56200 | SH | CALL | SOLE | 01 |
| INGERSOLL-RAND GLOBAL HLDG C | NOTE 4.500% 4/1 | 45687AAD4 | 1542 | 1152000 | PRN | | SOLE | 01 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 783 | 6850 | SH | | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1440 | 13795 | SH | | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 919 | 8800 | SH | PUT | SOLE | 01 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 342 | 10450 | SH | | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | DBCV 2.600%12/1 | 459902AP7 | 138 | 140000 | PRN | | SOLE | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1513 | 299665 | SH | | SOLE | 01 |
| INTUIT | COM | 461202103 | 1839 | 65249 | SH | | SOLE | 01 |
| INTUIT | COM | 461202103 | 987 | 35000 | SH | CALL | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 59409 | 363000 | SH | PUT | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 3815 | 23308 | SH | | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 45596 | 278600 | SH | CALL | SOLE | 01 |
| INVACARE CORP | DBCV 4.125% 2/0 | 461203AD3 | 1044 | 1250000 | PRN | | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | PFD CONV SER B | 46126P304 | 1936 | 8600 | SH | | SOLE | 01 |
| INVESCO LTD | SHS | G491BT108 | 891 | 50000 | SH | CALL | SOLE | 01 |
| INVITROGEN CORP | NOTE 2.000% 8/0 | 46185RAJ9 | 164 | 130000 | PRN | | SOLE | 01 |
| IPCS INC | COM NEW | 44980Y305 | 153 | 10200 | SH | | SOLE | 01 |
| IRON MTN INC | COM | 462846106 | 726 | 25265 | SH | | SOLE | 01 |
| ISHARES INC | MSCI JAPAN | 464286848 | 125 | 13300 | SH | | SOLE | 01 |
| ISHARES INC | MSCI TURKEY FD | 464286715 | 442 | 11747 | SH | | SOLE | 01 |
| ISHARES INC | MSCI THAILAND | 464286624 | 357 | 10690 | SH | | SOLE | 01 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 454 | 9612 | SH | | SOLE | 01 |
| ISHARES INC | MSCI MEX INVEST | 464286822 | 8209 | 222700 | SH | PUT | SOLE | 01 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 430 | 31310 | SH | | SOLE | 01 |
| ISHARES INC | MSCI CHILE INVES | 464286640 | 491 | 10839 | SH | | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 4900 | 92500 | SH | PUT | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 5218 | 98500 | SH | CALL | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 711 | 13415 | SH | | SOLE | 01 |
| ISHARES INC | MSCI S KOREA | 464286772 | 409 | 11751 | SH | | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 73387 | 1436700 | SH | CALL | SOLE | 01 |
| ISHARES TR | S&P NA SEMICND | 464287523 | 258 | 7037 | SH | | SOLE | 01 |
| ISHARES TR | DJ US FINL SVC | 464287770 | 283 | 6198 | SH | | SOLE | 01 |
| ISHARES TR | S&P NA MULTIMD | 464287531 | 274 | 11576 | SH | | SOLE | 01 |
| ISHARES TR | S&P NA SOFTWR | 464287515 | 281 | 7307 | SH | | SOLE | 01 |
| ISHARES TR | S&P LTN AM 40 | 464287390 | 420 | 12090 | SH | | SOLE | 01 |
| ISHARES TR | RUSSELL 2000 | 464287655 | 214653 | 4202300 | SH | PUT | SOLE | 01 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 5463 | 169500 | SH | CALL | SOLE | 01 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 418 | 12964 | SH | | SOLE | 01 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 9849 | 215000 | SH | PUT | SOLE | 01 |
| ISHARES TR | FTSE XNHUA IDX | 464287184 | 460 | 11996 | SH | | SOLE | 01 |
| ISHARES TR | DJ HOME CONSTN | 464288752 | 159 | 16149 | SH | | SOLE | 01 |
| ISHARES TR | MSCI EAFE IDX | 464287465 | 916 | 20000 | SH | CALL | SOLE | 01 |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 6752 | 209500 | SH | PUT | SOLE | 01 |
| ISIS PHARMACEUTICALS INC DEL | NOTE 2.625% 2/1 | 464337AE4 | 1208 | 1000000 | PRN | | SOLE | 01 |
| ISTAR FINL INC | FRNT 10/0 | 45031UBF7 | 4 | 10000 | PRN | | SOLE | 01 |
| ITRON INC | COM | 465741106 | 4218 | 76600 | SH | CALL | SOLE | 01 |
| ITRON INC | COM | 465741106 | 688 | 12500 | SH | PUT | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 9790 | 220000 | SH | CALL | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 9790 | 220000 | SH | PUT | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 1943 | 19300 | SH | | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 9804 | 97400 | SH | CALL | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 14153 | 140600 | SH | PUT | SOLE | 01 |

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| IVANHOE MINES LTD | COM | 46579N103 | 94 | 16700 | SH | SOLE | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 1219 | 28970 | SH | SOLE | 01 |
| JAMES RIVER COAL CO | COM NEW | 470355207 | 607 | 40100 | SH | SOLE | 01 |
| JARDEN CORP | COM | 471109108 | 299 | 15940 | SH | SOLE | 01 |
| JOHN BEAN TECHNOLOGIES CORP | COM | 477839104 | 215 | 17200 | SH | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 446 | 7860 | SH | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 2624 | 46200 | SH | CALL SOLE | 01 |
| JOY GLOBAL INC | COM | 481165108 | 701 | 19618 | SH | SOLE | 01 |
| JOY GLOBAL INC | COM | 481165108 | 1175 | 32900 | SH | CALL SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 4857 | 142400 | SH | CALL SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 4451 | 130500 | SH | PUT SOLE | 01 |
| KAISER ALUMINUM CORP | COM PAR \$0.01 | 483007704 | 1077 | 30000 | SH | CALL SOLE | 01 |
| KAPSTONE PAPER & PACKAGING C | COM | 48562P103 | 99 | 21114 | SH | SOLE | 01 |
| KENDLE INTERNATIONAL INC | COM | 48880L107 | 151 | 12300 | SH | SOLE | 01 |
| KEYCORP NEW | COM | 493267108 | 807 | 154000 | SH | SOLE | 02 |
| KEYCORP NEW | COM | 493267108 | 545 | 104000 | SH | PUT SOLE | 02 |
| KEYCORP NEW | PFD 7.75% SR A | 493267405 | 17438 | 250900 | SH | SOLE | 01 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 620 | 22755 | SH | SOLE | 01 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 1044 | 38300 | SH | CALL SOLE | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 457 | 47500 | SH | SOLE | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 210 | 21800 | SH | PUT SOLE | 01 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 603 | 33200 | SH | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 9855 | 390300 | SH | CALL SOLE | 01 |
| KNOLL INC | COM NEW | 498904200 | 97 | 12800 | SH | SOLE | 01 |
| KOHLBERG CAPITAL CORP | COM | 500233101 | 106 | 16800 | SH | SOLE | 01 |
| KOHL CORP | COM | 500255104 | 3241 | 75818 | SH | SOLE | 01 |
| KOHL CORP | COM | 500255104 | 11970 | 280000 | SH | CALL SOLE | 01 |
| KOHL CORP | COM | 500255104 | 5130 | 120000 | SH | PUT SOLE | 01 |
| KRAFT FOODS INC | CL A | 50075N104 | 1197 | 47263 | SH | SOLE | 01 |
| KROGER CO | COM | 501044101 | 376 | 17057 | SH | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5197 | 74900 | SH | CALL SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 971 | 14000 | SH | PUT SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 414 | 5971 | SH | SOLE | 01 |
| LA BARGE INC | COM | 502470107 | 109 | 11800 | SH | SOLE | 01 |
| LA Z BOY INC | COM | 505336107 | 78 | 16610 | SH | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | NOTE 9/1 | 50540RAG7 | 68 | 74000 | PRN | SOLE | 01 |
| LADENBURG THALMAN FIN SVCS I | COM | 50575Q102 | 46 | 84700 | SH | SOLE | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 724 | 27827 | SH | SOLE | 01 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 1643 | 209000 | SH | SOLE | 01 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 314 | 40000 | SH | CALL SOLE | 01 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 516 | 65700 | SH | PUT SOLE | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 478 | 14633 | SH | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 373 | 11322 | SH | SOLE | 01 |
| LEE ENTERPRISES INC | COM | 523768109 | 18 | 34900 | SH | SOLE | 01 |
| LEGG MASON INC | COM | 524901105 | 1019 | 41808 | SH | SOLE | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 420 | 27573 | SH | SOLE | 01 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 477 | 30000 | SH | CALL SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 24 | 62000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | CAP COM SER A | 53071M302 | 183 | 13522 | SH | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | DEB 3.125% 3/3 | 530718AF2 | 362 | 427000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | ENT COM SER A | 53071M500 | 801 | 30000 | SH | SOLE | 01 |
| LIFE PARTNERS HOLDINGS INC | COM | 53215T106 | 192 | 13564 | SH | SOLE | 01 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 772 | 18500 | SH | CALL SOLE | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 311 | 11840 | SH | SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 2479 | 71553 | SH | SOLE | 01 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 428 | 11889 | SH | SOLE | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 728 | 42301 | SH | SOLE | 01 |
| LINDSAY CORP | COM | 535555106 | 1642 | 49600 | SH | PUT SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 205 | 8800 | SH | SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 1770 | 75800 | SH | CALL SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 934 | 40000 | SH | PUT SOLE | 01 |
| LIVE NATION INC | NOTE 2.875% 7/1 | 538034AB5 | 510 | 996000 | PRN | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|-----------|------|
| LKQ CORP | COM | 501889208 | 275 | 16700 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1140 | 14133 | SH | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 211 | 7698 | SH | SOLE | 01 |
| LOGITECH INTL S A | SHS | H50430232 | 3763 | 268200 | SH | SOLE | 01 |
| LORILLARD INC | COM | 544147101 | 1427 | 21061 | SH | SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 340 | 17522 | SH | SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 1650 | 85000 | SH | CALL SOLE | 01 |
| LSB INDS INC | COM | 502160104 | 189 | 11700 | SH | SOLE | 01 |
| LTX-CREDENCE CORP | COM | 502403108 | 55 | 115400 | SH | SOLE | 01 |
| LUCENT TECHNOLOGIES INC | DBCV 2.750% 6/1 | 549463AG2 | 15 | 16000 | PRN | SOLE | 01 |
| M & T BK CORP | COM | 55261F104 | 1259 | 24717 | SH | SOLE | 01 0 |
| M D C HLDGS INC | COM | 552676108 | 387 | 12852 | SH | SOLE | 01 |
| M/I HOMES INC | COM | 55305B101 | 247 | 25220 | SH | SOLE | 01 0 |
| MACERICH CO | COM | 554382101 | 221 | 12558 | SH | SOLE | 01 |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 96 | 100000 | PRN | SOLE | 01 |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | 49 | 33700 | SH | SOLE | 01 |
| MAGUIRE PTYS INC | COM | 559775101 | 22 | 26100 | SH | SOLE | 01 |
| MANPOWER INC | COM | 56418H100 | 733 | 17322 | SH | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 903 | 29966 | SH | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 12320 | 408900 | SH | CALL SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 7704 | 255700 | SH | PUT SOLE | 01 |
| MARINEMAX INC | COM | 567908108 | 39 | 11200 | SH | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 6125 | 162000 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 4348 | 115000 | SH | PUT SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 948 | 25062 | SH | SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 244 | 11057 | SH | SOLE | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 272 | 13500 | SH | PUT SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 144 | 30100 | SH | SOLE | 01 0 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 2354 | 111300 | SH | CALL SOLE | 01 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 1356 | 64100 | SH | PUT SOLE | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 427 | 5412 | SH | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 378 | 10629 | SH | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 801 | 22500 | SH | CALL SOLE | 01 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 421 | 36200 | SH | SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 1073 | 54921 | SH | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 3447 | 20600 | SH | PUT SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 485 | 2900 | SH | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 1071 | 6400 | SH | CALL SOLE | 01 |
| MATTSON TECHNOLOGY INC | COM | 577223100 | 41 | 34500 | SH | SOLE | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1569 | 100000 | SH | SOLE | 01 |
| MAXIMUS INC | COM | 577933104 | 549 | 13300 | SH | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 210 | 245000 | PRN | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 2107 | 49934 | SH | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 1000 | 23700 | SH | CALL SOLE | 01 |
| MCCLATCHY CO | CL A | 579489105 | 20 | 40800 | SH | SOLE | 01 |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1227 | 37712 | SH | SOLE | 01 |
| MCDATA CORP | NOTE 2.250% 2/1 | 580031AD4 | 34 | 35000 | PRN | SOLE | 01 |
| MCDERMOTT INTL INC | COM | 580037109 | 242 | 11900 | SH | SOLE | 01 |
| MCDERMOTT INTL INC | COM | 580037109 | 508 | 25000 | SH | CALL SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 352 | 6121 | SH | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 1523 | 26500 | SH | CALL SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 1523 | 26500 | SH | PUT SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 495 | 16431 | SH | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 1069 | 35500 | SH | PUT SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 701 | 15927 | SH | SOLE | 01 |
| MEADOWBROOK INS GROUP INC | COM | 58319P108 | 87 | 13300 | SH | SOLE | 01 |
| MEDAREX INC | COM | 583916101 | 418 | 50000 | SH | PUT SOLE | 01 |
| MEDCATH CORP | COM | 58404W109 | 220 | 18700 | SH | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 954 | 20920 | SH | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 798 | 17500 | SH | CALL SOLE | 01 |
| MEDIA GEN INC | CL A | 584404107 | 37 | 17300 | SH | SOLE | 01 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 75 | 14700 | SH | SOLE | 01 |

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| MEDIS TECHNOLOGIES LTD | COM | 58500P107 | 7 | 14500 | SH | | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 448 | 20000 | SH | PUT | SOLE | 01 |
| MEDTRONIC INC | NOTE 1.625% 4/1 | 585055AM8 | 259 | 281000 | PRN | | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 279 | 7999 | SH | | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 1745 | 50000 | SH | CALL | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 2357 | 195913 | SH | | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1714 | 96257 | SH | | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 891 | 50000 | SH | PUT | SOLE | 01 |
| MERCER INTL INC | COM | 588056101 | 11 | 19400 | SH | | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 2516 | 90000 | SH | CALL | SOLE | 01 |
| MEREDITH CORP | COM | 589433101 | 473 | 18500 | SH | | SOLE | 01 |
| MERIDIAN RESOURCE CORP | COM | 58977Q109 | 21 | 60700 | SH | | SOLE | 01 |
| METAVANTE TECHNOLOGIES INC | COM | 591407101 | 248 | 9600 | SH | | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 315 | 10500 | SH | PUT | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 286 | 9526 | SH | | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 381 | 12700 | SH | CALL | SOLE | 01 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 836 | 62838 | SH | | SOLE | 01 |
| MF GLOBAL LTD | SHS | G60642108 | 178 | 30000 | SH | | SOLE | 02 |
| MFA FINANCIAL INC | COM | 55272X102 | 354 | 51100 | SH | | SOLE | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 1308 | 58000 | SH | CALL | SOLE | 01 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 383 | 17000 | SH | PUT | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1007 | 199100 | SH | | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 911 | 180100 | SH | CALL | SOLE | 01 |
| MICROS SYS INC | COM | 594901100 | 301 | 11900 | SH | | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 46337 | 1949400 | SH | PUT | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 1508 | 63448 | SH | | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 43380 | 1825000 | SH | CALL | SOLE | 01 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 437 | 8700 | SH | | SOLE | 01 |
| MID-AMER APT CMNTYS INC | COM | 59522J103 | 253 | 6900 | SH | | SOLE | 01 |
| MILLER HERMAN INC | COM | 600544100 | 170 | 11100 | SH | | SOLE | 01 |
| MILLIPORE CORP | COM | 601073109 | 2302 | 32791 | SH | | SOLE | 01 |
| MILLIPORE CORP | COM | 601073109 | 702 | 10000 | SH | PUT | SOLE | 01 |
| MINERALS TECHNOLOGIES INC | COM | 603158106 | 234 | 6500 | SH | | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 530 | 14860 | SH | | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 535 | 15000 | SH | CALL | SOLE | 01 |
| MOLEX INC | COM | 608554101 | 583 | 37512 | SH | | SOLE | 01 |
| MOLSON COORS BREWING CO | NOTE 2.500% 7/3 | 60871RAA8 | 64 | 60000 | PRN | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 10051 | 135200 | SH | PUT | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 5408 | 72747 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 743 | 10000 | SH | CALL | SOLE | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 531 | 45000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 296 | 10400 | SH | | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 1169 | 41000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 328 | 11500 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 4717 | 711341 | SH | | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 183 | 27600 | SH | CALL | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 7260 | 1095000 | SH | PUT | SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 122 | 48752 | SH | | SOLE | 01 |
| MYLAN INC | COM | 628530107 | 424 | 32528 | SH | | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 550 | 15432 | SH | | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 692 | 19400 | SH | CALL | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1426 | 40000 | SH | PUT | SOLE | 01 |
| NABI BIOPHARMACEUTICALS | NOTE 2.875% 4/1 | 629519AB5 | 871 | 917000 | PRN | | SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 407 | 19122 | SH | | SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 426 | 20000 | SH | CALL | SOLE | 01 |
| NASDAQ OMX GROUP INC | NOTE 2.500% 8/1 | 631103AA6 | 8 | 10000 | PRN | | SOLE | 01 |
| NATIONAL COAL CORP | COM NEW | 632381208 | 23 | 19700 | SH | | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 539 | 16500 | SH | CALL | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 865 | 26500 | SH | PUT | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 2384 | 72996 | SH | | SOLE | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1160 | 92420 | SH | | SOLE | 01 |
| NAUTILUS INC | COM | 63910B102 | 18 | 16280 | SH | | SOLE | 01 |

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| NCR CORP NEW | COM | 62886E108 | 137 | 11556 | SH | SOLE | 01 |
| NELNET INC | CL A | 64031N108 | 145 | 10700 | SH | SOLE | 01 |
| NETAPP INC | COM | 64110D104 | 753 | 38200 | SH | CALL SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 432 | 10444 | SH | SOLE | 01 |
| NEWCASTLE INVT CORP | COM | 65105M108 | 25 | 38000 | SH | SOLE | 01 |
| NEWELL RUBBERMAID INC | NOTE 5.500% 3/1 | 651229AH9 | 141 | 100000 | PRN | SOLE | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 1568 | 48000 | SH | CALL SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.250% 7/1 | 651639AJ5 | 169 | 162000 | PRN | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639I06 | 2044 | 50000 | SH | CALL SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639I06 | 1526 | 37349 | SH | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 547 | 60000 | SH | SOLE | 01 |
| NEXTEL COMMUNICATIONS INC | NOTE 5.250% 1/1 | 65332VAY9 | 323 | 326000 | PRN | SOLE | 01 |
| NEXTWAVE WIRELESS INC | COM | 65337Y102 | 12 | 24000 | SH | SOLE | 01 |
| NICE SYS LTD | SPONSORED ADR | 653656108 | 1966 | 85212 | SH | SOLE | 01 0 |
| NICOR INC | COM | 654086107 | 222 | 6421 | SH | SOLE | 01 |
| NII HLDGS INC | CL B NEW | 62913F201 | 532 | 27900 | SH | SOLE | 01 |
| NII HLDGS INC | CL B NEW | 62913F201 | 236 | 12400 | SH | CALL SOLE | 01 |
| NIKE INC | CL B | 654106103 | 4660 | 90000 | SH | CALL SOLE | 01 |
| NIKE INC | CL B | 654106103 | 2330 | 45000 | SH | PUT SOLE | 01 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 269 | 13200 | SH | SOLE | 01 |
| NISOURCE INC | COM | 65473P105 | 523 | 44856 | SH | SOLE | 01 |
| NN INC | COM | 629337106 | 17 | 10100 | SH | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 3552 | 309657 | SH | SOLE | 01 |
| NOBLE CORPORATION BAAR | NAMEN -AKT | H5833N103 | 420 | 13873 | SH | SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 248 | 4200 | SH | SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 472 | 8000 | SH | CALL SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 649 | 11000 | SH | PUT SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 10050 | 689324 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 2606 | 131015 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 796 | 40000 | SH | PUT SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 5470 | 275000 | SH | CALL SOLE | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 2020 | 53613 | SH | SOLE | 01 |
| NORTHEAST UTILS | COM | 664397106 | 375 | 16790 | SH | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 615 | 11460 | SH | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 268 | 5000 | SH | PUT SOLE | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1091 | 23889 | SH | SOLE | 01 |
| NORTHSTAR RLTY FIN CORP | COM | 66704R100 | 60 | 21300 | SH | SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 2126 | 127300 | SH | PUT SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 1670 | 100000 | SH | CALL SOLE | 01 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 205 | 17000 | SH | PUT SOLE | 01 0 |
| NUCOR CORP | COM | 670346105 | 444 | 10000 | SH | CALL SOLE | 01 |
| NUCOR CORP | COM | 670346105 | 1919 | 43183 | SH | SOLE | 01 |
| NV ENERGY INC | COM | 67073Y106 | 377 | 34900 | SH | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 1704 | 62534 | SH | SOLE | 01 0 |
| NYSE EURONEXT | COM | 629491101 | 818 | 30000 | SH | CALL SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 281 | 10300 | SH | PUT SOLE | 01 |
| O CHARLEYS INC | COM | 670823103 | 216 | 23300 | SH | SOLE | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 697 | 18292 | SH | SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1408 | 21400 | SH | CALL SOLE | 01 |
| OCLARO INC | COM | 67555N107 | 93 | 147200 | SH | SOLE | 01 |
| OGE ENERGY CORP | COM | 670837103 | 708 | 25000 | SH | SOLE | 01 |
| OLD REP INTL CORP | NOTE 8.000% 5/1 | 680223AF1 | 1172 | 1150000 | PRN | SOLE | 01 |
| OM GROUP INC | COM | 670872100 | 1161 | 40000 | SH | CALL SOLE | 01 |
| OMEGA PROTEIN CORP | COM | 68210P107 | 87 | 21500 | SH | SOLE | 01 |
| OMNICARE CAP TR II | PFD B TR 4.00% | 68214Q200 | 702 | 19800 | SH | SOLE | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 1293 | 40928 | SH | SOLE | 01 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 143 | 13800 | SH | SOLE | 01 |
| ON SEMICONDUCTOR CORP | NOTE 2.625%12/1 | 682189AG0 | 2151 | 2410000 | PRN | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 6426 | 300000 | SH | CALL SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 1268 | 59200 | SH | PUT SOLE | 01 0 |
| ORACLE CORP | COM | 68389X105 | 4699 | 219391 | SH | SOLE | 01 |
| ORBCOMM INC | COM | 68555P100 | 32 | 18000 | SH | SOLE | 01 |

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| OSHKOSH CORP | COM | 688239201 | 275 | 18903 | SH | SOLE | 01 |
| OSIRIS THERAPEUTICS INC | COM | 68827R108 | 153 | 11400 | SH | CALL SOLE | 01 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 860 | 25278 | SH | SOLE | 01 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 851 | 25000 | SH | PUT SOLE | 01 |
| OWENS CORNING NEW | COM | 690742101 | 152 | 11872 | SH | SOLE | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 1140 | 40684 | SH | SOLE | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 5440 | 194200 | SH | CALL SOLE | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 1473 | 52600 | SH | PUT SOLE | 01 |
| OXFORD INDS INC | COM | 691497309 | 128 | 11000 | SH | SOLE | 01 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 212 | 6600 | SH | PUT SOLE | 01 |
| P F CHANGS CHINA BISTRO INC | COM | 69333Y108 | 231 | 7200 | SH | SOLE | 01 |
| PACIFIC ETHANOL INC | COM | 69423U107 | 14 | 36100 | SH | SOLE | 01 |
| PACWEST BANCORP DEL | COM | 695263103 | 174 | 13200 | SH | SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 7159 | 431800 | SH | CALL SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 8074 | 487000 | SH | PUT SOLE | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 341 | 6840 | SH | SOLE | 01 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 194 | 12800 | SH | SOLE | 01 |
| PATRIOT CAPITAL FUNDING INC | COM | 70335Y104 | 22 | 13100 | SH | SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 1109 | 44000 | SH | CALL SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 837 | 33200 | SH | PUT SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 345 | 13698 | SH | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 1343 | 170000 | SH | CALL SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 1507 | 49964 | SH | SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 1707 | 56600 | SH | CALL SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 1960 | 65000 | SH | PUT SOLE | 01 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 289 | 11450 | SH | SOLE | 01 |
| PEGASYSTEMS INC | COM | 705573103 | 483 | 18300 | SH | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 222 | 7630 | SH | SOLE | 01 |
| PENN VA CORP | NOTE 4.500%11/1 | 707882AA4 | 18 | 22000 | PRN | SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 1048 | 36500 | SH | PUT SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 12009 | 418300 | SH | CALL SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 2495 | 165574 | SH | SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 214 | 14200 | SH | CALL SOLE | 01 |
| PEPCO HOLDINGS INC | COM | 713291102 | 311 | 23109 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 4098 | 100000 | SH | CALL SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1434 | 35000 | SH | PUT SOLE | 01 |
| PETSMART INC | COM | 716768106 | 481 | 22400 | SH | SOLE | 01 |
| PFIZER INC | COM | 717081103 | 603 | 40201 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 383 | 15038 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 2017 | 79100 | SH | CALL SOLE | 01 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 370 | 8700 | SH | PUT SOLE | 01 |
| PLAINS ALL AMERN PIPELINE L | UNIT LTD PARTN | 726503105 | 302 | 7100 | SH | SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 1368 | 50000 | SH | CALL SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 274 | 10000 | SH | PUT SOLE | 01 |
| PLUG POWER INC | COM | 72919P103 | 74 | 84300 | SH | SOLE | 01 |
| PMA CAP CORP | CL A | 693419202 | 84 | 18500 | SH | SOLE | 01 |
| PMC-SIERRA INC | COM | 69344F106 | 420 | 52800 | SH | SOLE | 01 |
| PMC-SIERRA INC | NOTE 2.250%10/1 | 69344FAD8 | 193 | 180000 | PRN | SOLE | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 658 | 16957 | SH | SOLE | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 776 | 20000 | SH | CALL SOLE | 01 |
| PNM RES INC | COM | 69349H107 | 192 | 17900 | SH | SOLE | 01 |
| POLARIS INDS INC | COM | 731068102 | 482 | 15000 | SH | CALL SOLE | 01 |
| POLARIS INDS INC | COM | 731068102 | 350 | 10900 | SH | SOLE | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 1506 | 28126 | SH | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 7116 | 76473 | SH | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 13520 | 145300 | SH | CALL SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 23439 | 251900 | SH | PUT SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 1548 | 106558 | SH | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 35281 | 969800 | SH | CALL SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 29104 | 800000 | SH | PUT SOLE | 01 |
| PPL CORP | COM | 69351T106 | 584 | 17718 | SH | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 1960 | 27573 | SH | SOLE | 01 |

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|------------------------------|------------------|-----------|-------|---------|-----|-----------|----|
| PRECISION CASTPARTS CORP | COM | 740189105 | 2942 | 40279 | SH | SOLE | 01 |
| PRG-SCHULTZ INTERNATIONAL IN | COM NEW | 69357C503 | 29 | 10600 | SH | SOLE | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 456 | 10932 | SH | SOLE | 01 |
| PRICELINE COM INC | COM NEW | 741503403 | 626 | 5615 | SH | SOLE | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 681 | 36132 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1481 | 28970 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 13863 | 271300 | SH | CALL SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 8615 | 168600 | SH | PUT SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 6518 | 172285 | SH | SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 2319 | 61300 | SH | CALL SOLE | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 498 | 32935 | SH | SOLE | 01 |
| PROSHARES TR | PSHS REAL ESTAT | 74347R552 | 197 | 10000 | SH | SOLE | 01 |
| PROSHARES TR | PSHS UT SHT MSCI | 74347R354 | 211 | 10007 | SH | SOLE | 01 |
| PROSHARES TR | PSHS ULTSHT FINL | 74347R628 | 420 | 10050 | SH | SOLE | 01 |
| PROSHARES TR | PSHS ULTRA QQQ | 74347R206 | 3155 | 82800 | SH | PUT SOLE | 01 |
| PROSHARES TR | PSHS ULSHT SP500 | 74347R883 | 692 | 12500 | SH | SOLE | 01 |
| PROTEIN DESIGN LABS INC | NOTE 2.000% 2/1 | 74369LAF0 | 643 | 750000 | PRN | SOLE | 01 |
| PROTEIN DESIGN LABS INC | NOTE 2.750% 8/1 | 74369LAD5 | 6537 | 6440000 | PRN | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1478 | 39700 | SH | CALL SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 391 | 10500 | SH | PUT SOLE | 01 |
| PS BUSINESS PKS INC CALIF | COM | 69360J107 | 412 | 8500 | SH | SOLE | 01 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 321 | 14100 | SH | SOLE | 01 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 2160 | 95000 | SH | PUT SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 664 | 20341 | SH | SOLE | 01 |
| PULTE HOMES INC | COM | 745867101 | 692 | 78314 | SH | SOLE | 01 |
| PULTE HOMES INC | COM | 745867101 | 491 | 55600 | SH | PUT SOLE | 01 |
| QIAGEN N V | ORD | N72482107 | 372 | 20000 | SH | CALL SOLE | 01 |
| QLOGIC CORP | COM | 747277101 | 596 | 46981 | SH | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 726 | 16059 | SH | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 678 | 15000 | SH | CALL SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 904 | 20000 | SH | PUT SOLE | 01 |
| QUALITY SYS INC | COM | 747582104 | 3987 | 70000 | SH | CALL SOLE | 01 |
| QUANTUM FUEL SYS TECH WORLDW | COM | 74765E109 | 48 | 61700 | SH | SOLE | 01 |
| QUEST RESOURCE CORP | COM NEW | 748349305 | 8 | 23000 | SH | SOLE | 01 |
| QUESTAR CORP | COM | 748356102 | 1873 | 60317 | SH | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 169 | 12100 | SH | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 3630 | 260000 | SH | CALL SOLE | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 1737 | 2170945 | SH | SOLE | 01 |
| RAMBUS INC DEL | COM | 750917106 | 664 | 42900 | SH | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 2050 | 49509 | SH | SOLE | 01 |
| RASER TECHNOLOGIES INC | COM | 754055101 | 196 | 70000 | SH | SOLE | 01 |
| RAYONIER INC | COM | 754907103 | 491 | 13500 | SH | SOLE | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 1147 | 25826 | SH | SOLE | 01 |
| RECKSON OPER PARTNERSHIP L P | DEB 4.000% 6/1 | 75621LAJ3 | 103 | 108000 | PRN | SOLE | 01 |
| REDDY ICE HLDGS INC | COM | 75734R105 | 21 | 12700 | SH | SOLE | 01 |
| REGAL ENTMT GROUP | CL A | 758766109 | 211 | 15900 | SH | SOLE | 01 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1071 | 265000 | SH | SOLE | 02 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1434 | 355000 | SH | PUT SOLE | 02 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 223 | 5800 | SH | SOLE | 01 |
| RENTECH INC | COM | 760112102 | 61 | 106900 | SH | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1742 | 24500 | SH | CALL SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 3711 | 52200 | SH | PUT SOLE | 01 |
| REXAHN PHARMACEUTICALS INC | COM | 761640101 | 20 | 23900 | SH | SOLE | 01 |
| RF MICRODEVICES INC | NOTE 1.500% 7/0 | 749941AE0 | 28 | 28000 | PRN | SOLE | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 198 | 52562 | SH | SOLE | 01 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 194 | 16000 | SH | PUT SOLE | 01 |
| RIGEL PHARMACEUTICALS INC | COM NEW | 766559603 | 263 | 21700 | SH | SOLE | 01 |
| RIO TINTO PLC | SPONSORED ADR | 767204100 | 328 | 2000 | SH | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 255 | 169200 | SH | CALL SOLE | 01 |
| RIVERBED TECHNOLOGY INC | COM | 768573107 | 1160 | 50000 | SH | PUT SOLE | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 260 | 11002 | SH | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 4002 | 124600 | SH | CALL SOLE | 01 |

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| ROCKWELL AUTOMATION INC | COM | 773903109 | 1188 | 37000 | SH | PUT | SOLE | 01 |
| ROCKWELL COLLINS INC | COM | 774341101 | 628 | 15061 | SH | | SOLE | 01 |
| ROGERS CORP | COM | 775133101 | 277 | 13700 | SH | | SOLE | 01 |
| ROGERS CORP | COM | 775133101 | 384 | 19000 | SH | CALL | SOLE | 01 |
| ROPER INDS INC NEW | NOTE 1/1 | 776696AA4 | 281 | 498000 | PRN | | SOLE | 01 |
| ROPER INDS INC NEW | COM | 776696106 | 417 | 9193 | SH | | SOLE | 01 |
| ROSS STORES INC | COM | 778296103 | 773 | 20013 | SH | | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 265 | 19600 | SH | PUT | SOLE | 01 |
| RUBY TUESDAY INC | COM | 781182100 | 99 | 14900 | SH | | SOLE | 01 |
| RUSS BERRIE & CO | COM | 782233100 | 45 | 11600 | SH | | SOLE | 01 |
| RUTHS HOSPITALITY GROUP INC | COM | 783332109 | 68 | 18430 | SH | | SOLE | 01 |
| S1 CORPORATION | COM | 78463B101 | 89 | 12800 | SH | | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 710 | 18609 | SH | | SOLE | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 405 | 9000 | SH | | SOLE | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 1125 | 25000 | SH | CALL | SOLE | 01 |
| SANDISK CORP | COM | 80004C101 | 1470 | 100000 | SH | CALL | SOLE | 01 |
| SANMINA SCI CORP | COM | 800907107 | 196 | 456900 | SH | | SOLE | 01 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 858 | 29100 | SH | | SOLE | 01 |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 2849 | 96600 | SH | PUT | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 3553 | 88400 | SH | | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 13303 | 331000 | SH | CALL | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 5402 | 134400 | SH | PUT | SOLE | 01 |
| SAPPHIRE INDUSTRIALS CORP | COM | 80306T109 | 1710 | 175000 | SH | | SOLE | 02 |
| SARA LEE CORP | COM | 803111103 | 125 | 12806 | SH | | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 553 | 40000 | SH | CALL | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 560 | 40500 | SH | PUT | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 1060 | 43200 | SH | CALL | SOLE | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 1577 | 32891 | SH | | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 560 | 10348 | SH | | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 974 | 18000 | SH | CALL | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 1245 | 23000 | SH | PUT | SOLE | 01 |
| SCHOOL SPECIALTY INC | NOTE 3.75% 8/0 | 807863AE5 | 453 | 481000 | PRN | | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 970 | 55300 | SH | PUT | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 957 | 54543 | SH | | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 789 | 45000 | SH | CALL | SOLE | 01 |
| SCIENTIFIC GAMES CORP | SDCV 0.75%12/0 | 80874PAD1 | 464 | 479000 | PRN | | SOLE | 01 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 182 | 11523 | SH | | SOLE | 01 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 297 | 8476 | SH | | SOLE | 01 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 3127 | 112379 | SH | | SOLE | 01 0 |
| SEACOR HOLDINGS INC | DBCV 2.875%12/1 | 811904AJ0 | 69 | 64000 | PRN | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 5015 | 419607 | SH | | SOLE | 01 0 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 2477 | 88800 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 18419 | 660400 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 3039 | 166885 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 6610 | 301000 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 4392 | 200000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 1026 | 46700 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 34512 | 2888000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 14261 | 296800 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 2979 | 62000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 4592 | 95577 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 3302 | 125500 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 21713 | 1817000 | SH | PUT | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 4904 | 228642 | SH | | SOLE | 01 |
| SEPRACOR INC | COM | 817315104 | 184 | 10600 | SH | | SOLE | 01 |
| SEQUENOM INC | COM NEW | 817337405 | 119 | 30500 | SH | | SOLE | 01 |
| SEQUENOM INC | COM NEW | 817337405 | 94 | 24100 | SH | PUT | SOLE | 01 |
| SEQUENOM INC | COM NEW | 817337405 | 278 | 71000 | SH | CALL | SOLE | 01 |
| SHANDA INTERACTIVE ENTMT LTD | SPONSORED ADR | 81941Q203 | 445 | 8500 | SH | | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 607 | 11300 | SH | | SOLE | 01 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 600 | 22000 | SH | CALL | SOLE | 01 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 1524 | 55900 | SH | PUT | SOLE | 01 |

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| SIMON PPTY GROUP INC NEW | COM | 828806109 | 369 | 7167 | SH | | SOLE | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 411 | 8000 | SH | CALL | SOLE | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 411 | 8000 | SH | PUT | SOLE | 01 |
| SIMPSON MANUFACTURING CO INC | COM | 829073105 | 270 | 12500 | SH | | SOLE | 01 |
| SINA CORP | ORD | G81477104 | 737 | 25000 | SH | CALL | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | NOTE 1.500% 3/0 | 83088MAH5 | 166 | 145000 | PRN | | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 205 | 20000 | SH | CALL | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 237 | 23100 | SH | PUT | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 191 | 18612 | SH | | SOLE | 01 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 202 | 35600 | SH | | SOLE | 01 |
| SMITHTOWN BANCORP INC | COM | 832449102 | 767 | 60000 | SH | | SOLE | 02 |
| SMUCKER J M CO | COM NEW | 832696405 | 1217 | 25000 | SH | PUT | SOLE | 01 |
| SNAP ON INC | COM | 833034101 | 2421 | 84255 | SH | | SOLE | 01 |
| SONIC CORP | COM | 835451105 | 172 | 17100 | SH | | SOLE | 01 |
| SONOCO PRODS CO | COM | 835495102 | 512 | 21374 | SH | | SOLE | 01 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 309 | 15100 | SH | | SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 1531 | 39400 | SH | PUT | SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 2215 | 57004 | SH | | SOLE | 01 |
| SPARTAN MTRS INC | COM | 846819100 | 139 | 12300 | SH | | SOLE | 01 |
| SPARTECH CORP | COM NEW | 847220209 | 123 | 13400 | SH | | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 36525 | 400587 | SH | | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 101410 | 1112200 | SH | CALL | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 36244 | 397500 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 11824 | 426700 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | SPDR KBW BK ETF | 78464A797 | 5944 | 329300 | SH | | SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 1434 | 51750 | SH | | SOLE | 01 |
| SPDR SERIES TRUST | KBW REGN BK ETF | 78464A698 | 492 | 26953 | SH | | SOLE | 01 |
| SPDR SERIES TRUST | SPDR KBW BK ETF | 78464A797 | 451 | 25000 | SH | PUT | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 255860 | 2782600 | SH | CALL | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 197656 | 2149600 | SH | PUT | SOLE | 01 |
| SPORTS PPTYS ACQUISITION COR | COM | 84920F107 | 185 | 19109 | SH | | SOLE | 02 |
| SPSS INC | COM | 78462K102 | 264 | 7900 | SH | | SOLE | 01 |
| ST JOE CO | COM | 790148100 | 265 | 10000 | SH | | SOLE | 02 |
| ST JUDE MED INC | COM | 790849103 | 4252 | 103449 | SH | | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 1804 | 43900 | SH | CALL | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 316 | 7700 | SH | PUT | SOLE | 01 |
| ST MARY LD & EXPL CO | NOTE 3.500% 4/0 | 792228AD0 | 24 | 28000 | PRN | | SOLE | 01 |
| STANDARD MTR PRODS INC | SDCV 6.750% 7/1 | 853666AB1 | 336 | 360000 | PRN | | SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 2058 | 60822 | SH | | SOLE | 01 |
| STAPLES INC | COM | 855030102 | 372 | 18418 | SH | | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 965 | 69451 | SH | | SOLE | 01 |
| STARENT NETWORKS CORP | COM | 85528P108 | 261 | 10700 | SH | | SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 454 | 20442 | SH | | SOLE | 01 |
| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 426 | 19200 | SH | CALL | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 720 | 15246 | SH | | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 3427 | 72600 | SH | CALL | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 47771 | 1012100 | SH | PUT | SOLE | 01 |
| STEAK N SHAKE CO | COM | 857873103 | 154 | 17600 | SH | | SOLE | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 243 | 16408 | SH | | SOLE | 01 |
| STEEL DYNAMICS INC | NOTE 5.125% 6/1 | 858119AP5 | 990 | 900000 | PRN | | SOLE | 01 |
| STEIN MART INC | COM | 858375108 | 148 | 16700 | SH | | SOLE | 01 |
| STERICYCLE INC | COM | 858912108 | 843 | 16366 | SH | | SOLE | 01 |
| STERIS CORP | COM | 859152100 | 360 | 13800 | SH | | SOLE | 01 |
| STILLWATER MNG CO | COM | 86074Q102 | 171 | 30000 | SH | PUT | SOLE | 01 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 2178 | 1962534 | SH | | SOLE | 01 |
| STRAYER ED INC | COM | 863236105 | 1374 | 6300 | SH | | SOLE | 01 |
| STRYKER CORP | COM | 863667101 | 3949 | 99382 | SH | | SOLE | 01 |
| STRYKER CORP | COM | 863667101 | 2885 | 72600 | SH | PUT | SOLE | 01 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 1455 | 157800 | SH | CALL | SOLE | 01 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 102 | 11100 | SH | PUT | SOLE | 01 |
| SUNCOR ENERGY INC | COM | 867229106 | 2961 | 97600 | SH | CALL | SOLE | 01 |
| SUNCOR ENERGY INC | COM | 867229106 | 1029 | 33900 | SH | PUT | SOLE | 01 |

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| SUNOCO INC | COM | 86764P109 | 2070 | 89223 | SH | | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 4290 | 161200 | SH | | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 3177 | 119400 | SH | CALL | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 3108 | 116800 | SH | PUT | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 1346 | 81808 | SH | | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 551 | 33500 | SH | PUT | SOLE | 01 |
| SUPERVALU INC | COM | 868536103 | 892 | 68887 | SH | | SOLE | 01 |
| SVB FINL GROUP | COM | 78486Q101 | 272 | 10000 | SH | | SOLE | 02 |
| SYBASE INC | NOTE 1.750% 2/2 | 871130AB6 | 440 | 343000 | PRN | | SOLE | 01 |
| SYCAMORE NETWORKS INC | COM | 871206108 | 44 | 13900 | SH | | SOLE | 01 |
| SYMMETRICOM INC | COM | 871543104 | 95 | 16400 | SH | | SOLE | 01 |
| SYNAPTICS INC | NOTE 0.750%12/0 | 87157DAB5 | 28 | 24000 | PRN | | SOLE | 01 |
| SYNERON MEDICAL LTD | ORD SHS | M87245102 | 75 | 10400 | SH | | SOLE | 01 |
| SYNERON MEDICAL LTD | ORD SHS | M87245102 | 144 | 20000 | SH | PUT | SOLE | 01 |
| SYNTHESIS ENERGY SYS INC | COM | 871628103 | 18 | 15900 | SH | | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1839 | 194195 | SH | | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 21701 | 549800 | SH | CALL | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 2171 | 55000 | SH | PUT | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 381 | 9644 | SH | | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 1385 | 42345 | SH | | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 337 | 10300 | SH | CALL | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 2394 | 73200 | SH | PUT | SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 1258 | 147992 | SH | | SOLE | 01 |
| TECO ENERGY INC | COM | 872375100 | 391 | 32769 | SH | | SOLE | 01 |
| TEEKAY CORPORATION | COM | Y8564W103 | 204 | 9700 | SH | | SOLE | 01 |
| TELECOMMUNICATION SYS INC | CL A | 87929J103 | 75 | 10500 | SH | | SOLE | 01 |
| TELEFLEX INC | COM | 879369106 | 304 | 6787 | SH | | SOLE | 01 |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 204 | 3000 | SH | | SOLE | 01 |
| TELLABS INC | COM | 879664100 | 189 | 32900 | SH | | SOLE | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 160 | 12200 | SH | | SOLE | 01 |
| TERRESTAR CORP | COM | 881451108 | 34 | 22200 | SH | | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 838 | 65800 | SH | | SOLE | 01 |
| TESORO CORP | COM | 881609101 | 909 | 71400 | SH | CALL | SOLE | 01 |
| TESSERA TECHNOLOGIES INC | COM | 88164L100 | 296 | 11700 | SH | | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 369 | 7476 | SH | | SOLE | 01 |
| TEXAS CAPITAL BANCSHARES INC | COM | 88224Q107 | 467 | 30200 | SH | | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 3024 | 141950 | SH | | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 8771 | 411800 | SH | CALL | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 4782 | 224500 | SH | PUT | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 447 | 46300 | SH | | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 470 | 48700 | SH | PUT | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 876 | 90700 | SH | CALL | SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1184 | 29032 | SH | | SOLE | 01 |
| THESTREET COM | COM | 88368Q103 | 21 | 10100 | SH | | SOLE | 01 |
| THOMAS PPTYS GROUP INC | COM | 884453101 | 24 | 15400 | SH | | SOLE | 01 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 272 | 38000 | SH | | SOLE | 01 |
| TIDEWATER INC | COM | 886423102 | 640 | 14922 | SH | | SOLE | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 1736 | 68448 | SH | | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 3167 | 100000 | SH | PUT | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 838 | 26485 | SH | | SOLE | 01 |
| TIME WARNER INC | COM NEW | 887317303 | 435 | 17273 | SH | | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 226 | 24600 | SH | | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 1527 | 48523 | SH | | SOLE | 01 |
| TORCHMARK CORP | COM | 891027104 | 205 | 5541 | SH | | SOLE | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 159 | 11867 | SH | | SOLE | 01 |
| TOWN SPORTS INTL HLDGS INC | COM | 89214A102 | 46 | 12300 | SH | | SOLE | 01 |
| TRANSDIGM GROUP INC | COM | 893641100 | 1281 | 35403 | SH | | SOLE | 01 |
| TRANSOCEAN INC | NOTE 1.625%12/1 | 893830AU3 | 41 | 43000 | PRN | | SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 616 | 15000 | SH | PUT | SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 1006 | 24512 | SH | | SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 349 | 8500 | SH | CALL | SOLE | 01 |
| TRIAN ACQUISITION I CORP | COM | 89582E108 | 957 | 100000 | SH | | SOLE | 02 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 457 | 23305 | SH | SOLE | 01 |
| TRINITY INDS INC | COM | 896522109 | 200 | 14700 | SH | SOLE | 01 |
| TRINITY INDS INC | NOTE 3.875% 6/0 | 896522AF6 | 55 | 100000 | PRN | SOLE | 01 |
| TRIPLECROWN ACQUISITION CORP | COM | 89677G109 | 480 | 50000 | SH | SOLE | 02 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 375 | 16800 | SH | SOLE | 01 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 446 | 20000 | SH | PUT SOLE | 01 |
| TRUEBLUE INC | COM | 89785X101 | 816 | 97098 | SH | SOLE | 01 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 704 | 62300 | SH | SOLE | 01 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 489 | 18800 | SH | PUT SOLE | 01 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 489 | 18800 | SH | CALL SOLE | 01 |
| TW TELECOM INC | COM | 87311L104 | 339 | 33000 | SH | SOLE | 01 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 650 | 25000 | SH | CALL SOLE | 01 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 1538 | 59200 | SH | PUT SOLE | 01 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 943 | 36279 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 216 | 17100 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 8961 | 710600 | SH | CALL SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 1492 | 118300 | SH | PUT SOLE | 01 |
| UBS AG | SHS NEW | H89231338 | 488 | 40000 | SH | CALL SOLE | 01 |
| UDR INC | COM | 902653104 | 447 | 43289 | SH | SOLE | 01 |
| UDR INC | COM | 902653104 | 269 | 26000 | SH | CALL SOLE | 01 |
| UGI CORP NEW | COM | 902681105 | 370 | 14500 | SH | SOLE | 01 |
| ULTA SALON COSMETCS & FRAG I | COM | 90384S303 | 112 | 10100 | SH | SOLE | 01 |
| ULTRA CLEAN HLDGS INC | COM | 90385V107 | 33 | 13600 | SH | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 320 | 6155 | SH | SOLE | 01 |
| UNISOURCE ENERGY CORP | NOTE 4.500% 3/0 | 909205AB2 | 1735 | 2050000 | PRN | SOLE | 01 |
| UNIT CORP | COM | 909218109 | 385 | 13953 | SH | SOLE | 01 |
| UNITED AMER INDEMNITY LTD | CL A | 90933T109 | 100 | 20900 | SH | SOLE | 01 |
| UNITED ONLINE INC | COM | 911268100 | 79 | 12200 | SH | SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 66212 | 1324500 | SH | CALL SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 32783 | 655800 | SH | PUT SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 9 | 10000 | PRN | SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 347 | 25000 | SH | PUT SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 829 | 59800 | SH | SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 2097 | 151200 | SH | CALL SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 979 | 27394 | SH | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 4646 | 130000 | SH | CALL SOLE | 01 |
| UNITED STATES STL CORP NEW | NOTE 4.000% 5/1 | 912909AE8 | 982 | 750000 | PRN | SOLE | 01 |
| UNITED STATIONERS INC | COM | 913004107 | 265 | 7600 | SH | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1173 | 22581 | SH | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 6966 | 83600 | SH | CALL SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 833 | 10000 | SH | PUT SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 796 | 31859 | SH | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1861 | 74500 | SH | PUT SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 11139 | 445900 | SH | CALL SOLE | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 504 | 10315 | SH | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 457 | 28816 | SH | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 555 | 35000 | SH | CALL SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 555 | 35000 | SH | PUT SOLE | 01 |
| URANIUM RES INC | COM PAR \$0.001 | 916901507 | 53 | 41500 | SH | SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 714 | 34200 | SH | CALL SOLE | 01 |
| URS CORP NEW | COM | 903236107 | 823 | 16615 | SH | SOLE | 01 |
| URS CORP NEW | COM | 903236107 | 322 | 6500 | SH | CALL SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 1204 | 67200 | SH | CALL SOLE | 01 |
| US BANCORP DEL | DBCV 12/1 | 902973AM8 | 509 | 537000 | PRN | SOLE | 01 |
| US BANCORP DEL | DBCV 9/2 | 902973AQ9 | 88 | 97000 | PRN | SOLE | 01 |
| USEC INC | COM | 90333E108 | 53 | 10000 | SH | CALL SOLE | 01 |
| USEC INC | NOTE 3.000%10/0 | 90333EAC2 | 645 | 1000000 | PRN | SOLE | 01 |
| V F CORP | COM | 918204108 | 1915 | 34599 | SH | SOLE | 01 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 86 | 20400 | SH | SOLE | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 76 | 12500 | SH | SOLE | 01 |
| VALE S A | ADR | 91912E105 | 852 | 48300 | SH | SOLE | 01 |
| VALE S A | ADR | 91912E105 | 2204 | 125000 | SH | PUT SOLE | 01 |

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|------------------------------|-----------------|-----------|--------|---------|---------|------|----|
| VALEANT PHARMACEUTICALS INTL | NOTE 4.000%11/1 | 91911XAD6 | 10 | 10000 | PRN | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 740 | 43828 | SH | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 539 | 31900 | SH CALL | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1062 | 62900 | SH PUT | SOLE | 01 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 220 | 10000 | SH PUT | SOLE | 01 |
| VALLEY NATL BANCORP | COM | 919794107 | 214 | 18330 | SH | SOLE | 01 |
| VALSPAR CORP | COM | 920355104 | 365 | 16209 | SH | SOLE | 01 |
| VALUECLICK INC | COM | 92046N102 | 199 | 18900 | SH | SOLE | 01 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 530 | 45000 | SH PUT | SOLE | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 1093 | 31111 | SH | SOLE | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 1581 | 45000 | SH CALL | SOLE | 01 |
| VCA ANTECH INC | COM | 918194101 | 2586 | 96865 | SH | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 49846 | 3488184 | SH | SOLE | 01 |
| VECTREN CORP | COM | 92240G101 | 539 | 22990 | SH | SOLE | 01 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 526 | 70000 | SH CALL | SOLE | 01 |
| VERISIGN INC | COM | 92343E102 | 1917 | 103507 | SH | SOLE | 01 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 5239 | 170500 | SH CALL | SOLE | 01 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 996 | 32400 | SH PUT | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 31182 | 1373667 | SH | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 104815 | 4617400 | SH CALL | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 35312 | 1555600 | SH PUT | SOLE | 01 |
| VIRGIN MOBILE USA INC | CL A | 92769R108 | 72 | 17800 | SH | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 1206 | 19374 | SH | SOLE | 01 |
| VMWARE INC | CL A COM | 928563402 | 221 | 8122 | SH | SOLE | 01 |
| VONAGE HLDGS CORP | COM | 92886T201 | 13 | 34400 | SH | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 2321 | 53849 | SH | SOLE | 01 |
| WABASH NATL CORP | COM | 929566107 | 20 | 28600 | SH | SOLE | 01 |
| WABCO HLDGS INC | COM | 92927K102 | 425 | 24000 | SH | SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 723 | 14923 | SH | SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 3827 | 79000 | SH PUT | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 873 | 29691 | SH | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 353 | 12000 | SH CALL | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 8820 | 300000 | SH PUT | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 1279 | 35300 | SH | SOLE | 01 |
| WALTER INVT MGMT CORP | COM | 93317W102 | 407 | 30654 | SH | SOLE | 01 |
| WARNER CHILCOTT LIMITED | COM CL A | G9435N108 | 320 | 24300 | SH | SOLE | 01 |
| WASHINGTON FED INC | COM | 938824109 | 178 | 13700 | SH | SOLE | 01 |
| WASTE CONNECTIONS INC | COM | 941053100 | 671 | 25900 | SH | SOLE | 01 |
| WASTE CONNECTIONS INC | NOTE 3.750% 4/0 | 941053AG5 | 78 | 76000 | PRN | SOLE | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 1094 | 32475 | SH | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 714 | 36500 | SH CALL | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 880 | 45000 | SH PUT | SOLE | 01 |
| WEBMD HEALTH CORP | CL A | 94770V102 | 536 | 17900 | SH | SOLE | 01 |
| WELLCARE HEALTH PLANS INC | COM | 94946T106 | 395 | 21369 | SH | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 345 | 6774 | SH | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 8066 | 332500 | SH PUT | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2331 | 96100 | SH CALL | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2191 | 90309 | SH | SOLE | 01 |
| WENDYS ARBYS GROUP INC | COM | 950587105 | 306 | 76600 | SH | SOLE | 01 |
| WESTAMERICA BANCORPORATION | COM | 957090103 | 228 | 4600 | SH | SOLE | 01 |
| WESTAR ENERGY INC | COM | 95709T100 | 330 | 17592 | SH | SOLE | 01 |
| WESTERN ALLIANCE BANCORP | COM | 957638109 | 103 | 15000 | SH | SOLE | 02 |
| WESTERN UN CO | COM | 959802109 | 550 | 33513 | SH | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 658 | 21630 | SH | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 1016 | 33400 | SH CALL | SOLE | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 285 | 6700 | SH | SOLE | 01 |
| WHITING PETE CORP NEW | COM | 966387102 | 879 | 25000 | SH CALL | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 190 | 10000 | SH CALL | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 1473 | 77600 | SH PUT | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 430 | 22642 | SH | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1405 | 90000 | SH CALL | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 482 | 30900 | SH PUT | SOLE | 01 |

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| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 39 | 42000 | PRN | | SOLE | 01 |
| WINDSTREAM CORP | COM | 97381W104 | 111 | 13300 | SH | | SOLE | 01 |
| WINN DIXIE STORES INC | COM NEW | 974280307 | 194 | 15500 | SH | | SOLE | 01 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 2889 | 70976 | SH | | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 640 | 50000 | SH | | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 1919 | 150000 | SH | PUT | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 1919 | 150000 | SH | CALL | SOLE | 01 |
| WYETH | DBCV 1/1 | 983024AD2 | 100 | 100000 | PRN | | SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 3111 | 256700 | SH | CALL | SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 252 | 20800 | SH | PUT | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 731 | 20709 | SH | | SOLE | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 1251 | 67942 | SH | | SOLE | 01 |
| XENOPORT INC | COM | 98411C100 | 723 | 31200 | SH | | SOLE | 01 |
| XERIUM TECHNOLOGIES INC | COM | 98416J100 | 18 | 16522 | SH | | SOLE | 01 |
| XILINX INC | COM | 983919101 | 206 | 10072 | SH | | SOLE | 01 |
| XOMA LTD | ORD | G9825R107 | 78 | 95600 | SH | | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 1831 | 48000 | SH | CALL | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 1724 | 45200 | SH | PUT | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 857 | 22471 | SH | | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 293 | 18700 | SH | CALL | SOLE | 01 |
| YAMANA GOLD INC | COM | 98462Y100 | 672 | 76000 | SH | CALL | SOLE | 01 |
| YINGLI GREEN ENERGY HLDG CO | ADR | 98584B103 | 157 | 11600 | SH | | SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 1598 | 47933 | SH | | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 404 | 9493 | SH | | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1261 | 29600 | SH | PUT | SOLE | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 223 | 19260 | SH | | SOLE | 01 |