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JEFFERIES GROUP INC /DE/
Form 13F-HR
February 22, 2010

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

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Jefferies Group Inc.
Address: 520 Madison Ave., 12th Floor
New York, NY 10022

13F File Number: 028-10917

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Roland Kelly
Title: Assistant Secretary
Phone: 310- 914-1373

Signature, Place, and Date of Signing:

/s/ Roland Kelly Los Angeles, CA February 22, 2010

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
Form 13F Information Table Entry Total: 1188
Form 13F Information Table Value Total: \$2,442,481 (thousands)
List of Other Included Managers:

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Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional managers with respect to which this report is filed, other than the manager filing this report.

| | | |
|-----|-----------------|-----------------------------------|
| No. | 13F File Number | Name |
| 01 | 028-13184 | Jefferies & Company, Inc. |
| 02 | 028-11239 | Jefferies Asset Management, LLC |
| 03 | 028-13012 | Jefferies High Yield Trading, LLC |

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 |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 1ST UNITED BANCORP INC FLA | COM | 33740N105 | 250 | 35000 | SH | | SOLE | 02 |
| 3COM CORP | COM | 885535104 | 750 | 100000 | SH | | SOLE | 01 |
| 3M CO | COM | 88579Y101 | 784 | 9481 | SH | | SOLE | 01 |
| 3M CO | COM | 88579Y101 | 10937 | 132300 | SH | CALL | SOLE | 01 |
| A D C TELECOMMUNICATIONS | NOTE 3.500% 7/1 | 000886AE1 | 66 | 87000 | PRN | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | NOTE 3.500% 7/1 | 000886AF8 | 121 | 179000 | PRN | | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 2938 | 115000 | SH | PUT | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 2434 | 95247 | SH | | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 1620 | 30000 | SH | CALL | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 923 | 17100 | SH | PUT | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1718 | 49300 | SH | CALL | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 814 | 23352 | SH | | SOLE | 01 |
| ABIOMED INC | COM | 003654100 | 175 | 20000 | SH | | SOLE | 01 |
| ABIOMED INC | COM | 003654100 | 1222 | 140000 | SH | CALL | SOLE | 01 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 1174 | 28300 | SH | | SOLE | 01 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 6536 | 157500 | SH | CALL | SOLE | 01 |
| ACCO BRANDS CORP | COM | 00081T108 | 85 | 11700 | SH | | SOLE | 01 |
| ACE LTD | SHS | H0023R105 | 12131 | 240700 | SH | PUT | SOLE | 01 |
| ACE LTD | SHS | H0023R105 | 26460 | 525000 | SH | CALL | SOLE | 01 |
| ACE LTD | SHS | H0023R105 | 29514 | 585597 | SH | | SOLE | 01 |
| ACME PACKET INC | COM | 004764106 | 1277 | 116132 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 2523 | 100100 | SH | CALL | SOLE | 01 |
| ADOBE SYS INC | COM | 00724F101 | 2652 | 72100 | SH | CALL | SOLE | 01 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 397 | 9796 | SH | | SOLE | 01 |
| AECOM TECHNOLOGY CORP DELAWA | COM | 00766T100 | 431 | 15689 | SH | | SOLE | 01 |
| AES CORP | COM | 00130H105 | 577 | 43388 | SH | | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 2104 | 66371 | SH | | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 2453 | 41100 | SH | | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 686 | 11500 | SH | PUT | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 788 | 17032 | SH | | SOLE | 01 |
| AGCO CORP | NOTE 1.750%12/3 | 001084AL6 | 15 | 10000 | PRN | | SOLE | 01 |
| AGRIUM INC | COM | 008916108 | 308 | 5000 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 405 | 5000 | SH | CALL | SOLE | 01 |
| AIRGAS INC | COM | 009363102 | 286 | 6016 | SH | | SOLE | 01 |
| AIRTRAN HLDGS INC | NOTE 5.250%11/0 | 00949PAD0 | 1288 | 1186000 | PRN | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 1142 | 53500 | SH | PUT | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 696 | 32600 | SH | CALL | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 597 | 23568 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1267 | 50000 | SH | CALL | SOLE | 01 |
| ALBANY INTL CORP | NOTE 2.250% 3/1 | 012348AC2 | 17 | 20000 | PRN | | SOLE | 01 |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | 2025 | 610000 | SH | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 51868 | 3217636 | SH | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 4030 | 250000 | SH | CALL | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 10842 | 672600 | SH | PUT | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|---------|------|----|
| ALCOA INC | NOTE 5.250% 3/1 | 013817AT8 | 106 | 41000 | PRN | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 1150 | 7000 | SH PUT | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 2389 | 14537 | SH | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 3287 | 20000 | SH CALL | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 1494 | 30600 | SH CALL | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 976 | 20000 | SH PUT | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 220 | 4500 | SH | SOLE | 01 |
| ALKERMES INC | COM | 01642T108 | 464 | 49300 | SH PUT | SOLE | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 446 | 18995 | SH | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 282 | 6300 | SH CALL | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 303 | 4690 | SH | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 904 | 14000 | SH PUT | SOLE | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 428 | 14138 | SH | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 4939 | 55953 | SH | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 2207 | 25000 | SH PUT | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 441 | 5000 | SH CALL | SOLE | 01 |
| ALLIED IRISH BKS P L C | SPON ADR ORD | 019228402 | 53 | 15029 | SH | SOLE | 01 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 132 | 20000 | SH PUT | SOLE | 01 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 326 | 49600 | SH CALL | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 3028 | 100800 | SH PUT | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 5288 | 176038 | SH | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 293 | 6748 | SH | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 618 | 27300 | SH CALL | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 1247 | 55086 | SH | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 471 | 24004 | SH | SOLE | 01 |
| ALUMINA LTD | SPONSORED ADR | 022205108 | 328 | 50000 | SH | SOLE | 01 |
| ALUMINUM CORP CHINA LTD | SPON ADR H SHS | 022276109 | 635 | 23300 | SH | SOLE | 01 |
| ALUMINUM CORP CHINA LTD | SPON ADR H SHS | 022276109 | 1022 | 37500 | SH PUT | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 894 | 23500 | SH | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 951 | 25000 | SH CALL | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 951 | 25000 | SH PUT | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 13452 | 100000 | SH CALL | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 2018 | 15000 | SH PUT | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 4535 | 33714 | SH | SOLE | 01 |
| AMB PROPERTY CORP | COM | 00163T109 | 254 | 9924 | SH | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 24382 | 501700 | SH PUT | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 5812 | 119589 | SH | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 3645 | 75000 | SH CALL | SOLE | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 340 | 20000 | SH CALL | SOLE | 01 |
| AMERICAN EQTY INVT LIFE HLD | COM | 025676206 | 83 | 11100 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 549 | 13561 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1013 | 25000 | SH CALL | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 4214 | 104000 | SH PUT | SOLE | 01 |
| AMERICAN GREETINGS CORP | CL A | 026375105 | 203 | 9300 | SH | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 5996 | 20000 | SH PUT | SOLE | 02 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 2154 | 71855 | SH | SOLE | 01 |
| AMERICAN MED SYS HLDGS INC | NOTE 3.250% 7/0 | 02744MAA6 | 4582 | 4051000 | PRN | SOLE | 01 |
| AMERICAN REAL ESTATE PARTNR | FRNT 8/1 | 029169AA7 | 154 | 185000 | PRN | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 368 | 9000 | SH CALL | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 1542 | 37700 | SH | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 368 | 9000 | SH PUT | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 519 | 12000 | SH PUT | SOLE | 01 |
| AMERIPRISE FINL INC | COM | 03076C106 | 751 | 19357 | SH | SOLE | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 235 | 9018 | SH | SOLE | 01 |
| AMETEK INC NEW | COM | 031100100 | 609 | 15927 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 1322 | 23369 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 1137 | 20100 | SH CALL | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 1312 | 23200 | SH PUT | SOLE | 01 |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 106 | 14800 | SH | SOLE | 01 |
| AMKOR TECHNOLOGY INC | NOTE 2.500% 5/1 | 031652AX8 | 34 | 35000 | PRN | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 300 | 6503 | SH | SOLE | 01 |
| AMR CORP | COM | 001765106 | 273 | 35307 | SH | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| AMR CORP | COM | 001765106 | 924 | 119500 | SH | CALL | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 2058 | 145000 | SH | CALL | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 1703 | 120000 | SH | PUT | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 936 | 15000 | SH | CALL | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 1237 | 19820 | SH | | SOLE | 01 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 770 | 20000 | SH | CALL | SOLE | 01 |
| ANIXTER INTL INC | COM | 035290105 | 3469 | 73669 | SH | | SOLE | 01 |
| ANIXTER INTL INC | NOTE 7/0 | 035290AG0 | 2951 | 4008000 | PRN | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 199 | 11500 | SH | | SOLE | 01 |
| AOL INC | COM | 00184X105 | 2503 | 107512 | SH | | SOLE | 01 |
| AON CORP | COM | 037389103 | 974 | 25400 | SH | CALL | SOLE | 01 |
| AON CORP | COM | 037389103 | 513 | 13370 | SH | | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 3126 | 30300 | SH | CALL | SOLE | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 187 | 11737 | SH | | SOLE | 01 |
| APOGENT TECHNOLOGIES INC | DBCV 12/1 | 03760AAK7 | 118 | 72000 | PRN | | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 448 | 7400 | SH | PUT | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 1515 | 25000 | SH | CALL | SOLE | 01 |
| APOLLO INVT CORP | COM | 03761U106 | 323 | 33900 | SH | | SOLE | 01 |
| APPLE INC | COM | 037833100 | 3604 | 17103 | SH | | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NOTE 5.000% 5/1 | 03938LAK0 | 1325 | 800000 | PRN | | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 19169 | 419000 | SH | | SOLE | 01 |
| ARCH COAL INC | COM | 039380100 | 556 | 25000 | SH | CALL | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 220 | 7030 | SH | | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 94 | 26400 | SH | | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 97 | 27400 | SH | PUT | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 186 | 81500 | SH | | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 34 | 15000 | SH | CALL | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 597 | 262000 | SH | PUT | SOLE | 01 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 201 | 5159 | SH | | SOLE | 01 |
| ARRAY BIOPHARMA INC | COM | 04269X105 | 70 | 25000 | SH | CALL | SOLE | 01 |
| ARRIS GROUP INC | NOTE 2.000%11/1 | 04269QAC4 | 105 | 106000 | PRN | | SOLE | 01 |
| ASM INTL N V | NY REGISTER SH | N07045102 | 4916 | 190985 | SH | | SOLE | 01 |
| ASM INTL NV | NOTE 4.250%12/0 | 00207DAG7 | 105 | 82000 | PRN | | SOLE | 01 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 1193 | 35000 | SH | CALL | SOLE | 01 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 1145 | 45000 | SH | PUT | SOLE | 01 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 652 | 25600 | SH | | SOLE | 01 |
| ASSURANT INC | COM | 04621X108 | 212 | 7189 | SH | | SOLE | 01 |
| ATLAS ACQUISITION HLDGS CORP | COM | 049162100 | 925 | 92500 | SH | | SOLE | 02 |
| AUTODESK INC | COM | 052769106 | 381 | 15000 | SH | PUT | SOLE | 01 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 2141 | 50000 | SH | CALL | SOLE | 01 |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 404 | 9440 | SH | | SOLE | 01 |
| AUTONATION INC | COM | 05329W102 | 346 | 18071 | SH | | SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 1055 | 6676 | SH | | SOLE | 01 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 2356 | 78600 | SH | CALL | SOLE | 01 |
| AVAGO TECHNOLOGIES LTD | SHS | Y0486S104 | 549 | 30000 | SH | CALL | SOLE | 01 |
| AVAGO TECHNOLOGIES LTD | SHS | Y0486S104 | 549 | 30000 | SH | PUT | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 791 | 9637 | SH | | SOLE | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 693 | 19000 | SH | PUT | SOLE | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 2919 | 80000 | SH | CALL | SOLE | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 860 | 23560 | SH | | SOLE | 01 |
| AVIS BUDGET GROUP | COM | 053774105 | 787 | 60000 | SH | CALL | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 405 | 10000 | SH | CALL | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 291 | 7200 | SH | PUT | SOLE | 01 |
| BALCHEM CORP | COM | 057665200 | 235 | 7000 | SH | | SOLE | 01 |
| BALLY TECHNOLOGIES INC | COM | 05874B107 | 1858 | 45000 | SH | CALL | SOLE | 01 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 349 | 25000 | SH | | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1054 | 70000 | SH | CALL | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 172 | 11403 | SH | | SOLE | 01 |
| BANK OF AMERICA CORPORATION | UNIT 99/99/9999 | 060505419 | 4476 | 300000 | SH | | SOLE | 02 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 676 | 24161 | SH | | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 350 | 12500 | SH | CALL | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 699 | 25000 | SH | PUT | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| BANKATLANTIC BANCORP | CL A NEW | 065908600 | 173 | 132883 | SH | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 987 | 12671 | SH | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 2999 | 38500 | SH | CALL SOLE | 01 |
| BARNES & NOBLE INC | COM | 067774109 | 2361 | 123800 | SH | SOLE | 02 |
| BARNES GROUP INC | NOTE 3.375% 3/1 | 067806AD1 | 229 | 246000 | PRN | SOLE | 01 |
| BARNES GROUP INC | NOTE 3.750% 8/0 | 067806AB5 | 1543 | 1505000 | PRN | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 2466 | 62621 | SH | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 394 | 10000 | SH | CALL SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 3521 | 60000 | SH | PUT SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 1174 | 20000 | SH | CALL SOLE | 01 |
| BB&T CORP | COM | 054937107 | 822 | 32400 | SH | CALL SOLE | 01 |
| BB&T CORP | COM | 054937107 | 507 | 20000 | SH | PUT SOLE | 01 |
| BB&T CORP | COM | 054937107 | 225 | 8883 | SH | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 236 | 48739 | SH | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 174 | 36000 | SH | CALL SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 406 | 83800 | SH | PUT SOLE | 01 |
| BED BATH & BEYOND INC | COM | 075896100 | 969 | 25099 | SH | SOLE | 01 |
| BEMIS INC | COM | 081437105 | 1089 | 36736 | SH | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 2523 | 63946 | SH | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 987 | 25000 | SH | PUT SOLE | 01 |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 390 | 364000 | PRN | SOLE | 01 |
| BIG LOTS INC | COM | 089302103 | 577 | 19900 | SH | SOLE | 01 |
| BIGBAND NETWORKS INC | COM | 089750509 | 1184 | 344112 | SH | SOLE | 02 |
| BIOGEN IDEC INC | COM | 09062X103 | 2675 | 50000 | SH | CALL SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 6955 | 130000 | SH | PUT SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 1398 | 26140 | SH | SOLE | 01 |
| BIOMIMETIC THERAPEUTICS INC | COM | 09064X101 | 954 | 80000 | SH | PUT SOLE | 01 |
| BIOMIMETIC THERAPEUTICS INC | COM | 09064X101 | 298 | 25000 | SH | CALL SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 1860 | 100000 | SH | CALL SOLE | 01 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 410 | 12543 | SH | SOLE | 01 |
| BLACKROCK INC | DBCV 2.625% 2/1 | 09247XAB7 | 793 | 340000 | PRN | SOLE | 01 |
| BLOCK H & R INC | COM | 093671105 | 608 | 26900 | SH | PUT SOLE | 01 |
| BLUE NILE INC | COM | 09578R103 | 640 | 10100 | SH | PUT SOLE | 01 |
| BOEING CO | COM | 097023105 | 859 | 15871 | SH | SOLE | 01 |
| BOSTON PROPERTIES INC | COM | 101121101 | 1257 | 18739 | SH | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 990 | 110000 | SH | CALL SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3096 | 344025 | SH | SOLE | 02 |
| BP PLC | SPONSORED ADR | 055622104 | 2168 | 37400 | SH | CALL SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 2899 | 50000 | SH | PUT SOLE | 01 |
| BRASIL TELECOM SA | SPONS ADR PFD | 10553M101 | 3291 | 112960 | SH | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 3156 | 125000 | SH | CALL SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 776 | 30718 | SH | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 3147 | 100000 | SH | CALL SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 998 | 31700 | SH | PUT SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 6234 | 198103 | SH | SOLE | 01 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 210 | 9304 | SH | SOLE | 01 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 2521 | 330400 | SH | CALL SOLE | 01 |
| BROWN & BROWN INC | COM | 115236101 | 410 | 22840 | SH | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 4423 | 69300 | SH | PUT SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 1111 | 17400 | SH | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 3777 | 38300 | SH | PUT SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 19625 | 199000 | SH | CALL SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 11834 | 120000 | SH | SOLE | 01 |
| C&D TECHNOLOGIES INC | NOTE 5.250%11/0 | 124661AD1 | 30 | 51000 | PRN | SOLE | 01 |
| CA INC | COM | 12673P105 | 3713 | 165352 | SH | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 1292 | 29645 | SH | SOLE | 01 |
| CACI INTL INC | NOTE 2.125% 5/0 | 127190AD8 | 795 | 747000 | PRN | SOLE | 01 |
| CADBURY PLC | SPONS ADR | 12721E102 | 5139 | 100000 | SH | PUT SOLE | 01 |
| CADBURY PLC | SPONS ADR | 12721E102 | 5977 | 116300 | SH | SOLE | 01 |
| CADBURY PLC | SPONS ADR | 12721E102 | 2364 | 46000 | SH | CALL SOLE | 01 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 1347 | 224900 | SH | SOLE | 01 |
| CADENCE DESIGN SYSTEM INC | NOTE 1.375%12/1 | 127387AD0 | 93 | 100000 | PRN | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| CALPINE CORP | COM NEW | 131347304 | 116 | 10500 | SH | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 836 | 20000 | SH | CALL SOLE | 01 |
| CAMERON INTERNATIONAL CORP | NOTE 2.500% 6/1 | 13342BAB1 | 50 | 37000 | PRN | SOLE | 01 |
| CANADIAN NAT RES LTD | COM | 136385101 | 2159 | 30000 | SH | CALL SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 426 | 11100 | SH | CALL SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 6518 | 170000 | SH | PUT SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 470 | 12263 | SH | SOLE | 01 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 217 | 6745 | SH | SOLE | 01 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 19 | 18000 | PRN | SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 4027 | 127062 | SH | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 2850 | 50000 | SH | PUT SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 5760 | 101075 | SH | SOLE | 01 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 7149 | 300000 | SH | CALL SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 210 | 6550 | SH | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 1086 | 19510 | SH | SOLE | 01 |
| CELL THERAPEUTICS INC | COM NO PAR | 150934503 | 54 | 47000 | SH | CALL SOLE | 01 |
| CENTENE CORP DEL | COM | 15135B101 | 847 | 40000 | SH | CALL SOLE | 02 |
| CENTRAL EUROPEAN DIST CORP | NOTE 3.000% 3/1 | 153435AA0 | 899 | 1059000 | PRN | SOLE | 01 |
| CENTURYTEL INC | COM | 156700106 | 620 | 17132 | SH | SOLE | 01 |
| CENVEO INC | COM | 15670S105 | 1486 | 169804 | SH | SOLE | 02 |
| CEPHALON INC | COM | 156708109 | 399 | 6400 | SH | PUT SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 2022 | 32400 | SH | CALL SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 41292 | 661526 | SH | SOLE | 01 |
| CEPHALON INC | NOTE 2.000% 6/0 | 156708AP4 | 2830 | 2000000 | PRN | SOLE | 01 |
| CERADYNE INC | COM | 156710105 | 192 | 10000 | SH | CALL SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 862 | 9500 | SH | CALL SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 654 | 7200 | SH | PUT SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 14458 | 159269 | SH | SOLE | 01 |
| CHARMING SHOPPES INC | NOTE 1.125% 5/0 | 161133AE3 | 745 | 1000000 | PRN | SOLE | 01 |
| CHARTERED SEMICONDUCTOR MFG | SPONSORED ADR | 16133R205 | 297 | 15608 | SH | SOLE | 01 |
| CHATTEM INC | NOTE 1.625% 5/0 | 162456AR8 | 1899 | 1400000 | PRN | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 3419 | 100936 | SH | SOLE | 02 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2009 | 77618 | SH | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 259 | 10000 | SH | CALL SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 2588 | 100000 | SH | PUT SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.500% 5/1 | 165167BZ9 | 16 | 18000 | PRN | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.750%11/1 | 165167BW6 | 61 | 63000 | PRN | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 3850 | 50000 | SH | CALL SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 15783 | 205000 | SH | PUT SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 1187 | 15414 | SH | SOLE | 01 |
| CHINA HOUSING & LAND DEV INC | COM | 16939V103 | 93 | 22500 | SH | SOLE | 01 |
| CHINA MED TECHNOLOGIES INC | SPONSORED ADR | 169483104 | 569 | 40500 | SH | CALL SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 253 | 2868 | SH | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 229 | 2600 | SH | PUT SOLE | 01 |
| CIENA CORP | COM NEW | 171779309 | 1951 | 180000 | SH | SOLE | 02 |
| CIGNA CORP | COM | 125509109 | 5783 | 163973 | SH | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 1764 | 50000 | SH | CALL SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 6172 | 175000 | SH | PUT SOLE | 01 |
| CINTAS CORP | COM | 172908105 | 296 | 11369 | SH | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 2820 | 117800 | SH | PUT SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 16757 | 699969 | SH | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 749 | 31300 | SH | CALL SOLE | 01 |
| CIT GROUP INC | COM NEW | 125581801 | 6655 | 241034 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 559 | 168946 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 391 | 118000 | SH | CALL SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 199 | 60000 | SH | PUT SOLE | 01 |
| CITIZENS REPUBLIC BANCORP IN | COM | 174420109 | 1035 | 1500000 | SH | SOLE | 02 |
| CITY NATL CORP | COM | 178566105 | 848 | 18600 | SH | SOLE | 01 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 272 | 5900 | SH | CALL SOLE | 01 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 727 | 15768 | SH | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 1680 | 5000 | SH | CALL SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 2285 | 6800 | SH | PUT SOLE | 01 |

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| CMS ENERGY CORP | COM | 125896100 | 227 | 14500 | SH | CALL | SOLE | 01 |
| COACH INC | COM | 189754104 | 228 | 6243 | SH | | SOLE | 01 |
| COACH INC | COM | 189754104 | 1205 | 33000 | SH | CALL | SOLE | 01 |
| COACH INC | COM | 189754104 | 778 | 21300 | SH | PUT | SOLE | 01 |
| COCA COLA CO | COM | 191216100 | 237 | 4165 | SH | | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 964 | 21271 | SH | | SOLE | 01 |
| COINSTAR INC | NOTE 4.000% 9/0 | 19259PAF9 | 498 | 500000 | PRN | | SOLE | 01 |
| COLEMAN CABLE INC | COM | 193459302 | 170 | 50000 | SH | | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 1570 | 93100 | SH | CALL | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 1570 | 93100 | SH | PUT | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 678 | 40195 | SH | | SOLE | 01 |
| COMERICA INC | COM | 200340107 | 1479 | 50000 | SH | CALL | SOLE | 01 |
| COMERICA INC | COM | 200340107 | 1479 | 50000 | SH | PUT | SOLE | 01 |
| COMMERCE BANCSHARES INC | COM | 200525103 | 337 | 8704 | SH | | SOLE | 01 |
| COMMSCOPE INC | COM | 203372107 | 1327 | 50000 | SH | CALL | SOLE | 01 |
| COMPUCREDIT CORP | NOTE 5.875%11/3 | 20478NAD2 | 21 | 75000 | PRN | | SOLE | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 787 | 13687 | SH | | SOLE | 01 |
| COMPUWARE CORP | COM | 205638109 | 181 | 25100 | SH | | SOLE | 01 |
| CONAGRA FOODS INC | COM | 205887102 | 1006 | 43651 | SH | | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 395 | 7737 | SH | | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 1532 | 30000 | SH | CALL | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 549 | 11034 | SH | | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1673 | 33600 | SH | CALL | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1245 | 25000 | SH | PUT | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 1231 | 35000 | SH | CALL | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 295 | 8395 | SH | | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 700 | 19900 | SH | PUT | SOLE | 01 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 358 | 20000 | SH | CALL | SOLE | 01 |
| CONTINUCARE CORP | COM | 212172100 | 58 | 13300 | SH | | SOLE | 01 |
| CONVERGYS CORP | COM | 212485106 | 393 | 36600 | SH | | SOLE | 01 |
| COOPER INDUSTRIES PLC | SHS | G24140108 | 1369 | 32100 | SH | PUT | SOLE | 01 |
| COOPER INDUSTRIES PLC | SHS | G24140108 | 450 | 10542 | SH | | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 551 | 40000 | SH | PUT | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 555 | 40300 | SH | CALL | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 344 | 25016 | SH | | SOLE | 01 |
| CORNING INC | COM | 219350105 | 966 | 50000 | SH | CALL | SOLE | 01 |
| COSAN LTD | SHS A | G25343107 | 1114 | 128000 | SH | PUT | SOLE | 01 |
| COSAN LTD | SHS A | G25343107 | 1114 | 128000 | SH | CALL | SOLE | 01 |
| COSAN LTD | SHS A | G25343107 | 308 | 35400 | SH | | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1183 | 20000 | SH | PUT | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1108 | 18718 | SH | | SOLE | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1358 | 55897 | SH | | SOLE | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 6100 | 251100 | SH | CALL | SOLE | 01 |
| COVIDIEN PLC | SHS | G2554F105 | 437 | 9132 | SH | | SOLE | 01 |
| CRESUD SA COMERCIAL | *W EXP 05/22/201 | P3311R192 | 9756 | 33641743 | SH | | SOLE | 01 |
| CRH PLC | ADR | 12626K203 | 342 | 12532 | SH | | SOLE | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 308 | 7900 | SH | PUT | SOLE | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 344 | 8800 | SH | CALL | SOLE | 01 |
| CSX CORP | COM | 126408103 | 2425 | 50000 | SH | CALL | SOLE | 01 |
| CSX CORP | COM | 126408103 | 538 | 11099 | SH | | SOLE | 01 |
| CSX CORP | COM | 126408103 | 800 | 16500 | SH | PUT | SOLE | 01 |
| CUMMINS INC | COM | 231021106 | 485 | 10584 | SH | | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3250 | 100900 | SH | CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 4220 | 131000 | SH | PUT | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 307 | 15000 | SH | PUT | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 296 | 14500 | SH | | SOLE | 01 |
| CYTEC INDS INC | COM | 232820100 | 1566 | 43000 | SH | CALL | SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 7609 | 700000 | SH | PUT | SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 4593 | 422547 | SH | | SOLE | 01 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 11 | 10000 | PRN | | SOLE | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 207 | 5911 | SH | | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 4097 | 227100 | SH | PUT | SOLE | 01 |

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| DECKERS OUTDOOR CORP | COM | 243537107 | 7517 | 73900 | SH | PUT | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 1139 | 11200 | SH | | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 9562 | 94000 | SH | CALL | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 1288 | 23804 | SH | | SOLE | 01 |
| DELL INC | COM | 24702R101 | 319 | 22183 | SH | | SOLE | 01 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 1302 | 114476 | SH | | SOLE | 01 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 3240 | 284700 | SH | CALL | SOLE | 01 0 |
| DENDREON CORP | COM | 24823Q107 | 329 | 12500 | SH | CALL | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 657 | 25000 | SH | PUT | SOLE | 01 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 588 | 40000 | SH | CALL | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1617 | 22000 | SH | PUT | SOLE | 01 |
| DEVRY INC DEL | COM | 251893103 | 208 | 3668 | SH | | SOLE | 01 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2061 | 29700 | SH | PUT | SOLE | 01 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2061 | 29700 | SH | CALL | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 1274 | 12943 | SH | | SOLE | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 1551 | 14900 | SH | | SOLE | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 10407 | 100000 | SH | CALL | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 676 | 27200 | SH | CALL | SOLE | 01 |
| DIEBOLD INC | COM | 253651103 | 267 | 9399 | SH | | SOLE | 01 |
| DIRECTV | COM CL A | 25490A101 | 1408 | 42229 | SH | | SOLE | 01 |
| DIRECTV | COM CL A | 25490A101 | 1167 | 35000 | SH | PUT | SOLE | 01 |
| DISCOVER FINL SVCS | COM | 254709108 | 221 | 15000 | SH | CALL | SOLE | 01 |
| DISH NETWORK CORP | CL A | 25470M109 | 3845 | 185143 | SH | | SOLE | 01 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 14690 | 455500 | SH | CALL | SOLE | 01 |
| DOLLAR FINL CORP | NOTE 2.875% 6/3 | 256664AB9 | 1116 | 1198000 | PRN | | SOLE | 01 |
| DOLLAR GEN CORP NEW | COM | 256677105 | 455 | 20300 | SH | | SOLE | 01 |
| DONALDSON INC | COM | 257651109 | 200 | 4700 | SH | | SOLE | 01 |
| DPL INC | COM | 233293109 | 266 | 9640 | SH | | SOLE | 01 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 702 | 24816 | SH | | SOLE | 01 |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 268 | 6700 | SH | | SOLE | 01 |
| DRYSHIPS INC | SHS | Y2109Q101 | 5173 | 888900 | SH | CALL | SOLE | 01 |
| DST SYS INC DEL | DBCV 4.125% 8/1 | 233326AB3 | 5518 | 5287000 | PRN | | SOLE | 01 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 193 | 11209 | SH | | SOLE | 01 |
| DUKE ENERGY CORP NEW | COM | 26441C105 | 3442 | 200000 | SH | CALL | SOLE | 01 |
| DYCOM INDS INC | COM | 267475101 | 1245 | 155100 | SH | | SOLE | 02 |
| DYNEX CAP INC | COM NEW | 26817Q506 | 91 | 10400 | SH | | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 14240 | 815100 | SH | CALL | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 717 | 41028 | SH | | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AK8 | 91 | 75000 | PRN | | SOLE | 01 |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AM4 | 70 | 56000 | PRN | | SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 2675 | 1520000 | SH | CALL | SOLE | 01 |
| EAGLE MATERIALS INC | COM | 26969P108 | 318 | 12200 | SH | PUT | SOLE | 01 |
| EARTHLINK INC | COM | 270321102 | 938 | 112828 | SH | | SOLE | 01 |
| EARTHLINK INC | COM | 270321102 | 1662 | 200000 | SH | PUT | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 1231 | 20429 | SH | | SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 633 | 150000 | SH | CALL | SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 403 | 95400 | SH | PUT | SOLE | 01 |
| EBAY INC | COM | 278642103 | 2332 | 99100 | SH | CALL | SOLE | 01 |
| EBAY INC | COM | 278642103 | 2224 | 94500 | SH | PUT | SOLE | 01 |
| EBAY INC | COM | 278642103 | 1066 | 45317 | SH | | SOLE | 01 |
| ECOLAB INC | COM | 278865100 | 497 | 11146 | SH | | SOLE | 01 |
| EDISON INTL | COM | 281020107 | 742 | 21344 | SH | | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 252 | 25643 | SH | | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 1449 | 147400 | SH | PUT | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 326 | 50000 | SH | CALL | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 86 | 13200 | SH | | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 326 | 50000 | SH | PUT | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1828 | 103000 | SH | CALL | SOLE | 01 0 |
| EMCORE CORP | COM | 290846104 | 25 | 22900 | SH | | SOLE | 01 |
| EMERSON ELEC CO | COM | 291011104 | 456 | 10712 | SH | | SOLE | 01 |
| EMULEX CORP | COM NEW | 292475209 | 1897 | 174000 | SH | CALL | SOLE | 01 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 967 | 18000 | SH | | SOLE | 01 |

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| ENCORE CAP GROUP INC | NOTE 3.375% 9/1 | 292554AB8 | 93 | 100000 | PRN | SOLE | 01 |
| ENDO PHARMACEUTICALS HLDGS I | NOTE 1.750% 4/1 | 29264FAA4 | 696 | 750000 | PRN | SOLE | 01 |
| ENERGEN CORP | COM | 29265N108 | 275 | 5883 | SH | SOLE | 01 |
| ENERPLUS RES FD | UNIT TR G NEW | 29274D604 | 574 | 25000 | SH | SOLE | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 4983 | 60886 | SH | SOLE | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 1800 | 22000 | SH | CALL SOLE | 01 |
| ENERGY CORP NEW | COM | 29364G103 | 1637 | 20000 | SH | PUT SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 893 | 9178 | SH | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 8173 | 84000 | SH | CALL SOLE | 01 |
| EQT CORP | COM | 26884L109 | 306 | 6960 | SH | SOLE | 01 |
| EQUIFAX INC | COM | 294429105 | 331 | 10730 | SH | SOLE | 01 |
| EQUINIX INC | COM NEW | 29444U502 | 374 | 3519 | SH | SOLE | 01 |
| EQUINIX INC | NOTE 2.500% 4/1 | 29444UAF3 | 2646 | 2400000 | PRN | SOLE | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 943 | 27914 | SH | SOLE | 01 |
| ESSEX PPTY TR INC | COM | 297178105 | 234 | 2800 | SH | SOLE | 01 |
| EVERGREEN SOLAR INC | COM | 30033R108 | 29 | 19167 | SH | SOLE | 01 |
| EXELIXIS INC | COM | 30161Q104 | 862 | 116915 | SH | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 1470 | 30071 | SH | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 3069 | 62800 | SH | PUT SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 422 | 16396 | SH | SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1181 | 13669 | SH | SOLE | 01 |
| EXPRESSJET HOLDINGS INC | NOTE 11.250% 8/0 | 30218UAB4 | 229 | 239000 | PRN | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 13638 | 200000 | SH | CALL SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 10229 | 150000 | SH | PUT SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 10088 | 147934 | SH | SOLE | 01 |
| EZCORP INC | CL A NON VTG | 302301106 | 174 | 10094 | SH | SOLE | 01 |
| F M C CORP | COM NEW | 302491303 | 319 | 5722 | SH | SOLE | 01 |
| FACTSET RESH SYS INC | COM | 303075105 | 349 | 5302 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 814 | 29252 | SH | SOLE | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 47 | 40000 | SH | CALL SOLE | 01 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 251 | 3700 | SH | SOLE | 01 |
| FEDERATED INVS INC PA | CL B | 314211103 | 479 | 17403 | SH | SOLE | 01 0 |
| FEDEX CORP | COM | 31428X106 | 835 | 10000 | SH | CALL SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 397 | 29454 | SH | SOLE | 01 0 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 606 | 45000 | SH | CALL SOLE | 01 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 1233 | 52622 | SH | SOLE | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 226 | 23160 | SH | SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 1060 | 32000 | SH | PUT SOLE | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 265 | 19798 | SH | SOLE | 01 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 2206 | 158600 | SH | SOLE | 01 0 |
| FIRST SOLAR INC | COM | 336433107 | 799 | 5900 | SH | PUT SOLE | 01 |
| FIRST SOLAR INC | COM | 336433107 | 799 | 5900 | SH | CALL SOLE | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 592 | 12739 | SH | SOLE | 01 |
| FISERV INC | COM | 337738108 | 687 | 14173 | SH | SOLE | 01 |
| FLOWERVE CORP | COM | 34354P105 | 1381 | 14607 | SH | SOLE | 01 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 2705 | 56500 | SH | CALL SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2434 | 243447 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 389 | 38900 | SH | CALL SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1833 | 183300 | SH | PUT SOLE | 01 |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | 173 | 14700 | SH | SOLE | 01 |
| FOREST LABS INC | COM | 345838106 | 4271 | 133000 | SH | PUT SOLE | 01 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 522 | 23465 | SH | SOLE | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 3214 | 74400 | SH | PUT SOLE | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 1484 | 34352 | SH | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 1205 | 22820 | SH | SOLE | 01 |
| FRANKLIN RES INC | COM | 354613101 | 296 | 2813 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 760 | 9468 | SH | SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 4015 | 50000 | SH | CALL SOLE | 01 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 78 | 10000 | SH | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 18979 | 694680 | SH | SOLE | 01 |
| FTI CONSULTING INC | COM | 302941109 | 269 | 5700 | SH | SOLE | 01 |
| FUQI INTERNATIONAL INC | COM NEW | 36102A207 | 898 | 50000 | SH | CALL SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|------|------|----|
| GAMESTOP CORP NEW | CL A | 36467W109 | 1097 | 50000 | SH | CALL | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 932 | 42500 | SH | PUT | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 472 | 21525 | SH | | SOLE | 01 |
| GANNETT INC | COM | 364730101 | 1368 | 92108 | SH | | SOLE | 01 |
| GANNETT INC | COM | 364730101 | 3713 | 250000 | SH | CALL | SOLE | 01 |
| GASTAR EXPL LTD | COM NEW | 367299203 | 48 | 10000 | SH | | SOLE | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 879 | 12900 | SH | CALL | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 830 | 54894 | SH | | SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 436 | 6163 | SH | | SOLE | 01 |
| GENTEX CORP | COM | 371901109 | 203 | 11349 | SH | | SOLE | 01 |
| GENUINE PARTS CO | COM | 372460105 | 287 | 7562 | SH | | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1249 | 110000 | SH | PUT | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 863 | 17600 | SH | CALL | SOLE | 01 |
| GERON CORP | COM | 374163103 | 176 | 31700 | SH | CALL | SOLE | 01 |
| GIGAMEDIA LTD | ORD | Y2711Y104 | 163 | 49700 | SH | CALL | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 722 | 16677 | SH | | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 5301 | 122500 | SH | CALL | SOLE | 01 |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 274 | 20000 | SH | | SOLE | 02 |
| GLOBAL CROSSING LTD | NOTE 5.000% 5/1 | 37932JAA1 | 59 | 60000 | PRN | | SOLE | 01 |
| GLOBAL PMTS INC | COM | 37940X102 | 369 | 6844 | SH | | SOLE | 01 |
| GLOBAL SHIP LEASE INC NEW | SHS A | Y27183105 | 158 | 110301 | SH | | SOLE | 01 |
| GLOBE SPECIALTY METALS INC | COM | 37954N206 | 111 | 11800 | SH | | SOLE | 01 |
| GMX RES INC | NOTE 4.500% 5/0 | 38011MAJ7 | 78 | 78000 | PRN | | SOLE | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 393 | 10000 | SH | PUT | SOLE | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 8077 | 205300 | SH | CALL | SOLE | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 387 | 9825 | SH | | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 15398 | 91200 | SH | CALL | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 3461 | 20500 | SH | PUT | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 1521 | 60000 | SH | CALL | SOLE | 01 |
| GRACO INC | COM | 384109104 | 268 | 9394 | SH | | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1282 | 13242 | SH | | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1937 | 20000 | SH | PUT | SOLE | 01 |
| GREATBATCH INC | SDCV 2.250% 6/1 | 39153LAB2 | 427 | 500000 | PRN | | SOLE | 01 |
| GREIF INC | CL A | 397624107 | 5128 | 95000 | SH | PUT | SOLE | 01 |
| GRIFFON CORP | NOTE 4.000% 7/1 | 398433AC6 | 807 | 804000 | PRN | | SOLE | 01 |
| GSI COMMERCE INC | NOTE 2.500% 6/0 | 36238GAD4 | 48 | 45000 | PRN | | SOLE | 01 |
| GTX INC DEL | COM | 40052B108 | 710 | 169000 | SH | PUT | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 2365 | 78600 | SH | CALL | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 1505 | 50000 | SH | PUT | SOLE | 01 |
| HANCOCK HLDG CO | COM | 410120109 | 210 | 4800 | SH | CALL | SOLE | 01 |
| HANSEN NAT CORP | COM | 411310105 | 1728 | 45000 | SH | | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 209 | 8307 | SH | | SOLE | 01 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 437 | 42952 | SH | | SOLE | 01 |
| HARRIS STRATEX NTRWKS INC | CL A | 41457P106 | 2214 | 320331 | SH | | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 582 | 25000 | SH | CALL | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 582 | 25000 | SH | PUT | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 2815 | 121033 | SH | | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 484 | 15100 | SH | | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 468 | 14600 | SH | PUT | SOLE | 01 |
| HATTERAS FINL CORP | COM | 41902R103 | 979 | 35000 | SH | CALL | SOLE | 01 |
| HCC INS HLDGS INC | COM | 404132102 | 510 | 18247 | SH | | SOLE | 01 |
| HCC INS HLDGS INC | NOTE 1.300% 4/0 | 404132AB8 | 57 | 57000 | PRN | | SOLE | 01 |
| HCP INC | COM | 40414L109 | 856 | 28037 | SH | | SOLE | 01 |
| HEADWATERS INC | COM | 42210P102 | 326 | 50000 | SH | CALL | SOLE | 01 |
| HEALTH CARE REIT INC | COM | 42217K106 | 1327 | 29932 | SH | | SOLE | 01 |
| HEALTH GRADES INC | COM | 42218Q102 | 46 | 10800 | SH | | SOLE | 01 |
| HECLA MNG CO | COM | 422704106 | 309 | 50000 | SH | CALL | SOLE | 01 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 214 | 5287 | SH | | SOLE | 01 |
| HERSHEY CO | COM | 427866108 | 443 | 12386 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 454 | 7500 | SH | CALL | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 484 | 8000 | SH | PUT | SOLE | 01 |
| HEWITT ASSOCS INC | COM | 42822Q100 | 763 | 18059 | SH | | SOLE | 01 |

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| HEWLETT PACKARD CO | COM | 428236103 | 4636 | 90000 | SH | CALL | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 1661 | 32244 | SH | | SOLE | 01 |
| HEXCEL CORP NEW | COM | 428291108 | 325 | 25000 | SH | CALL | SOLE | 01 |
| HICKORY TECH CORP | COM | 429060106 | 97 | 11000 | SH | | SOLE | 01 |
| HOLOGIC INC | COM | 436440101 | 906 | 62500 | SH | CALL | SOLE | 01 |
| HOLOGIC INC | COM | 436440101 | 1124 | 77500 | SH | PUT | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 2162 | 92858 | SH | | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | FRNT 1.625%11/1 | 440543AE6 | 772 | 885000 | PRN | | SOLE | 01 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 576 | 150000 | SH | PUT | SOLE | 01 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 576 | 150000 | SH | CALL | SOLE | 01 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 1998 | 35000 | SH | PUT | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 2905 | 95000 | SH | PUT | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 917 | 30000 | SH | CALL | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 1595 | 36348 | SH | | SOLE | 01 |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 215 | 6666 | SH | | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | NOTE 3.250% 1/1 | 448407AF3 | 28 | 35000 | PRN | | SOLE | 01 |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR | 44841T107 | 311 | 103196 | SH | | SOLE | 01 |
| IBERIABANK CORP | COM | 450828108 | 235 | 4370 | SH | | SOLE | 01 |
| ICONIX BRAND GROUP INC | NOTE 1.875% 6/3 | 451055AB3 | 34 | 38000 | PRN | | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2227 | 46400 | SH | PUT | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 209 | 4364 | SH | | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 838 | 39800 | SH | | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 242 | 11500 | SH | PUT | SOLE | 01 |
| IMS HEALTH INC | COM | 449934108 | 2378 | 112900 | SH | CALL | SOLE | 01 |
| INGERSOLL-RAND GLOBAL HLDG C | NOTE 4.500% 4/1 | 45687AAD4 | 70 | 34000 | PRN | | SOLE | 01 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 924 | 22000 | SH | PUT | SOLE | 01 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 504 | 12000 | SH | CALL | SOLE | 01 |
| INTEL CORP | COM | 458140100 | 204 | 10000 | SH | CALL | SOLE | 01 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 3369 | 30000 | SH | PUT | SOLE | 01 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 2906 | 25879 | SH | | SOLE | 01 |
| INTERDIGITAL INC | COM | 45867G101 | 2125 | 80000 | SH | PUT | SOLE | 01 |
| INTERLINE BRANDS INC | COM | 458743101 | 345 | 20000 | SH | PUT | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 1710 | 131100 | SH | PUT | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 1545 | 118500 | SH | CALL | SOLE | 01 |
| INTERMUNE INC | COM | 45884X103 | 2301 | 176421 | SH | | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 4438 | 33900 | SH | PUT | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 6545 | 50000 | SH | CALL | SOLE | 01 |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 386 | 100100 | SH | | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 284 | 15146 | SH | | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 1095 | 40873 | SH | | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 20482 | 67500 | SH | PUT | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 9103 | 30000 | SH | CALL | SOLE | 01 |
| INVACARE CORP | SDCV 4.125% 2/0 | 461203AD3 | 3019 | 2640000 | PRN | | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | NOTE 3.000% 5/1 | 46126PAD8 | 4303 | 3750000 | PRN | | SOLE | 01 |
| INVESCO LTD | SHS | G491BT108 | 280 | 11900 | SH | | SOLE | 01 |
| INVESCO LTD | SHS | G491BT108 | 1175 | 50000 | SH | PUT | SOLE | 01 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 77 | 67000 | PRN | | SOLE | 01 |
| IRON MTN INC | COM | 462846106 | 1827 | 80276 | SH | | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 7801 | 104546 | SH | | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 8580 | 115000 | SH | PUT | SOLE | 01 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 7432 | 449600 | SH | CALL | SOLE | 01 |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 12913 | 781200 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | DJ US REAL EST | 464287739 | 918 | 20000 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | FTSE XNHUA IDX | 464287184 | 1268 | 30000 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | MSCI EMERG MKT | 464287234 | 1681 | 40500 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | MSCI EMERG MKT | 464287234 | 2469 | 59500 | SH | CALL | SOLE | 01 |
| ISHARES TR INDEX | RUSSELL 2000 | 464287655 | 14335 | 229573 | SH | | SOLE | 01 |
| ISHARES TR INDEX | RUSSELL 2000 | 464287655 | 3572 | 57200 | SH | CALL | SOLE | 01 |
| ISHARES TR INDEX | RUSSELL 2000 | 464287655 | 12488 | 200000 | SH | PUT | SOLE | 01 |
| ISTAR FINL INC | FRNT 10/0 | 45031UBF7 | 17 | 30000 | PRN | | SOLE | 01 |
| ITAU UNIBANCO HLDG SA | SPON ADR REP PFD | 465562106 | 685 | 30000 | SH | PUT | SOLE | 01 |
| ITRON INC | COM | 465741106 | 432 | 6400 | SH | CALL | SOLE | 01 |

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| ITT CORP NEW | COM | 450911102 | 900 | 18100 | SH | CALL | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 2686 | 54000 | SH | PUT | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 738 | 14837 | SH | | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2054 | 21400 | SH | CALL | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2054 | 21400 | SH | PUT | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 3879 | 40425 | SH | | SOLE | 01 |
| JACK IN THE BOX INC | COM | 466367109 | 492 | 25000 | SH | PUT | SOLE | 01 |
| JACK IN THE BOX INC | COM | 466367109 | 2754 | 140000 | SH | CALL | SOLE | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 338 | 9000 | SH | CALL | SOLE | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 253 | 6724 | SH | | SOLE | 01 |
| JAMES RIVER COAL CO | COM NEW | 470355207 | 925 | 50000 | SH | | SOLE | 01 |
| JARDEN CORP | COM | 471109108 | 213 | 6900 | SH | | SOLE | 01 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 163 | 19800 | SH | | SOLE | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 362 | 66400 | SH | CALL | SOLE | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 845 | 155000 | SH | | SOLE | 02 |
| JOHNSON & JOHNSON | COM | 478160104 | 2888 | 44847 | SH | | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 644 | 10000 | SH | CALL | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 1932 | 30000 | SH | PUT | SOLE | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 677 | 24851 | SH | | SOLE | 01 |
| JOY GLOBAL INC | COM | 481165108 | 318 | 6160 | SH | | SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 1250 | 30000 | SH | | SOLE | 02 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 2859 | 68600 | SH | CALL | SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 6284 | 150800 | SH | PUT | SOLE | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 352 | 13195 | SH | | SOLE | 01 |
| KELLOGG CO | COM | 487836108 | 544 | 10221 | SH | | SOLE | 01 |
| KENDLE INTERNATIONAL INC | NOTE 3.375% 7/1 | 48880LAA5 | 1435 | 1612300 | PRN | | SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 261 | 4098 | SH | | SOLE | 01 |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | 499 | 13253 | SH | | SOLE | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 718 | 58500 | SH | CALL | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 723 | 20000 | SH | PUT | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 723 | 20000 | SH | CALL | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 1490 | 41192 | SH | | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 1815 | 33664 | SH | | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 1348 | 25000 | SH | PUT | SOLE | 01 |
| KOPIN CORP | COM | 500600101 | 61 | 14700 | SH | | SOLE | 01 |
| L-1 IDENTITY SOLUTIONS INC | COM | 50212A106 | 2078 | 277500 | SH | CALL | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 628 | 7223 | SH | | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5643 | 64900 | SH | CALL | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1504 | 17300 | SH | PUT | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 357 | 4765 | SH | | SOLE | 01 |
| LABORATORY CORP AMER HLDGS | NOTE 9/1 | 50540RAG7 | 60 | 60000 | PRN | | SOLE | 01 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 1079 | 22319 | SH | | SOLE | 01 |
| LAWSON SOFTWARE INC NEW | COM | 52078P102 | 430 | 64615 | SH | | SOLE | 01 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 105 | 15000 | SH | PUT | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 600 | 34200 | SH | PUT | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 1755 | 100000 | SH | | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 2320 | 132200 | SH | CALL | SOLE | 01 |
| LEGG MASON INC | COM | 524901105 | 452 | 15000 | SH | | SOLE | 02 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 386 | 252600 | SH | CALL | SOLE | 01 |
| LEXMARK INTL NEW | CL A | 529771107 | 2598 | 100000 | SH | PUT | SOLE | 01 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 657 | 30000 | SH | CALL | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 37 | 62000 | PRN | | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | LIB STAR COM A | 53071M708 | 1154 | 25000 | SH | | SOLE | 01 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 574 | 11000 | SH | | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 319 | 9798 | SH | | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | NOTE 3.500% 5/1 | 53219LAH2 | 631 | 678000 | PRN | | SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 1800 | 50418 | SH | | SOLE | 01 |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | 217 | 4055 | SH | | SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 492 | 16100 | SH | | SOLE | 01 |
| LIVE NATION INC | NOTE 2.875% 7/1 | 538034AB5 | 1571 | 2027000 | PRN | | SOLE | 01 |
| LLOYD'S BANKING GROUP PLC | SPONSORED ADR | 539439109 | 1337 | 408882 | SH | | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 451 | 5987 | SH | | SOLE | 01 |

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| LOEWS CORP | COM | 540424108 | 275 | 7579 | SH | SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 936 | 40000 | SH | CALL SOLE | 01 |
| LSI CORPORATION | COM | 502161102 | 165 | 27496 | SH | SOLE | 01 |
| M & T BK CORP | COM | 55261F104 | 1528 | 24517 | SH | SOLE | 02 |
| MACERICH CO | COM | 554382101 | 360 | 10000 | SH | CALL SOLE | 01 |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 1360 | 1100000 | PRN | SOLE | 01 |
| MACYS INC | COM | 55616P104 | 760 | 45367 | SH | SOLE | 01 |
| MACYS INC | COM | 55616P104 | 352 | 21000 | SH | CALL SOLE | 01 |
| MAGNA INTL INC | CL A | 559222401 | 759 | 15000 | SH | CALL SOLE | 01 |
| MAIDEN HOLDINGS LTD | SHS | G5753U112 | 134 | 18300 | SH | SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 569 | 65000 | SH | SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 876 | 100000 | SH | CALL SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 576 | 65700 | SH | PUT SOLE | 01 |
| MANPOWER INC | COM | 56418H100 | 354 | 6491 | SH | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 781 | 25000 | SH | PUT SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 1411 | 45200 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 1617 | 35000 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 693 | 15000 | SH | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 2311 | 50000 | SH | PUT SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 1122 | 41164 | SH | SOLE | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 481 | 21771 | SH | SOLE | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 532 | 24100 | SH | PUT SOLE | 01 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 149 | 27300 | SH | SOLE | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 6259 | 70000 | SH | CALL SOLE | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 485 | 5430 | SH | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 1217 | 22500 | SH | CALL SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 870 | 20700 | SH | PUT SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 418 | 9940 | SH | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 4507 | 17606 | SH | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 4198 | 16400 | SH | CALL SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 7423 | 29000 | SH | PUT SOLE | 01 |
| MATRIX INITIATIVES INC | COM | 57685L105 | 56 | 13200 | SH | SOLE | 01 |
| MATTEL INC | COM | 577081102 | 804 | 40242 | SH | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 309 | 262000 | PRN | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 7805 | 125000 | SH | CALL SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 211 | 6300 | SH | CALL SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 1190 | 35500 | SH | PUT SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 540 | 16118 | SH | SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 302 | 4829 | SH | SOLE | 01 |
| MEAD JOHNSON NUTRITION CO | COM CL A | 582839106 | 2309 | 52838 | SH | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 962 | 15060 | SH | SOLE | 01 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 271 | 10000 | SH | CALL SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 922 | 24500 | SH | PUT SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 708 | 18800 | SH | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 734 | 19500 | SH | CALL SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 3410 | 180514 | SH | SOLE | 02 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 2927 | 214929 | SH | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 249 | 18300 | SH | CALL SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 10287 | 755300 | SH | PUT SOLE | 01 |
| MERCK & CO INC NEW | COM | 58933Y105 | 624 | 17071 | SH | SOLE | 01 |
| MERIT MED SYS INC | COM | 589889104 | 966 | 50200 | SH | CALL SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 449 | 12700 | SH | CALL SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 265 | 7500 | SH | PUT SOLE | 01 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 148 | 19400 | SH | CALL SOLE | 01 |
| MF GLOBAL LTD | SHS | G60642108 | 70 | 10000 | SH | SOLE | 02 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 521 | 17951 | SH | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 136 | 12907 | SH | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 736 | 24156 | SH | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 2134 | 70000 | SH | CALL SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 8702 | 285500 | SH | PUT SOLE | 01 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 2714 | 28862 | SH | SOLE | 01 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 2821 | 30000 | SH | PUT SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| MOHAWK INDS INC | COM | 608190104 | 294 | 6170 | SH | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 714 | 15000 | SH | CALL SOLE | 01 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 915 | 40000 | SH | CALL SOLE | 02 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 203 | 16106 | SH | SOLE | 01 |
| MOMENTA PHARMACEUTICALS INC | COM | 60877T100 | 315 | 25000 | SH | CALL SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 1635 | 20003 | SH | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 409 | 5000 | SH | PUT SOLE | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1392 | 80000 | SH | SOLE | 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 326 | 11000 | SH | CALL SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 340 | 11500 | SH | PUT SOLE | 01 |
| MOSAIC CO | COM | 61945A107 | 49307 | 825500 | SH | CALL SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 264 | 34027 | SH | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 214 | 27600 | SH | CALL SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 63 | 48752 | SH | SOLE | 01 |
| MURPHY OIL CORP | COM | 626717102 | 333 | 6151 | SH | SOLE | 01 |
| MYLAN INC | COM | 628530107 | 924 | 50154 | SH | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 3914 | 150000 | SH | CALL SOLE | 01 |
| NABI BIOPHARMACEUTICALS | NOTE 2.875% 4/1 | 629519AB5 | 206 | 217000 | PRN | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 586 | 26770 | SH | SOLE | 01 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 1148 | 45000 | SH | CALL SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 901 | 45486 | SH | SOLE | 01 0 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 396 | 20000 | SH | CALL SOLE | 01 |
| NATIONAL FINL PARTNERS CORP | COM | 63607P208 | 99 | 12200 | SH | SOLE | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 270 | 5393 | SH | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 974 | 22100 | SH | PUT SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 849 | 19256 | SH | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 974 | 22100 | SH | CALL SOLE | 01 |
| NAVISTAR INTL CORP NEW | NOTE 3.000%10/1 | 63934EAL2 | 42 | 41000 | PRN | SOLE | 01 |
| NETAPP INC | NOTE 1.750% 6/0 | 64110DAB0 | 102 | 82000 | PRN | SOLE | 01 |
| NEW YORK & CO INC | COM | 649295102 | 50 | 11600 | SH | SOLE | 01 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 1407 | 97000 | SH | CALL SOLE | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 195 | 12970 | SH | SOLE | 01 |
| NEWELL RUBBERMAID INC | NOTE 5.500% 3/1 | 651229AH9 | 6610 | 3500000 | PRN | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 1183 | 25000 | SH | CALL SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 777 | 16421 | SH | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.625% 7/1 | 651639AJ5 | 196 | 158000 | PRN | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 3.000% 2/1 | 651639AK2 | 34 | 27000 | PRN | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 2054 | 150000 | SH | CALL SOLE | 01 |
| NEXSTAR BROADCASTING GROUP I | CL A | 65336K103 | 92 | 22692 | SH | SOLE | 01 |
| NICOR INC | COM | 654086107 | 210 | 4986 | SH | SOLE | 01 |
| NISOURCE INC | COM | 65473P105 | 230 | 14959 | SH | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 2350 | 309657 | SH | SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 515 | 7233 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 1577 | 41970 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 1127 | 30000 | SH | PUT SOLE | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 330 | 6295 | SH | SOLE | 01 |
| NORTHERN OIL & GAS INC NEV | COM | 665531109 | 829 | 70000 | SH | CALL SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 262 | 5009 | SH | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 262 | 5000 | SH | PUT SOLE | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 901 | 16135 | SH | SOLE | 01 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 88 | 14300 | SH | SOLE | 01 |
| NOVELL INC | COM | 670006105 | 67 | 16100 | SH | SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 3931 | 168425 | SH | SOLE | 01 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 1232 | 52200 | SH | CALL SOLE | 01 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 828 | 53300 | SH | PUT SOLE | 02 |
| NUCOR CORP | COM | 670346105 | 467 | 10000 | SH | CALL SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 726 | 28700 | SH | PUT SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 759 | 30000 | SH | CALL SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 1244 | 49160 | SH | SOLE | 01 0 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 774 | 20300 | SH | CALL SOLE | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 482 | 12649 | SH | SOLE | 01 |
| OCWEN FINL CORP | COM NEW | 675746309 | 718 | 75000 | SH | SOLE | 02 |

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| OFFICE DEPOT INC | COM | 676220106 | 212 | 32900 | SH | SOLE | 01 |
| OLD NATL BANCORP IND | COM | 680033107 | 357 | 28700 | SH | SOLE | 01 0 |
| OLD REP INTL CORP | NOTE 8.000% 5/1 | 680223AF1 | 11 | 10000 | PRN | SOLE | 01 |
| OMNIVISION TECHNOLOGIES INC | COM | 682128103 | 363 | 25000 | SH PUT | SOLE | 02 |
| ON SEMICONDUCTOR CORP | NOTE 2.625%12/1 | 682189AG0 | 450 | 405000 | PRN | SOLE | 01 |
| ON SEMICONDUCTOR CORP | NOTE 4/1 | 682189AE5 | 298 | 287000 | PRN | SOLE | 01 |
| ONEOK PARTNERS LP | UNIT LTD PARTN | 68268N103 | 470 | 7550 | SH | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 1285 | 43800 | SH CALL | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 731 | 24900 | SH PUT | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 3022 | 103000 | SH | SOLE | 01 |
| OPNET TECHNOLOGIES INC | COM | 683757108 | 1261 | 103384 | SH | SOLE | 01 0 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 225 | 20000 | SH CALL | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 981 | 40000 | SH PUT | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 266 | 10849 | SH | SOLE | 01 |
| ORIENTAL FINL GROUP INC | COM | 68618W100 | 540 | 50000 | SH | SOLE | 02 |
| OSI SYSTEMS INC | COM | 671044105 | 818 | 30000 | SH CALL | SOLE | 01 |
| OWENS CORNING NEW | COM | 690742101 | 365 | 14217 | SH | SOLE | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 1180 | 35907 | SH | SOLE | 01 |
| PACCAR INC | COM | 693718108 | 1712 | 47200 | SH PUT | SOLE | 01 |
| PACCAR INC | COM | 693718108 | 1139 | 31416 | SH | SOLE | 01 |
| PACTIV CORP | COM | 695257105 | 562 | 23300 | SH CALL | SOLE | 01 |
| PACTIV CORP | COM | 695257105 | 538 | 22300 | SH PUT | SOLE | 01 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 322 | 60000 | SH CALL | SOLE | 01 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 597 | 111300 | SH PUT | SOLE | 01 |
| PALL CORP | COM | 696429307 | 720 | 19892 | SH | SOLE | 01 |
| PALM HARBOR HOMES | NOTE 3.250% 5/1 | 696639AB9 | 196 | 350000 | PRN | SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 1053 | 105000 | SH CALL | SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 552 | 55000 | SH PUT | SOLE | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 587 | 8774 | SH | SOLE | 01 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 235 | 8700 | SH | SOLE | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 3233 | 60000 | SH PUT | SOLE | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 378 | 7008 | SH | SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 1999 | 65244 | SH | SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 3162 | 103200 | SH CALL | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 1166 | 170000 | SH CALL | SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 1605 | 35498 | SH | SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 904 | 20000 | SH PUT | SOLE | 01 |
| PEABODY ENERGY CORP | SDCV 4.750%12/1 | 704549AG9 | 640 | 634000 | PRN | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 409 | 15043 | SH | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 1360 | 50000 | SH CALL | SOLE | 01 |
| PENN WEST ENERGY TR | TR UNIT | 707885109 | 475 | 27000 | SH CALL | SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 2319 | 87163 | SH | SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 532 | 20000 | SH PUT | SOLE | 01 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 777 | 91800 | SH CALL | SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 2572 | 154000 | SH CALL | SOLE | 01 0 |
| PEPCO HOLDINGS INC | COM | 713291102 | 374 | 22197 | SH | SOLE | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 26051 | 694700 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1120 | 23500 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1292 | 27100 | SH CALL | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1192 | 25000 | SH PUT | SOLE | 01 |
| PFIZER INC | COM | 717081103 | 3349 | 184104 | SH | SOLE | 01 |
| PFIZER INC | COM | 717081103 | 1819 | 100000 | SH CALL | SOLE | 01 |
| PFIZER INC | COM | 717081103 | 5639 | 310000 | SH PUT | SOLE | 01 |
| PG&E CORP | COM | 69331C108 | 794 | 17772 | SH | SOLE | 01 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 486 | 10098 | SH | SOLE | 01 |
| PINNACLE WEST CAP CORP | COM | 723484101 | 427 | 11660 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 696 | 14443 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 477 | 9900 | SH CALL | SOLE | 01 |
| PLACER DOME INC | DBCV 2.750%10/1 | 725906AK7 | 3385 | 2067000 | PRN | SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 437 | 15801 | SH | SOLE | 01 |
| PLANTRONICS INC NEW | COM | 727493108 | 236 | 9100 | SH CALL | SOLE | 01 |
| PMA CAP CORP | CL A | 693419202 | 72 | 11400 | SH | SOLE | 01 |

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| PNC FINL SVCS GROUP INC | COM | 693475105 | 1224 | 23184 | SH | | SOLE | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 1056 | 20000 | SH | CALL | SOLE | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 278 | 3432 | SH | | SOLE | 01 |
| POLYONE CORP | COM | 73179P106 | 88 | 11800 | SH | | SOLE | 01 |
| PONIARD PHARMACEUTICALS INC | COM NEW | 732449301 | 287 | 156751 | SH | | SOLE | 01 |
| PONIARD PHARMACEUTICALS INC | COM NEW | 732449301 | 88 | 48200 | SH | CALL | SOLE | 01 |
| PONIARD PHARMACEUTICALS INC | COM NEW | 732449301 | 366 | 200000 | SH | PUT | SOLE | 01 |
| POOL CORPORATION | COM | 73278L105 | 404 | 21200 | SH | PUT | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 1020 | 9400 | SH | CALL | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 781 | 7200 | SH | PUT | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 3102 | 28590 | SH | | SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 619 | 37944 | SH | | SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 416 | 25500 | SH | CALL | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 9150 | 200000 | SH | PUT | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 3294 | 72000 | SH | CALL | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 50553 | 1104983 | SH | | SOLE | 01 |
| POWERSHS DB MULTI SECT COMM | DB AGRICULT FD | 73936B408 | 264 | 10000 | SH | | SOLE | 01 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 11395 | 493700 | SH | | SOLE | 01 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 4616 | 200000 | SH | PUT | SOLE | 01 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 529 | 22900 | SH | CALL | SOLE | 01 |
| POWERWAVE TECHNOLOGIES INC | NOTE 3.875%10/0 | 739363AF6 | 32 | 50000 | PRN | | SOLE | 01 |
| PPG INDS INC | COM | 693506107 | 785 | 13405 | SH | | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 803 | 10000 | SH | PUT | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 203 | 2529 | SH | | SOLE | 01 |
| PRE PAID LEGAL SVCS INC | COM | 740065107 | 411 | 10000 | SH | PUT | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 988 | 8956 | SH | | SOLE | 01 |
| PREMIERWEST BANCORP | COM | 740921101 | 25 | 17863 | SH | | SOLE | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 597 | 11210 | SH | | SOLE | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 266 | 5000 | SH | PUT | SOLE | 01 |
| PRICELINE COM INC | COM NEW | 741503403 | 595 | 2722 | SH | | SOLE | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 900 | 37436 | SH | | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 3032 | 50000 | SH | PUT | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 901 | 14860 | SH | | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 600 | 9900 | SH | CALL | SOLE | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 2699 | 150000 | SH | CALL | SOLE | 01 |
| PROLOGIS | SH BEN INT | 743410102 | 432 | 31578 | SH | | SOLE | 01 |
| PROSHARES TR | PSHS REAL ESTAT | 74347R552 | 75 | 10000 | SH | | SOLE | 01 |
| PROSHARES TR | PSHS ULSHT SP500 | 74347R883 | 576 | 16429 | SH | | SOLE | 01 |
| PROSHARES TR | PSHS ULTSHT FINL | 74347R628 | 244 | 10050 | SH | | SOLE | 01 |
| PROSHARES TR | PSHS UT SHT MSCI | 74347R354 | 109 | 10007 | SH | | SOLE | 01 |
| PROTEIN DESIGN LABS INC | NOTE 2.000% 2/1 | 74369LAF0 | 8405 | 8632000 | PRN | | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1598 | 32121 | SH | | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1209 | 24300 | SH | CALL | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 448 | 9000 | SH | PUT | SOLE | 01 |
| PUBLIC STORAGE | COM | 74460D109 | 365 | 4478 | SH | | SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 931 | 28000 | SH | CALL | SOLE | 01 |
| QIAGEN N V | ORD | N72482107 | 447 | 20000 | SH | CALL | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 243 | 5256 | SH | | SOLE | 01 |
| QUANTA SVCS INC | COM | 74762E102 | 217 | 10402 | SH | | SOLE | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 739 | 12239 | SH | | SOLE | 01 |
| QUESTAR CORP | COM | 748356102 | 238 | 5733 | SH | | SOLE | 01 |
| RADIAN GROUP INC | COM | 750236101 | 175 | 24000 | SH | CALL | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 3799 | 194801 | SH | | SOLE | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 35106 | 17124998 | SH | | SOLE | 01 |
| RAMCO-GERSHENSON PPTYS TR | COM SH BEN INT | 751452202 | 97 | 10200 | SH | | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 598 | 12000 | SH | PUT | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 1978 | 39685 | SH | | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 499 | 10000 | SH | CALL | SOLE | 01 |
| RAYTHEON CO | *W EXP 06/16/201 | 755111119 | 149 | 10300 | SH | | SOLE | 01 |
| RAYTHEON CO | COM NEW | 755111507 | 1265 | 24559 | SH | | SOLE | 01 |
| READING INTERNATIONAL INC | CL A | 755408101 | 59 | 14500 | SH | | SOLE | 01 |
| RED HAT INC | COM | 756577102 | 953 | 30831 | SH | | SOLE | 01 |

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| RED HAT INC | COM | 756577102 | 7416 | 240000 | SH | CALL | SOLE | 01 |
| REDWOOD TR INC | COM | 758075402 | 181 | 12500 | SH | CALL | SOLE | 01 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 225 | 9300 | SH | | SOLE | 01 |
| REGIS CORP MINN | COM | 758932107 | 464 | 29800 | SH | CALL | SOLE | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 384 | 8888 | SH | | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2702 | 40000 | SH | CALL | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2702 | 40000 | SH | PUT | SOLE | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 65 | 13700 | SH | | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 27 | 17900 | SH | | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 255 | 169200 | SH | CALL | SOLE | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 692 | 25896 | SH | | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1738 | 37000 | SH | PUT | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 2119 | 45098 | SH | | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 235 | 5000 | SH | CALL | SOLE | 01 |
| ROCKWOOD HLDGS INC | COM | 774415103 | 2356 | 100000 | SH | CALL | SOLE | 01 |
| ROPER INDS INC NEW | COM | 776696106 | 746 | 14239 | SH | | SOLE | 01 |
| ROSS STORES INC | COM | 778296103 | 261 | 6119 | SH | | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 3057 | 135018 | SH | | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 1019 | 45000 | SH | CALL | SOLE | 02 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 5258 | 90460 | SH | | SOLE | 01 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 5713 | 95045 | SH | | SOLE | 01 |
| RUBY TUESDAY INC | COM | 781182100 | 88 | 12200 | SH | | SOLE | 01 |
| RYDER SYS INC | COM | 783549108 | 1234 | 29969 | SH | | SOLE | 01 |
| RYDER SYS INC | COM | 783549108 | 823 | 20000 | SH | CALL | SOLE | 01 |
| RYDER SYS INC | COM | 783549108 | 823 | 20000 | SH | PUT | SOLE | 01 |
| SABA SOFTWARE INC | COM NEW | 784932600 | 43 | 10400 | SH | | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 2560 | 34700 | SH | PUT | SOLE | 01 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 1396 | 55000 | SH | CALL | SOLE | 01 |
| SAMSON OIL & GAS LTD | SPON ADR | 796043107 | 194 | 809747 | SH | | SOLE | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 1265 | 30000 | SH | PUT | SOLE | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 843 | 20000 | SH | CALL | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 141 | 11600 | SH | PUT | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 259 | 21288 | SH | | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 3563 | 292500 | SH | CALL | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 440 | 32300 | SH | | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 517 | 38000 | SH | CALL | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 2229 | 163800 | SH | PUT | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 881 | 25800 | SH | PUT | SOLE | 01 |
| SCANA CORP NEW | COM | 80589M102 | 501 | 13299 | SH | | SOLE | 01 |
| SCHIFF NUTRITION INTL INC | COM | 806693107 | 166 | 21200 | SH | | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 651 | 10000 | SH | PUT | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 460 | 7064 | SH | | SOLE | 01 |
| SCHLUMBERGER LTD | DBCV 2.125% 6/0 | 806857AD0 | 16 | 10000 | PRN | | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 14854 | 789292 | SH | | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 5836 | 310100 | SH | CALL | SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 2923 | 155300 | SH | PUT | SOLE | 01 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 1055 | 15000 | SH | CALL | SOLE | 01 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 3800 | 91568 | SH | | SOLE | 01 |
| SEABRIDGE GOLD INC | COM | 811916105 | 485 | 20000 | SH | CALL | SOLE | 01 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 11927 | 655700 | SH | CALL | SOLE | 01 |
| SEAHAWK DRILLING INC | COM | 81201R107 | 2818 | 125000 | SH | CALL | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 267 | 3200 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 249 | 7999 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 9190 | 161200 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 570 | 10000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 6774 | 470400 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 3231 | 224400 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 486 | 17500 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 4138 | 133388 | SH | | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 3071 | 110000 | SH | PUT | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 16808 | 602000 | SH | | SOLE | 01 |
| SEQUENOM INC | COM NEW | 817337405 | 178 | 43000 | SH | | SOLE | 01 |

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|-------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| SERVICE CORP INTL | COM | 817565104 | 101 | 12300 | SH | SOLE | 01 |
| SHIP FINANCE INTERNATIONAL L | SHS | G81075106 | 1363 | 100000 | SH | CALL SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 2025 | 34500 | SH | SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 2888 | 49200 | SH | CALL SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 2888 | 49200 | SH | PUT SOLE | 01 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1244 | 24614 | SH | SOLE | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 1210 | 25000 | SH | PUT SOLE | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 2540 | 52500 | SH | CALL SOLE | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 4913 | 101549 | SH | SOLE | 01 |
| SIMMONS 1ST NATL CORP | CL A \$1 PAR | 828730200 | 417 | 15000 | SH | SOLE | 02 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 426 | 5338 | SH | SOLE | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1596 | 20000 | SH | PUT SOLE | 01 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 44 | 10800 | SH | SOLE | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1507 | 30000 | SH | PUT SOLE | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1507 | 30000 | SH | CALL SOLE | 01 |
| SL GREEN RLTY CORP | COM | 78440X101 | 1333 | 26537 | SH | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 238 | 21112 | SH | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 260 | 23100 | SH | PUT SOLE | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 304 | 20000 | SH | CALL SOLE | 01 |
| SMITHTOWN BANCORP INC | COM | 832449102 | 1041 | 175036 | SH | SOLE | 01 |
| SNAP ON INC | COM | 833034101 | 817 | 19322 | SH | SOLE | 01 |
| SOUTHERN CO | COM | 842587107 | 233 | 7000 | SH | PUT SOLE | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1640 | 143500 | SH | CALL SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 858 | 17810 | SH | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 5902 | 55000 | SH | CALL SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 24800 | 231114 | SH | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 1073 | 10000 | SH | PUT SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 1602 | 45000 | SH | CALL SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 1602 | 45000 | SH | PUT SOLE | 01 |
| SPDR SERIES TRUST | SPDR KBW BK ETF | 78464A797 | 1588 | 75000 | SH | SOLE | 02 |
| SPDR TR | UNIT SER 1 | 78462F103 | 54048 | 485000 | SH | PUT SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 4488 | 40275 | SH | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 6686 | 60000 | SH | CALL SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 54 | 14692 | SH | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 1331 | 36200 | SH | CALL SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 349 | 9489 | SH | SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 1004 | 19492 | SH | SOLE | 01 |
| STANLEY WKS | COM | 854616109 | 1854 | 36000 | SH | CALL SOLE | 01 |
| STAPLES INC | COM | 855030102 | 391 | 15903 | SH | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 4329 | 187746 | SH | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 2306 | 100000 | SH | PUT SOLE | 01 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 189 | 10000 | SH | SOLE | 02 |
| STATE STR CORP | COM | 857477103 | 2177 | 50000 | SH | CALL SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 435 | 10000 | SH | PUT SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 1639 | 37626 | SH | SOLE | 01 |
| STERLITE INDS INDIA LTD | NOTE 4.000%10/3 | 859737AB4 | 263 | 250000 | PRN | SOLE | 01 |
| STEWART ENTERPRISES INC | NOTE 3.375% 7/1 | 860370AK1 | 96 | 115000 | PRN | SOLE | 01 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 6836 | 3675000 | SH | SOLE | 01 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 239 | 25500 | SH | SOLE | 01 |
| SUNCOR ENERGY INC NEW | COM | 867224107 | 1059 | 30000 | SH | PUT SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 680 | 33500 | SH | PUT SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 1177 | 57989 | SH | SOLE | 01 |
| SUPERGEN INC | COM | 868059106 | 318 | 121290 | SH | SOLE | 01 |
| SWS GROUP INC | COM | 78503N107 | 303 | 25000 | SH | SOLE | 02 |
| SYBASE INC | COM | 871130100 | 716 | 16490 | SH | SOLE | 01 |
| SYBASE INC | COM | 871130100 | 2170 | 50000 | SH | PUT SOLE | 01 |
| SYMANTEC CORP | COM | 871503108 | 382 | 21372 | SH | SOLE | 01 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 709 | 12600 | SH | SOLE | 01 |
| SYSCO CORP | COM | 871829107 | 840 | 30062 | SH | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 2375 | 236294 | SH | SOLE | 02 |
| TALBOTS INC | COM | 874161102 | 117 | 13100 | SH | CALL SOLE | 01 |
| TARGACEPT INC | COM | 87611R306 | 2042 | 97700 | SH | CALL SOLE | 01 |

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|------------------------------|-----------------|-----------|------|--------|-----|------|------|----|
| TARGET CORP | COM | 87612E106 | 242 | 5000 | SH | CALL | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 701 | 14500 | SH | PUT | SOLE | 01 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 506 | 30000 | SH | | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 1569 | 33629 | SH | | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 481 | 10300 | SH | CALL | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 1255 | 26900 | SH | PUT | SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 1682 | 127308 | SH | | SOLE | 02 |
| TECK RESOURCES LTD | CL B | 878742204 | 3497 | 100000 | SH | CALL | SOLE | 01 |
| TECO ENERGY INC | COM | 872375100 | 446 | 27500 | SH | | SOLE | 01 |
| TELLABS INC | COM | 879664100 | 73 | 12892 | SH | | SOLE | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 109 | 20244 | SH | | SOLE | 01 |
| TENNECO INC | COM | 880349105 | 798 | 45000 | SH | PUT | SOLE | 01 |
| TENNECO INC | COM | 880349105 | 798 | 45000 | SH | CALL | SOLE | 01 |
| TERADYNE INC | NOTE 4.500% 3/1 | 880770AE2 | 485 | 230000 | PRN | | SOLE | 01 |
| TEREX CORP NEW | COM | 880779103 | 238 | 12018 | SH | | SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 2974 | 85000 | SH | PUT | SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 787 | 22500 | SH | CALL | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 1303 | 50000 | SH | CALL | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 1042 | 40000 | SH | PUT | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 864 | 45929 | SH | | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 250 | 13300 | SH | CALL | SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1100 | 23070 | SH | | SOLE | 01 |
| THOMAS & BETTS CORP | COM | 884315102 | 273 | 7637 | SH | | SOLE | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 830 | 19300 | SH | CALL | SOLE | 01 |
| TIFFANY & CO NEW | COM | 886547108 | 650 | 15116 | SH | | SOLE | 01 |
| TIMBERLAND CO | CL A | 887100105 | 271 | 15100 | SH | | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 4139 | 100000 | SH | PUT | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 1112 | 26871 | SH | | SOLE | 01 |
| TIME WARNER INC | COM NEW | 887317303 | 294 | 10097 | SH | | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 2320 | 185322 | SH | | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 949 | 25975 | SH | | SOLE | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 440 | 25449 | SH | | SOLE | 01 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 1656 | 20000 | SH | PUT | SOLE | 01 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 1226 | 14804 | SH | | SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 424 | 8500 | SH | CALL | SOLE | 01 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 365 | 14491 | SH | | SOLE | 01 |
| TRINITY INDS INC | NOTE 3.875% 6/0 | 896522AF6 | 11 | 15000 | PRN | | SOLE | 01 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 1910 | 80000 | SH | CALL | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 286 | 23300 | SH | PUT | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 982 | 80000 | SH | CALL | SOLE | 01 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 623 | 128700 | SH | | SOLE | 01 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 1621 | 335000 | SH | CALL | SOLE | 02 |
| UBS AG | SHS NEW | H89231338 | 2278 | 146900 | SH | CALL | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 1463 | 22900 | SH | PUT | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 817 | 12780 | SH | | SOLE | 01 |
| UNISOURCE ENERGY CORP | NOTE 4.500% 3/0 | 909205AB2 | 50 | 50000 | PRN | | SOLE | 01 |
| UNITED AMER INDEMNITY LTD | CL A | 90933T109 | 180 | 22700 | SH | | SOLE | 01 |
| UNITED AUTO GROUP INC | NOTE 3.500% 4/0 | 909440AH2 | 85 | 84000 | PRN | | SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 459 | 8006 | SH | | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 29 | 30000 | PRN | | SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 706 | 70000 | SH | | SOLE | 01 |
| UNITED STATES OIL FUND LP | UNITS | 91232N108 | 4910 | 125000 | SH | CALL | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 5512 | 100000 | SH | CALL | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 729 | 10500 | SH | CALL | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 464 | 6687 | SH | | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 2082 | 30000 | SH | PUT | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 2812 | 53400 | SH | CALL | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4578 | 150187 | SH | | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1219 | 40000 | SH | PUT | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 1111 | 56895 | SH | | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 683 | 35000 | SH | CALL | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 683 | 35000 | SH | PUT | SOLE | 01 |

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| URBAN OUTFITTERS INC | COM | 917047102 | 1197 | 34200 | SH | CALL | SOLE | 01 |
| URS CORP NEW | COM | 903236107 | 545 | 12234 | SH | | SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 1351 | 60000 | SH | CALL | SOLE | 01 |
| US BANCORP DEL | DBCV 12/1 | 902973AM8 | 350 | 355000 | PRN | | SOLE | 01 |
| US BANCORP DEL | DBCV 9/2 | 902973AQ9 | 57 | 60000 | PRN | | SOLE | 01 |
| USA TECHNOLOGIES INC | *W EXP 12/31/201 | 90328S179 | 29 | 95000 | SH | | SOLE | 01 |
| USA TECHNOLOGIES INC | COM NO PAR | 90328S500 | 60 | 37227 | SH | | SOLE | 01 |
| USEC INC | COM | 90333E108 | 770 | 200000 | SH | CALL | SOLE | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 511 | 28000 | SH | PUT | SOLE | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 457 | 25000 | SH | | SOLE | 01 |
| VALE S A | ADR | 91912E105 | 581 | 20000 | SH | PUT | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 1699 | 53451 | SH | | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1072 | 64000 | SH | CALL | SOLE | 01 |
| VALUECLICK INC | COM | 92046N102 | 2856 | 282171 | SH | | SOLE | 01 0 |
| VANDA PHARMACEUTICALS INC | COM | 921659108 | 225 | 20000 | SH | PUT | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 51277 | 3662593 | SH | | SOLE | 01 |
| VECTOR GROUP LTD | DBCV 5.750% 6/1 | 92240MAL2 | 22 | 22000 | PRN | | SOLE | 01 |
| VECTOR GROUP LTD | FRNT 11/1 | 92240MAS7 | 1514 | 1413000 | PRN | | SOLE | 01 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 328 | 20000 | SH | CALL | SOLE | 01 |
| VERISIGN INC | COM | 92343E102 | 534 | 22028 | SH | | SOLE | 01 |
| VERISK ANALYTICS INC | CL A | 92345Y106 | 663 | 21900 | SH | | SOLE | 01 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 762 | 23008 | SH | | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 1635 | 55000 | SH | PUT | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 9071 | 305100 | SH | CALL | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 29308 | 985789 | SH | | SOLE | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 357 | 21200 | SH | PUT | SOLE | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 252 | 15000 | SH | CALL | SOLE | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 542 | 32200 | SH | | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 14466 | 165400 | SH | CALL | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 953 | 10900 | SH | PUT | SOLE | 01 |
| VISTAPRINT N V | SHS | N93540107 | 8363 | 147600 | SH | PUT | SOLE | 01 |
| VMWARE INC | CL A COM | 928563402 | 252 | 5939 | SH | | SOLE | 01 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 1155 | 50000 | SH | CALL | SOLE | 01 |
| VOLCANO CORPORATION | COM | 928645100 | 521 | 30000 | SH | PUT | SOLE | 02 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 927 | 13256 | SH | | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1975 | 37500 | SH | CALL | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1185 | 22500 | SH | PUT | SOLE | 02 |
| WABCO HLDGS INC | COM | 92927K102 | 3891 | 150875 | SH | | SOLE | 01 0 |
| WALGREEN CO | COM | 931422109 | 5016 | 136600 | SH | PUT | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 3607 | 47900 | SH | PUT | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 4022 | 53400 | SH | | SOLE | 01 |
| WALTER INVT MGMT CORP | COM | 93317W102 | 201 | 14000 | SH | | SOLE | 01 |
| WARNER CHILCOTT PLC IRELAND | SHS A | G94368100 | 1851 | 65000 | SH | CALL | SOLE | 01 |
| WASHINGTON POST CO | CL B | 939640108 | 2367 | 5384 | SH | | SOLE | 02 |
| WATERS CORP | COM | 941848103 | 4415 | 71250 | SH | | SOLE | 01 |
| WATERS CORP | COM | 941848103 | 2478 | 40000 | SH | PUT | SOLE | 01 |
| WAUSAU PAPER CORP | COM | 943315101 | 121 | 10400 | SH | | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 4138 | 231027 | SH | | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 7085 | 395600 | SH | CALL | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 3886 | 66661 | SH | | SOLE | 01 0 |
| WELLPOINT INC | COM | 94973V107 | 746 | 12800 | SH | CALL | SOLE | 02 |
| WELLS FARGO & CO NEW | COM | 949746101 | 8098 | 300000 | SH | CALL | SOLE | 01 0 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1293 | 47900 | SH | PUT | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 270 | 10000 | SH | | SOLE | 02 |
| WENDYS ARBYS GROUP INC | COM | 950587105 | 521 | 111000 | SH | CALL | SOLE | 01 |
| WERNER ENTERPRISES INC | COM | 950755108 | 364 | 18407 | SH | | SOLE | 01 |
| WESTAR ENERGY INC | COM | 95709T100 | 307 | 14143 | SH | | SOLE | 01 |
| WESTERN REFNG INC | COM | 959319104 | 171 | 36300 | SH | | SOLE | 01 |
| WESTERN UN CO | COM | 959802109 | 816 | 43267 | SH | | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 1441 | 33400 | SH | CALL | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 315 | 7310 | SH | | SOLE | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 1695 | 21012 | SH | | SOLE | 01 |

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| WHIRLPOOL CORP | COM | 963320106 | 4840 | 60000 | SH | CALL | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 201 | 7311 | SH | | SOLE | 01 |
| WILBER CORP | COM | 967797101 | 76 | 10500 | SH | | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1318 | 62500 | SH | CALL | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 822 | 39000 | SH | PUT | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1482 | 70294 | SH | | SOLE | 01 |
| WILLIAMS SONOMA INC | COM | 969904101 | 243 | 11709 | SH | | SOLE | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 2132 | 2175000 | PRN | | SOLE | 01 |
| WINDSTREAM CORP | COM | 97381W104 | 261 | 23769 | SH | | SOLE | 01 |
| WINTHROP RLTY TR | SH BEN INT NEW | 976391300 | 123 | 11300 | SH | | SOLE | 01 |
| WORLD ACCEP CORPORATION | NOTE 3.000%10/0 | 981417AB4 | 131 | 140000 | PRN | | SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 558 | 27688 | SH | | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 393 | 6759 | SH | | SOLE | 01 |
| XEROX CORP | COM | 984121103 | 1409 | 166544 | SH | | SOLE | 01 |
| XILINX INC | COM | 983919101 | 414 | 16506 | SH | | SOLE | 01 |
| XL CAP LTD | CL A | G98255105 | 240 | 13101 | SH | | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 931 | 20000 | SH | CALL | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 474 | 10186 | SH | | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 1079 | 64300 | SH | PUT | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 3433 | 204600 | SH | CALL | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 427 | 25432 | SH | | SOLE | 01 |
| YINGLI GREEN ENERGY HLDG CO | NOTE 12/1 | 98584BAA1 | 33 | 30000 | PRN | | SOLE | 01 |
| YRC WORLDWIDE INC | COM | 984249102 | 42 | 50000 | SH | PUT | SOLE | 01 |
| YRC WORLDWIDE INC | COM | 984249102 | 33 | 39537 | SH | | SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 368 | 10528 | SH | | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 591 | 10000 | SH | PUT | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 21114 | 357200 | SH | CALL | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 207 | 3506 | SH | | SOLE | 01 |