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JEFFERIES GROUP INC /DE/
Form 13F-HR/A
December 13, 2005

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30, 2005

Check here if Amendment [X]; Amendment Number: 1
This Amendment (Check only one.): [X] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Jefferies Group Inc.
Address: 11100 Santa Monica Blvd, 11th Flr.
Los Angeles, CA 90025

13F File Number: 28-10917

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Alfred Petrillo
Title: Senior Vice President
Phone: 212-336-7140

Signature, Place, and Date of Signing:

/s/ Alfred Petrillo Jersey City, NJ December 8, 2005

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: 2
Form13F Information Table Entry Total: 207
Form13F Information Table Value Total: \$524,953 (thousands)
List of Other Included Managers:

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

| | | |
|-----|-----------------|---------------------------------|
| No. | 13F File Number | Name |
| 01 | 28-10432 | Jefferies & Company, Inc. |
| 02 | 28-11239 | Jefferies Asset Management, LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|-------------------|-------------|
| AAR CORP | NOTE 2.875% 2/0 | 000361AF2 | 620 | 590000 | PRN | | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 30747 | 616800 | SH | | SOLE | 02 |
| ACADIA RLTY TR | COM SH BEN INT | 004239109 | 371 | 21000 | SH | | SOLE | 01 |
| ALBERTSONS INC | COM | 013104104 | 3206 | 125000 | SH | | SOLE | 02 |
| ALMOST FAMILY INC | COM | 020409108 | 420 | 25916 | SH | | SOLE | 02 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 4957 | 165000 | SH | | SOLE | 02 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 8671 | 368490 | SH | | SOLE | 02 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3249 | 58936 | SH | | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 1397 | 17400 | SH | | SOLE | 01 |
| ANNTAYLOR STORES CORP | COM | 036115103 | 21 | 10000 | SH | CALL | SOLE | 02 |
| APACHE CORP | COM | 037411105 | 3761 | 50000 | SH | | SOLE | 02 |
| ARDEN RLTY INC | COM | 039793104 | 1170 | 30158 | SH | | SOLE | 01 |
| ARROW ELECTRS INC | DBCV 2/2 | 042735AY6 | 292 | 544000 | PRN | | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 320 | 7612 | SH | | SOLE | 01 |
| BIOMED REALTY TRUST INC | COM | 09063H107 | 903 | 37300 | SH | | SOLE | 01 |
| BIOMIRA INC | COM | 09161R106 | 166 | 100000 | SH | | SOLE | 01 |
| BISYS GROUP INC | NOTE 4.000% 3/1 | 055472AB0 | 29 | 30000 | PRN | | SOLE | 01 |
| BLOCKBUSTER INC | CL A | 093679108 | 2375 | 500000 | SH | | SOLE | 02 |
| BLOCKBUSTER INC | CL B | 093679207 | 44 | 10200 | SH | | SOLE | 01 |
| BORDERS GROUP INC | COM | 099709107 | 19399 | 875000 | SH | | SOLE | 02 |
| BOSTON PROPERTIES INC | COM | 101121101 | 3191 | 44764 | SH | | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 241 | 9000 | SH | | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 386 | 15600 | SH | | SOLE | 01 |
| BROOKS AUTOMATION INC | NOTE 4.750% 6/0 | 11434AAB6 | 486 | 500000 | PRN | | SOLE | 01 |
| BUILD A BEAR WORKSHOP | COM | 120076104 | 8780 | 393740 | SH | | SOLE | 02 |
| BURLINGTON COAT FACTORY | COM | 121579106 | 4633 | 121800 | SH | | SOLE | 02 |
| BURLINGTON RES INC | COM | 122014103 | 1626 | 20000 | SH | | SOLE | 02 |
| CACHE INC | COM NEW | 127150308 | 4157 | 272958 | SH | | SOLE | 02 |
| CAL DIVE INTL INC | COM | 127914109 | 1268 | 20000 | SH | | SOLE | 02 |
| CALLAWAY GOLF CO | COM | 131193104 | 224 | 15000 | SH | | SOLE | 01 |
| CALPINE CORP | COM | 131347106 | 227 | 75251 | SH | | SOLE | 01 |
| CAMDEN PPTY TR | SH BEN INT | 133131102 | 588 | 10704 | SH | | SOLE | 01 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 568 | 435000 | PRN | | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 956 | 25000 | SH | | SOLE | 02 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 368 | 10338 | SH | | SOLE | 02 |
| CIENA CORP | COM | 171779101 | 60 | 25001 | SH | | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 803 | 44793 | SH | | SOLE | 01 |
| COMMSCOPE INC | COM | 203372107 | 301 | 16000 | SH | | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 202 | 2900 | SH | | SOLE | 01 |
| CSX CORP | DBCV 10/3 | 126408GA5 | 89 | 100000 | PRN | | SOLE | 01 |
| DEVON ENERGY CORP NEW | DEB 4.900% 8/1 | 25179MAA1 | 2110 | 1770000 | PRN | | SOLE | 01 |
| DEVON ENERGY CORP NEW | DEB 4.950% 8/1 | 25179MAB9 | 31 | 26000 | PRN | | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 295 | 5000 | SH | | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 2891 | 96000 | SH | | SOLE | 02 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 1318 | 56613 | SH | | SOLE | 01 |

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|-------------------------------|-------------|--------|------|-----------|-------|---------|-----|------|----|
| DISNEY WALT CO | NOTE | 2.125% | 4/1 | 254687AU0 | 391 | 387000 | PRN | SOLE | 01 |
| DRESS BARN INC | COM | | | 261570105 | 2229 | 97917 | SH | SOLE | 02 |
| DUKE ENERGY CORP | COM | | | 264399106 | 894 | 31805 | SH | SOLE | 01 |
| EARTHLINK INC | COM | | | 270321102 | 1070 | 100000 | SH | SOLE | 02 |
| EASTMAN KODAK CO | NOTE | 3.375% | 10/1 | 277461BE8 | 47 | 48000 | PRN | SOLE | 01 |
| EDISON INTL | COM | | | 281020107 | 959 | 20500 | SH | SOLE | 01 |
| EDO CORP | NOTE | 5.250% | 4/1 | 281347AD6 | 1072 | 1050000 | PRN | SOLE | 01 |
| ELAN PLC | ADR | | | 284131208 | 101 | 11996 | SH | SOLE | 01 |
| ELECTRIC CITY CORP | COM | | | 284868106 | 270 | 300000 | SH | SOLE | 01 |
| EMPIRE RESORTS INC | NOTE | 5.500% | 7/3 | 292052AB3 | 129 | 250000 | PRN | SOLE | 01 |
| EOG RES INC | COM | | | 26875P101 | 936 | 12500 | SH | SOLE | 02 |
| EP MEDSYSTEMS INC | COM | | | 26881P103 | 429 | 150000 | SH | SOLE | 01 |
| EQUITY OFFICE PROPERTIES TRU | COM | | | 294741103 | 657 | 20279 | SH | SOLE | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | | | 29476L107 | 417 | 11307 | SH | SOLE | 01 |
| ESCHELON TELECOM INC | COM | | | 296290109 | 2117 | 173260 | SH | SOLE | 01 |
| ESSEX PPTY TR INC | COM | | | 297178105 | 722 | 8159 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | | | 30231G102 | 4143 | 65200 | SH | SOLE | 01 |
| FEDERAL NATL MTG ASSN | COM | | | 313586109 | 388 | 8626 | SH | SOLE | 01 |
| FIVE STAR QUALITY CARE INC | COM | | | 33832D106 | 671 | 97800 | SH | SOLE | 01 |
| FMC TECHNOLOGIES INC | COM | | | 30249U101 | 1053 | 25000 | SH | SOLE | 02 |
| FOOT LOCKER INC | COM | | | 344849104 | 218 | 10000 | SH | SOLE | 01 |
| FORDING CDN COAL TR | TR UNIT | | | 345425102 | 1064 | 25000 | SH | SOLE | 02 |
| FREEMPORT-MCMORAN COPPER & GO | NOTE | 7.000% | 2/1 | 35671DAK1 | 38 | 25000 | PRN | SOLE | 01 |
| GAMESTOP CORP | CL A | | | 36466R101 | 344 | 9500 | SH | SOLE | 01 |
| GAMESTOP CORP | COM CL B | | | 36466R200 | 544 | 18100 | SH | SOLE | 01 |
| GEMSTAR-TV GUIDE INTL INC | COM | | | 36866W106 | 29 | 10000 | SH | SOLE | 01 |
| GENENTECH INC | COM NEW | | | 368710406 | 407 | 5000 | SH | SOLE | 01 |
| GENERAL ELEC CO | COM | | | 369604103 | 599 | 17783 | SH | SOLE | 01 |
| GENERAL GROWTH PPTYS INC | COM | | | 370021107 | 335 | 7767 | SH | SOLE | 01 |
| GENERAL MARITIME CORP | SHS | | | Y2692M103 | 763 | 20500 | SH | SOLE | 01 |
| GENERAL MLS INC | COM | | | 370334104 | 348 | 7400 | SH | SOLE | 01 |
| GENERAL MLS INC | DBC | | 10/2 | 370334AU8 | 1490 | 2103000 | PRN | SOLE | 01 |
| GENERAL MTRS CORP | DEB SR CV C | | 33 | 370442717 | 1337 | 62100 | SH | SOLE | 01 |
| GLOBALSANTAFE CORP | SHS | | | G3930E101 | 3650 | 80000 | SH | SOLE | 02 |
| GTECH HLDGS CORP | COM | | | 400518106 | 20037 | 625000 | SH | SOLE | 02 |
| GUIDANT CORP | COM | | | 401698105 | 19486 | 277700 | SH | SOLE | 01 |
| HALLIBURTON CO | NOTE | 3.125% | 7/1 | 406216AM3 | 722 | 414000 | PRN | SOLE | 01 |
| HCA INC | COM | | | 404119109 | 288 | 6000 | SH | SOLE | 02 |
| HEWLETT PACKARD CO | COM | | | 428236103 | 234 | 8201 | SH | SOLE | 01 |
| HILTON HOTELS CORP | NOTE | 3.375% | 4/1 | 432848AZ2 | 33 | 30000 | PRN | SOLE | 01 |
| HOOPER HOLMES INC | COM | | | 439104100 | 63 | 16000 | SH | SOLE | 02 |
| HORACE MANN EDUCATORS CORP N | NOTE | 1.425% | 5/1 | 440327AG9 | 146 | 315000 | PRN | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | | | 440543106 | 2454 | 67000 | SH | SOLE | 02 |
| HOST MARRIOTT CORP NEW | COM | | | 44107P104 | 238 | 14366 | SH | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE | 2.250% | 10/1 | 444903AK4 | 61 | 2350000 | PRN | SOLE | 01 |
| HYDROGENICS CORP | COM | | | 448882100 | 155 | 40000 | SH | SOLE | 01 |
| IDEC PHARMACEUTICALS CORP | NOTE | | 2/1 | 449370AC9 | 1702 | 1000000 | PRN | SOLE | 01 |
| INCO LTD | NOTE | | 3/2 | 453258AM7 | 613 | 542300 | PRN | SOLE | 01 |
| INCO LTD | SDCV | 3.500% | 3/1 | 453258AR6 | 66 | 40100 | PRN | SOLE | 01 |
| INTEL CORP | COM | | | 458140100 | 1670 | 68352 | SH | SOLE | 01 |
| INTL PAPER CO | COM | | | 460146103 | 570 | 18701 | SH | SOLE | 01 |
| INTL PAPER CO | DBC | | 6/2 | 460146BM4 | 194 | 350000 | PRN | SOLE | 01 |
| INVITROGEN CORP | COM | | | 46185R100 | 478 | 5800 | SH | SOLE | 01 |
| INVITROGEN CORP | NOTE | 1.500% | 2/1 | 46185RAK6 | 455 | 480000 | PRN | SOLE | 01 |
| IOWA TELECOMM SERVICES INC | COM | | | 462594201 | 700 | 39153 | SH | SOLE | 01 |
| JACUZZI BRANDS INC | COM | | | 469865109 | 92 | 12700 | SH | SOLE | 01 |
| KAYDON CORP | NOTE | 4.000% | 5/2 | 486587AB4 | 769 | 694000 | PRN | SOLE | 01 |
| KELLWOOD CO | DBC | 3.500% | 6/1 | 488044AF5 | 848 | 1000000 | PRN | SOLE | 01 |
| KERZNER INTL LTD | NOTE | 2.375% | 4/1 | 492520AB7 | 1684 | 1500000 | PRN | SOLE | 01 |
| KFX INC | COM | | | 48245L107 | 3312 | 263412 | SH | SOLE | 01 |
| KOHL'S CORP | COM | | | 500255104 | 8967 | 178700 | SH | SOLE | 02 |
| KRISPY KREME DOUGHNUTS INC | COM | | | 501014104 | 18802 | 3000454 | SH | SOLE | 02 |

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| KRISPY KREME DOUGHNUTS INC | COM | | 501014104 | 9 | 20000 | SH | CALL | SOLE | 02 |
| LA QUINTA CORP | PAIRED CTF | | 50419U202 | 1034 | 125900 | SH | | SOLE | 01 |
| LABONE INC NEW | DBCV | 3.500% 6/1 | 50540LAC9 | 125 | 100000 | PRN | | SOLE | 01 |
| LEUCADIA NATL CORP | COM | | 527288104 | 401 | 9820 | SH | | SOLE | 01 |
| LEXMARK INTL NEW | CL A | | 529771107 | 253 | 4200 | SH | | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB | 3.500% 1/1 | 530715AN1 | 345 | 335000 | PRN | | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | COM SER A | | 530718105 | 159 | 19100 | SH | | SOLE | 01 |
| LIBERTY PPTY TR | SH BEN INT | | 531172104 | 246 | 6015 | SH | | SOLE | 01 |
| LIONS GATE ENTMNT CORP | COM NEW | | 535919203 | 222 | 20800 | SH | | SOLE | 01 |
| LITHIA MTRS INC | NOTE | 2.875% 5/0 | 536797AB9 | 285 | 303000 | PRN | | SOLE | 01 |
| LOWES COS INC | NOTE | 0.861%10/1 | 548661CG0 | 559 | 500000 | PRN | | SOLE | 01 |
| LTX CORP | NOTE | 4.250% 8/1 | 502392AE3 | 495 | 500000 | PRN | | SOLE | 01 |
| MASCO CORP | NOTE | 7/2 | 574599BB1 | 87 | 191000 | PRN | | SOLE | 01 |
| MBNA CORP | COM | | 55262L100 | 318 | 13032 | SH | | SOLE | 01 |
| MCDERMOTT INTL INC | COM | | 580037109 | 2563 | 70000 | SH | | SOLE | 02 |
| MCDONALDS CORP | COM | | 580135101 | 36065 | 1080008 | SH | | SOLE | 01 0 |
| MCMORAN EXPLORATION CO | NOTE | 6.000% 7/0 | 582411AB0 | 163 | 115000 | PRN | | SOLE | 01 |
| MEDTRONIC INC | DBCV | 1.250% 9/1 | 585055AD8 | 2290 | 2260000 | PRN | | SOLE | 01 |
| MERCK & CO INC | COM | | 589331107 | 299 | 10900 | SH | | SOLE | 01 |
| MERISTAR HOSPITALITY CORP | NOTE | 9.500% 4/0 | 58984YAJ2 | 181 | 140000 | PRN | | SOLE | 01 |
| MICHAELS STORES INC | COM | | 594087108 | 4959 | 150000 | SH | | SOLE | 02 |
| MICRON TECHNOLOGY INC | NOTE | 2.500% 2/0 | 595112AG8 | 105 | 92000 | PRN | | SOLE | 01 |
| MICROSOFT CORP | COM | | 594918104 | 2117 | 82735 | SH | | SOLE | 01 |
| MILLENNIUM CELL INC | COM | | 60038B105 | 46 | 20000 | SH | | SOLE | 01 |
| MOBILE MINI INC | COM | | 60740F105 | 567 | 13400 | SH | | SOLE | 01 |
| MOLEX INC | CL A | | 608554200 | 528 | 21300 | SH | | SOLE | 01 |
| MORGAN STANLEY | COM NEW | | 617446448 | 329 | 42500 | SH | PUT | SOLE | 02 |
| NATIONAL HEALTHCARE CORP | COM | | 635906100 | 343 | 9800 | SH | | SOLE | 02 |
| NATIONAL OILWELL VARCO INC | COM | | 637071101 | 2987 | 48002 | SH | | SOLE | 01 0 |
| NEW YORK & CO INC | COM | | 649295102 | 19341 | 1179300 | SH | | SOLE | 02 |
| NEW YORK CMNTY BANCORP INC | COM | | 649445103 | 172 | 10000 | SH | | SOLE | 01 |
| NEXTEL PARTNERS INC | CL A | | 65333F107 | 253 | 10007 | SH | | SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | | 674599105 | 200 | 2300 | SH | | SOLE | 01 |
| OFFICEMAX INC DEL | COM | | 67622P101 | 66482 | 2099200 | SH | | SOLE | 02 |
| OFFICEMAX INC DEL | COM | | 67622P101 | 1566 | 613800 | SH | CALL | SOLE | 02 |
| OIL SVC HOLDERS TR | DEPOSTRY RCPT | | 678002106 | 4639 | 37500 | SH | | SOLE | 01 0 |
| OMI CORP | NOTE | 2.875%12/0 | 670874AF3 | 1016 | 1071000 | PRN | | SOLE | 01 |
| OMNICARE INC | COM | | 681904108 | 263 | 4700 | SH | | SOLE | 01 |
| OPEN SOLUTIONS INC | NOTE | 1.467% 2/0 | 68371PAB8 | 107 | 200000 | PRN | | SOLE | 01 |
| ORACLE CORP | COM | | 68389X105 | 523 | 42262 | SH | | SOLE | 01 |
| PACIFIC SUNWEAR CALIF INC | COM | | 694873100 | 2998 | 139819 | SH | | SOLE | 02 |
| PATRIOT CAPITAL FUNDING INC | COM | | 70335Y104 | 705 | 50000 | SH | | SOLE | 01 |
| PEOPLES ENERGY CORP | COM | | 711030106 | 445 | 11000 | SH | | SOLE | 01 |
| PER-SE TECHNOLOGIES INC | SDCV | 3.250% 6/3 | 713569AB7 | 126 | 100000 | PRN | | SOLE | 01 |
| PETCO ANIMAL SUPPLIES | COM NEW | | 716016209 | 635 | 30000 | SH | | SOLE | 02 |
| PETSMART INC | COM | | 716768106 | 3629 | 166606 | SH | | SOLE | 01 0 |
| PFIZER INC | COM | | 717081103 | 255 | 10000 | SH | | SOLE | 01 |
| PRECISION DRILLING CORP | COM | | 74022D100 | 4821 | 97950 | SH | | SOLE | 01 0 |
| PRG-SCHULTZ INTERNATIONAL IN | COM | | 69357C107 | 31 | 10000 | SH | | SOLE | 01 |
| PSS WORLD MED INC | NOTE | 2.250% 3/1 | 69366AAB6 | 482 | 500000 | PRN | | SOLE | 01 |
| PUBLIC STORAGE INC | COM | | 74460D109 | 327 | 5029 | SH | | SOLE | 01 |
| QLT INC | NOTE | 3.000% 9/1 | 746927AB8 | 455 | 500000 | PRN | | SOLE | 01 |
| QUALCOMM INC | COM | | 747525103 | 1720 | 38701 | SH | | SOLE | 01 |
| QUANTA SVCS INC | NOTE | 4.000% 7/0 | 74762EAA0 | 10 | 10000 | PRN | | SOLE | 01 |
| QUANTUM CORP | NOTE | 4.375% 8/0 | 747906AE5 | 960 | 1000000 | PRN | | SOLE | 01 |
| RANGE RES CORP | COM | | 75281A109 | 2220 | 57500 | SH | | SOLE | 02 |
| REDDY ICE HLDGS INC | COM | | 75734R105 | 1249 | 57600 | SH | | SOLE | 01 |
| RENTECH INC | COM | | 760112102 | 37 | 15000 | SH | | SOLE | 01 |
| RES-CARE INC | COM | | 760943100 | 224 | 14555 | SH | | SOLE | 02 |
| RETAIL VENTURES INC | COM | | 76128Y102 | 386 | 35200 | SH | | SOLE | 02 |
| RF MICRODEVICES INC | NOTE | 1.500% 7/0 | 749941AE0 | 1840 | 1800000 | PRN | | SOLE | 01 |
| RICHARDSON ELECTRS LTD | SDCV | 7.250%12/1 | 763165AB3 | 90 | 89890 | PRN | | SOLE | 01 |

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| RICHARDSON ELECTRS LTD | SDCV | 8.250% | 6/1 | 763165AC1 | 209 | 209000 | PRN | SOLE | 01 |
| RITE AID CORP | NOTE | 4.750% | 12/0 | 767754BA1 | 99 | 100000 | PRN | SOLE | 01 |
| ROBBINS & MYERS INC | NOTE | 8.000% | 1/3 | 770196AB9 | 893 | 1632000 | PRN | SOLE | 01 |
| ROCKWELL COLLINS INC | COM | | | 774341101 | 743 | 15600 | SH | SOLE | 01 |
| SCHLUMBERGER LTD | COM | | | 806857108 | 422 | 5000 | SH | SOLE | 01 |
| SCI SYS INC | NOTE | 3.000% | 3/1 | 783890AF3 | 33 | 35000 | PRN | SOLE | 01 |
| SEARS HLDGS CORP | COM | | | 812350106 | 852 | 7337 | SH | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | | | 816636203 | 852 | 23052 | SH | SOLE | 01 |
| SINCLAIR BROADCAST GROUP INC | SDCV | 6.000% | 9/1 | 829226AV1 | 400 | 512650 | PRN | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | COM | | | 83088M102 | 151 | 20000 | SH | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | NOTE | 4.750% | 11/1 | 83088MAB8 | 155 | 150000 | PRN | SOLE | 01 |
| SL GREEN RLTY CORP | COM | | | 78440X101 | 2346 | 35480 | SH | SOLE | 01 |
| SPRINT NEXTEL CORP | COM FON | | | 852061100 | 1218 | 50001 | SH | SOLE | 01 |
| STREETTRACKS GOLD TR | GOLD SHS | | | 863307104 | 47675 | 1020000 | SH | SOLE | 02 |
| SUNCOR ENERGY INC | COM | | | 867229106 | 2270 | 37500 | SH | SOLE | 02 |
| SUPERVALU INC | NOTE | | 11/0 | 868536AP8 | 529 | 1500000 | PRN | SOLE | 01 |
| TAUBMAN CTRS INC | COM | | | 876664103 | 524 | 16696 | SH | SOLE | 01 |
| TELESYSTEM INTL WIRELESS INC | COM NEW | | | 879946606 | 13 | 15108 | SH | SOLE | 01 |
| TERRA INDS INC | COM | | | 880915103 | 1035 | 139750 | SH | SOLE | 01 |
| THERMA-WAVE INC | COM | | | 88343A108 | 18 | 10000 | SH | SOLE | 01 |
| TIME WARNER INC | COM | | | 887317105 | 4301 | 240461 | SH | SOLE | 01 |
| TOO INC | COM | | | 890333107 | 13545 | 493800 | SH | SOLE | 02 |
| TRIAD HOSPITALS INC | COM | | | 89579K109 | 272 | 6000 | SH | SOLE | 02 |
| TRIZEC PROPERTIES INC | COM | | | 89687P107 | 479 | 21590 | SH | SOLE | 01 |
| TTI TEAM TELECOM INTL LTD | ORD | | | M88258104 | 42 | 14000 | SH | SOLE | 01 |
| TYCO INTL GROUP S A | DBCV | 2.750% | 1/1 | 902118BF4 | 118 | 93000 | PRN | SOLE | 01 |
| VAALCO ENERGY INC | COM NEW | | | 91851C201 | 49 | 10968 | SH | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | | | 91913Y100 | 6935 | 61300 | SH | SOLE | 01 0 |
| VALUEVISION MEDIA INC | CL A | | | 92047K107 | 146 | 11700 | SH | SOLE | 01 |
| VECTOR GROUP LTD | COM | | | 92240M108 | 12206 | 610000 | SH | SOLE | 02 |
| VECTOR GROUP LTD | NOTE | 5.000% | 11/1 | 92240MAE8 | 248 | 200000 | PRN | SOLE | 01 |
| VECTOR GROUP LTD | NOTE | 6.250% | 7/1 | 92240MAC2 | 7573 | 7691000 | PRN | SOLE | 01 0 |
| W & T OFFSHORE INC | COM | | | 92922P106 | 1480 | 47204 | SH | SOLE | 01 |
| WALGREEN CO | COM | | | 931422109 | 201 | 4700 | SH | SOLE | 01 |
| WENDYS INTL INC | COM | | | 950590109 | 6772 | 150000 | SH | SOLE | 02 |
| WET SEAL INC | CL A | | | 961840105 | 316 | 70300 | SH | SOLE | 02 |
| WYNN RESORTS LTD | DBCV | 6.000% | 7/1 | 983134AB3 | 126 | 58000 | PRN | SOLE | 01 |
| XTO ENERGY INC | COM | | | 98385X106 | 1133 | 25000 | SH | SOLE | 02 |