

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

JEFFERIES GROUP INC /DE/  
Form 13F-HR  
August 14, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2009

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10917

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Roland Kelly Los Angeles, CA August 13, 2009

Report Type (Check only one.):

[ X ] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
Form13F Information Table Entry Total: 1372  
Form13F Information Table Value Total: \$4,004,227 (thousands)  
List of Other Included Managers:

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

No.	13F File Number	Name
01	28-13184	Jefferies & Company, Inc.
02	28-11239	Jefferies Asset Management, LLC
03	28-13012	Jefferies High Yield Trading, LLC

FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
3COM CORP	COM	885535104	106	22400	SH		SOLE	01
3M CO	NOTE 11/2	88579YAB7	79	94000	PRN		SOLE	01
99 CENTS ONLY STORES	COM	65440K106	228	16800	SH		SOLE	01
A D C TELECOMMUNICATIONS	FRNT 6/1	000886AB7	18	25000	PRN		SOLE	01
A D C TELECOMMUNICATIONS	NOTE 3.500% 7/1	000886AF8	108	179000	PRN		SOLE	01
A H BELO CORP	COM CL A	001282102	14	14100	SH		SOLE	01
ABAXIS INC	COM	002567105	2294	111690	SH		SOLE	01
ABAXIS INC	COM	002567105	822	40000	SH	CALL	SOLE	01
ABAXIS INC	COM	002567105	2993	145700	SH	PUT	SOLE	01
ABBOTT LABS	COM	002824100	501	10641	SH		SOLE	01
ABBOTT LABS	COM	002824100	4403	93600	SH	CALL	SOLE	01
ABBOTT LABS	COM	002824100	3250	69100	SH	PUT	SOLE	01
ABERCROMBIE & FITCH CO	CL A	002896207	1394	54917	SH		SOLE	01
ABRAXAS PETE CORP	COM	003830106	28	29900	SH		SOLE	01
ACADIA PHARMACEUTICALS INC	COM	004225108	42	19100	SH		SOLE	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	4494	134300	SH		SOLE	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	4132	123500	SH	CALL	SOLE	01
ACME PACKET INC	COM	007464106	641	63374	SH		SOLE	01
ACORDA THERAPEUTICS INC	COM	00484M106	693	24600	SH		SOLE	01
ACORDA THERAPEUTICS INC	COM	00484M106	705	25000	SH	PUT	SOLE	01
ACTIVISION BLIZZARD INC	COM	00507V109	140	11072	SH		SOLE	01
ACTUANT CORP	SDCV 2.000%11/1	00508XAB0	2761	2945000	PRN		SOLE	01
ADOBE SYS INC	COM	00724F101	255	9011	SH		SOLE	01
ADVANCE AUTO PARTS INC	COM	00751Y106	991	23889	SH		SOLE	01
ADVANTA CORP	CL B	007942204	16	38677	SH		SOLE	01
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	1874	58548	SH		SOLE	01
AEROPOSTALE	COM	007865108	243	7102	SH		SOLE	01
AETNA INC NEW	COM	00817Y108	866	34559	SH		SOLE	01
AETNA INC NEW	COM	00817Y108	5822	232400	SH	CALL	SOLE	01
AETNA INC NEW	COM	00817Y108	9902	395300	SH	PUT	SOLE	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	323	7275	SH		SOLE	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	1843	41500	SH	PUT	SOLE	01
AFLAC INC	COM	001055102	389	12500	SH	CALL	SOLE	01
AFLAC INC	COM	001055102	389	12500	SH	PUT	SOLE	01
AFLAC INC	COM	001055102	454	14592	SH		SOLE	01
AGCO CORP	COM	001084102	648	22300	SH		SOLE	01
AGILENT TECHNOLOGIES INC	COM	00846U101	276	13573	SH		SOLE	01
AGRIUM INC	COM	008916108	367	9200	SH		SOLE	01
AGRIUM INC	COM	008916108	399	10000	SH	PUT	SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	3223	49900	SH	PUT	SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	4035	62472	SH		SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	4450	68900	SH	CALL	SOLE	01
AIRMEDIA GROUP INC	SPONSORED ADR	009411109	269	41700	SH		SOLE	01
AK STL HLDG CORP	COM	001547108	768	40000	SH	PUT	SOLE	01

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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



Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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



Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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

Edgar Filing: JEFFERIES GROUP INC /DE/ - Form 13F-HR

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