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JEFFERIES GROUP INC /DE/
Form 13F-HR
November 13, 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: September 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 November 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: 1336
Form13F Information Table Value Total: \$2,446,617 (thousands)
List of Other Included Managers:

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

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

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3COM CORP | COM | 885535104 | 316 | 60400 | SH | | SOLE | 01 |
| 3SBIO INC | SPONSORED ADR | 88575Y105 | 327 | 29700 | SH | CALL | SOLE | 01 |
| A D C TELECOMMUNICATIONS | FRNT 6/1 | 000886AB7 | 18 | 23000 | PRN | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | NOTE 3.500% 7/1 | 000886AE1 | 97 | 127000 | PRN | | SOLE | 01 |
| A D C TELECOMMUNICATIONS | NOTE 3.500% 7/1 | 000886AF8 | 125 | 179000 | PRN | | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 3662 | 136890 | SH | | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 1070 | 40000 | SH | CALL | SOLE | 01 |
| ABAXIS INC | COM | 002567105 | 3879 | 145000 | SH | PUT | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 2572 | 52000 | SH | PUT | SOLE | 01 |
| ABBOTT LABS | COM | 002824100 | 1484 | 30000 | SH | CALL | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1756 | 53417 | SH | | SOLE | 01 |
| ABOVENET INC | COM | 00374N107 | 322 | 6600 | SH | | SOLE | 01 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 1621 | 43500 | SH | | SOLE | 01 |
| ACME PACKET INC | COM | 004764106 | 1346 | 134507 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 582 | 25000 | SH | CALL | SOLE | 01 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 301 | 24258 | SH | | SOLE | 01 |
| ACTUANT CORP | SDCV 2.000%11/1 | 00508XAB0 | 269 | 264000 | PRN | | SOLE | 01 |
| ADVANCED BATTERY TECHNOLOG I | COM | 00752H102 | 55 | 12600 | SH | | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | NOTE 5.750% 8/1 | 007903AN7 | 147 | 175000 | PRN | | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 71 | 12500 | SH | | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 271 | 6227 | SH | | SOLE | 01 |
| AES CORP | COM | 00130H105 | 153 | 10318 | SH | | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 1345 | 48346 | SH | | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 445 | 16000 | SH | CALL | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 2374 | 85300 | SH | PUT | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 5796 | 107000 | SH | | SOLE | 01 |
| AFFILIATED COMPUTER SERVICES | CL A | 008190100 | 623 | 11500 | SH | PUT | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 489 | 11440 | SH | | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 534 | 12500 | SH | CALL | SOLE | 01 |
| AGCO CORP | NOTE 1.250%12/1 | 001084AM4 | 1436 | 1500000 | PRN | | SOLE | 01 |
| AGCO CORP | NOTE 1.750%12/3 | 001084AL6 | 13 | 10000 | PRN | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 377 | 13564 | SH | | SOLE | 01 |
| AGRIUM INC | COM | 008916108 | 498 | 10000 | SH | PUT | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 240 | 3100 | SH | | SOLE | 01 |
| AIRMEDIA GROUP INC | SPONSORED ADR | 009411109 | 356 | 48500 | SH | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 3060 | 155093 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 1196 | 60759 | SH | | SOLE | 01 |
| ALASKA AIR GROUP INC | COM | 011659109 | 2518 | 94000 | SH | PUT | SOLE | 01 |
| ALCOA INC | NOTE 5.250% 3/1 | 013817AT8 | 1650 | 750000 | PRN | | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 922 | 70300 | SH | PUT | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 27359 | 2085300 | SH | CALL | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 27083 | 2064231 | SH | | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 971 | 7000 | SH | PUT | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 2773 | 20000 | SH | CALL | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|-----------|------|
| ALEXANDER & BALDWIN INC | COM | 014482103 | 211 | 6570 | SH | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 376 | 8443 | SH | SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 891 | 20000 | SH | CALL SOLE | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 891 | 20000 | SH | PUT SOLE | 01 |
| ALIGN TECHNOLOGY INC | COM | 016255101 | 422 | 29700 | SH | CALL SOLE | 01 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 861 | 32453 | SH | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | NOTE 4.250% 6/0 | 01741RAD4 | 346 | 291000 | PRN | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 845 | 24151 | SH | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 220 | 6300 | SH | CALL SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 389 | 6856 | SH | SOLE | 01 |
| ALLERGAN INC | NOTE 1.500% 4/0 | 018490AL6 | 668 | 595000 | PRN | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 340 | 5566 | SH | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 855 | 14000 | SH | PUT SOLE | 01 |
| ALLIANT ENERGY CORP | COM | 018802108 | 312 | 11203 | SH | SOLE | 01 |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 1113 | 14300 | SH | CALL SOLE | 01 |
| ALLIED WRLD ASSUR COM HLDG L | SHS | G0219G203 | 695 | 14500 | SH | SOLE | 01 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 386 | 53200 | SH | SOLE | 01 |
| ALLOS THERAPEUTICS INC | COM | 019777101 | 290 | 40000 | SH | CALL SOLE | 01 |
| ALLSCRIPT MISYS HEALTCAR SOL | COM | 01988P108 | 1615 | 79657 | SH | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 3962 | 129383 | SH | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 3086 | 100800 | SH | PUT SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 890 | 25349 | SH | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 1404 | 40000 | SH | CALL SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 543 | 26466 | SH | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 560 | 27300 | SH | CALL SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 419 | 23519 | SH | SOLE | 01 |
| ALUMINA LTD | SPONSORED ADR | 022205108 | 318 | 50000 | SH | SOLE | 01 |
| ALUMINUM CORP CHINA LTD | SPON ADR H SHS | 022276109 | 1027 | 37500 | SH | PUT SOLE | 01 |
| ALZA CORP | SDCV 7/2 | 02261WAB5 | 248 | 280000 | PRN | SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1092 | 25000 | SH | CALL SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1092 | 25000 | SH | PUT SOLE | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 1350 | 30900 | SH | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 9517 | 101934 | SH | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 9336 | 100000 | SH | CALL SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 3678 | 39400 | SH | PUT SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 240 | 5500 | SH | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 3556 | 81500 | SH | PUT SOLE | 02 |
| AMEREN CORP | COM | 023608102 | 499 | 19742 | SH | SOLE | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 945 | 30505 | SH | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 678 | 20000 | SH | CALL SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 3526 | 104000 | SH | PUT SOLE | 01 |
| AMERICAN FINL GROUP INC OHIO | COM | 025932104 | 625 | 24500 | SH | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 4525 | 102600 | SH | SOLE | 01 0 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 4681 | 106100 | SH | PUT SOLE | 01 0 |
| AMERICAN SCIENCE & ENGR INC | COM | 029429107 | 1300 | 19100 | SH | SOLE | 01 |
| AMERICAN SCIENCE & ENGR INC | COM | 029429107 | 1021 | 15000 | SH | PUT SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 553 | 16500 | SH | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 473 | 13000 | SH | CALL SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 230 | 6307 | SH | SOLE | 01 |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | 327 | 16400 | SH | SOLE | 01 |
| AMETEK INC NEW | COM | 031100100 | 220 | 6303 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 1950 | 32373 | SH | SOLE | 01 |
| AMGEN INC | COM | 031162100 | 13594 | 225700 | SH | CALL SOLE | 01 |
| AMGEN INC | COM | 031162100 | 530 | 8800 | SH | PUT SOLE | 01 |
| AMKOR TECHNOLOGY INC | NOTE 2.500% 5/1 | 031652AX8 | 34 | 35000 | PRN | SOLE | 01 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 104 | 10900 | SH | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 1593 | 42268 | SH | SOLE | 01 |
| AMR CORP | COM | 001765106 | 950 | 119500 | SH | CALL SOLE | 01 |
| AMTRUST FINANCIAL SERVICES I | COM | 032359309 | 280 | 24500 | SH | CALL SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 512 | 37400 | SH | CALL SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 1369 | 100000 | SH | PUT SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 2133 | 34000 | SH | PUT SOLE | 01 |

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| ANALOG DEVICES INC | COM | 032654105 | 1179 | 42737 | SH | | SOLE | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 690 | 25000 | SH | CALL | SOLE | 01 |
| ANALOGIC CORP | COM PAR \$0.05 | 032657207 | 3702 | 100000 | SH | CALL | SOLE | 01 |
| ANIXTER INTL INC | COM | 035290105 | 3169 | 79000 | SH | | SOLE | 02 |
| ANIXTER INTL INC | COM | 035290105 | 1123 | 28000 | SH | CALL | SOLE | 02 |
| ANIXTER INTL INC | NOTE 1.000% 2/1 | 035290AJ4 | 1292 | 1442000 | PRN | | SOLE | 01 |
| ANIXTER INTL INC | NOTE 7/0 | 035290AG0 | 3448 | 5388000 | PRN | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 190 | 10500 | SH | | SOLE | 01 |
| ANSYS INC | COM | 03662Q105 | 499 | 13330 | SH | | SOLE | 01 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 215 | 27300 | SH | | SOLE | 01 0 |
| AON CORP | COM | 037389103 | 1034 | 25400 | SH | CALL | SOLE | 01 |
| AON CORP | COM | 037389103 | 2088 | 51311 | SH | | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 583 | 6345 | SH | | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 1258 | 13700 | SH | CALL | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 450 | 4900 | SH | PUT | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 6188 | 84000 | SH | CALL | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 5930 | 80500 | SH | PUT | SOLE | 01 |
| APOLLO INVT CORP | COM | 03761U106 | 143 | 15000 | SH | CALL | SOLE | 01 |
| APPLE INC | COM | 037833100 | 3409 | 18396 | SH | | SOLE | 01 0 |
| APPLIED MATLS INC | COM | 038222105 | 1004 | 75000 | SH | PUT | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 6555 | 489900 | SH | CALL | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 1846 | 137936 | SH | | SOLE | 01 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 357 | 9600 | SH | | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 122 | 27400 | SH | PUT | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 55 | 25000 | SH | CALL | SOLE | 01 |
| ARKANSAS BEST CORP DEL | COM | 040790107 | 437 | 14600 | SH | CALL | SOLE | 01 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 2240 | 65000 | SH | CALL | SOLE | 01 |
| ARRIS GROUP INC | NOTE 2.000%11/1 | 04269QAC4 | 377 | 366000 | PRN | | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 1176 | 27200 | SH | | SOLE | 01 |
| ASIAINFO HLDGS INC | COM | 04518A104 | 447 | 22400 | SH | | SOLE | 01 |
| ASM INTL N V | NY REGISTER SH | N07045102 | 3560 | 190985 | SH | | SOLE | 01 |
| ASML HOLDING N V | NY REG SHS | N07059186 | 15616 | 528098 | SH | | SOLE | 01 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 765 | 28900 | SH | | SOLE | 01 |
| ASPEN INSURANCE HOLDINGS LTD | SHS | G05384105 | 397 | 15000 | SH | PUT | SOLE | 01 |
| ASSOCIATED BANC CORP | COM | 045487105 | 441 | 38600 | SH | | SOLE | 01 |
| ASSURANT INC | COM | 04621X108 | 321 | 10000 | SH | | SOLE | 02 |
| AT&T INC | COM | 00206R102 | 1385 | 51262 | SH | | SOLE | 01 |
| AT&T INC | COM | 00206R102 | 1351 | 50000 | SH | PUT | SOLE | 01 |
| ATLAS ACQUISITION HLDGS CORP | COM | 049162100 | 912 | 92500 | SH | | SOLE | 02 |
| AUTODESK INC | COM | 052769106 | 664 | 27893 | SH | | SOLE | 01 |
| AUTOLIV INC | COM | 052800109 | 450 | 13390 | SH | | SOLE | 01 |
| AUTONATION INC | COM | 05329W102 | 1499 | 82900 | SH | | SOLE | 01 |
| AUTOZONE INC | COM | 053332102 | 325 | 2224 | SH | | SOLE | 01 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 1345 | 39305 | SH | | SOLE | 01 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 1197 | 35000 | SH | CALL | SOLE | 01 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 513 | 15000 | SH | PUT | SOLE | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 782 | 10757 | SH | | SOLE | 01 |
| AVERY DENNISON CORP | COM | 053611109 | 684 | 19000 | SH | PUT | SOLE | 01 |
| AVNET INC | COM | 053807103 | 265 | 10199 | SH | | SOLE | 01 |
| AVON PRODS INC | COM | 054303102 | 394 | 11598 | SH | | SOLE | 01 |
| AVX CORP NEW | COM | 002444107 | 131 | 11013 | SH | | SOLE | 01 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 1376 | 45600 | SH | | SOLE | 01 |
| AZZ INC | COM | 002474104 | 390 | 9700 | SH | | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 2399 | 56239 | SH | | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 427 | 10000 | SH | CALL | SOLE | 01 |
| BAKER HUGHES INC | COM | 057224107 | 307 | 7200 | SH | PUT | SOLE | 01 |
| BALL CORP | COM | 058498106 | 258 | 5248 | SH | | SOLE | 01 |
| BANCO SANTANDER SA | ADR | 05964H105 | 270 | 16700 | SH | | SOLE | 01 |
| BANCORPSOUTH INC | COM | 059692103 | 200 | 8200 | SH | | SOLE | 01 |
| BANK MONTREAL QUE | COM | 063671101 | 238 | 4700 | SH | | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 2057 | 121572 | SH | | SOLE | 01 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 1184 | 70000 | SH | PUT | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|------|------|----|
| BANK OF AMERICA CORPORATION | COM | 060505104 | 677 | 40000 | SH | CALL | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 610 | 21020 | SH | | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 362 | 12500 | SH | CALL | SOLE | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 725 | 25000 | SH | PUT | SOLE | 01 |
| BANKATLANTIC BANCORP | CL A NEW | 065908600 | 177 | 61200 | SH | CALL | SOLE | 01 |
| BARD C R INC | COM | 067383109 | 675 | 8584 | SH | | SOLE | 01 |
| BARNES & NOBLE INC | COM | 067774109 | 336 | 15100 | SH | | SOLE | 01 |
| BARNES GROUP INC | NOTE 3.375% 3/1 | 067806AD1 | 229 | 246000 | PRN | | SOLE | 01 |
| BARRETT BILL CORP | NOTE 5.000% 3/1 | 06846NAA2 | 22 | 23000 | PRN | | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 451 | 11900 | SH | PUT | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 780 | 20586 | SH | | SOLE | 01 |
| BARRICK GOLD CORP | COM | 067901108 | 1895 | 50000 | SH | CALL | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 5093 | 89337 | SH | | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 228 | 4000 | SH | CALL | SOLE | 01 |
| BAXTER INTL INC | COM | 071813109 | 3421 | 60000 | SH | PUT | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 2055 | 75446 | SH | | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 883 | 32400 | SH | CALL | SOLE | 01 |
| BB&T CORP | COM | 054937107 | 545 | 20000 | SH | PUT | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 163 | 29246 | SH | | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 468 | 83800 | SH | PUT | SOLE | 01 |
| BEAZER HOMES USA INC | COM | 07556Q105 | 201 | 36000 | SH | CALL | SOLE | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 241 | 3501 | SH | | SOLE | 01 |
| BEMIS INC | COM | 081437105 | 584 | 22550 | SH | | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 4121 | 109824 | SH | | SOLE | 01 |
| BEST BUY INC | COM | 086516101 | 938 | 25000 | SH | PUT | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 228 | 3454 | SH | | SOLE | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 1980 | 30000 | SH | CALL | SOLE | 01 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 2375 | 43100 | SH | | SOLE | 01 |
| BIG LOTS INC | COM | 089302103 | 1266 | 50616 | SH | | SOLE | 01 |
| BIOCRYST PHARMACEUTICALS | COM | 09058V103 | 167 | 20300 | SH | | SOLE | 01 |
| BIOFORM MEDICAL INC | COM | 09065G107 | 107 | 30000 | SH | | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 447 | 8841 | SH | | SOLE | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 808 | 16000 | SH | CALL | SOLE | 01 |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 1204 | 66571 | SH | | SOLE | 01 |
| BIOVAIL CORP | COM | 09067J109 | 207 | 13400 | SH | CALL | SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 17221 | 886300 | SH | | SOLE | 01 |
| BJ SVCS CO | COM | 055482103 | 1943 | 100000 | SH | CALL | SOLE | 01 |
| BLACK HILLS CORP | COM | 092113109 | 249 | 9900 | SH | CALL | SOLE | 01 |
| BLACKROCK INC | DBCV 2.625% 2/1 | 09247XAB7 | 538 | 247000 | PRN | | SOLE | 01 |
| BLACKROCK INC | COM | 09247X101 | 1561 | 7200 | SH | | SOLE | 01 |
| BMC SOFTWARE INC | COM | 055921100 | 1689 | 45000 | SH | PUT | SOLE | 02 |
| BMC SOFTWARE INC | COM | 055921100 | 1800 | 47950 | SH | | SOLE | 01 |
| BOB EVANS FARMS INC | COM | 096761101 | 572 | 19700 | SH | | SOLE | 01 |
| BOEING CO | COM | 097023105 | 3307 | 61071 | SH | | SOLE | 01 |
| BOEING CO | COM | 097023105 | 1045 | 19300 | SH | CALL | SOLE | 01 |
| BORGWARNER INC | NOTE 3.500% 4/1 | 099724AF3 | 944 | 775000 | PRN | | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 3800 | 358862 | SH | | SOLE | 01 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 635 | 60000 | SH | CALL | SOLE | 02 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 635 | 60000 | SH | PUT | SOLE | 01 |
| BOYD GAMING CORP | COM | 103304101 | 267 | 24400 | SH | | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 4296 | 80700 | SH | CALL | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 1171 | 22000 | SH | PUT | SOLE | 01 |
| BPW ACQUISITION CORP | COM | 055637102 | 1119 | 114500 | SH | | SOLE | 02 |
| BRASIL TELECOM SA | SPONS ADR PFD | 10553M101 | 882 | 33500 | SH | | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 755 | 33519 | SH | | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 710 | 23144 | SH | | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 767 | 25000 | SH | PUT | SOLE | 01 |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 182 | 16201 | SH | | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 2474 | 51308 | SH | | SOLE | 01 |
| BRUSH ENGINEERED MATLS INC | COM | 117421107 | 294 | 12000 | SH | CALL | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 4078 | 51081 | SH | | SOLE | 01 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 718 | 9000 | SH | CALL | SOLE | 01 |

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|------------------------------|-----------------|-----------|------|---------|-----|------|------|----|
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 3057 | 38300 | SH | PUT | SOLE | 01 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 344 | 5951 | SH | | SOLE | 01 |
| C&D TECHNOLOGIES INC | NOTE 5.250%11/0 | 124661AD1 | 33 | 51000 | PRN | | SOLE | 01 |
| CA INC | COM | 12673P105 | 3976 | 180809 | SH | | SOLE | 01 |
| CABOT CORP | COM | 127055101 | 400 | 17300 | SH | | SOLE | 01 |
| CADBURY PLC | SPONS ADR | 12721E102 | 691 | 13500 | SH | PUT | SOLE | 01 |
| CAL DIVE INTL INC | NOTE 3.250%12/1 | 127914AB5 | 29 | 33000 | PRN | | SOLE | 01 |
| CAMBREX CORP | COM | 132011107 | 84 | 13400 | SH | | SOLE | 01 |
| CAMECO CORP | COM | 13321L108 | 239 | 8600 | SH | | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 416 | 11000 | SH | PUT | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 2350 | 62139 | SH | | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 1112 | 29400 | SH | CALL | SOLE | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 209 | 6409 | SH | | SOLE | 01 |
| CANADIAN NAT RES LTD | COM | 136385101 | 2016 | 30000 | SH | CALL | SOLE | 01 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 552 | 8200 | SH | | SOLE | 01 |
| CAPELLA EDUCATION COMPANY | COM | 139594105 | 1010 | 15000 | SH | CALL | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 346 | 9674 | SH | | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 536 | 15000 | SH | CALL | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 3573 | 100000 | SH | PUT | SOLE | 01 |
| CARDIONET INC | COM | 14159L103 | 1029 | 153060 | SH | | SOLE | 01 |
| CARDIONET INC | COM | 14159L103 | 909 | 135200 | SH | PUT | SOLE | 01 |
| CAREER EDUCATION CORP | COM | 141665109 | 1332 | 54800 | SH | | SOLE | 01 |
| CARLISLE COS INC | COM | 142339100 | 281 | 8278 | SH | | SOLE | 01 |
| CARMAX INC | COM | 143130102 | 669 | 32000 | SH | | SOLE | 01 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 16 | 15000 | PRN | | SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 4027 | 121014 | SH | | SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 1484 | 28904 | SH | | SOLE | 01 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 595 | 27700 | SH | CALL | SOLE | 01 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 219 | 18686 | SH | | SOLE | 01 |
| CBS CORP NEW | CL B | 124857202 | 839 | 69648 | SH | | SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 603 | 24138 | SH | | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 447 | 8000 | SH | PUT | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 1892 | 33838 | SH | | SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 447 | 8000 | SH | CALL | SOLE | 01 |
| CELL THERAPEUTICS INC | COM NO PAR | 150934503 | 58 | 47000 | SH | CALL | SOLE | 01 |
| CEMEX SAB DE CV | SPON ADR NEW | 151290889 | 218 | 16900 | SH | | SOLE | 01 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 241 | 30200 | SH | | SOLE | 01 |
| CENTENNIAL COMMUNCTNS CORP N | CL A NEW | 15133V208 | 1192 | 149400 | SH | PUT | SOLE | 01 |
| CENTER BANCORP INC | COM | 151408101 | 112 | 14921 | SH | | SOLE | 01 |
| CENTURYTEL INC | COM | 156700106 | 2046 | 60899 | SH | | SOLE | 01 |
| CENVEO INC | COM | 15670S105 | 767 | 110860 | SH | | SOLE | 02 |
| CEPHALON INC | NOTE 2.000% 6/0 | 156708AP4 | 1406 | 1060000 | PRN | | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 3914 | 67200 | SH | PUT | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 1963 | 33700 | SH | CALL | SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 3248 | 55773 | SH | | SOLE | 01 |
| CERNER CORP | COM | 156782104 | 676 | 9044 | SH | | SOLE | 01 |
| CERNER CORP | COM | 156782104 | 3104 | 41500 | SH | PUT | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 2443 | 28336 | SH | | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 6036 | 70000 | SH | CALL | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 1078 | 12500 | SH | PUT | SOLE | 01 |
| CHARMING SHOPPES INC | NOTE 1.125% 5/0 | 161133AE3 | 729 | 1000000 | PRN | | SOLE | 01 |
| CHAT INDS INC | COM PAR \$0.01 | 16115Q308 | 291 | 13500 | SH | | SOLE | 01 |
| CHATTEM INC | NOTE 1.625% 5/0 | 162456AR8 | 410 | 400000 | PRN | | SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 652 | 23000 | SH | CALL | SOLE | 02 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 2612 | 92129 | SH | | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | NOTE 2.250%12/1 | 165167CB1 | 11 | 15000 | PRN | | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 1815 | 25774 | SH | | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 1761 | 25000 | SH | CALL | SOLE | 01 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 2645 | 88269 | SH | | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 4502 | 52868 | SH | | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 255 | 3000 | SH | PUT | SOLE | 01 |
| CHINA YUCHAI INTL LTD | COM | G21082105 | 114 | 12700 | SH | | SOLE | 01 |

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|------------------------------|------------------|-----------|-------|----------|---------|------|------|
| CHINDEX INTERNATIONAL INC | COM | 169467107 | 159 | 12600 | SH | SOLE | 01 |
| CHIQUITA BRANDS INTL INC | COM | 170032809 | 181 | 11200 | SH | SOLE | 01 |
| CHUBB CORP | COM | 171232101 | 1034 | 20512 | SH | SOLE | 01 |
| CIENA CORP | NOTE 0.250% 5/0 | 171779AB7 | 49 | 61000 | PRN | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 9051 | 322221 | SH | SOLE | 01 |
| CIGNA CORP | COM | 125509109 | 4916 | 175000 | SH PUT | SOLE | 01 |
| CINTAS CORP | COM | 172908105 | 849 | 28011 | SH | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 1296 | 55056 | SH | SOLE | 01 |
| CISCO SYS INC | COM | 17275R102 | 1674 | 71100 | SH CALL | SOLE | 01 |
| CIT GROUP INC | COM | 125581108 | 290 | 240000 | SH PUT | SOLE | 01 0 |
| CIT GROUP INC | COM | 125581108 | 242 | 200200 | SH | SOLE | 01 0 |
| CITIGROUP INC | COM | 172967101 | 290 | 60000 | SH PUT | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 4124 | 851995 | SH | SOLE | 01 |
| CITIGROUP INC | COM | 172967101 | 571 | 118000 | SH CALL | SOLE | 01 |
| CITIZENS REPUBLIC BANCORP IN | COM | 174420109 | 2733 | 3595410 | SH | SOLE | 02 |
| CITRIX SYS INC | COM | 177376100 | 364 | 9288 | SH | SOLE | 01 |
| CLEARWATER PAPER CORP | COM | 18538R103 | 219 | 5300 | SH | SOLE | 01 |
| CLOROX CO DEL | COM | 189054109 | 1972 | 33534 | SH | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 2096 | 6800 | SH PUT | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 1931 | 6267 | SH | SOLE | 01 |
| CME GROUP INC | COM | 12572Q105 | 1541 | 5000 | SH CALL | SOLE | 01 |
| CMS ENERGY CORP | NOTE 2.875%12/0 | 125896AW0 | 1109 | 1000000 | PRN | SOLE | 01 |
| CMS ENERGY CORP | COM | 125896100 | 194 | 14500 | SH CALL | SOLE | 01 |
| CMS ENERGY CORP | COM | 125896100 | 540 | 40287 | SH | SOLE | 01 |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 1781 | 83200 | SH | SOLE | 01 |
| COLEMAN CABLE INC | COM | 193459302 | 214 | 50000 | SH | SOLE | 01 |
| COLGATE PALMOLIVE CO | COM | 194162103 | 1116 | 14628 | SH | SOLE | 01 |
| COMCAST CORP NEW | CL A | 20030N101 | 422 | 25000 | SH CALL | SOLE | 01 |
| COMMERCIAL METALS CO | COM | 201723103 | 194 | 10841 | SH | SOLE | 01 |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 239 | 2900 | SH | SOLE | 01 |
| COMPANHIA SIDERURGICA NACION | SPONSORED ADR | 20440W105 | 425 | 13900 | SH | SOLE | 01 |
| COMPUCREDIT CORP | NOTE 5.875%11/3 | 20478NAD2 | 29 | 75000 | PRN | SOLE | 01 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 2176 | 41290 | SH | SOLE | 01 |
| COMPUWARE CORP | COM | 205638109 | 141 | 19200 | SH | SOLE | 01 |
| CONEXANT SYSTEMS INC | COM NEW | 207142308 | 493 | 180000 | SH | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 1615 | 35760 | SH | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 903 | 20000 | SH CALL | SOLE | 01 |
| CONOCOPHILLIPS | COM | 20825C104 | 903 | 20000 | SH PUT | SOLE | 01 |
| CONSECO INC | DBCV 3.500% 9/3 | 208464BH9 | 989 | 1074479 | PRN | SOLE | 01 |
| CONSOL ENERGY INC | COM | 20854P109 | 1953 | 43300 | SH CALL | SOLE | 01 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 18505 | 452000 | SH CALL | SOLE | 01 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 719 | 47434 | SH | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5827 | 180000 | SH PUT | SOLE | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5827 | 180000 | SH CALL | SOLE | 01 |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 329 | 20000 | SH CALL | SOLE | 01 |
| CONTINENTAL RESOURCES INC | COM | 212015101 | 979 | 25000 | SH PUT | SOLE | 01 |
| CONVERGYS CORP | COM | 212485106 | 358 | 36058 | SH | SOLE | 01 |
| COPART INC | COM | 217204106 | 235 | 7075 | SH | SOLE | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 748 | 40300 | SH CALL | SOLE | 01 |
| CORNING INC | COM | 219350105 | 1425 | 93100 | SH | SOLE | 01 |
| CORNING INC | COM | 219350105 | 766 | 50000 | SH CALL | SOLE | 01 |
| CORTEX PHARMACEUTICALS INC | COM NEW | 220524300 | 427 | 2035590 | SH | SOLE | 01 |
| COSAN LTD | SHS A | G25343107 | 683 | 86500 | SH CALL | SOLE | 01 |
| COSAN LTD | SHS A | G25343107 | 1011 | 128000 | SH PUT | SOLE | 01 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 423 | 331000 | PRN | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 1526 | 27064 | SH | SOLE | 01 |
| COSTCO WHSL CORP NEW | COM | 22160K105 | 6399 | 113500 | SH CALL | SOLE | 01 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 1251 | 62681 | SH | SOLE | 01 |
| CRESUD SA COMERCIAL | *W EXP 05/22/201 | P3311R192 | 4373 | 33641743 | SH | SOLE | 01 |
| CROWN CASTLE INTL CORP | COM | 228227104 | 276 | 8800 | SH CALL | SOLE | 01 |
| CRUCCELL N V | SPONSORED ADR | 228769105 | 1145 | 50000 | SH CALL | SOLE | 01 |
| CSX CORP | COM | 126408103 | 4987 | 119133 | SH | SOLE | 01 |

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| CSX CORP | COM | 126408103 | 1674 | 40000 | SH | PUT | SOLE | 01 |
| CSX CORP | COM | 126408103 | 2093 | 50000 | SH | CALL | SOLE | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 210 | 10400 | SH | | SOLE | 01 |
| CUMMINS INC | COM | 231021106 | 392 | 8757 | SH | | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3553 | 99404 | SH | | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 3606 | 100900 | SH | CALL | SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 1430 | 40000 | SH | PUT | SOLE | 01 |
| CYBERONICS INC | COM | 23251P102 | 239 | 15000 | SH | PUT | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 445 | 43100 | SH | | SOLE | 01 |
| CYTEC INDS INC | COM | 232820100 | 1296 | 39900 | SH | CALL | SOLE | 01 |
| CYTOKINETICS INC | COM | 23282W100 | 93 | 17500 | SH | | SOLE | 01 |
| CYTOKINETICS INC | COM | 23282W100 | 431 | 81500 | SH | CALL | SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 180 | 15800 | SH | | SOLE | 01 |
| DAKTRONICS INC | COM | 234264109 | 661 | 77142 | SH | | SOLE | 02 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 948 | 956000 | PRN | | SOLE | 01 |
| DEALERTRACK HLDGS INC | COM | 242309102 | 295 | 15600 | SH | | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 1285 | 72248 | SH | | SOLE | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 2706 | 152100 | SH | PUT | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 7806 | 92000 | SH | PUT | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 1960 | 23100 | SH | | SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 7976 | 94000 | SH | CALL | SOLE | 01 |
| DEERE & CO | COM | 244199105 | 3318 | 77310 | SH | | SOLE | 01 |
| DELL INC | COM | 24702R101 | 3169 | 207639 | SH | | SOLE | 01 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 476 | 53076 | SH | | SOLE | 01 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 110 | 12300 | SH | CALL | SOLE | 01 |
| DENBURY RES INC | COM NEW | 247916208 | 1382 | 91361 | SH | | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 2564 | 91605 | SH | | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 1467 | 52400 | SH | CALL | SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 700 | 25000 | SH | PUT | SOLE | 01 |
| DENTSPLY INTL INC NEW | COM | 249030107 | 691 | 20000 | SH | CALL | SOLE | 01 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 3716 | 48400 | SH | | SOLE | 01 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 178 | 13000 | SH | | SOLE | 01 |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | 251566105 | 546 | 40000 | SH | CALL | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1481 | 22000 | SH | PUT | SOLE | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1760 | 26140 | SH | | SOLE | 01 |
| DEVRY INC DEL | COM | 251893103 | 544 | 9842 | SH | | SOLE | 01 |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 295 | 4800 | SH | | SOLE | 01 |
| DIAMOND FOODS INC | COM | 252603105 | 1620 | 51057 | SH | | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 287 | 3000 | SH | CALL | SOLE | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 344 | 3600 | SH | PUT | SOLE | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 609 | 27200 | SH | CALL | SOLE | 01 |
| DIGITAL RLTY TR INC | COM | 253868103 | 219 | 4802 | SH | | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 1379 | 50000 | SH | PUT | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 1735 | 62900 | SH | CALL | SOLE | 01 |
| DIRECTV GROUP INC | COM | 25459L106 | 2507 | 90897 | SH | | SOLE | 01 |
| DISCOVER FINL SVCS | COM | 254709108 | 406 | 25000 | SH | CALL | SOLE | 01 |
| DISH NETWORK CORP | CL A | 25470M109 | 3093 | 160607 | SH | | SOLE | 01 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 2587 | 94221 | SH | | SOLE | 01 |
| DOLLAR TREE INC | COM | 256746108 | 584 | 12000 | SH | | SOLE | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 428 | 12400 | SH | | SOLE | 01 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 141 | 128000 | PRN | | SOLE | 01 |
| DONALDSON INC | COM | 257651109 | 205 | 5913 | SH | | SOLE | 01 |
| DOVER CORP | COM | 260003108 | 891 | 23000 | SH | CALL | SOLE | 01 |
| DPL INC | COM | 233293109 | 423 | 16200 | SH | | SOLE | 01 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 260 | 8356 | SH | | SOLE | 01 |
| DRYSHIPS INC | SHS | Y2109Q101 | 165 | 24900 | SH | | SOLE | 01 |
| DST SYS INC DEL | COM | 233326107 | 251 | 5612 | SH | | SOLE | 01 |
| DST SYS INC DEL | DBCV 4.125% 8/1 | 233326AB3 | 2230 | 2074000 | PRN | | SOLE | 01 |
| DST SYS INC DEL | DBCV 8/1 | 233326AD9 | 2081 | 1996000 | PRN | | SOLE | 01 |
| DTE ENERGY CO | COM | 233331107 | 1500 | 42694 | SH | | SOLE | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 1055 | 32810 | SH | | SOLE | 01 |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 2036 | 27036 | SH | | SOLE | 01 |

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| DYNEGY INC DEL | CL A | 26817G102 | 43 | 16700 | SH | SOLE | 01 |
| E HOUSE CHINA HLDGS LTD | ADR | 26852W103 | 241 | 11300 | SH | SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 1230 | 72200 | SH | CALL SOLE | 01 |
| E M C CORP MASS | COM | 268648102 | 2418 | 141900 | SH | PUT SOLE | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 2660 | 1520000 | SH | CALL SOLE | 01 |
| EARTHLINK INC | COM | 270321102 | 409 | 48592 | SH | SOLE | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 479 | 8942 | SH | SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 717 | 150000 | SH | CALL SOLE | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 449 | 94000 | SH | PUT SOLE | 01 |
| EATON CORP | COM | 278058102 | 2939 | 51936 | SH | SOLE | 01 |
| EATON VANCE CORP | COM NON VTG | 278265103 | 840 | 30000 | SH | CALL SOLE | 01 |
| EBAY INC | COM | 278642103 | 543 | 23000 | SH | PUT SOLE | 01 |
| EBAY INC | COM | 278642103 | 7642 | 323815 | SH | SOLE | 01 0 |
| EBAY INC | COM | 278642103 | 2339 | 99100 | SH | CALL SOLE | 01 |
| ECOLAB INC | COM | 278865100 | 1142 | 24707 | SH | SOLE | 01 |
| EDISON INTL | COM | 281020107 | 236 | 7033 | SH | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 874 | 84651 | SH | SOLE | 01 |
| EL PASO CORP | COM | 28336L109 | 1521 | 147400 | SH | PUT SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 426 | 59900 | SH | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 356 | 50000 | SH | PUT SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1278 | 67100 | SH | PUT SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 4001 | 210000 | SH | CALL SOLE | 01 0 |
| ELECTRONIC ARTS INC | COM | 285512109 | 1500 | 78694 | SH | SOLE | 01 0 |
| EMERGENCY MEDICAL SVCS CORP | CL A | 29100P102 | 6580 | 141500 | SH | PUT SOLE | 01 |
| EMERGENCY MEDICAL SVCS CORP | CL A | 29100P102 | 2153 | 46300 | SH | SOLE | 01 |
| ENCORE CAP GROUP INC | NOTE 3.375% 9/1 | 292554AB8 | 94 | 100000 | PRN | SOLE | 01 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 444 | 19621 | SH | SOLE | 01 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 1415 | 38800 | SH | PUT SOLE | 01 |
| ENERGEN CORP | COM | 29265N108 | 921 | 21363 | SH | SOLE | 01 |
| ENERGIZER HLDGS INC | COM | 29266R108 | 219 | 3300 | SH | SOLE | 01 |
| ENERNOC INC | COM | 292764107 | 2404 | 72500 | SH | CALL SOLE | 01 |
| ENI S P A | SPONSORED ADR | 26874R108 | 354 | 7100 | SH | SOLE | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 2587 | 32398 | SH | SOLE | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 3035 | 38000 | SH | PUT SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 1670 | 20000 | SH | CALL SOLE | 01 |
| EQUIFAX INC | COM | 294429105 | 1367 | 46912 | SH | SOLE | 01 |
| EQUITY RESIDENTIAL | SH BEN INT | 29476L107 | 433 | 14120 | SH | SOLE | 01 |
| ESSEX PPTY TR INC | COM | 297178105 | 850 | 10677 | SH | SOLE | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1000 | 11400 | SH | SOLE | 01 |
| EXELIXIS INC | COM | 30161Q104 | 4955 | 776700 | SH | CALL SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 762 | 15363 | SH | SOLE | 01 |
| EXELON CORP | COM | 30161N101 | 4416 | 89000 | SH | PUT SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 457 | 19100 | SH | SOLE | 01 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 290 | 8241 | SH | SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 223 | 2880 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 4265 | 62159 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 3232 | 47100 | SH | CALL SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 748 | 10900 | SH | PUT SOLE | 01 |
| EZCORP INC | CL A NON VTG | 302301106 | 1285 | 94100 | SH | CALL SOLE | 01 |
| F M C CORP | COM NEW | 302491303 | 409 | 7268 | SH | SOLE | 01 |
| F5 NETWORKS INC | COM | 315616102 | 311 | 7835 | SH | SOLE | 01 |
| FACTSET RESH SYS INC | COM | 303075105 | 1504 | 22700 | SH | CALL SOLE | 02 |
| FACTSET RESH SYS INC | COM | 303075105 | 682 | 10292 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 2665 | 100939 | SH | SOLE | 01 |
| FASTENAL CO | COM | 311900104 | 225 | 5818 | SH | SOLE | 01 |
| FEDERAL AGRIC MTG CORP | CL C | 313148306 | 79 | 10500 | SH | SOLE | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 61 | 40000 | SH | CALL SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 2950 | 39218 | SH | SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 752 | 10000 | SH | CALL SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 765 | 50765 | SH | SOLE | 01 0 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 679 | 45000 | SH | CALL SOLE | 01 |
| FIFTH THIRD BANCORP | COM | 316773100 | 3185 | 314400 | SH | SOLE | 01 0 |

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|-------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| FIFTH THIRD BANCORP | COM | 316773100 | 3546 | 350000 | SH | PUT | SOLE | 02 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 684 | 21134 | SH | | SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 1036 | 32000 | SH | PUT | SOLE | 01 |
| FIRST AMERN CORP CALIF | COM | 318522307 | 1619 | 50000 | SH | CALL | SOLE | 01 |
| FIRST COMWLTH FINL CORP PA | COM | 319829107 | 57 | 10100 | SH | | SOLE | 01 |
| FIRST FINL BANCORP OH | COM | 320209109 | 687 | 57000 | SH | | SOLE | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 1825 | 137950 | SH | | SOLE | 01 |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | 2528 | 205000 | SH | | SOLE | 02 |
| FIRST SOLAR INC | COM | 336433107 | 902 | 5900 | SH | CALL | SOLE | 01 |
| FIRST SOLAR INC | COM | 336433107 | 902 | 5900 | SH | PUT | SOLE | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 717 | 15679 | SH | | SOLE | 01 |
| FISERV INC | COM | 337738108 | 662 | 13737 | SH | | SOLE | 01 |
| FIVE STAR QUALITY CARE INC | NOTE 3.750%10/1 | 33832DAB2 | 295 | 375000 | PRN | | SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 1080 | 38600 | SH | PUT | SOLE | 01 |
| FLIR SYS INC | COM | 302445101 | 559 | 20000 | SH | CALL | SOLE | 01 |
| FLUOR CORP NEW | COM | 343412102 | 4031 | 79270 | SH | | SOLE | 01 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 985 | 18858 | SH | | SOLE | 01 |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | 344419106 | 989 | 26000 | SH | CALL | SOLE | 01 |
| FOOT LOCKER INC | COM | 344849104 | 447 | 37400 | SH | | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 1261 | 174898 | SH | | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 505 | 70000 | SH | PUT | SOLE | 01 |
| FORTUNE BRANDS INC | COM | 349631101 | 383 | 8907 | SH | | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 1587 | 28743 | SH | | SOLE | 01 |
| FPL GROUP INC | COM | 302571104 | 2264 | 41000 | SH | PUT | SOLE | 01 |
| FRANKLIN RES INC | COM | 354613101 | 1083 | 10769 | SH | | SOLE | 01 |
| FREEPOR-T-MCMORAN COPPER & GO | COM | 35671D857 | 799 | 11654 | SH | | SOLE | 01 |
| FREEPOR-T-MCMORAN COPPER & GO | COM | 35671D857 | 3431 | 50000 | SH | CALL | SOLE | 01 |
| FREEPOR-T-MCMORAN COPPER & GO | COM | 35671D857 | 343 | 5000 | SH | PUT | SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 29030 | 1241117 | SH | | SOLE | 01 |
| FUEL SYS SOLUTIONS INC | COM | 35952W103 | 374 | 10400 | SH | | SOLE | 01 |
| FUELCELL ENERGY INC | COM | 35952H106 | 54 | 12600 | SH | | SOLE | 01 |
| GAFISA S A | SPONS ADR | 362607301 | 234 | 7700 | SH | | SOLE | 01 |
| GALLAGHER ARTHUR J & CO | COM | 363576109 | 453 | 18600 | SH | | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 1125 | 42500 | SH | PUT | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 1230 | 46457 | SH | | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 1324 | 50000 | SH | CALL | SOLE | 01 |
| GANNETT INC | COM | 364730101 | 1551 | 124002 | SH | | SOLE | 01 |
| GAP INC DEL | COM | 364760108 | 3811 | 178092 | SH | | SOLE | 01 |
| GARMIN LTD | ORD | G37260109 | 233 | 6174 | SH | | SOLE | 01 |
| GASTAR EXPL LTD | COM NEW | 367299203 | 48 | 10000 | SH | | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 240 | 6120 | SH | | SOLE | 01 |
| GENERAL CABLE CORP DEL NEW | NOTE 0.875%11/1 | 369300AD0 | 75 | 76000 | PRN | | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 2090 | 127246 | SH | | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 3350 | 204000 | SH | PUT | SOLE | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 8998 | 548000 | SH | CALL | SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 383 | 5942 | SH | | SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 644 | 10000 | SH | CALL | SOLE | 01 |
| GENTEX CORP | COM | 371901109 | 163 | 11500 | SH | | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 834 | 69720 | SH | | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1315 | 110000 | SH | CALL | SOLE | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1315 | 110000 | SH | PUT | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 998 | 17600 | SH | CALL | SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 377 | 6654 | SH | | SOLE | 01 |
| GERON CORP | COM | 374163103 | 208 | 31700 | SH | CALL | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 577 | 12400 | SH | | SOLE | 01 |
| GLG PARTNERS INC | COM | 37929X107 | 46 | 11300 | SH | | SOLE | 01 |
| GLOBAL BRANDS ACQUISITION CO | COM | 378982102 | 1236 | 125000 | SH | | SOLE | 02 |
| GLOBAL INDS LTD | COM | 379336100 | 116 | 12200 | SH | | SOLE | 01 |
| GLOBAL SHIP LEASE INC NEW | SHS A | Y27183105 | 178 | 110301 | SH | | SOLE | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 404 | 10000 | SH | PUT | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 536 | 2910 | SH | | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1844 | 10000 | SH | CALL | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1844 | 10000 | SH | PUT | SOLE | 01 |
| GOODRICH CORP | COM | 382388106 | 788 | 14500 | SH | CALL | SOLE | 01 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 359 | 21100 | SH | | SOLE | 01 |
| GRACE W R & CO DEL NEW | COM | 38388F108 | 1304 | 60000 | SH | CALL | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1319 | 14756 | SH | | SOLE | 01 |
| GRAINGER W W INC | COM | 384802104 | 1787 | 20000 | SH | PUT | SOLE | 01 |
| GRIFFON CORP | NOTE 4.000% 7/1 | 398433AC6 | 168 | 170000 | PRN | | SOLE | 01 |
| GTX INC DEL | COM | 40052B108 | 224 | 17500 | SH | PUT | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 610 | 22500 | SH | CALL | SOLE | 01 |
| HALLIBURTON CO | COM | 406216101 | 542 | 20000 | SH | PUT | SOLE | 01 |
| HANESBRANDS INC | COM | 410345102 | 534 | 24932 | SH | | SOLE | 01 |
| HANSEN NAT CORP | COM | 411310105 | 1575 | 42880 | SH | | SOLE | 01 |
| HANSEN NAT CORP | COM | 411310105 | 1837 | 50000 | SH | PUT | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 260 | 11310 | SH | | SOLE | 01 |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 117 | 10700 | SH | | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 604 | 22775 | SH | | SOLE | 01 |
| HASBRO INC | COM | 418056107 | 854 | 30763 | SH | | SOLE | 01 |
| HATTERAS FINL CORP | COM | 41902R103 | 405 | 13502 | SH | | SOLE | 01 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 324 | 17900 | SH | | SOLE | 01 |
| HCC INS HLDGS INC | COM | 404132102 | 472 | 17244 | SH | | SOLE | 01 |
| HEADWATERS INC | COM | 42210P102 | 43 | 11000 | SH | | SOLE | 01 |
| HEADWATERS INC | COM | 42210P102 | 194 | 50000 | SH | CALL | SOLE | 01 |
| HEALTH CARE REIT INC | COM | 42217K106 | 1337 | 32121 | SH | | SOLE | 01 |
| HEALTH GRADES INC | COM | 42218Q102 | 56 | 11400 | SH | | SOLE | 01 |
| HECLA MNG CO | COM | 422704106 | 220 | 50000 | SH | CALL | SOLE | 01 |
| HERSHEY CO | COM | 427866108 | 2339 | 60178 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 1410 | 26384 | SH | | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 401 | 7500 | SH | CALL | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 535 | 10000 | SH | PUT | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 33047 | 700000 | SH | CALL | SOLE | 01 |
| HEXCEL CORP NEW | COM | 428291108 | 1161 | 101500 | SH | CALL | SOLE | 01 |
| HGREGG INC | COM | 42833L108 | 342 | 20169 | SH | | SOLE | 01 |
| HI-TECH PHARMACAL INC | COM | 42840B101 | 330 | 14700 | SH | | SOLE | 01 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 1281 | 50000 | SH | | SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 1217 | 45700 | SH | CALL | SOLE | 01 |
| HOME DEPOT INC | COM | 437076102 | 1975 | 74139 | SH | | SOLE | 01 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 412 | 13600 | SH | | SOLE | 01 |
| HONEYWELL INTL INC | COM | 438516106 | 3800 | 102280 | SH | | SOLE | 01 |
| HORIZON LINES INC | COM | 44044K101 | 67 | 10600 | SH | | SOLE | 01 |
| HORMEL FOODS CORP | COM | 440452100 | 2266 | 63794 | SH | | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 2412 | 87508 | SH | | SOLE | 01 |
| HORNBECK OFFSHORE SVCS INC N | FRNT 1.625%11/1 | 440543AE6 | 71 | 80000 | PRN | | SOLE | 01 |
| HOSPIRA INC | COM | 441060100 | 1178 | 26421 | SH | | SOLE | 01 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 576 | 150000 | SH | CALL | SOLE | 01 |
| HOVNANIAN ENTERPRISES INC | CL A | 442487203 | 576 | 150000 | SH | PUT | SOLE | 01 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 1434 | 25000 | SH | | SOLE | 01 |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 2007 | 35000 | SH | PUT | SOLE | 01 |
| HUDSON CITY BANCORP | COM | 443683107 | 264 | 20021 | SH | | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 2171 | 115357 | SH | | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 700 | 37200 | SH | CALL | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 2253 | 119700 | SH | PUT | SOLE | 01 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250% 8/1 | 444903AM0 | 2380 | 1910000 | PRN | | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 1865 | 50000 | SH | CALL | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 7460 | 200000 | SH | PUT | SOLE | 01 |
| HUMANA INC | COM | 444859102 | 4016 | 107678 | SH | | SOLE | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 136 | 28798 | SH | | SOLE | 01 |
| HURON CONSULTING GROUP INC | COM | 447462102 | 1369 | 53000 | SH | | SOLE | 01 |
| HUTCHINSON TECHNOLOGY INC | NOTE 3.250% 1/1 | 448407AF3 | 698 | 938000 | PRN | | SOLE | 01 |
| HUTCHISON TELECOMM INTL LTD | SPONSORED ADR | 44841T107 | 119 | 38800 | SH | | SOLE | 01 |
| I2 TECHNOLOGIES INC | COM NEW | 465754208 | 305 | 19000 | SH | | SOLE | 01 |
| ICONIX BRAND GROUP INC | COM | 451055107 | 158 | 12700 | SH | | SOLE | 01 |
| IDEXX LABS INC | COM | 45168D104 | 300 | 6006 | SH | | SOLE | 01 |

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|------------------------------|------------------|-----------|-------|---------|-----|------|------|----|
| ILLINOIS TOOL WKS INC | COM | 452308109 | 769 | 18000 | SH | PUT | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 3268 | 76506 | SH | | SOLE | 01 |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 769 | 18000 | SH | CALL | SOLE | 01 |
| INGERSOLL-RAND GLOBAL HLDG C | NOTE 4.500% 4/1 | 45687AAD4 | 4599 | 2534000 | PRN | | SOLE | 01 |
| INGERSOLL-RAND PLC | SHS | G47791101 | 432 | 14086 | SH | | SOLE | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 339 | 50100 | SH | | SOLE | 01 |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 777 | 114900 | SH | CALL | SOLE | 02 |
| INTEL CORP | COM | 458140100 | 1311 | 67000 | SH | CALL | SOLE | 01 |
| INTEL CORP | SDCV 2.950%12/1 | 458140AD2 | 33 | 37000 | PRN | | SOLE | 01 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 950 | 9778 | SH | | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 239 | 2000 | SH | CALL | SOLE | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 1196 | 10000 | SH | PUT | SOLE | 02 |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 403 | 100000 | SH | | SOLE | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 876 | 40788 | SH | | SOLE | 01 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 1172 | 155786 | SH | | SOLE | 01 |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 64 | 41455 | SH | | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 222 | 10000 | SH | CALL | SOLE | 01 |
| INTL PAPER CO | COM | 460146103 | 222 | 10000 | SH | PUT | SOLE | 01 |
| INTUIT | COM | 461202103 | 998 | 35000 | SH | CALL | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 9983 | 38065 | SH | | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 1941 | 7400 | SH | CALL | SOLE | 01 |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 6556 | 25000 | SH | PUT | SOLE | 01 |
| INVACARE CORP | SDCV 4.125% 2/0 | 461203AD3 | 1330 | 1250000 | PRN | | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | NOTE 3.000% 5/1 | 46126PAD8 | 96 | 90000 | PRN | | SOLE | 01 |
| INVERNESS MED INNOVATIONS IN | PFD CONV SER B | 46126P304 | 879 | 3375 | SH | | SOLE | 01 |
| INVESCO LTD | SHS | G491BT108 | 1138 | 50000 | SH | CALL | SOLE | 01 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 309 | 283000 | PRN | | SOLE | 01 |
| INVITROGEN CORP | NOTE 2.000% 8/0 | 46185RAJ9 | 457 | 327000 | PRN | | SOLE | 01 |
| IRON MTN INC | COM | 462846106 | 2434 | 91282 | SH | | SOLE | 01 |
| ISHARES INC | MSCI SWEDEN | 464286756 | 477 | 20575 | SH | | SOLE | 01 |
| ISHARES INC | MSCI THAILAND | 464286624 | 445 | 10690 | SH | | SOLE | 01 |
| ISHARES INC | MSCI STH AFRCA | 464286780 | 502 | 9162 | SH | | SOLE | 01 |
| ISHARES INC | MSCI S KOREA | 464286772 | 531 | 11201 | SH | | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 1691 | 25000 | SH | PUT | SOLE | 01 |
| ISHARES INC | MSCI BRAZIL | 464286400 | 9212 | 136186 | SH | | SOLE | 01 |
| ISHARES INC | MSCI AUSTRIA INV | 464286202 | 511 | 23300 | SH | | SOLE | 01 |
| ISHARES INC | MSCI TURKEY FD | 464286715 | 591 | 11747 | SH | | SOLE | 01 |
| ISHARES TR | DJ BROKER-DEAL | 464288794 | 216 | 7344 | SH | | SOLE | 01 |
| ISHARES TR | DJ HOME CONSTN | 464288752 | 199 | 16149 | SH | | SOLE | 01 |
| ISHARES TR | DJ MED DEVICES | 464288810 | 2515 | 50000 | SH | | SOLE | 01 |
| ISHARES TR INDEX | MSCI EMERG MKT | 464287234 | 2140 | 55016 | SH | | SOLE | 01 |
| ISHARES TR INDEX | S&P NA SEMICND | 464287523 | 318 | 7110 | SH | | SOLE | 01 |
| ISHARES TR INDEX | S&P NA MULTIMD | 464287531 | 321 | 11909 | SH | | SOLE | 01 |
| ISHARES TR INDEX | S&P LTN AM 40 | 464287390 | 519 | 12090 | SH | | SOLE | 01 |
| ISHARES TR INDEX | RUSSELL 2000 | 464287655 | 18072 | 300000 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | S&P NA SOFTWR | 464287515 | 332 | 7615 | SH | | SOLE | 01 |
| ISHARES TR INDEX | RUSSELL 2000 | 464287655 | 11747 | 195000 | SH | CALL | SOLE | 01 |
| ISHARES TR INDEX | FTSE XNHUA IDX | 464287184 | 469 | 11471 | SH | | SOLE | 01 |
| ISHARES TR INDEX | DJ US REAL EST | 464287739 | 1280 | 30000 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | DJ US REAL EST | 464287739 | 14935 | 350000 | SH | CALL | SOLE | 01 |
| ISHARES TR INDEX | DJ US FINL SVC | 464287770 | 345 | 6220 | SH | | SOLE | 01 |
| ISHARES TR INDEX | MSCI EMERG MKT | 464287234 | 973 | 25000 | SH | PUT | SOLE | 01 |
| ISHARES TR INDEX | MSCI EMERG MKT | 464287234 | 973 | 25000 | SH | CALL | SOLE | 01 |
| ISTAR FINL INC | FRNT 10/0 | 45031UBF7 | 15 | 30000 | PRN | | SOLE | 01 |
| ITAU UNIBANCO HLDG SA | SPON ADR REP PFD | 465562106 | 605 | 30000 | SH | PUT | SOLE | 01 |
| ITRON INC | COM | 465741106 | 1084 | 16900 | SH | CALL | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 944 | 18100 | SH | CALL | SOLE | 01 |
| ITT CORP NEW | COM | 450911102 | 2816 | 54000 | SH | PUT | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2575 | 23325 | SH | | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 442 | 4000 | SH | CALL | SOLE | 01 |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 3390 | 30700 | SH | PUT | SOLE | 01 |
| IVANHOE MINES LTD | COM | 46579N103 | 1279 | 100000 | SH | CALL | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|------|------|----|
| IVANHOE MINES LTD | COM | 46579N103 | 1279 | 100000 | SH | PUT | SOLE | 01 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 414 | 9000 | SH | CALL | SOLE | 01 |
| JANUS CAP GROUP INC | COM | 47102X105 | 288 | 20323 | SH | | SOLE | 01 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 296 | 41700 | SH | | SOLE | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 397 | 66400 | SH | CALL | SOLE | 01 |
| JETBLUE AIRWAYS CORP | COM | 477143101 | 261 | 43585 | SH | | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 4317 | 70897 | SH | | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 609 | 10000 | SH | CALL | SOLE | 01 |
| JOHNSON & JOHNSON | COM | 478160104 | 8171 | 134200 | SH | PUT | SOLE | 01 |
| JOHNSON CTLS INC | COM | 478366107 | 424 | 16581 | SH | | SOLE | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 190 | 10600 | SH | | SOLE | 01 |
| JONES LANG LASALLE INC | COM | 48020Q107 | 232 | 4901 | SH | | SOLE | 01 |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 40 | 10900 | SH | | SOLE | 01 |
| JOY GLOBAL INC | COM | 481165108 | 1610 | 32900 | SH | CALL | SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 438 | 10000 | SH | PUT | SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 950 | 21673 | SH | | SOLE | 01 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 3006 | 68600 | SH | CALL | SOLE | 01 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 2178 | 80612 | SH | | SOLE | 01 |
| KB HOME | COM | 48666K109 | 1382 | 83200 | SH | | SOLE | 01 |
| KELLOGG CO | COM | 487836108 | 250 | 5086 | SH | | SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 529 | 8971 | SH | | SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 1769 | 30000 | SH | CALL | SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 902 | 15300 | SH | PUT | SOLE | 01 |
| KIMCO REALTY CORP | COM | 49446R109 | 524 | 40147 | SH | | SOLE | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 630 | 58500 | SH | CALL | SOLE | 01 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 448 | 41565 | SH | | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 3335 | 93000 | SH | | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 671 | 18700 | SH | CALL | SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 671 | 18700 | SH | PUT | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 19648 | 344400 | SH | CALL | SOLE | 01 |
| KOHL'S CORP | COM | 500255104 | 19648 | 344400 | SH | PUT | SOLE | 01 |
| KRISPY KREME DOUGHNUTS INC | COM | 501014104 | 49 | 13700 | SH | | SOLE | 01 |
| KROGER CO | COM | 501044101 | 613 | 29716 | SH | | SOLE | 01 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 63 | 10500 | SH | | SOLE | 01 |
| L-1 IDENTITY SOLUTIONS INC | COM | 50212A106 | 1664 | 238000 | SH | CALL | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 5213 | 64900 | SH | CALL | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 803 | 10000 | SH | PUT | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 643 | 8000 | SH | | SOLE | 01 |
| LAM RESEARCH CORP | COM | 512807108 | 512 | 15000 | SH | | SOLE | 02 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 635 | 17114 | SH | | SOLE | 01 |
| LAZARD LTD | SHS A | G54050102 | 392 | 9500 | SH | | SOLE | 01 |
| LEAP WIRELESS INTL INC | NOTE 4.500% 7/1 | 521863AL4 | 122 | 150000 | PRN | | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 294 | 15058 | SH | | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 213 | 10900 | SH | CALL | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 669 | 34200 | SH | PUT | SOLE | 01 |
| LEGG MASON INC | COM | 524901105 | 584 | 18829 | SH | | SOLE | 01 |
| LEGGETT & PLATT INC | COM | 524660107 | 1506 | 77630 | SH | | SOLE | 01 |
| LENNAR CORP | CL A | 526057104 | 1102 | 77300 | SH | | SOLE | 01 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 677 | 30000 | SH | CALL | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 32 | 62000 | PRN | | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | ENT COM SER A | 53071M500 | 5454 | 175300 | SH | | SOLE | 01 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 1701 | 36534 | SH | | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | 355 | 13131 | SH | | SOLE | 01 |
| LIFEPOINT HOSPITALS INC | NOTE 3.500% 5/1 | 53219LAH2 | 514 | 606000 | PRN | | SOLE | 01 |
| LIHIR GOLD LTD | SPONSORED ADR | 532349107 | 296 | 11800 | SH | | SOLE | 01 |
| LILLY ELI & CO | COM | 532457108 | 400 | 12099 | SH | | SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 178 | 10500 | SH | | SOLE | 01 |
| LINCARE HLDGS INC | COM | 532791100 | 541 | 17300 | SH | | SOLE | 01 |
| LINCOLN NATL CORP IND | COM | 534187109 | 306 | 11793 | SH | | SOLE | 01 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 550 | 19900 | SH | CALL | SOLE | 01 |
| LKQ CORP | COM | 501889208 | 849 | 45800 | SH | | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 5289 | 67734 | SH | | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| LOCKHEED MARTIN CORP | COM | 539830109 | 344 | 4400 | SH | CALL | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 789 | 10100 | SH | PUT | SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 343 | 10029 | SH | | SOLE | 01 |
| LOGITECH INTL S A | SHS | H50430232 | 4930 | 268200 | SH | | SOLE | 01 |
| LONGTOP FINL TECHNOLOGIES LT | ADR | 54318P108 | 478 | 16800 | SH | | SOLE | 01 |
| LORILLARD INC | COM | 544147101 | 1100 | 14807 | SH | | SOLE | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 188 | 28200 | SH | | SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 1438 | 68672 | SH | | SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 5978 | 285500 | SH | CALL | SOLE | 01 |
| M & T BK CORP | COM | 55261F104 | 1528 | 24517 | SH | | SOLE | 02 |
| M D C HLDGS INC | COM | 552676108 | 542 | 15599 | SH | | SOLE | 01 |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 1427 | 1100000 | PRN | | SOLE | 01 |
| MAGNA INTL INC | CL A | 559222401 | 247 | 5800 | SH | | SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 262 | 26586 | SH | | SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 571 | 58000 | SH | CALL | SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 985 | 100000 | SH | PUT | SOLE | 01 |
| MANPOWER INC | COM | 56418H100 | 1119 | 19740 | SH | | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 5559 | 174270 | SH | | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 1442 | 45200 | SH | CALL | SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 2536 | 79500 | SH | PUT | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 2615 | 57738 | SH | | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 1268 | 28000 | SH | CALL | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 725 | 16000 | SH | PUT | SOLE | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 539 | 21799 | SH | | SOLE | 01 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 3217 | 142390 | SH | | SOLE | 01 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 2950 | 130600 | SH | PUT | SOLE | 01 |
| MARTEK BIOSCIENCES CORP | COM | 572901106 | 933 | 41300 | SH | CALL | SOLE | 01 |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 362 | 3929 | SH | | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 18139 | 365551 | SH | | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 1116 | 22500 | SH | CALL | SOLE | 01 |
| MARVEL ENTERTAINMENT INC | COM | 57383T103 | 992 | 20000 | SH | PUT | SOLE | 01 |
| MASCO CORP | COM | 574599106 | 603 | 46634 | SH | | SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 1830 | 65632 | SH | | SOLE | 01 |
| MASSEY ENERGY CORP | COM | 576206106 | 2544 | 91200 | SH | PUT | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 1334 | 6600 | SH | | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 5175 | 25600 | SH | CALL | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 2608 | 12900 | SH | PUT | SOLE | 01 |
| MATTEL INC | COM | 577081102 | 267 | 14451 | SH | | SOLE | 01 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 544 | 30000 | SH | CALL | SOLE | 01 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 1404 | 1303000 | PRN | | SOLE | 01 |
| MAXTOR CORP | NOTE 6.800% 4/3 | 577729AC0 | 12 | 12000 | PRN | | SOLE | 01 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 549 | 26200 | SH | | SOLE | 01 |
| MCAFEE INC | COM | 579064106 | 3849 | 87894 | SH | | SOLE | 01 |
| MCDATA CORP | NOTE 2.250% 2/1 | 580031AD4 | 35 | 35000 | PRN | | SOLE | 01 |
| MCDERMOTT INTL INC | COM | 580037109 | 2936 | 116200 | SH | CALL | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 2161 | 37863 | SH | | SOLE | 01 |
| MCDONALDS CORP | COM | 580135101 | 5838 | 102300 | SH | PUT | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 2095 | 83315 | SH | | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 892 | 35500 | SH | PUT | SOLE | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 964 | 43205 | SH | | SOLE | 01 |
| MEDIACOM COMMUNICATIONS CORP | CL A | 58446K105 | 93 | 16100 | SH | | SOLE | 01 |
| MEDICIS PHARMACEUTICAL CORP | CL A NEW | 584690309 | 1625 | 76100 | SH | CALL | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 543 | 20000 | SH | PUT | SOLE | 01 |
| MEDTRONIC INC | COM | 585055106 | 662 | 17984 | SH | | SOLE | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 2445 | 149188 | SH | | SOLE | 02 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 1920 | 115466 | SH | | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 304 | 18300 | SH | CALL | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 195 | 11700 | SH | PUT | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 1309 | 41394 | SH | | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 3163 | 100000 | SH | CALL | SOLE | 01 |
| MERCK & CO INC | COM | 589331107 | 949 | 30000 | SH | PUT | SOLE | 01 |
| MEREDITH CORP | COM | 589433101 | 1305 | 43584 | SH | | SOLE | 01 |

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| METLIFE INC | COM | 59156R108 | 852 | 22386 | SH | | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 483 | 12700 | SH | CALL | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 286 | 7500 | SH | PUT | SOLE | 01 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 603 | 64438 | SH | | SOLE | 01 |
| MFA FINANCIAL INC | COM | 55272X102 | 397 | 49900 | SH | | SOLE | 01 |
| MGM MIRAGE | COM | 552953101 | 380 | 31600 | SH | | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 687 | 83800 | SH | | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 107 | 13100 | SH | PUT | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 32196 | 1251800 | SH | CALL | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 1746 | 67900 | SH | PUT | SOLE | 01 |
| MIDDLEBY CORP | COM | 596278101 | 242 | 4400 | SH | | SOLE | 01 |
| MILLIPORE CORP | COM | 601073109 | 703 | 10000 | SH | PUT | SOLE | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 215 | 13100 | SH | | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 715 | 15000 | SH | CALL | SOLE | 01 |
| MOHAWK INDS INC | COM | 608190104 | 233 | 4892 | SH | | SOLE | 01 |
| MOLEX INC | COM | 608554101 | 681 | 32602 | SH | | SOLE | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 452 | 9276 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 6601 | 85278 | SH | | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 774 | 10000 | SH | CALL | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 9690 | 125200 | SH | PUT | SOLE | 01 |
| MOODYS CORP | COM | 615369105 | 1614 | 78877 | SH | | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 4533 | 146780 | SH | | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 926 | 30000 | SH | CALL | SOLE | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 355 | 11500 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 1354 | 157600 | SH | CALL | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 9406 | 1095000 | SH | PUT | SOLE | 01 |
| MOTOROLA INC | COM | 620076109 | 5973 | 695341 | SH | | SOLE | 01 |
| MSCI INC | CL A | 55354G100 | 930 | 31400 | SH | | SOLE | 01 |
| MTR GAMING GROUP INC | COM | 553769100 | 149 | 48752 | SH | | SOLE | 01 |
| MURPHY OIL CORP | COM | 626717102 | 1607 | 27921 | SH | | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 354 | 12900 | SH | | SOLE | 01 |
| NABI BIOPHARMACEUTICALS | NOTE 2.875% 4/1 | 629519AB5 | 206 | 217000 | PRN | | SOLE | 01 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 404 | 19700 | SH | | SOLE | 01 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 922 | 45000 | SH | CALL | SOLE | 01 |
| NALCO HOLDING COMPANY | COM | 62985Q101 | 471 | 23000 | SH | PUT | SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 1609 | 76425 | SH | | SOLE | 01 |
| NASDAQ OMX GROUP INC | COM | 631103108 | 421 | 20000 | SH | CALL | SOLE | 01 |
| NASDAQ OMX GROUP INC | NOTE 2.500% 8/1 | 631103AA6 | 96 | 110000 | PRN | | SOLE | 01 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 844 | 18419 | SH | | SOLE | 01 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 18520 | 429400 | SH | CALL | SOLE | 01 |
| NATIONAL PENN BANCSHARES INC | COM | 637138108 | 428 | 70000 | SH | | SOLE | 02 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 1634 | 114524 | SH | | SOLE | 01 |
| NBTY INC | COM | 628782104 | 301 | 7611 | SH | | SOLE | 01 |
| NCI BUILDING SYS INC | COM | 628852105 | 52 | 16100 | SH | | SOLE | 01 |
| NCR CORP NEW | COM | 62886E108 | 326 | 23600 | SH | | SOLE | 01 |
| NELNET INC | CL A | 64031N108 | 134 | 10800 | SH | | SOLE | 01 |
| NETAPP INC | NOTE 1.750% 6/0 | 64110DAB0 | 84 | 78000 | PRN | | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 301 | 6511 | SH | | SOLE | 01 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 362 | 4500 | SH | | SOLE | 01 |
| NEWELL RUBBERMAID INC | NOTE 5.500% 3/1 | 651229AH9 | 198 | 100000 | PRN | | SOLE | 01 |
| NEWMARKET CORP | COM | 651587107 | 242 | 2600 | SH | | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 1101 | 25000 | SH | CALL | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.250% 7/1 | 651639AH9 | 494 | 415000 | PRN | | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 1.625% 7/1 | 651639AJ5 | 164 | 140000 | PRN | | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 231 | 19304 | SH | | SOLE | 01 |
| NEWS CORP | CL B | 65248E203 | 4250 | 303800 | SH | | SOLE | 01 |
| NICOR INC | COM | 654086107 | 1726 | 47179 | SH | | SOLE | 01 |
| NII HLDGS INC | NOTE 3.125% 6/1 | 62913FAJ1 | 24 | 27000 | PRN | | SOLE | 01 |
| NII HLDGS INC | CL B NEW | 62913F201 | 388 | 12900 | SH | | SOLE | 01 |
| NII HLDGS INC | NOTE 2.750% 8/1 | 62913FAF9 | 212 | 216000 | PRN | | SOLE | 01 |
| NIKE INC | CL B | 654106103 | 2755 | 42588 | SH | | SOLE | 01 |
| NIKE INC | CL B | 654106103 | 971 | 15000 | SH | CALL | SOLE | 01 |

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| NIKE INC | CL B | 654106103 | 2588 | 40000 | SH | PUT | SOLE | 01 |
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 2905 | 309657 | SH | | SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 1330 | 20162 | SH | | SOLE | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 291 | 19900 | SH | | SOLE | 01 |
| NORDSON CORP | COM | 655663102 | 372 | 6636 | SH | | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 611 | 20000 | SH | PUT | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 1729 | 56608 | SH | | SOLE | 01 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 3205 | 74343 | SH | | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 1122 | 19297 | SH | | SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 291 | 5000 | SH | PUT | SOLE | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 928 | 17927 | SH | | SOLE | 01 |
| NOVAGOLD RES INC | COM NEW | 66987E206 | 63 | 12300 | SH | | SOLE | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 2183 | 104026 | SH | | SOLE | 01 |
| NSTAR | COM | 67019E107 | 658 | 20680 | SH | | SOLE | 01 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 215 | 14400 | SH | PUT | SOLE | 02 |
| NUCOR CORP | COM | 670346105 | 470 | 10000 | SH | CALL | SOLE | 01 |
| NV ENERGY INC | COM | 67073Y106 | 173 | 14900 | SH | | SOLE | 01 |
| NVIDIA CORP | COM | 67066G104 | 1077 | 71672 | SH | | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 629 | 21770 | SH | | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 867 | 30000 | SH | CALL | SOLE | 01 |
| NYSE EURONEXT | COM | 629491101 | 298 | 10300 | SH | PUT | SOLE | 01 |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 2107 | 58307 | SH | | SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1377 | 17569 | SH | | SOLE | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1435 | 18300 | SH | PUT | SOLE | 01 |
| OCEANEERING INTL INC | COM | 675232102 | 323 | 5700 | SH | | SOLE | 01 |
| OCWEN FINL CORP | COM NEW | 675746309 | 340 | 30000 | SH | | SOLE | 02 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 972 | 15000 | SH | PUT | SOLE | 01 |
| ODYSSEY RE HLDGS CORP | COM | 67612W108 | 875 | 13500 | SH | | SOLE | 01 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 1909 | 16256 | SH | | SOLE | 01 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 4638 | 39500 | SH | CALL | SOLE | 01 |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 295 | 9700 | SH | | SOLE | 01 |
| OLD NATL BANCORP IND | COM | 680033107 | 560 | 50000 | SH | | SOLE | 02 |
| OLD REP INTL CORP | COM | 680223104 | 280 | 23000 | SH | | SOLE | 01 |
| OMNICARE INC | COM | 681904108 | 247 | 10972 | SH | | SOLE | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 1215 | 32893 | SH | | SOLE | 01 |
| OMNITURE INC | COM | 68212S109 | 1072 | 50000 | SH | CALL | SOLE | 01 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 73 | 11200 | SH | | SOLE | 01 |
| ON SEMICONDUCTOR CORP | COM | 682189105 | 656 | 79500 | SH | | SOLE | 01 |
| ONEOK PARTNERS LP | UNIT LTD PARTN | 68268N103 | 265 | 5000 | SH | PUT | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 695 | 23200 | SH | CALL | SOLE | 01 |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 468 | 25000 | SH | | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 2511 | 120481 | SH | | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 313 | 15000 | SH | CALL | SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 834 | 40000 | SH | PUT | SOLE | 01 |
| ORMAT TECHNOLOGIES INC | COM | 686688102 | 237 | 5800 | SH | | SOLE | 01 |
| OSI SYSTEMS INC | COM | 671044105 | 549 | 30000 | SH | CALL | SOLE | 01 |
| OWENS CORNING NEW | COM | 690742101 | 354 | 15754 | SH | | SOLE | 01 |
| OWENS CORNING NEW | COM | 690742101 | 1123 | 50000 | SH | CALL | SOLE | 02 |
| OWENS ILL INC | COM NEW | 690768403 | 597 | 16170 | SH | | SOLE | 01 |
| PACTIV CORP | COM | 695257105 | 284 | 10916 | SH | | SOLE | 01 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 304 | 60000 | SH | CALL | SOLE | 01 |
| PAIN THERAPEUTICS INC | COM | 69562K100 | 563 | 111300 | SH | PUT | SOLE | 01 |
| PALL CORP | COM | 696429307 | 3124 | 96791 | SH | | SOLE | 01 |
| PALM INC NEW | COM | 696643105 | 5313 | 304300 | SH | PUT | SOLE | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 251 | 4567 | SH | | SOLE | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 1691 | 32615 | SH | | SOLE | 01 |
| PARTNERRE LTD | COM | G6852T105 | 393 | 5111 | SH | | SOLE | 01 |
| PATTERSON COMPANIES INC | COM | 703395103 | 362 | 13289 | SH | | SOLE | 01 |
| PAYCHEX INC | COM | 704326107 | 3864 | 133000 | SH | CALL | SOLE | 01 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 1340 | 170000 | SH | CALL | SOLE | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 664 | 17834 | SH | | SOLE | 01 |
| PEETS COFFEE & TEA INC | COM | 705560100 | 289 | 10250 | SH | | SOLE | 01 |

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| PENN NATL GAMING INC | COM | 707569109 | 369 | 13340 | SH | SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 813 | 24095 | SH | SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 14118 | 418300 | SH | CALL SOLE | 01 |
| PENNEY J C INC | COM | 708160106 | 1232 | 36500 | SH | PUT SOLE | 01 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 152 | 20000 | SH | CALL SOLE | 01 |
| PENNSYLVANIA RL ESTATE INVT | SH BEN INT | 709102107 | 606 | 79627 | SH | SOLE | 01 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 380 | 19800 | SH | SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 361 | 23232 | SH | SOLE | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 560 | 36000 | SH | CALL SOLE | 01 |
| PEPCO HOLDINGS INC | COM | 713291102 | 1863 | 125194 | SH | SOLE | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 10432 | 286281 | SH | SOLE | 01 |
| PEPSICO INC | COM | 713448108 | 350 | 5974 | SH | SOLE | 01 |
| PERFECT WORLD CO LTD | SPON ADR REP B | 71372U104 | 443 | 9200 | SH | SOLE | 01 |
| PERKINELMER INC | COM | 714046109 | 337 | 17497 | SH | SOLE | 01 |
| PEROT SYS CORP | CL A | 714265105 | 2228 | 75000 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1371 | 29873 | SH | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 1607 | 35000 | SH | PUT SOLE | 01 |
| PFIZER INC | COM | 717081103 | 1379 | 83331 | SH | SOLE | 01 |
| PG&E CORP | COM | 69331C108 | 1092 | 26961 | SH | SOLE | 01 |
| PHILIP MORRIS INTL INC | COM | 718172109 | 400 | 8215 | SH | SOLE | 01 |
| PHOTRONICS INC | COM | 719405102 | 57 | 12000 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 369 | 10177 | SH | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 1089 | 30000 | SH | CALL SOLE | 01 |
| PITNEY BOWES INC | COM | 724479100 | 783 | 31491 | SH | SOLE | 01 |
| PLACER DOME INC | DBCV 2.750%10/1 | 725906AK7 | 33 | 21000 | PRN | SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 1383 | 50000 | SH | CALL SOLE | 01 |
| PLATINUM UNDERWRITER HLDGS L | COM | G7127P100 | 520 | 14500 | SH | SOLE | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 380 | 12413 | SH | SOLE | 01 |
| PMC-SIERRA INC | NOTE 2.250%10/1 | 69344FAD8 | 228 | 180000 | PRN | SOLE | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 729 | 15000 | SH | SOLE | 02 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 972 | 20000 | SH | CALL SOLE | 01 |
| PNM RES INC | COM | 69349H107 | 197 | 16900 | SH | SOLE | 01 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 4286 | 55940 | SH | SOLE | 01 |
| POLYCOM INC | COM | 73172K104 | 212 | 7917 | SH | SOLE | 01 |
| PONIARD PHARMACEUTICALS INC | COM NEW | 732449301 | 580 | 77600 | SH | PUT SOLE | 01 |
| POPULAR INC | COM | 733174106 | 49 | 17300 | SH | CALL SOLE | 01 |
| POPULAR INC | COM | 733174106 | 495 | 175000 | SH | SOLE | 02 |
| POSCO | SPONSORED ADR | 693483109 | 281 | 2700 | SH | SOLE | 01 |
| POTASH CORP SASK INC | COM | 73755L107 | 1905 | 21090 | SH | SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 2893 | 182544 | SH | SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 396 | 25000 | SH | CALL SOLE | 01 |
| POWERSHARES ETF TRUST | FINL PFD PTFL | 73935X229 | 238 | 15000 | SH | PUT SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 55765 | 1319883 | SH | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 4225 | 100000 | SH | CALL SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 4225 | 100000 | SH | PUT SOLE | 01 |
| PPG INDS INC | COM | 693506107 | 1240 | 21304 | SH | SOLE | 01 |
| PRAXAIR INC | COM | 74005P104 | 817 | 10000 | SH | PUT SOLE | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 2872 | 62837 | SH | SOLE | 01 |
| PRICE T ROWE GROUP INC | COM | 74144T108 | 229 | 5000 | SH | PUT SOLE | 01 |
| PRICELINE COM INC | COM NEW | 741503403 | 1075 | 6482 | SH | SOLE | 01 |
| PRICELINE COM INC | COM NEW | 741503403 | 5638 | 34000 | SH | PUT SOLE | 01 |
| PRICELINE COM INC | NOTE 2.250% 1/1 | 741503AH9 | 437 | 100000 | PRN | SOLE | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM | 74251V102 | 1128 | 41200 | SH | SOLE | 01 |
| PROASSURANCE CORP | COM | 74267C106 | 423 | 8100 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 2028 | 35015 | SH | SOLE | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 5792 | 100000 | SH | PUT SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 13671 | 350000 | SH | CALL SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 2140 | 54800 | SH | PUT SOLE | 01 |
| PROGRESS ENERGY INC | COM | 743263105 | 7408 | 189657 | SH | SOLE | 01 |
| PROGRESSIVE CORP OHIO | COM | 743315103 | 773 | 46612 | SH | SOLE | 01 |
| PROSHARES TR | PSHS REAL ESTAT | 74347R552 | 97 | 10000 | SH | SOLE | 01 |
| PROSHARES TR | PSHS ULTRA QQQ | 74347R206 | 2727 | 53500 | SH | PUT SOLE | 02 |

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| PROSHARES TR | PSHS ULTSHT FINL | 74347R628 | 252 | 10050 | SH | SOLE | 01 |
| PROSHARES TR | PSHS UT SHT MSCI | 74347R354 | 135 | 10007 | SH | SOLE | 01 |
| PROTECTIVE LIFE CORP | COM | 743674103 | 333 | 15548 | SH | SOLE | 01 |
| PROTEIN DESIGN LABS INC | NOTE 2.000% 2/1 | 74369LAF0 | 6257 | 6552000 | PRN | SOLE | 01 |
| PROVIDENT NEW YORK BANCORP | COM | 744028101 | 168 | 17600 | SH | SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 1213 | 24300 | SH | CALL SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 449 | 9000 | SH | PUT SOLE | 01 |
| PRUDENTIAL FINL INC | COM | 744320102 | 974 | 19509 | SH | SOLE | 01 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 260 | 9700 | SH | SOLE | 01 |
| PSYCHIATRIC SOLUTIONS INC | COM | 74439H108 | 1327 | 49600 | SH | PUT SOLE | 01 |
| PUBLIC STORAGE | COM | 74460D109 | 387 | 5138 | SH | SOLE | 01 |
| PUBLIC STORAGE | COM | 74460D109 | 3762 | 50000 | SH | CALL SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 263 | 8376 | SH | SOLE | 01 |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 943 | 30000 | SH | CALL SOLE | 01 |
| QC HLDGS INC | COM | 74729T101 | 82 | 12100 | SH | SOLE | 01 |
| QIAGEN N V | ORD | N72482107 | 426 | 20000 | SH | CALL SOLE | 01 |
| QLOGIC CORP | COM | 747277101 | 1295 | 75275 | SH | SOLE | 01 |
| QUALCOMM INC | COM | 747525103 | 1749 | 38887 | SH | SOLE | 01 |
| QUANTA SVCS INC | NOTE 3.750% 4/3 | 74762EAE2 | 560 | 495000 | PRN | SOLE | 01 |
| QUANTA SVCS INC | COM | 74762E102 | 822 | 37123 | SH | SOLE | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 792 | 15183 | SH | SOLE | 01 |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 1280 | 90200 | SH | SOLE | 01 |
| RADIAN GROUP INC | COM | 750236101 | 388 | 36700 | SH | CALL SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 1334 | 80493 | SH | SOLE | 01 |
| RADIOSHACK CORP | COM | 750438103 | 4308 | 260000 | SH | CALL SOLE | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 20721 | 17124998 | SH | SOLE | 01 |
| RANDGOLD RES LTD | ADR | 752344309 | 1356 | 19400 | SH | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 1621 | 32848 | SH | SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 592 | 12000 | SH | PUT SOLE | 01 |
| RANGE RES CORP | COM | 75281A109 | 494 | 10000 | SH | CALL SOLE | 01 |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 800 | 34350 | SH | SOLE | 01 |
| REALNETWORKS INC | COM | 75605L104 | 179 | 48016 | SH | SOLE | 01 |
| RED HAT INC | COM | 756577102 | 1501 | 54305 | SH | SOLE | 01 |
| RED HAT INC | COM | 756577102 | 6634 | 240000 | SH | CALL SOLE | 01 |
| REDWOOD TR INC | COM | 758075402 | 194 | 12500 | SH | CALL SOLE | 01 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 228 | 11800 | SH | SOLE | 01 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1277 | 205600 | SH | SOLE | 01 |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 1285 | 207000 | SH | PUT SOLE | 02 |
| REGIS CORP MINN | COM | 758932107 | 1490 | 96100 | SH | CALL SOLE | 01 |
| REINSURANCE GROUP AMER INC | COM NEW | 759351604 | 453 | 10166 | SH | SOLE | 01 |
| RELIANCE STEEL & ALUMINUM CO | COM | 759509102 | 928 | 21800 | SH | SOLE | 01 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 578 | 10556 | SH | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1123 | 16600 | SH | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 2705 | 40000 | SH | CALL SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 7169 | 106000 | SH | PUT SOLE | 01 |
| RESMED INC | COM | 761152107 | 316 | 7001 | SH | SOLE | 01 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 566 | 6453 | SH | SOLE | 01 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 4385 | 50000 | SH | PUT SOLE | 01 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 1831 | 41125 | SH | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 20 | 12071 | SH | SOLE | 01 |
| RITE AID CORP | COM | 767754104 | 277 | 169200 | SH | CALL SOLE | 01 |
| RLI CORP | COM | 749607107 | 293 | 5545 | SH | SOLE | 01 |
| ROBERT HALF INTL INC | COM | 770323103 | 2589 | 103474 | SH | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1746 | 40984 | SH | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 213 | 5000 | SH | CALL SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 1576 | 37000 | SH | PUT SOLE | 01 |
| ROCKWOOD HLDGS INC | COM | 774415103 | 1565 | 76100 | SH | CALL SOLE | 01 |
| ROPER INDS INC NEW | COM | 776696106 | 232 | 4558 | SH | SOLE | 01 |
| ROPER INDS INC NEW | NOTE 1/1 | 776696AA4 | 21 | 34000 | PRN | SOLE | 01 |
| ROSS STORES INC | COM | 778296103 | 319 | 6676 | SH | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 628 | 27214 | SH | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 1038 | 45000 | SH | CALL SOLE | 02 |

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| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 450 | 18700 | SH | SOLE | 01 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 5045 | 90460 | SH | SOLE | 01 |
| RPM INTL INC | COM | 749685103 | 290 | 15700 | SH | SOLE | 01 |
| RUBY TUESDAY INC | COM | 781182100 | 157 | 18600 | SH | SOLE | 01 |
| SABA SOFTWARE INC | COM NEW | 784932600 | 70 | 16600 | SH | SOLE | 01 |
| SAFEWAY INC | COM NEW | 786514208 | 197 | 10000 | SH | PUT SOLE | 01 |
| SAFEWAY INC | COM NEW | 786514208 | 1090 | 55298 | SH | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 4526 | 79501 | SH | SOLE | 01 |
| SALESFORCE COM INC | COM | 79466L302 | 2123 | 37300 | SH | PUT SOLE | 01 |
| SALIX PHARMACEUTICALS INC | COM | 795435106 | 372 | 17500 | SH | CALL SOLE | 01 |
| SANDERSON FARMS INC | COM | 800013104 | 941 | 25000 | SH | CALL SOLE | 01 |
| SANDRIDGE ENERGY INC | COM | 80007P307 | 216 | 16693 | SH | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 215 | 4400 | SH | PUT SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 3604 | 73755 | SH | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 239 | 4900 | SH | CALL SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 129 | 11600 | SH | PUT SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 393 | 35300 | SH | SOLE | 01 |
| SARA LEE CORP | COM | 803111103 | 3258 | 292500 | SH | CALL SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 1777 | 116900 | SH | CALL SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC | COM | 80517Q100 | 1520 | 100000 | SH | PUT SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 389 | 14384 | SH | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 1168 | 43200 | SH | CALL SOLE | 01 |
| SCANA CORP NEW | COM | 80589M102 | 1143 | 32737 | SH | SOLE | 01 |
| SCHAWK INC | CL A | 806373106 | 127 | 10900 | SH | SOLE | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 20216 | 715600 | SH | SOLE | 01 |
| SCHIFF NUTRITION INTL INC | COM | 806693107 | 53 | 10200 | SH | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 860 | 14433 | SH | SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 1192 | 20000 | SH | CALL SOLE | 01 |
| SCHLUMBERGER LTD | COM | 806857108 | 596 | 10000 | SH | PUT SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1820 | 95000 | SH | CALL SOLE | 01 |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 1059 | 55300 | SH | PUT SOLE | 01 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 57 | 13500 | SH | SOLE | 01 |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 1003 | 63391 | SH | SOLE | 01 |
| SCIENTIFIC GAMES CORP | SDCV 0.750%12/0 | 80874PAD1 | 196 | 200000 | PRN | SOLE | 01 |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 898 | 20900 | SH | SOLE | 01 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM | 811065101 | 3606 | 97574 | SH | SOLE | 01 |
| SEACOR HOLDINGS INC | DBCV 2.875%12/1 | 811904AJ0 | 2353 | 2048000 | PRN | SOLE | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 1070 | 54491 | SH | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 1957 | 29967 | SH | SOLE | 01 |
| SEI INVESTMENTS CO | COM | 784117103 | 285 | 14459 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 12442 | 832800 | SH | PUT SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y886 | 6519 | 222274 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 6671 | 215600 | SH | PUT SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 1580 | 60000 | SH | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 437 | 16600 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 11210 | 750307 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 2696 | 50000 | SH | PUT SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 539 | 10000 | SH | CALL SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 516 | 18780 | SH | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 10681 | 714900 | SH | CALL SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 3388 | 132242 | SH | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 4033 | 157400 | SH | PUT SOLE | 01 |
| SEPRACOR INC | COM | 817315104 | 236 | 10300 | SH | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1432 | 23799 | SH | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1119 | 18600 | SH | PUT SOLE | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 241 | 4600 | SH | SOLE | 01 |
| SIGNATURE BK NEW YORK N Y | COM | 82669G104 | 638 | 22000 | SH | CALL SOLE | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 3245 | 70000 | SH | CALL SOLE | 01 |
| SILICON LABORATORIES INC | COM | 826919102 | 2163 | 46649 | SH | SOLE | 01 |
| SILVER STD RES INC | COM | 82823L106 | 310 | 14500 | SH | SOLE | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 301 | 4330 | SH | SOLE | 01 |
| SIMS METAL MANAGEMENT LTD | SPONS ADR | 829160100 | 359 | 18000 | SH | CALL SOLE | 01 |

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| SKYWORKS SOLUTIONS INC | NOTE 1.500% 3/0 | 83088MAH5 | 430 | 290000 | PRN | | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 176 | 20212 | SH | | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 201 | 23100 | SH | PUT | SOLE | 01 |
| SMITH & WESSON HLDG CORP | COM | 831756101 | 67 | 12900 | SH | | SOLE | 01 |
| SMITHFIELD FOODS INC | NOTE 4.000% 6/3 | 832248AR9 | 1845 | 2000000 | PRN | | SOLE | 01 |
| SMITHTOWN BANCORP INC | COM | 832449102 | 1519 | 131600 | SH | | SOLE | 01 |
| SMUCKER J M CO | COM NEW | 832696405 | 555 | 10467 | SH | | SOLE | 01 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 235 | 6000 | SH | | SOLE | 01 |
| SOLERA HOLDINGS INC | COM | 83421A104 | 831 | 26700 | SH | | SOLE | 01 |
| SOLUTIA INC | COM NEW | 834376501 | 334 | 28800 | SH | | SOLE | 01 |
| SONOCO PRODS CO | COM | 835495102 | 341 | 12400 | SH | | SOLE | 01 |
| SONOCO PRODS CO | COM | 835495102 | 578 | 21000 | SH | CALL | SOLE | 01 |
| SOUTHERN CO | COM | 842587107 | 251 | 7921 | SH | | SOLE | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1378 | 143500 | SH | CALL | SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 213 | 5000 | SH | PUT | SOLE | 01 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 213 | 5000 | SH | CALL | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 989 | 10000 | SH | PUT | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 8131 | 82257 | SH | | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 989 | 10000 | SH | CALL | SOLE | 01 |
| SPDR SERIES TRUST | KBW REGN BK ETF | 78464A698 | 1599 | 75000 | SH | | SOLE | 02 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 2539 | 74400 | SH | | SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 1365 | 40000 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | SPDR KBW BK ETF | 78464A797 | 1167 | 50000 | SH | | SOLE | 02 |
| SPDR TR | UNIT SER 1 | 78462F103 | 60758 | 575417 | SH | | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 2112 | 20000 | SH | CALL | SOLE | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 2112 | 20000 | SH | PUT | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 1083 | 57182 | SH | | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 669 | 35300 | SH | PUT | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 981 | 51800 | SH | CALL | SOLE | 01 |
| SPORTS PPTYS ACQUISITION COR | COM | 84920F107 | 188 | 19109 | SH | | SOLE | 02 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 516 | 130598 | SH | | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 4678 | 1184200 | SH | CALL | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 3381 | 856000 | SH | PUT | SOLE | 01 |
| ST JOE CO | COM | 790148100 | 474 | 16276 | SH | | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 408 | 10460 | SH | | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 1412 | 36200 | SH | CALL | SOLE | 01 |
| ST MARY LD & EXPL CO | COM | 792228108 | 1136 | 35000 | SH | PUT | SOLE | 01 |
| ST MARY LD & EXPL CO | COM | 792228108 | 361 | 11114 | SH | | SOLE | 01 |
| STAPLES INC | COM | 855030102 | 583 | 25100 | SH | | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 2065 | 100000 | SH | PUT | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 4880 | 236298 | SH | | SOLE | 01 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 1519 | 75000 | SH | | SOLE | 02 |
| STATE STR CORP | COM | 857477103 | 455 | 8659 | SH | | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 1189 | 22600 | SH | CALL | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 526 | 10000 | SH | PUT | SOLE | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 1124 | 73300 | SH | | SOLE | 01 |
| STIFEL FINL CORP | COM | 860630102 | 506 | 9215 | SH | | SOLE | 01 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 9518 | 3675000 | SH | | SOLE | 01 |
| STRYKER CORP | COM | 863667101 | 1676 | 36883 | SH | | SOLE | 01 |
| SUN MICROSYSTEMS INC | COM NEW | 866810203 | 419 | 46080 | SH | | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 338 | 15000 | SH | CALL | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 1353 | 60000 | SH | PUT | SOLE | 01 |
| SUPERTEX INC | COM | 868532102 | 297 | 9900 | SH | | SOLE | 01 |
| SUPERVALU INC | COM | 868536103 | 704 | 46721 | SH | | SOLE | 01 |
| SYBASE INC | COM | 871130100 | 472 | 12146 | SH | | SOLE | 01 |
| SYBASE INC | COM | 871130100 | 1945 | 50000 | SH | PUT | SOLE | 01 |
| SYBASE INC | NOTE 1.750% 2/2 | 871130AB6 | 656 | 420000 | PRN | | SOLE | 01 |
| SYNAPTICS INC | NOTE 0.750%12/0 | 87157DAB5 | 24 | 24000 | PRN | | SOLE | 01 |
| SYNAPTICS INC | COM | 87157D109 | 479 | 19000 | SH | | SOLE | 02 |
| SYNAPTICS INC | COM | 87157D109 | 756 | 30000 | SH | CALL | SOLE | 02 |
| SYNOPSIS INC | COM | 871607107 | 330 | 14714 | SH | | SOLE | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 188 | 50000 | SH | | SOLE | 02 |

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| SYSCO CORP | COM | 871829107 | 841 | 33836 | SH | SOLE | 01 |
| TAKE-TWO INTERACTIVE SOFTWARE | COM | 874054109 | 1867 | 166522 | SH | SOLE | 02 |
| TARGET CORP | COM | 87612E106 | 1414 | 30283 | SH | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 233 | 5000 | SH | CALL SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 233 | 5000 | SH | PUT SOLE | 01 |
| TCF FINL CORP | COM | 872275102 | 586 | 44995 | SH | SOLE | 01 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 1070 | 54518 | SH | SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 429 | 10300 | SH | CALL SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 1015 | 24400 | SH | PUT SOLE | 01 |
| TECH DATA CORP | COM | 878237106 | 898 | 21580 | SH | SOLE | 01 |
| TECHWELL INC | COM | 87874D101 | 1480 | 134774 | SH | SOLE | 01 |
| TECO ENERGY INC | COM | 872375100 | 673 | 47765 | SH | SOLE | 01 |
| TEEKAY TANKERS LTD | CL A | Y8565N102 | 113 | 13500 | SH | SOLE | 01 |
| TELEPHONE & DATA SYS INC | COM | 879433100 | 633 | 20400 | SH | SOLE | 01 |
| TELLABS INC | COM | 879664100 | 265 | 38300 | SH | SOLE | 01 |
| TENET HEALTHCARE CORP | COM | 88033G100 | 94 | 16000 | SH | SOLE | 01 |
| TERADATA CORP DEL | COM | 88076W103 | 2703 | 98211 | SH | SOLE | 01 |
| TERADYNE INC | COM | 880770102 | 143 | 15500 | SH | SOLE | 01 |
| TEREX CORP NEW | COM | 880779103 | 241 | 11618 | SH | SOLE | 01 |
| TEREX CORP NEW | NOTE 4.000% 6/0 | 880779AV5 | 372 | 250000 | PRN | SOLE | 01 |
| TERRITORIAL BANCORP INC | COM | 88145X108 | 392 | 25000 | SH | SOLE | 02 |
| TESORO CORP | COM | 881609101 | 197 | 13155 | SH | SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 945 | 22500 | SH | CALL SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 3569 | 85000 | SH | PUT SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 4913 | 207372 | SH | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 841 | 35500 | SH | CALL SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 1033 | 43600 | SH | PUT SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 419 | 22100 | SH | CALL SOLE | 01 |
| TFS FINL CORP | COM | 87240R107 | 602 | 50600 | SH | SOLE | 01 |
| THERAVANCE INC | COM | 88338T104 | 152 | 10357 | SH | SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 2256 | 51662 | SH | SOLE | 01 |
| THORATEC CORP | COM NEW | 885175307 | 206 | 6800 | SH | SOLE | 01 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 191 | 20103 | SH | SOLE | 01 |
| TICC CAPITAL CORP | COM | 87244T109 | 55 | 11000 | SH | SOLE | 01 |
| TIM HORTONS INC | COM | 88706M103 | 226 | 8000 | SH | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 761 | 17660 | SH | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 2585 | 60000 | SH | PUT SOLE | 01 |
| TIME WARNER INC | COM NEW | 887317303 | 2997 | 104128 | SH | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 1427 | 148800 | SH | SOLE | 01 |
| TITANIUM METALS CORP | COM NEW | 888339207 | 1918 | 200000 | SH | CALL SOLE | 02 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 1934 | 30000 | SH | CALL SOLE | 01 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 838 | 13000 | SH | PUT SOLE | 01 |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 1373 | 21300 | SH | SOLE | 01 |
| TOYOTA MOTOR CORP | SP ADR REP2COM | 892331307 | 840 | 10700 | SH | SOLE | 01 |
| TRANSOCEAN INC | NOTE 1.625%12/1 | 893830AU3 | 37 | 37000 | PRN | SOLE | 01 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 4815 | 56300 | SH | CALL SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 418 | 8500 | SH | CALL SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 738 | 15000 | SH | PUT SOLE | 01 |
| TREEHOUSE FOODS INC | COM | 89469A104 | 240 | 6721 | SH | SOLE | 01 |
| TREX INC | NOTE 6.000% 7/0 | 89531PAA3 | 447 | 424000 | PRN | SOLE | 01 |
| TRIMAS CORP | COM NEW | 896215209 | 56 | 11000 | SH | SOLE | 01 |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 356 | 14892 | SH | SOLE | 01 |
| TRINITY INDS INC | COM | 896522109 | 401 | 23352 | SH | SOLE | 01 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 328 | 19600 | SH | SOLE | 01 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 480 | 12027 | SH | SOLE | 01 |
| TW TELECOM INC | COM | 87311L104 | 327 | 24300 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 1889 | 149600 | SH | SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 693 | 54900 | SH | CALL SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 1010 | 80000 | SH | PUT SOLE | 01 |
| UBS AG | SHS NEW | H89231338 | 732 | 40000 | SH | CALL SOLE | 01 |
| UGI CORP NEW | COM | 902681105 | 234 | 9324 | SH | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 1459 | 25000 | SH | CALL SOLE | 01 |

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|------------------------------|------------------|-----------|-------|---------|-----|------|------|----|
| UNION PAC CORP | COM | 907818108 | 10503 | 180000 | SH | PUT | SOLE | 01 |
| UNION PAC CORP | COM | 907818108 | 7883 | 135090 | SH | | SOLE | 01 |
| UNISOURCE ENERGY CORP | NOTE 4.500% 3/0 | 909205AB2 | 48 | 50000 | PRN | | SOLE | 01 |
| UNITED AMER INDEMNITY LTD | CL A | 90933T109 | 118 | 15900 | SH | | SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 17203 | 304632 | SH | | SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 22063 | 390700 | SH | PUT | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 28 | 30000 | PRN | | SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT | 912318102 | 1165 | 99237 | SH | | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 2602 | 58642 | SH | | SOLE | 01 |
| UNITED STATES STL CORP NEW | NOTE 4.000% 5/1 | 912909AE8 | 4163 | 2618000 | PRN | | SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 4437 | 100000 | SH | CALL | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 1963 | 32222 | SH | | SOLE | 01 |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 244 | 4000 | SH | PUT | SOLE | 01 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 1960 | 40000 | SH | CALL | SOLE | 01 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 5917 | 236319 | SH | | SOLE | 01 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 242 | 3900 | SH | | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 750 | 35000 | SH | PUT | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 478 | 22317 | SH | | SOLE | 01 |
| UNUM GROUP | COM | 91529Y106 | 750 | 35000 | SH | CALL | SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 487 | 16154 | SH | | SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 1032 | 34200 | SH | CALL | SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 911 | 41700 | SH | | SOLE | 01 |
| US BANCORP DEL | COM NEW | 902973304 | 1312 | 60000 | SH | CALL | SOLE | 01 |
| US BANCORP DEL | DBCV 9/2 | 902973AQ9 | 292 | 312000 | PRN | | SOLE | 01 |
| USA TECHNOLOGIES INC | *W EXP 12/31/201 | 90328S179 | 40 | 95000 | SH | | SOLE | 01 |
| USA TECHNOLOGIES INC | COM NO PAR | 90328S500 | 77 | 45327 | SH | | SOLE | 01 |
| USEC INC | COM | 90333E108 | 938 | 200000 | SH | CALL | SOLE | 01 |
| USEC INC | NOTE 3.000%10/0 | 90333EAC2 | 693 | 1000000 | PRN | | SOLE | 01 |
| UTI WORLDWIDE INC | ORD | G87210103 | 294 | 20300 | SH | | SOLE | 01 |
| V F CORP | COM | 918204108 | 2309 | 31880 | SH | | SOLE | 01 |
| VALASSIS COMMUNICATIONS INC | COM | 918866104 | 244 | 13653 | SH | | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 650 | 23166 | SH | | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911X104 | 842 | 30000 | SH | PUT | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1239 | 63893 | SH | | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 458 | 23600 | SH | PUT | SOLE | 01 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 258 | 10000 | SH | PUT | SOLE | 01 |
| VALLEY NATL BANCORP | COM | 919794107 | 655 | 53300 | SH | | SOLE | 01 |
| VALMONT INDS INC | COM | 920253101 | 281 | 3300 | SH | | SOLE | 01 |
| VALUECLICK INC | COM | 92046N102 | 1649 | 125000 | SH | | SOLE | 02 |
| VARIAN MED SYS INC | COM | 92220P105 | 558 | 13252 | SH | | SOLE | 01 |
| VARIAN SEMICONDUCTOR EQUIPMN | COM | 922207105 | 295 | 8985 | SH | | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 57063 | 3662593 | SH | | SOLE | 01 |
| VENTAS INC | COM | 92276F100 | 1279 | 33213 | SH | | SOLE | 01 |
| VERIFONE HLDGS INC | COM | 92342Y109 | 318 | 20000 | SH | CALL | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 23384 | 833939 | SH | | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 1963 | 70000 | SH | CALL | SOLE | 01 |
| VIACOM INC NEW | CL B | 92553P201 | 6561 | 234000 | SH | PUT | SOLE | 01 |
| VIRGIN MOBILE USA INC | CL A | 92769R108 | 66 | 13100 | SH | | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 7664 | 110900 | SH | PUT | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 5943 | 85996 | SH | | SOLE | 01 |
| VISA INC | COM CL A | 92826C839 | 7664 | 110900 | SH | CALL | SOLE | 01 |
| VIVO PARTICIPACOES S A | SPON ADR PFD NEW | 92855S200 | 245 | 9700 | SH | | SOLE | 01 |
| VIVUS INC | COM | 928551100 | 144 | 13800 | SH | | SOLE | 01 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 225 | 10000 | SH | | SOLE | 01 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1394 | 21646 | SH | | SOLE | 01 |
| VULCAN MATLS CO | COM | 929160109 | 1076 | 19899 | SH | | SOLE | 01 |
| WABCO HLDGS INC | COM | 92927K102 | 4145 | 197375 | SH | | SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 1356 | 27632 | SH | | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 2939 | 78435 | SH | | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 5118 | 136600 | SH | PUT | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 3027 | 50400 | SH | | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 300 | 5000 | SH | CALL | SOLE | 01 |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| WALTER ENERGY INC | COM | 93317Q105 | 2877 | 47900 | SH | PUT | SOLE | 01 |
| WALTER INVT MGMT CORP | COM | 93317W102 | 224 | 14000 | SH | | SOLE | 01 |
| WASHINGTON POST CO | CL B | 939640108 | 1264 | 2700 | SH | | SOLE | 01 |
| WASTE CONNECTIONS INC | NOTE 3.750% 4/0 | 941053AG5 | 266 | 254000 | PRN | | SOLE | 01 |
| WATERS CORP | COM | 941848103 | 316 | 5653 | SH | | SOLE | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2388 | 65163 | SH | | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 286 | 13816 | SH | | SOLE | 01 |
| WEATHERFORD INTERNATIONAL LT | REG | H27013103 | 8201 | 395600 | SH | CALL | SOLE | 01 |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 297 | 14917 | SH | | SOLE | 01 |
| WELLPOINT INC | COM | 94973V107 | 5166 | 109081 | SH | | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2254 | 80000 | SH | PUT | SOLE | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 1293 | 45900 | SH | CALL | SOLE | 01 |
| WENDYS ARBYS GROUP INC | COM | 950587105 | 525 | 111000 | SH | CALL | SOLE | 01 |
| WESTERN DIGITAL CORP | COM | 958102105 | 573 | 15699 | SH | | SOLE | 01 |
| WESTERN UN CO | COM | 959802109 | 1031 | 54486 | SH | | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 388 | 10582 | SH | | SOLE | 01 |
| WEYERHAEUSER CO | COM | 962166104 | 1224 | 33400 | SH | CALL | SOLE | 01 |
| WHIRLPOOL CORP | COM | 963320106 | 693 | 9905 | SH | | SOLE | 01 |
| WHOLE FOODS MKT INC | COM | 966837106 | 2086 | 68427 | SH | | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 1161 | 64958 | SH | | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 997 | 55800 | SH | CALL | SOLE | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 894 | 50000 | SH | PUT | SOLE | 01 |
| WILMINGTON TRUST CORP | COM | 971807102 | 568 | 40000 | SH | | SOLE | 02 |
| WILSHIRE BANCORP INC | COM | 97186T108 | 81 | 11100 | SH | | SOLE | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 2535 | 2590000 | PRN | | SOLE | 01 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 420 | 9293 | SH | | SOLE | 01 |
| WMS INDS INC | COM | 929297109 | 321 | 7200 | SH | | SOLE | 01 |
| WOLVERINE WORLD WIDE INC | COM | 978097103 | 320 | 12900 | SH | | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 2085 | 150000 | SH | CALL | SOLE | 01 |
| WORTHINGTON INDS INC | COM | 981811102 | 2085 | 150000 | SH | PUT | SOLE | 01 |
| WYETH | COM | 983024100 | 28448 | 585600 | SH | | SOLE | 01 |
| WYETH | COM | 983024100 | 1215 | 25000 | SH | PUT | SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 1878 | 115100 | SH | | SOLE | 01 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 408 | 25000 | SH | CALL | SOLE | 01 |
| WYNN RESORTS LTD | COM | 983134107 | 597 | 8426 | SH | | SOLE | 01 |
| XCEL ENERGY INC | COM | 98389B100 | 1812 | 94164 | SH | | SOLE | 01 |
| XENOPORT INC | COM | 98411C100 | 222 | 10439 | SH | | SOLE | 01 |
| XEROX CORP | COM | 984121103 | 108 | 13965 | SH | | SOLE | 01 |
| XILINX INC | COM | 983919101 | 883 | 37700 | SH | PUT | SOLE | 01 |
| XILINX INC | COM | 983919101 | 3669 | 156663 | SH | | SOLE | 01 |
| XILINX INC | COM | 983919101 | 883 | 37700 | SH | CALL | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 499 | 12075 | SH | | SOLE | 01 |
| XTO ENERGY INC | COM | 98385X106 | 1240 | 30000 | SH | CALL | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 6442 | 361702 | SH | | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 333 | 18700 | SH | CALL | SOLE | 01 |
| YAHOO INC | COM | 984332106 | 1781 | 100000 | SH | PUT | SOLE | 01 |
| YUM BRANDS INC | COM | 988498101 | 567 | 16792 | SH | | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 309 | 5790 | SH | | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 19092 | 357200 | SH | CALL | SOLE | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1336 | 25000 | SH | PUT | SOLE | 02 |
| ZION OIL & GAS INC | COM | 989696109 | 396 | 40538 | SH | | SOLE | 01 |
| ZIONS BANCORPORATION | COM | 989701107 | 324 | 18026 | SH | | SOLE | 01 |