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JEFFERIES GROUP INC /DE/  
Form 13F-HR  
February 21, 2008

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2007

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 February 21, 2008

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: 1005  
Form13F Information Table Value Total: \$4,814,990 (thousands)  
List of Other Included Managers:

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

No.	13F File Number	Name
01	28-10432	Jefferies & Company, Inc.
02	28-11329	Jefferies Asset Management, LLC
04	28-NEW	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	1062	235000	SH		SOLE	01 0
3COM CORP	COM	885535104	1130	250000	SH	CALL	SOLE	02
ABBOTT LABS	COM	002824100	1973	35143	SH		SOLE	01 0
ABERCROMBIE & FITCH CO	CL A	002896207	42392	530100	SH		SOLE	02
ACCENTURE LTD BERMUDA	CL A	G1150G111	873	24243	SH		SOLE	01
ACCESS INTEGRATED TECHNLS I	CL A	004329108	72	16100	SH		SOLE	02
ACCURAY INC	COM	004397105	320	21000	SH		SOLE	02
ACE LTD	ORD	G0070K103	815	13191	SH		SOLE	01
ADOBE SYS INC	COM	00724F101	488	11419	SH		SOLE	01
ADVANCE AUTO PARTS INC	COM	00751Y106	255	6700	SH		SOLE	01
ADVANCED MICRO DEVICES INC	NOTE 5.750% 8/1	007903AN7	2385	3000000	PRN		SOLE	01
ADVANCED MICRO DEVICES INC	COM	007903107	675	90000	SH	PUT	SOLE	01
ADVANCED MICRO DEVICES INC	COM	007903107	693	92388	SH		SOLE	01
ADVOCAT INC	COM	007586100	220	20000	SH		SOLE	02
AEGEAN MARINE PETROLEUM NETW	SHS	Y0017S102	392	10200	SH		SOLE	01
AEP INDS INC	COM	001031103	6854	214130	SH		SOLE	04
AEROPOSTALE	COM	007865108	5992	226100	SH		SOLE	02
AEROPOSTALE	COM	007865108	2650	100000	SH	CALL	SOLE	02
AES CORP	COM	00130H105	328	15356	SH		SOLE	01
AES CORP	COM	00130H105	5730	267900	SH	CALL	SOLE	01
AETNA INC NEW	COM	00817Y108	1492	25843	SH		SOLE	01 0
AFLAC INC	COM	001055102	283	4525	SH		SOLE	01
AGCO CORP	COM	001084102	248	3650	SH		SOLE	01
AGCO CORP	NOTE 1.250%12/1	001084AM4	90	50000	PRN		SOLE	01
AGILENT TECHNOLOGIES INC	COM	00846U101	976	26562	SH		SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	2745	27829	SH		SOLE	01
AKAMAI TECHNOLOGIES INC	COM	00971T101	945	27303	SH		SOLE	01
ALBEMARLE CORP	COM	012653101	389	9426	SH		SOLE	01
ALCATEL-LUCENT	SPONSORED ADR	013904305	370	50500	SH	CALL	SOLE	01
ALCOA INC	COM	013817101	15000	410400	SH	PUT	SOLE	01
ALCOA INC	COM	013817101	16605	454300	SH	CALL	SOLE	01
ALCOA INC	COM	013817101	6504	177942	SH		SOLE	01
ALCON INC	COM SHS	H01301102	214	1500	SH		SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	6753	90000	SH	CALL	SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	1777	23681	SH		SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	5177	69000	SH	PUT	SOLE	01
ALIGN TECHNOLOGY INC	COM	016255101	250	15000	SH		SOLE	02
ALLEGHENY ENERGY INC	COM	017361106	241	3795	SH		SOLE	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	533	6164	SH		SOLE	01
ALLIANCE DATA SYSTEMS CORP	COM	018581108	1125	15000	SH		SOLE	02
ALLIANCE IMAGING INC	COM NEW	018606202	382	39700	SH		SOLE	02
ALLIANT ENERGY CORP	COM	018802108	235	5778	SH		SOLE	01
ALLIANT TECHSYSTEMS INC	COM	018804104	277	2439	SH		SOLE	01
ALLIED WASTE INDS INC	COM PAR\$.01NEW	019589308	397	36045	SH		SOLE	01

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ALLIED WRLD ASSUR COM HLDG L	SHS	G0219G203	216	4305	SH	SOLE	01
ALTERA CORP	COM	021441100	462	23906	SH	SOLE	01
ALTRIA GROUP INC	COM	02209S103	1175	15548	SH	SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	2050	34100	SH	CALL SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	1912	31800	SH	PUT SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	705	11728	SH	SOLE	01
AMAZON COM INC	COM	023135106	271	2927	SH	SOLE	01
AMBAC FINL GROUP INC	COM	023139108	1371	53200	SH	CALL SOLE	01
AMBAC FINL GROUP INC	COM	023139108	2067	80200	SH	PUT SOLE	01
AMBAC FINL GROUP INC	COM	023139108	2160	83806	SH	SOLE	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	29699	1429912	SH	SOLE	01
AMERICAN ELEC PWR INC	COM	025537101	414	8893	SH	SOLE	01
AMERICAN EXPRESS CO	COM	025816109	769	14789	SH	SOLE	01
AMERICAN EXPRESS CO	COM	025816109	12615	242500	SH	CALL SOLE	01
AMERICAN FINL GROUP INC OHIO	NOTE 1.486% 6/0	025932AD6	479	935000	PRN	SOLE	01
AMERICAN FINL RLTY TR	COM	02607P305	407	50710	SH	SOLE	01
AMERICAN TOWER CORP	CL A	029912201	2513	59000	SH	PUT SOLE	01
AMERICREDIT CORP	COM	03060R101	146653	11466200	SH	SOLE	01
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	5280	8000000	PRN	SOLE	04
AMERICREDIT CORP	COM	03060R101	640	50000	SH	CALL SOLE	02
AMERIGROUP CORP	COM	03073T102	3646	100038	SH	SOLE	01
AMERISOURCEBERGEN CORP	COM	03073E105	2470	55032	SH	SOLE	01
AMGEN INC	COM	031162100	929	20000	SH	PUT SOLE	01
AMGEN INC	COM	031162100	515	11099	SH	SOLE	01
AMGEN INC	COM	031162100	17991	387400	SH	CALL SOLE	01
AMR CORP	NOTE 4.500% 2/1	001765BB1	15453	14913000	PRN	SOLE	01
AMR CORP	COM	001765106	692	49290	SH	SOLE	01
AMR CORP	COM	001765106	3373	240400	SH	CALL SOLE	01
AMSURG CORP	COM	03232P405	677	25000	SH	SOLE	02
AMYLIN PHARMACEUTICALS INC	COM	032346108	8103	219000	SH	PUT SOLE	01
AMYLIN PHARMACEUTICALS INC	COM	032346108	4380	118382	SH	SOLE	01
ANADARKO PETE CORP	COM	032511107	1570	23887	SH	SOLE	01
ANADIGICS INC	COM	032515108	1375	118813	SH	SOLE	02
ANNALY CAP MGMT INC	COM	035710409	201	11075	SH	SOLE	01
AON CORP	COM	037389103	886	18570	SH	SOLE	01
APARTMENT INVT & MGMT CO	CL A	03748R101	706	20312	SH	SOLE	01
APEX SILVER MINES LTD	ORD	G04074103	2912	191100	SH	CALL SOLE	01
APOLLO GROUP INC	CL A	037604105	774	11039	SH	SOLE	01
APP PHARMACEUTICALS INC	COM	00202H108	205	20000	SH	SOLE	02
APPLE INC	COM	037833100	54472	275000	SH	CALL SOLE	01
APPLE INC	COM	037833100	29118	147000	SH	PUT SOLE	01
APPLE INC	COM	037833100	10841	54730	SH	SOLE	01
APPLIED MATLS INC	COM	038222105	1773	99837	SH	SOLE	01
APRIA HEALTHCARE GROUP INC	COM	037933108	5930	274896	SH	SOLE	01
APRIA HEALTHCARE GROUP INC	COM	037933108	7321	339400	SH	PUT SOLE	01
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	6666	86181	SH	SOLE	01
ARMSTRONG WORLD INDS INC NEW	COM	04247X102	2026	50520	SH	SOLE	01
ARRIS GROUP INC	COM	04269Q100	847	84900	SH	SOLE	01
ASHLAND INC NEW	COM	044209104	530	11168	SH	SOLE	01
ASM INTL N V	COM	N07045102	10601	442631	SH	SOLE	01
ASPREVA PHARMACEUTICALS CORP	COM	04538T109	2236	86000	SH	SOLE	02
ASSISTED LIVING CONCPT NEV N	CL A	04544X102	108	14400	SH	SOLE	01
ASSURANT INC	COM	04621X108	717	10724	SH	SOLE	01
ASSURED GUARANTY LTD	COM	G0585R106	1435	54072	SH	SOLE	01
ASTA FDG INC	COM	046220109	245	9255	SH	SOLE	01
ASTORIA FINL CORP	COM	046265104	589	25319	SH	SOLE	01
ATHENAHEALTH INC	COM	04685W103	1265	35147	SH	SOLE	01
ATHEROGENICS INC	COM	047439104	18	47400	SH	CALL SOLE	01
ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	049164205	50471	930850	SH	SOLE	04
AU OPTRONICS CORP	SPONSORED ADR	002255107	310	16156	SH	SOLE	01
AUGUSTA RES CORP	COM NEW	050912203	3183	725000	SH	SOLE	04
AUTOMATIC DATA PROCESSING IN	COM	053015103	251	5640	SH	SOLE	01

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AUTOZONE INC	COM	053332102	1141	9514	SH	SOLE	01
AVNET INC	DBCV 2.000% 3/1	053807AL7	40	34000	PRN	SOLE	01
AVON PRODS INC	COM	054303102	543	13735	SH	SOLE	01
BAIDU COM INC	SPON ADR REP A	056752108	1014	2600	SH	SOLE	01
BAIDU COM INC	SPON ADR REP A	056752108	64746	166100	SH	CALL SOLE	01
BAKER HUGHES INC	COM	057224107	2028	25000	SH	PUT SOLE	01
BAKER HUGHES INC	COM	057224107	17509	215900	SH	CALL SOLE	01
BAKER HUGHES INC	COM	057224107	986	12159	SH	SOLE	01
BALL CORP	COM	058498106	970	21560	SH	SOLE	01
BANK OF NEW YORK MELLON CORP	COM	064058100	1517	31109	SH	SOLE	01
BARD C R INC	COM	067383109	248	2617	SH	SOLE	01
BARR PHARMACEUTICALS INC	COM	068306109	1692	31855	SH	SOLE	01
BAXTER INTL INC	COM	071813109	1070	18433	SH	SOLE	01
BAYER AG	SPON ADR	72730302	910	10000	SH	SOLE	02
BCE INC	COM NEW	05534B760	795	20000	SH	SOLE	01
BEA SYS INC	COM	073325102	11835	750000	SH	SOLE	01
BEAR STEARNS COS INC	COM	073902108	927	10504	SH	SOLE	01
BEBE STORES INC	COM	075571109	12337	959353	SH	SOLE	02
BECKMAN COULTER INC	COM	075811109	2912	40000	SH	CALL SOLE	01
BECTON DICKINSON & CO	COM	075887109	1600	19145	SH	SOLE	01
BEST BUY INC	COM	086516101	1400	26600	SH	PUT SOLE	01
BEST BUY INC	COM	086516101	2633	50000	SH	CALL SOLE	01
BEST BUY INC	COM	086516101	4257	80850	SH	SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	27225	388700	SH	SOLE	01
BHP BILLITON PLC	SPONSORED ADR	05545E209	1434	23400	SH	SOLE	01
BIG 5 SPORTING GOODS CORP	COM	08915P101	365	25316	SH	SOLE	01
BIOGEN IDEC INC	COM	09062X103	3102	54495	SH	SOLE	01
BIOGEN IDEC INC	COM	09062X103	6432	113000	SH	PUT SOLE	01
BIOVAIL CORP	COM	09067J109	3353	249100	SH	CALL SOLE	01
BJ SVCS CO	COM	055482103	261	10719	SH	SOLE	01
BLACK & DECKER CORP	COM	091797100	931	13363	SH	SOLE	01
BLACKROCK KELSO CAPITAL CORP	COM	092533108	306	20000	SH	SOLE	01
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	553	25000	SH	SOLE	02
BLOCKBUSTER INC	CL A	093679108	195	50000	SH	CALL SOLE	01
BLUE COAT SYSTEMS INC	COM NEW	09534T508	1028	31260	SH	SOLE	01
BMC SOFTWARE INC	COM	055921100	209	5874	SH	SOLE	01
BOEING CO	COM	097023105	460	5260	SH	SOLE	01
BOLT TECHNOLOGY CORP	COM	097698104	292	7700	SH	SOLE	01
BOSTON PROPERTIES INC	COM	101121101	2462	26813	SH	SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	15323	1317500	SH	CALL SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	2337	200986	SH	SOLE	01
BRADLEY PHARMACEUTICALS INC	COM	104576103	617	31300	SH	PUT SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	8486	320000	SH	PUT SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	9916	373911	SH	SOLE	01
BRISTOL MYERS SQUIBB CO	COM	110122108	46195	1741900	SH	CALL SOLE	01
BROADCOM CORP	CL A	111320107	1404	53725	SH	SOLE	01
BRUKER BIOSCIENCES CORP	COM	116794108	538	40453	SH	SOLE	01
BRUNSWICK CORP	COM	117043109	770	45170	SH	SOLE	01
BUNGE LIMITED	COM	G16962105	338	2907	SH	SOLE	01
BURGER KING HLDGS INC	COM	121208201	659	23100	SH	SOLE	02
BUSINESS OBJECTS S A	SPONSORED ADR	12328X107	2497	41000	SH	SOLE	02
CA INC	COM	12673P105	844	33821	SH	SOLE	01
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	3318	135420	SH	SOLE	01
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2450	100000	SH	PUT SOLE	01
CAESARS ENTMT INC	FRNT 4/1	127687AB7	7960	5865000	PRN	SOLE	01
CAI INTERNATIONAL INC	COM	12477X106	316	30000	SH	SOLE	01
CAL MAINE FOODS INC	COM NEW	128030202	379	14300	SH	SOLE	01
CAMERON INTERNATIONAL CORP	COM	13342B105	635	13200	SH	SOLE	01
CAPITAL ONE FINL CORP	COM	14040H105	886	18748	SH	SOLE	01
CAPITAL SR LIVING CORP	COM	140475104	334	33600	SH	SOLE	01
CAPITALSOURCE INC	COM	14055X102	348	19779	SH	SOLE	01
CARDINAL HEALTH INC	COM	14149Y108	1155	20000	SH	SOLE	02

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CARNIVAL CORP	DCBV 2.000% 4/1	143658AN2	1165	997000	PRN	SOLE	01
CARPENTER TECHNOLOGY CORP	COM	144285103	451	5996	SH	SOLE	01
CATERPILLAR INC DEL	COM	149123101	816	11233	SH	SOLE	01
CBS CORP NEW	CL B	124857202	1428	52400	SH	PUT	SOLE
CBS CORP NEW	CL B	124857202	451	16541	SH	SOLE	01
CELGENE CORP	COM	151020104	1736	37552	SH	SOLE	01
CELGENE CORP	COM	151020104	4570	98900	SH	PUT	SOLE
CENTERPOINT ENERGY INC	NOTE 3.750% 5/1	15189TAM9	14576	9511000	PRN	SOLE	01
CENTURYTEL INC	COM	156700106	1236	29809	SH	SOLE	01
CEPHALON INC	COM	156708109	362	5037	SH	SOLE	01
CEPHALON INC	NOTE 2.000% 6/0	156708AP4	4950	3000000	PRN	SOLE	01
CGG VERITAS	SPONSORED ADR	204386106	404	7200	SH	SOLE	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1098	50000	SH	SOLE	02
CHEMED CORP NEW	COM	16359R103	1285	23000	SH	SOLE	02
CHESAPEAKE ENERGY CORP	COM	165167107	286	7302	SH	SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	165167BZ9	377	350000	PRN	SOLE	01
CHESAPEAKE ENERGY CORP	PFD CONV	165167842	887	7900	SH	SOLE	01
CHESAPEAKE ENERGY CORP	6.25% PFD CONV	165167818	612	2000	SH	SOLE	01
CHEVRON CORP NEW	COM	166764100	267	2859	SH	SOLE	01
CHICOS FAS INC	COM	168615102	181	20000	SH	CALL	SOLE
CHILDRENS PL RETAIL STORES I	COM	168905107	25618	987954	SH	SOLE	01
CHILDRENS PL RETAIL STORES I	COM	168905107	648	25000	SH	CALL	SOLE
CHINA MED TECHNOLOGIES INC	SPONSORED ADR	169483104	222	5000	SH	SOLE	02
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	9273	62573	SH	SOLE	01
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	1482	10000	SH	CALL	SOLE
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	1482	10000	SH	PUT	SOLE
CHOICEPOINT INC	COM	170388102	438	12038	SH	SOLE	01
CIENA CORP	COM NEW	171779309	595	17458	SH	SOLE	01
CIENA CORP	NOTE 0.250% 5/0	171779AB7	211	202000	PRN	SOLE	01
CIGNA CORP	COM	125509109	257	4781	SH	SOLE	01
CISCO SYS INC	COM	17275R102	3273	120865	SH	SOLE	01
CITIGROUP INC	COM	172967101	10996	373506	SH	SOLE	01
CITIGROUP INC	COM	172967101	11776	400000	SH	CALL	SOLE
CITIGROUP INC	COM	172967101	29293	995000	SH	PUT	SOLE
CITRIX SYS INC	COM	177376100	816	21462	SH	SOLE	01
CLAUDE RES INC	COM	182873109	56	40000	SH	SOLE	01
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	4853	140600	SH	SOLE	01
CLEARWIRE CORP	CL A	185385309	254	18549	SH	SOLE	01
CME GROUP INC	COM	12572Q105	241	351	SH	SOLE	01
CME GROUP INC	COM	12572Q105	3224	4700	SH	PUT	SOLE
CMS ENERGY CORP	COM	125896100	232	13326	SH	SOLE	01
CNET NETWORKS INC	COM	12613R104	65212	7134800	SH	SOLE	01
COCA COLA CO	COM	191216100	81168	1322600	SH	CALL	SOLE
COCA COLA CO	COM	191216100	17914	291900	SH	PUT	SOLE
COCA COLA CO	COM	191216100	1466	23880	SH	SOLE	01
COCA COLA ENTERPRISES INC	COM	191219104	287	11021	SH	SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	377	11115	SH	SOLE	01
COLGATE PALMOLIVE CO	COM	194162103	404	5178	SH	SOLE	01
COMCAST CORP NEW	CL A SPL	20030N200	2265	125000	SH	PUT	SOLE
COMMERCE BANCORP INC NJ	COM	200519106	2180	57165	SH	SOLE	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	922	25000	SH	SOLE	02
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	4799	146900	SH	SOLE	01
COMPUTER SCIENCES CORP	COM	205363104	824	16649	SH	SOLE	01
COMPUWARE CORP	COM	205638109	140	15796	SH	SOLE	01
COMTECH GROUP INC	COM NEW	205821200	478	29700	SH	SOLE	01
CONAGRA FOODS INC	COM	205887102	2247	94442	SH	SOLE	01
CONEXANT SYSTEMS INC	COM	207142100	2552	3075000	SH	SOLE	02
CONOCOPHILLIPS	COM	20825C104	43427	491812	SH	SOLE	01
CONOCOPHILLIPS	COM	20825C104	59753	676700	SH	CALL	SOLE
CONOCOPHILLIPS	COM	20825C104	86887	984000	SH	PUT	SOLE
CONSOL ENERGY INC	COM	20854P109	524	7329	SH	SOLE	01
CONSTELLATION BRANDS INC	CL A	21036P108	325	13760	SH	SOLE	01

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CONSTELLATION ENERGY GROUP I	COM	210371100	251	2445	SH	SOLE	01
CONTINENTAL AIRLS INC	CL B	210795308	475	21348	SH	SOLE	01
CONVERGYS CORP	COM	212485106	262	15924	SH	SOLE	01
COOPER COS INC	DBCV 2.625% 7/0	216648AG0	5125	5000000	PRN	SOLE	01
COPART INC	COM	217204106	271	6372	SH	SOLE	01
CORNING INC	COM	219350105	3024	126081	SH	SOLE	01
CORNING INC	COM	219350105	1466	61100	SH PUT	SOLE	01
COSTCO COMPANIES INC	NOTE 8/1	22160QAC6	158	100000	PRN	SOLE	01
COSTCO WHSL CORP NEW	COM	22160K105	25811	370000	SH CALL	SOLE	01
COSTCO WHSL CORP NEW	COM	22160K105	3488	50000	SH PUT	SOLE	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	529	59156	SH	SOLE	01
COUNTRYWIDE FINANCIAL CORP	COM	222372104	894	100000	SH CALL	SOLE	02
COVANTA HLDG CORP	COM	22282E102	2476	89500	SH CALL	SOLE	01
COVANTA HLDG CORP	COM	22282E102	2766	100000	SH PUT	SOLE	01
COVIDIEN LTD	COM	G2552X108	1753	39600	SH	SOLE	01
CRANE CO	COM	224399105	332	7737	SH	SOLE	01
CRAY INC	NOTE 3.000%12/0	225223AB2	4804	5375000	PRN	SOLE	01
CREE INC	COM	225447101	273	9940	SH	SOLE	01
CROCS INC	COM	227046109	774	21028	SH	SOLE	01
CROWN CASTLE INTL CORP	COM	228227104	263	6318	SH	SOLE	01
CSG SYS INTL INC	NOTE 2.500% 6/1	126349AB5	7183	8500000	PRN	SOLE	01
CSX CORP	COM	126408103	771	17528	SH	SOLE	01
CSX CORP	COM	126408103	1759	40000	SH CALL	SOLE	01
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	2823	2968000	PRN	SOLE	01
CUMMINS INC	COM	231021106	1143	8973	SH	SOLE	01
CURRENCYSHS JAPANESE YEN TR	JAPANESE YEN	23130A102	1344	15000	SH	SOLE	01
CV THERAPEUTICS INC	COM	126667104	1810	200000	SH CALL	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	2353	59200	SH CALL	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	36924	928900	SH PUT	SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	61818	1555156	SH	SOLE	01
CYBERONICS INC	COM	23251P102	286	21700	SH	SOLE	01
CYBERONICS INC	COM	23251P102	3737	284000	SH CALL	SOLE	01
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	552	50000	SH CALL	SOLE	01
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	2206	200000	SH PUT	SOLE	01
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	181	16453	SH	SOLE	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	7206	200000	SH CALL	SOLE	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	12162	337542	SH	SOLE	01
D R HORTON INC	COM	23331A109	1646	125000	SH PUT	SOLE	02
DANAHER CORP DEL	NOTE 1/2	235851AF9	37	29000	PRN	SOLE	01
DANKA BUSINESS SYS PLC	SPONSORED ADR	236277109	14	75000	SH	SOLE	01
DARDEN RESTAURANTS INC	COM	237194105	586	21153	SH	SOLE	01
DAVITA INC	COM	23918K108	1203	21356	SH	SOLE	01
DEAN FOODS CO NEW	COM	242370104	445	17225	SH	SOLE	01
DEERE & CO	COM	244199105	232	2494	SH	SOLE	01
DELL INC	COM	24702R101	1574	64200	SH CALL	SOLE	01
DENDREON CORP	COM	24823Q107	446	71700	SH CALL	SOLE	01
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	682	17823	SH	SOLE	01
DEVON ENERGY CORP NEW	DEB 4.900% 8/1	25179MAA1	803	505000	PRN	SOLE	01
DEVON ENERGY CORP NEW	DEB 4.950% 8/1	25179MAB9	60	38000	PRN	SOLE	01
DEVON ENERGY CORP NEW	COM	25179M103	1709	19219	SH	SOLE	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	355	2500	SH	SOLE	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1775	12500	SH CALL	SOLE	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	1775	12500	SH PUT	SOLE	01
DICE HLDGS INC	COM	253017107	98	12300	SH	SOLE	01
DICKS SPORTING GOODS INC	NOTE 1.606% 2/1	253393AB8	939	945000	PRN	SOLE	01
DIGITAL RIV INC	COM	25388B104	1219	36845	SH	SOLE	01
DIGITAL RIV INC	NOTE 1.250% 1/0	25388BAB0	20400	2000000	PRN	SOLE	01
DILLARDS INC	CL A	254067101	195	10407	SH	SOLE	01
DILLARDS INC	CL A	254067101	434	23100	SH CALL	SOLE	01
DIME CMNTY BANCSHARES	COM	253922108	383	30000	SH	SOLE	02
DIODES INC	NOTE 2.250%10/0	254543AA9	386	376000	PRN	SOLE	01
DIRECTV GROUP INC	COM	25459L106	961	41549	SH	SOLE	01

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DISCOVER FINL SVCS	COM	254709108	520	34500	SH	CALL	SOLE	01
DISNEY WALT CO	COM DISNEY	254687106	527	16330	SH		SOLE	01
DOLLAR FINL CORP	NOTE 2.875% 6/3	256664AB9	1021	1000000	PRN		SOLE	01
DOMINION RES INC VA NEW	NOTE 2.125%12/1	25746UAT6	98	76000	PRN		SOLE	01
DOMTAR CORP	COM	257559104	1365	177500	SH		SOLE	01
DONNELLEY R R & SONS CO	COM	257867101	635	16820	SH		SOLE	01
DOW CHEM CO	COM	260543103	3163	80242	SH		SOLE	01
DOWNEY FINL CORP	COM	261018105	202	6500	SH		SOLE	02
DRS TECHNOLOGIES INC	COM	23330X100	1140	21000	SH		SOLE	01
DST SYS INC DEL	DBCV 3.625% 8/1	233326AD9	24	14000	PRN		SOLE	01
DTE ENERGY CO	COM	233331107	1816	41302	SH		SOLE	01
DU PONT E I DE NEMOURS & CO	COM	263534109	2473	56092	SH		SOLE	01
DYNEGY INC DEL	CL A	26817G102	183	25691	SH		SOLE	01
E M C CORP MASS	NOTE 1.750%12/0	268648AM4	690	503000	PRN		SOLE	01
E TRADE FINANCIAL CORP	COM	269246104	5509	1551700	SH	PUT	SOLE	01
E TRADE FINANCIAL CORP	COM	269246104	4466	1258094	SH		SOLE	01
E TRADE FINANCIAL CORP	COM	269246104	178	50000	SH	CALL	SOLE	01
EASTMAN CHEM CO	COM	277432100	782	12808	SH		SOLE	01
EASTMAN KODAK CO	COM	277461109	215	9811	SH		SOLE	01
EATON CORP	COM	278058102	2520	25997	SH		SOLE	01
EATON VANCE CORP	COM NON VTG	278265103	357	7867	SH		SOLE	01
EBAY INC	COM	278642103	3402	102500	SH	CALL	SOLE	01
EBAY INC	COM	278642103	1660	50000	SH	PUT	SOLE	01
ECHOSTAR COMMUNICATIONS NEW	CL A	278762109	13236	350900	SH		SOLE	01
ECOLAB INC	COM	278865100	1326	25891	SH		SOLE	01
EDISON INTL	COM	281020107	2138	40069	SH		SOLE	01
EDWARDS LIFESCIENCES CORP	DBCV 3.875% 5/1	28176EAB4	5548	5500000	PRN		SOLE	01
ELAN PLC	ADR	284131208	4396	200000	SH	CALL	SOLE	01
ELAN PLC	ADR	284131208	2198	100000	SH	PUT	SOLE	01
ELECTRONIC ARTS INC	COM	285512109	9293	159100	SH	CALL	SOLE	01
ELECTRONIC ARTS INC	COM	285512109	3505	60000	SH	PUT	SOLE	01
EMCORE CORP	COM	290846104	233	15200	SH		SOLE	01
EMERSON ELEC CO	COM	291011104	1201	21193	SH		SOLE	01
EMPIRE RESORTS INC	NOTE 8.000% 7/3	292052AB3	55	70000	PRN		SOLE	01
ENCORE CAP GROUP INC	NOTE 3.375% 9/1	292554AB8	248	300000	PRN		SOLE	01
ENDEAVOUR INTL CORP	COM	29259G101	5811	4336309	SH		SOLE	01
ENERGY PARTNERS LTD	COM	29270U105	308	26100	SH		SOLE	01
ENERSYS	COM	29275Y102	5213	208861	SH		SOLE	01
ENTERGY CORP NEW	COM	29364G103	505	4222	SH		SOLE	01
EOG RES INC	COM	26875P101	375	4207	SH		SOLE	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	876	24019	SH		SOLE	01
ESPEED INC	CL A	296643109	1367	121000	SH		SOLE	02
ESTERLINE TECHNOLOGIES CORP	COM	297425100	41942	810460	SH		SOLE	01
EXELON CORP	COM	30161N101	262	3206	SH		SOLE	01
EXPEDIA INC DEL	COM	30212P105	252	7972	SH		SOLE	01
EXPEDITORS INTL WASH INC	COM	302130109	749	16761	SH		SOLE	01
EXPRESS SCRIPTS INC	COM	302182100	1289	17661	SH		SOLE	01
EXPRESSJET HOLDINGS INC	NOTE 4.250% 8/0	30218UAB4	36	37000	PRN		SOLE	01
EXXON MOBIL CORP	COM	30231G102	420	4483	SH		SOLE	01
FAMILY DLR STORES INC	COM	307000109	233	12132	SH		SOLE	01
FEDERATED INVS INC PA	CL B	314211103	368	8949	SH		SOLE	01
FEDEX CORP	COM	31428X106	1187	13310	SH		SOLE	01
FEI CO	NOTE 6/1	30241LAD1	12054	11689000	PRN		SOLE	01
FEI CO	NOTE 5.500% 8/1	30241LAB5	269	271000	PRN		SOLE	01
FEI CO	NOTE 2.875% 6/0	30241LAF6	1650	1503000	PRN		SOLE	01
FIBERTOWER CORP	NOTE 9.000%11/1	31567RAC4	4979	5420000	PRN		SOLE	01
FIBERTOWER CORP	COM	31567R100	57	25000	SH		SOLE	01
FIDELITY NATL INFORMATION SV	COM	31620M106	482	11587	SH		SOLE	01
FIFTH THIRD BANCORP	COM	316773100	410	16309	SH		SOLE	01
FINANCIAL FED CORP	DBCV 2.000% 4/1	317492AF3	194	200000	PRN		SOLE	01
FIRST HORIZON NATL CORP	COM	320517105	685	37735	SH		SOLE	01
FIRST SOLAR INC	COM	336433107	267	1000	SH		SOLE	02

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FIRSTENERGY CORP	COM	337932107	1716	23721	SH	SOLE	01
FIRSTFED FINL CORP	COM	337907109	1054	29443	SH	SOLE	01 0
FLEXTRONICS INTL LTD	ORD	Y2573F102	1225	101591	SH	SOLE	01
FLIR SYS INC	COM	302445101	351	11215	SH	SOLE	01
FLUOR CORP NEW	NOTE 1.500% 2/1	343412AA0	42	16000	PRN	SOLE	01
FMC TECHNOLOGIES INC	COM	30249U101	221	3900	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	2840	422012	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	3434	510200	SH PUT	SOLE	01
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	50	50000	PRN	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	2692	400000	SH CALL	SOLE	01
FORMFACTOR INC	COM	346375108	969	29269	SH	SOLE	01 0
FORTUNE BRANDS INC	COM	349631101	1200	16577	SH	SOLE	01
FPL GROUP INC	COM	302571104	1230	18140	SH	SOLE	01
FRANCE TELECOM	SPONSORED ADR	35177Q105	3572	100267	SH	SOLE	01
FREEPORT-MCMORAN COPPER & GO	PFD CONV	35671D782	8292	55000	SH	SOLE	01
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	8002	780960	SH	SOLE	01
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	101836	994100	SH PUT	SOLE	01
FREEPORT-MCMORAN COPPER & GO	COM	35671D857	74064	723000	SH CALL	SOLE	01
FRONTLINE LTD	SHS	G3682E127	99081	2064182	SH	SOLE	01
FULTON FINL CORP PA	COM	360271100	1802	160583	SH	SOLE	01
GALLAGHER ARTHUR J & CO	COM	363576109	226	9360	SH	SOLE	01
GAMESTOP CORP NEW	CL A	36467W109	415	6688	SH	SOLE	01
GARMIN LTD	ORD	G37260109	22097	227800	SH PUT	SOLE	01
GARMIN LTD	ORD	G37260109	650	6700	SH CALL	SOLE	01
GARMIN LTD	ORD	G37260109	2207	22752	SH	SOLE	01
GENCORP INC	SDCV 2.250%11/1	368682AL4	1797	2000000	PRN	SOLE	01
GENENTECH INC	COM NEW	368710406	712	10600	SH	SOLE	01 0
GENENTECH INC	COM NEW	368710406	2012	30000	SH PUT	SOLE	01
GENENTECH INC	COM NEW	368710406	4024	60000	SH CALL	SOLE	01
GENERAL CABLE CORP DEL NEW	COM	369300108	528	7200	SH	SOLE	01
GENERAL ELECTRIC CO	COM	369604103	1279	34486	SH	SOLE	01 0
GENERAL ELECTRIC CO	COM	369604103	1027	27700	SH	SOLE	01
GENERAL MTRS CORP	COM	370442105	39115	1571500	SH PUT	SOLE	01
GENERAL MTRS CORP	DEB SR CV C 33	370442717	4908	250000	SH	SOLE	01
GENERAL MTRS CORP	COM	370442105	18964	761900	SH CALL	SOLE	01
GENERAL MTRS CORP	COM	370442105	11971	480942	SH	SOLE	01
GENESCO INC	COM	371532102	318	8400	SH	SOLE	01
GENESIS MICROCHIP INC DEL	COM	37184C103	2228	260000	SH	SOLE	02
GENTEX CORP	COM	371901109	278	15622	SH	SOLE	01
GENTIVA HEALTH SERVICES INC	COM	37247A102	190	10000	SH	SOLE	02
GENUINE PARTS CO	COM	372460105	553	11939	SH	SOLE	01
GENZYME CORP	COM	372917104	6700	90000	SH PUT	SOLE	01
GENZYME CORP	COM	372917104	9199	123577	SH	SOLE	01 0
GEORGIA GULF CORP	COM PAR \$0.01	373200203	804	121500	SH CALL	SOLE	01
GILEAD SCIENCES INC	COM	375558103	1473	32019	SH	SOLE	01 0
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	56	42000	PRN	SOLE	01
GIVEN IMAGING	ORD SHS	M52020100	465	20000	SH	SOLE	02
GLG PARTNERS INC	*W EXP 12/28/201	37929X115	432	71800	SH	SOLE	01
GLOBAL CROSSING LTD	NOTE 5.000% 5/1	37932JAA1	5276	4500000	PRN	SOLE	01
GLOBAL CROSSING LTD	SHS NEW	G3921A175	1025	46500	SH	SOLE	01 0
GLOBAL INDS LTD	DBCV 2.750% 8/0	379336AE0	4915	5500000	PRN	SOLE	01
GLOBAL SOURCES LTD	ORD	G39300101	295	10440	SH	SOLE	01
GOLDMAN SACHS GROUP INC	COM	38141G104	14774	68700	SH CALL	SOLE	01
GOLDMAN SACHS GROUP INC	COM	38141G104	26881	125000	SH PUT	SOLE	01
GOODMAN GLOBAL INC	COM	38239A100	614	25000	SH	SOLE	01
GOODRICH CORP	COM	382388106	988	13992	SH	SOLE	01
GOODYEAR TIRE & RUBR CO	COM	382550101	346	12275	SH	SOLE	01
GOOGLE INC	CL A	38259P508	217	314	SH	SOLE	01
GOOGLE INC	CL A	38259P508	17010	24600	SH PUT	SOLE	01
GRACO INC	COM	384109104	365	9783	SH	SOLE	01
GRAHAM CORP	COM	384556106	246	4700	SH	SOLE	01
GRAINGER W W INC	COM	384802104	876	10014	SH	SOLE	01



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GREATBATCH INC	COM	39153L106	600	30000	SH		SOLE	02
HAIN CELESTIAL GROUP INC	COM	405217100	371	11600	SH		SOLE	02
HARLEY DAVIDSON INC	COM	412822108	10379	222200	SH	CALL	SOLE	01
HARLEY DAVIDSON INC	COM	412822108	13779	295000	SH	PUT	SOLE	01
HARMAN INTL INDS INC	COM	413086109	972	13188	SH		SOLE	01
HARRAHS ENTMT INC	COM	413619107	1517	17100	SH		SOLE	01
HARSCO CORP	COM	415864107	342	5339	SH		SOLE	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	538	6166	SH		SOLE	01
HASBRO INC	COM	418056107	796	31122	SH		SOLE	01
HAYES LEMMERZ INTL INC	COM NEW	420781304	13237	2896426	SH		SOLE	04
HCP INC	COM	40414L109	607	17442	SH		SOLE	01
HEADWATERS INC	NOTE 2.500% 2/0	42210PAD4	3935	5400000	PRN		SOLE	01
HEALTH MGMT ASSOC INC NEW	NOTE 4.375% 8/0	421933AF9	9800	10000000	PRN		SOLE	01
HEALTH NET INC	COM	42222G108	4376	90600	SH	CALL	SOLE	01
HEALTH NET INC	COM	42222G108	241	4991	SH		SOLE	01
HEALTHWAYS INC	COM	422245100	313	5363	SH		SOLE	01
HELICOS BIOSCIENCES CORP	COM	42326R109	392	37500	SH		SOLE	02
HESS CORP	COM	42809H107	26173	259500	SH	CALL	SOLE	01
HESS CORP	COM	42809H107	18712	185527	SH		SOLE	01
HESS CORP	COM	42809H107	7060	70000	SH	PUT	SOLE	01
HEWITT ASSOCS INC	COM	42822Q100	318	8300	SH		SOLE	01
HEWLETT PACKARD CO	COM	428236103	1718	34034	SH		SOLE	01
HOLLY CORP	COM PAR \$0.01	435758305	3415	67100	SH	CALL	SOLE	01
HOLOGIC INC	FRNT 2.000%12/1	436440AA9	1838	1700000	PRN		SOLE	01
HOME DEPOT INC	COM	437076102	1880	69807	SH		SOLE	01
HOME DEPOT INC	COM	437076102	2155	80000	SH	CALL	SOLE	01
HOME DEPOT INC	COM	437076102	2155	80000	SH	PUT	SOLE	01
HONEYWELL INTL INC	COM	438516106	254	4129	SH		SOLE	01
HORMEL FOODS CORP	COM	440452100	326	8064	SH		SOLE	01
HORNBECK OFFSHORE SVCS INC N	COM	440543106	6488	144339	SH		SOLE	01
HOSPIRA INC	COM	441060100	362	8487	SH		SOLE	01
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	232	7212	SH		SOLE	01
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	1528	75000	SH	PUT	SOLE	01
HSBC HLDGS PLC	SPON ADR NEW	404280406	5294	63250	SH		SOLE	01
HUDSON CITY BANCORP	COM	443683107	300	20000	SH		SOLE	02
HUMAN GENOME SCIENCES INC	NOTE 2.250%10/1	444903AK4	2212	2350000	PRN		SOLE	01
HUMANA INC	COM	444859102	1506	20000	SH	PUT	SOLE	01
HUMANA INC	COM	444859102	1506	20000	SH	CALL	SOLE	01
HUMANA INC	COM	444859102	363	4823	SH		SOLE	01
HUNTINGTON BANCSHARES INC	COM	446150104	1023	69280	SH		SOLE	01
HUNTSMAN CORP	PFD MND CV 5%	447011206	704	14300	SH		SOLE	01
HUTCHINSON TECHNOLOGY INC	COM	448407106	406	15411	SH		SOLE	01
ICON PUB LTD CO	SPONSORED ADR	45103T107	464	7500	SH		SOLE	02
ILLUMINA INC	COM	452327109	898	15150	SH		SOLE	01
IMCLONE SYS INC	COM	45245W109	373	8667	SH		SOLE	01
IMCLONE SYS INC	COM	45245W109	7740	180000	SH	CALL	SOLE	01
IMCLONE SYS INC	COM	45245W109	860	20000	SH	PUT	SOLE	01
IMPAC MTG HLDGS INC	COM	45254P102	17	30600	SH	CALL	SOLE	01
IMS HEALTH INC	COM	449934108	230	10000	SH		SOLE	02
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	983	1000000	PRN		SOLE	01
INCYTE CORP	NOTE 3.500% 2/1	45337CAF9	1005	1000000	PRN		SOLE	01
INDIA FD INC	COM	454089103	498	8000	SH		SOLE	01
INPUT/OUTPUT INC	NOTE 5.500%12/1	457652AB1	372	100000	PRN		SOLE	01
INTEL CORP	COM	458140100	504	18899	SH		SOLE	01
INTEL CORP	COM	458140100	42952	1611100	SH	CALL	SOLE	01
INTEL CORP	COM	458140100	10229	383700	SH	PUT	SOLE	01
INTERMUNE INC	COM	45884X103	2917	218800	SH	CALL	SOLE	01
INTERMUNE INC	COM	45884X103	321	24100	SH	PUT	SOLE	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	1235	11426	SH		SOLE	01
INTERNATIONAL FLAVORS&FRAGRA	COM	459506101	249	5168	SH		SOLE	01
INTERNATIONAL GAME TECHNOLOG	DBCV 2.600%12/1	459902AP7	430	424000	PRN		SOLE	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1538	34999	SH		SOLE	01

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INTERNATIONAL SHIPHOLDING CO	PFD 6% CONV EX	460321300	454	8400	SH	SOLE	01
INTERPUBLIC GROUP COS INC	NOTE 4.500% 3/1	460690AT7	2517	2480000	PRN	SOLE	01
INTERWOVEN INC	COM NEW	46114T508	235	16500	SH	SOLE	01
INTL PAPER CO	COM	460146103	945	29177	SH	SOLE	01
INTUIT	COM	461202103	1581	50000	SH	CALL SOLE	01
INTUIT	COM	461202103	1581	50000	SH	PUT SOLE	01
INVENTIV HEALTH INC	COM	46122E105	700	22596	SH	SOLE	01
INVERNESS MED INNOVATIONS IN	COM	46126P106	3328	59243	SH	SOLE	01
INVERNESS MED INNOVATIONS IN	COM	46126P106	1826	32500	SH	CALL SOLE	01
INVERNESS MED INNOVATIONS IN	NOTE 3.000% 5/1	46126PAD8	8562	6420000	PRN	SOLE	01
INVESCO LTD	SHS	G491BT108	702	22374	SH	SOLE	01
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	1206	1143000	PRN	SOLE	01
INVITROGEN CORP	COM	46185R100	284	3044	SH	SOLE	01
ISHARES TR	RUSSELL 2000	464287655	8465	111500	SH	PUT SOLE	01
ISHARES TR	RUSL 2000 GROW	464287648	343	4105	SH	SOLE	01
ISHARES TR	RUSL 2000 VALU	464287630	1148	15000	SH	CALL SOLE	02
JACOBS ENGR GROUP INC DEL	COM	469814107	1237	12938	SH	SOLE	01
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	159	11992	SH	SOLE	01
JO-ANN STORES INC	COM	47758P307	753	57600	SH	SOLE	01
JOHN HANCOCK BK &THRIFT OPP	SH BEN INT	409735107	310	50000	SH	SOLE	01
JOHNSON & JOHNSON	COM	478160104	633	9500	SH	SOLE	01
JOHNSON CTLS INC	COM	478366107	302	8391	SH	SOLE	01
JONES APPAREL GROUP INC	COM	480074103	2108	131860	SH	SOLE	01
JOY GLOBAL INC	COM	481165108	355	5386	SH	SOLE	01
JUNIPER NETWORKS INC	COM	48203R104	990	29810	SH	SOLE	01
KELLOGG CO	COM	487836108	1477	28166	SH	SOLE	01
KELLWOOD CO	DBCV 3.500% 6/1	488044AF5	1329	1530000	PRN	SOLE	01
KENEXA CORP	COM	488879107	413	21246	SH	SOLE	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	785	93400	SH	CALL SOLE	01
KIMBERLY CLARK CORP	COM	494368103	532	7681	SH	SOLE	01
KIMCO REALTY CORP	COM	49446R109	507	13926	SH	SOLE	01
KINDRED HEALTHCARE INC	COM	494580103	487	19500	SH	SOLE	02
KKR FINANCIAL HLDGS LLC	COM	48248A306	562	40000	SH	SOLE	02
KLA-TENCOR CORP	COM	482480100	897	18619	SH	SOLE	01
KOHL'S CORP	COM	500255104	16809	367000	SH	SOLE	02
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	1718	16214	SH	SOLE	01
LA Z BOY INC	COM	505336107	190	24000	SH	CALL SOLE	01
LA Z BOY INC	COM	505336107	5508	694605	SH	SOLE	01
LAMAR ADVERTISING CO	NOTE 2.875%12/3	512815AH4	1913	1647000	PRN	SOLE	01
LEAPFROG ENTERPRISES INC	CL A	52186N106	19	10000	SH	SOLE	02
LEAR CORP	COM	521865105	419	15159	SH	SOLE	01
LEAR CORP	COM	521865105	12671	458100	SH	PUT SOLE	01
LEGGETT & PLATT INC	COM	524660107	381	21858	SH	SOLE	01
LEHMAN BROS HLDGS INC	COM	524908100	49963	763500	SH	PUT SOLE	01
LEHMAN BROS HLDGS INC	COM	524908100	1006	15365	SH	SOLE	01
LEUCADIA NATL CORP	COM	527288104	9674	205399	SH	SOLE	01
LEUCADIA NATL CORP	NOTE 3.750% 4/1	527288AX2	28652	13219000	PRN	SOLE	01
LEVEL 3 COMMUNICATIONS INC	COM	52729N100	52	17000	SH	SOLE	01
LG PHILIP LCD CO LTD	SPONS ADR REP	50186V102	553	21310	SH	SOLE	01
LIBERTY MEDIA CORP	DEB 3.250% 3/1	530715AR2	45	61000	PRN	SOLE	01
LIFEPPOINT HOSPITALS INC	NOTE 3.500% 5/1	53219LAH2	6673	7509000	PRN	SOLE	01
LILLY ELI & CO	COM	532457108	37266	698000	SH	CALL SOLE	01
LILLY ELI & CO	COM	532457108	10144	190000	SH	PUT SOLE	01
LIMITED BRANDS INC	COM	532716107	3057	161500	SH	PUT SOLE	01
LIMITED BRANDS INC	COM	532716107	6688	353300	SH	CALL SOLE	01
LINCARE HLDGS INC	COM	532791100	320	9099	SH	SOLE	01
LINEAR TECHNOLOGY CORP	COM	535678106	1747	54900	SH	CALL SOLE	01
LINEAR TECHNOLOGY CORP	NOTE 3.125% 5/0	535678AD8	7294	7500000	PRN	SOLE	01
LIZ CLAIBORNE INC	COM	539320101	295	14475	SH	SOLE	01
LOCKHEED MARTIN CORP	COM	539830109	1271	12073	SH	SOLE	01
LOCKHEED MARTIN CORP	DBCV 8/1	539830AP4	18461	12569000	PRN	SOLE	01
LOEWS CORP	COM	540424108	1970	39131	SH	SOLE	01

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LOEWS CORP	COM	540424108	5034	100000	SH	PUT	SOLE	01
LOGITECH INTL S A	SHS	H50430232	2132	58200	SH		SOLE	01
LSI CORPORATION	COM	502161102	83	15672	SH		SOLE	01
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	2149	2239000	PRN		SOLE	01
LUBRIZOL CORP	COM	549271104	484	8943	SH		SOLE	01
M D C HLDGS INC	COM	552676108	241	6500	SH		SOLE	02
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	989	1049000	PRN		SOLE	01
MACYS INC	COM	55616P104	37866	1463704	SH		SOLE	02
MACYS INC	COM	55616P104	1436	55500	SH	CALL	SOLE	02
MAGUIRE PPTYS INC	COM	559775101	10322	350246	SH		SOLE	01 0
MANNKIND CORP	NOTE 3.750%12/1	56400PAA0	1365	1650000	PRN		SOLE	01
MANOR CARE INC NEW	NOTE 2.125% 8/0	564055AM3	26261	17552000	PRN		SOLE	01
MANOR CARE INC NEW	NOTE 2.000% 6/0	564055AP6	911	677000	PRN		SOLE	01
MARATHON OIL CORP	COM	565849106	2741	45034	SH		SOLE	01
MARINEMAX INC	COM	567908108	236	15222	SH		SOLE	01 0
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	261	5700	SH		SOLE	01
MARSHALL & ILSLEY CORP NEW	COM	571837103	523	19756	SH		SOLE	01 0
MARVEL ENTERTAINMENT INC	COM	57383T103	2671	100000	SH	CALL	SOLE	01
MARVEL ENTERTAINMENT INC	COM	57383T103	5342	200000	SH	PUT	SOLE	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1919	137300	SH		SOLE	01
MASTERCARD INC	CL A	57636Q104	237	1100	SH		SOLE	01
MASTERCARD INC	CL A	57636Q104	156558	727500	SH	CALL	SOLE	01
MASTERCARD INC	CL A	57636Q104	82852	385000	SH	PUT	SOLE	01
MATRIX SVC CO	COM	576853105	203	9306	SH		SOLE	01
MATTEL INC	COM	577081102	469	24622	SH		SOLE	01
MAXTOR CORP	NOTE 2.375% 8/1	577729AE6	794	500000	PRN		SOLE	01
MAXTOR CORP	NOTE 6.800% 4/3	577729AC0	25	22000	PRN		SOLE	01
MBIA INC	COM	55262C100	440	23635	SH		SOLE	01
MCAFEE INC	COM	579064106	375	10000	SH	CALL	SOLE	01
MCAFEE INC	COM	579064106	750	20000	SH	PUT	SOLE	01
MCCORMICK & CO INC	COM NON VTG	579780206	544	14337	SH		SOLE	01
MCDONALDS CORP	COM	580135101	1200	20366	SH		SOLE	01 0
MCDONALDS CORP	COM	580135101	17673	300000	SH	PUT	SOLE	01
MCGRAW HILL COS INC	COM	580645109	1311	29931	SH		SOLE	01
MCMORAN EXPLORATION CO	NOTE 6.000% 7/0	582411AB0	124	115000	PRN		SOLE	01
MEADWESTVACO CORP	COM	583334107	1342	42870	SH		SOLE	01
MEDAREX INC	COM	583916101	1093	104856	SH		SOLE	01
MEDAREX INC	COM	583916101	4961	476100	SH	CALL	SOLE	01
MEDAREX INC	COM	583916101	1584	152000	SH	PUT	SOLE	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	692	6829	SH		SOLE	01
MEDIVATION INC	COM	58501N101	144	10000	SH		SOLE	02
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	5331	4994000	PRN		SOLE	01
MEDTRONIC INC	COM	585055106	17711	352323	SH		SOLE	01 0
MEDTRONIC INC	NOTE 1.625% 4/1	585055AM8	14192	13295000	PRN		SOLE	01
MEDTRONIC INC	COM	585055106	1815	36100	SH	PUT	SOLE	01
MELCO PBL ENTMNT LTD	ADR	585464100	316	27300	SH		SOLE	01
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	403	22116	SH		SOLE	02
MEMC ELECTR MATLS INC	COM	552715104	1453	16420	SH		SOLE	01
MEMC ELECTR MATLS INC	COM	552715104	5309	60000	SH	CALL	SOLE	01
MENS WEARHOUSE INC	COM	587118100	759	28133	SH		SOLE	01 0
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	30	30000	PRN		SOLE	01
MERCADOLIBRE INC	COM	58733R102	369	5000	SH		SOLE	02
MERCHANTS BANCSHARES	COM	588448100	7379	314000	SH	PUT	SOLE	01
MERCHANTS BANCSHARES	COM	588448100	1269	54000	SH	CALL	SOLE	01
MERCK & CO INC	COM	589331107	15678	269795	SH		SOLE	01
MERCK & CO INC	COM	589331107	3882	66800	SH	CALL	SOLE	01
MERCK & CO INC	COM	589331107	5811	100000	SH	PUT	SOLE	01
MEREDITH CORP	COM	589433101	452	8214	SH		SOLE	01
MERRILL LYNCH & CO INC	COM	590188108	4831	90000	SH	PUT	SOLE	01
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	16006	14797000	PRN		SOLE	01
MERRILL LYNCH & CO INC	COM	590188108	2399	44690	SH		SOLE	01 0
METAVANTE TECHNOLOGIES INC	COM	591407101	1127	48333	SH		SOLE	01

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METLIFE INC	COM	59156R108	203	3300	SH		SOLE	01
MGI PHARMA INC	COM	552880106	1667	41111	SH		SOLE	01
MGI PHARMA INC	COM	552880106	1196	29500	SH	CALL	SOLE	01
MGI PHARMA INC	COM	552880106	1868	46100	SH	PUT	SOLE	01
MGIC INVT CORP WIS	COM	552848103	547	24400	SH	CALL	SOLE	01
MGM MIRAGE	COM	552953101	765	9100	SH		SOLE	02
MICROCHIP TECHNOLOGY INC	COM	595017104	845	26892	SH		SOLE	01
MICRON TECHNOLOGY INC	COM	595112103	88	12121	SH		SOLE	01
MICRON TECHNOLOGY INC	COM	595112103	3039	419200	SH	CALL	SOLE	01
MICRON TECHNOLOGY INC	NOTE 1.875% 6/0	595112AH6	4259	5349000	PRN		SOLE	01
MIDWEST AIR GROUP INC	COM	597911106	1230	83100	SH		SOLE	02
MILLER INDS INC TENN	COM NEW	600551204	297	21700	SH		SOLE	02
MILLIPORE CORP	COM	601073109	208	2836	SH		SOLE	01
MINDRAY MEDICAL INTL LTD	SPON ADR	602675100	563	13100	SH		SOLE	01 0
MINDSPEED TECHNOLOGIES INC	COM	602682106	1244	1020000	SH		SOLE	02
MIRANT CORP NEW	*W EXP 01/03/201	60467R118	1105	60009	SH		SOLE	01
MIRANT CORP NEW	COM	60467R100	12957	332400	SH	CALL	SOLE	01
MIRANT CORP NEW	COM	60467R100	1762	45200	SH	PUT	SOLE	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	3563	35000	SH	CALL	SOLE	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	3563	35000	SH	PUT	SOLE	01
MOLSON COORS BREWING CO	CL B	60871R209	518	10042	SH		SOLE	01
MONEYGRAM INTL INC	COM	60935Y109	877	57089	SH		SOLE	01
MONEYGRAM INTL INC	COM	60935Y109	1276	83000	SH	PUT	SOLE	01
MONSANTO CO NEW	COM	61166W101	4098	36687	SH		SOLE	01
MONSTER WORLDWIDE INC	COM	611742107	488	15051	SH		SOLE	01
MOODYS CORP	COM	615369105	1267	35482	SH		SOLE	01
MOODYS CORP	COM	615369105	20349	570000	SH	CALL	SOLE	01
MORGAN STANLEY	COM NEW	617446448	2656	50000	SH	PUT	SOLE	01
MOSAIC CO	COM	61945A107	5104	54100	SH	CALL	SOLE	01
MOTOROLA INC	COM	620076109	481	30000	SH	PUT	SOLE	01
MOTOROLA INC	COM	620076109	4576	285300	SH	CALL	SOLE	01
MTR GAMING GROUP INC	COM	553769100	530	78100	SH		SOLE	04
MURPHY OIL CORP	COM	626717102	1255	14791	SH		SOLE	01
MURPHY OIL CORP	COM	626717102	5515	65000	SH	PUT	SOLE	01
MYERS INDS INC	COM	628464109	1953	135000	SH		SOLE	02
MYLAN INC	COM	628530107	2999	213300	SH		SOLE	01 0
MYRIAD GENETICS INC	COM	62855J104	2058	44343	SH		SOLE	01 0
MYRIAD GENETICS INC	COM	62855J104	8820	190000	SH	PUT	SOLE	01
NABORS INDUSTRIES LTD	SHS	G6359F103	2054	75000	SH	CALL	SOLE	01
NAPCO SEC SYS INC	COM	630402105	148	23700	SH		SOLE	01
NASDAQ STOCK MARKET INC	COM	631103108	348	7037	SH		SOLE	01
NATIONAL CITY CORP	COM	635405103	2445	148526	SH		SOLE	01
NATIONAL CITY CORP	COM	635405103	1646	100000	SH	CALL	SOLE	01
NATIONAL CITY CORP	COM	635405103	1646	100000	SH	PUT	SOLE	01
NATIONAL FUEL GAS CO N J	COM	636180101	212	4549	SH		SOLE	01
NATIONAL HEALTHCARE CORP	COM	635906100	403	7800	SH		SOLE	02
NATIONAL SEMICONDUCTOR CORP	COM	637640103	848	37462	SH		SOLE	01
NCI BUILDING SYS INC	NOTE 2.125%11/1	628852AG0	2413	2450000	PRN		SOLE	01
NCR CORP NEW	COM	62886E108	501	19947	SH		SOLE	01
NETFLIX INC	COM	64110L106	892	33500	SH	PUT	SOLE	01
NETWORK APPLIANCE INC	COM	64120L104	1847	74018	SH		SOLE	01
NETWORK APPLIANCE INC	COM	64120L104	3412	136700	SH	PUT	SOLE	01
NEW YORK & CO INC	COM	649295102	11922	1868700	SH		SOLE	02
NEW YORK CMNTY BANCORP INC	COM	649445103	239	13596	SH		SOLE	01
NEW YORK TIMES CO	CL A	650111107	2053	117094	SH		SOLE	01
NEWMONT MINING CORP	COM	651639106	2021	41382	SH		SOLE	01
NEWMONT MINING CORP	COM	651639106	488	10000	SH	CALL	SOLE	01
NEWS CORP	CL A	65248E104	572	27919	SH		SOLE	01
NEXCEN BRANDS INC	COM	653351106	1604	331428	SH		SOLE	01
NEXTEST SYS CORP	COM	653339101	995	50000	SH		SOLE	02
NIKE INC	CL B	654106103	2210	34402	SH		SOLE	01
NOBEL LEARNING CMNTYS INC	COM	654889104	1348	93000	SH		SOLE	01

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NOBLE ENERGY INC	COM	655044105	663	8339	SH	SOLE	01
NOKIA CORP	SPONSORED ADR	654902204	1762	45900	SH	SOLE	01
NORTHERN TR CORP	COM	665859104	272	3555	SH	SOLE	01
NORTHROP GRUMMAN CORP	COM	666807102	505	6428	SH	SOLE	01
NORTHWEST AIRLS CORP	COM	667280408	4354	300044	SH	SOLE	01
NOVA BIOSOURCE FUELS INC	COM	65488W103	135	46500	SH	SOLE	01
NRG ENERGY INC	COM NEW	629377508	22116	510300	SH	CALL SOLE	01
NRG ENERGY INC	COM NEW	629377508	7368	170000	SH	PUT SOLE	01
NTR ACQUISITION CO	*W EXP 06/28/201	629415118	30	25000	SH	SOLE	01
NUCOR CORP	COM	670346105	1438	24279	SH	SOLE	01
NVIDIA CORP	COM	67066G104	1300	38215	SH	SOLE	01
NYMEX HOLDINGS INC	COM	62948N104	6306	47200	SH	PUT SOLE	01
NYMEX HOLDINGS INC	COM	62948N104	660	4940	SH	SOLE	01
NYSE EURONEXT	COM	629491101	42217	481000	SH	PUT SOLE	01
NYSE EURONEXT	COM	629491101	13482	153605	SH	SOLE	01
NYSE EURONEXT	COM	629491101	63458	723000	SH	CALL SOLE	01
OCCIDENTAL PETE CORP DEL	COM	674599105	846	10993	SH	SOLE	01
OFFICE DEPOT INC	COM	676220106	348	25000	SH	PUT SOLE	01
OFFICEMAX INC DEL	COM	67622P101	412	19942	SH	SOLE	01
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	5508	153650	SH	SOLE	01
OMNICARE INC	COM	681904108	456	20000	SH	SOLE	02
OMNICARE INC	DBCV 3.250%12/1	681904AL2	19219	26374000	PRN	SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	845	15200	SH	CALL SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	1391	25000	SH	PUT SOLE	01
OPTIMER PHARMACEUTICALS INC	COM	68401H104	449	64101	SH	SOLE	01 0
ORACLE CORP	COM	68389X105	1129	50000	SH	PUT SOLE	01
ORACLE CORP	COM	68389X105	3995	176918	SH	SOLE	01
ORACLE CORP	COM	68389X105	1129	50000	SH	CALL SOLE	01
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAC9	28	69000	PRN	SOLE	01
OWENS & MINOR INC NEW	COM	690732102	815	19200	SH	SOLE	02
OWENS CORNING NEW	COM	690742101	7514	371637	SH	SOLE	01 0
PACCAR INC	COM	693718108	1402	25728	SH	SOLE	01
PACTIV CORP	COM	695257105	980	36804	SH	SOLE	01
PALL CORP	COM	696429307	297	7367	SH	SOLE	01
PALM INC NEW	COM	696643105	423	66700	SH	CALL SOLE	01
PANTRY INC	NOTE 3.000%11/1	698657AL7	1364	1550000	PRN	SOLE	01
PARKER DRILLING CO	NOTE 2.125% 7/1	701081AR2	1817	2000000	PRN	SOLE	01
PAYCHEX INC	COM	704326107	1117	30828	SH	SOLE	01
PDL BIOPHARMA INC	COM	69329Y104	177	10096	SH	SOLE	01 0
PDL BIOPHARMA INC	COM	69329Y104	4112	234700	SH	CALL SOLE	01
PDL BIOPHARMA INC	COM	69329Y104	876	50000	SH	PUT SOLE	01
PEABODY ENERGY CORP	COM	704549104	476	7725	SH	SOLE	01
PENFORD CORP	COM	707051108	3785	147890	SH	SOLE	01
PENN NATL GAMING INC	COM	707569109	1375	23100	SH	SOLE	01 0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	541	31012	SH	SOLE	01 0
PENTAIR INC	COM	709631105	312	8956	SH	SOLE	01
PEOPLES UNITED FINANCIAL INC	COM	712704105	724	40700	SH	SOLE	01 0
PEPCO HOLDINGS INC	COM	713291102	564	19225	SH	SOLE	01
PEPSI BOTTLING GROUP INC	COM	713409100	1078	27326	SH	SOLE	01
PEPSIAMERICAS INC	COM	71343P200	214	6427	SH	SOLE	01
PEPSICO INC	COM	713448108	10497	138300	SH	CALL SOLE	01
PEPSICO INC	COM	713448108	6981	91972	SH	SOLE	01 0
PERKINELMER INC	COM	714046109	529	20346	SH	SOLE	01
PETROCHINA CO LTD	SPONSORED ADR	71646E100	29251	166703	SH	SOLE	01
PETROHAWK ENERGY CORP	COM	716495106	1558	90000	SH	CALL SOLE	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	6188	53700	SH	CALL SOLE	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2478	21500	SH	PUT SOLE	01
PETSMART INC	COM	716768106	509	21643	SH	SOLE	01 0
PFIZER INC	COM	717081103	613	26957	SH	SOLE	01
PG&E CORP	COM	69331C108	1412	32776	SH	SOLE	01
PHARMACEUTICAL RES INC	NOTE 2.875% 9/3	717125AC2	460	500000	PRN	SOLE	01
PHARMERICA CORP	COM	71714F104	139	10000	SH	SOLE	02

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PHOTON DYNAMICS INC	COM	719364101	166	20000	SH	CALL	SOLE	01
PHYSICIANS FORMULA HLDGS INC	COM	719427106	433	36413	SH		SOLE	02
PINNACLE ENTMT INC	COM	723456109	401	17000	SH		SOLE	02
PITNEY BOWES INC	COM	724479100	280	7361	SH		SOLE	01
PLUM CREEK TIMBER CO INC	COM	729251108	753	16346	SH		SOLE	01
PMC-SIERRA INC	COM	69344F106	3155	482456	SH		SOLE	01
POWER INTEGRATIONS INC	COM	739276103	347	10067	SH		SOLE	02
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	10244	200000	SH	PUT	SOLE	01
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	25683	501430	SH		SOLE	01
POZEN INC	COM	73941U102	364	30300	SH		SOLE	01
POZEN INC	COM	73941U102	410	34200	SH		SOLE	01
PPG INDS INC	COM	693506107	1116	15895	SH		SOLE	01
PPL ENERGY SUPPLY LLC	NOTE 2.625% 5/1	69352JAE7	25	12000	PRN		SOLE	01
PRAXAIR INC	COM	74005P104	2905	32744	SH		SOLE	01
PRECISION CASTPARTS CORP	COM	740189105	288	2080	SH		SOLE	01
PROCTER & GAMBLE CO	COM	742718109	8242	112255	SH		SOLE	01
PROGRESSIVE GAMING INTL CORP	COM	74332S102	242	97745	SH		SOLE	02
PROSHARES TR	ULTRA S&P 500	74347R107	662	8000	SH		SOLE	01
PROSHARES TR	ULTRASHT MD400	74347R859	823	15000	SH		SOLE	01
PSIVIDA LTD	SPONSORED ADR	74439M107	8	10000	SH		SOLE	02
PUBLIC STORAGE	COM	74460D109	717	9773	SH		SOLE	01
PUGET ENERGY INC NEW	COM	745310102	1100	40100	SH		SOLE	01
QIAO XING MOBILE COMM CO LTD	SHS	G73031109	254	30000	SH	CALL	SOLE	01
QUALCOMM INC	COM	747525103	3531	89727	SH		SOLE	01
QUALCOMM INC	COM	747525103	8869	225400	SH	CALL	SOLE	01
QUALCOMM INC	COM	747525103	4840	123000	SH	PUT	SOLE	01
QUANTA SVCS INC	COM	74762E102	202	7697	SH		SOLE	01
QUANTA SVCS INC	NOTE 3.750% 4/3	74762EAE2	446	328000	PRN		SOLE	01
QUANTUM CORP	NOTE 4.375% 8/0	747906AE5	424	457000	PRN		SOLE	01
QUEST DIAGNOSTICS INC	COM	74834L100	1902	35957	SH		SOLE	01
QUINTANA MARITIME LTD	SHS	Y7169G109	2643	115000	SH		SOLE	01
RADIAN GROUP INC	COM	750236101	318	27233	SH		SOLE	01
RADIATION THERAPY SVCS INC	COM	750323206	309	10000	SH		SOLE	01
RADIO ONE INC	CL D NON VTG	75040P405	24	10000	SH		SOLE	01
RADIOSHACK CORP	COM	750438103	662	39262	SH		SOLE	01
RADNET INC	COM	750491102	776	76500	SH		SOLE	01
RAM ENERGY RESOURCES INC	COM	75130P109	69667	13877974	SH		SOLE	01
RAMBUS INC DEL	COM	750917106	308	14700	SH		SOLE	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	224	6859	SH		SOLE	01
RAYTHEON CO	*W EXP 06/16/201	755111119	255	10100	SH		SOLE	01
RAYTHEON CO	COM NEW	755111507	1373	22618	SH		SOLE	01
RECKSON OPER PARTNERSHIP L P	DEB 4.000% 6/1	75621LAJ3	127	134000	PRN		SOLE	01
RED HAT INC	COM	756577102	558	26760	SH		SOLE	01
REGENERON PHARMACEUTICALS	COM	75886F107	1831	75800	SH	CALL	SOLE	01
REGIONAL BK HOLDERS TR	DEPOSITRY RCPT	75902E100	665	5050	SH		SOLE	01
REHABCARE GROUP INC	COM	759148109	272	12064	SH		SOLE	01
RELIANCE STEEL & ALUMINUM CO	COM	759509102	245	4518	SH		SOLE	01
RESEARCH IN MOTION LTD	COM	760975102	16103	142000	SH	CALL	SOLE	01
RESEARCH IN MOTION LTD	COM	760975102	24540	216400	SH	PUT	SOLE	01
RESEARCH IN MOTION LTD	COM	760975102	2962	26118	SH		SOLE	01
RESPIRONICS INC	COM	761230101	212	3230	SH		SOLE	01
REUTERS GROUP PLC	SPONSORED ADR	76132M102	4186	55013	SH		SOLE	01
REYNOLDS AMERICAN INC	COM	761713106	294	4455	SH		SOLE	01
RF MICRODEVICES INC	COM	749941100	411	72062	SH		SOLE	01
RIGEL PHARMACEUTICALS INC	COM NEW	766559603	1460	57500	SH	CALL	SOLE	01
RITE AID CORP	COM	767754104	472	169200	SH	CALL	SOLE	01
RIVERBED TECHNOLOGY INC	COM	768573107	677	25314	SH		SOLE	01
ROCKWELL AUTOMATION INC	COM	773903109	662	9601	SH		SOLE	01
ROHM & HAAS CO	COM	775371107	1582	29806	SH		SOLE	01
ROYAL CARIBBEAN CRUISES LTD	COM	V7780T103	1040	24500	SH		SOLE	01
RUBY TUESDAY INC	COM	781182100	125	12800	SH		SOLE	02
RUDDICK CORP	COM	781258108	377	10900	SH		SOLE	01

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RYLAND GROUP INC	COM	783764103	276	10000	SH	SOLE	02
SAFECO CORP	COM	786429100	1009	18121	SH	SOLE	01
SAFEWAY INC	COM NEW	786514208	4255	124386	SH	SOLE	01
SALESFORCE COM INC	COM	79466L302	426	6800	SH	SOLE	01
SANDISK CORP	COM	80004C101	1286	38777	SH	SOLE	01
SARA LEE CORP	COM	803111103	1551	96600	SH	SOLE	01
SARA LEE CORP	COM	803111103	1606	100000	SH PUT	SOLE	01
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	240	10424	SH	SOLE	01
SAVVIS INC	NOTE 3.000% 5/1	805423AA8	93	111000	PRN	SOLE	01
SBA COMMUNICATIONS CORP	COM	78388J106	215	6355	SH	SOLE	01
SCHERING PLOUGH CORP	COM	806605101	1359	50988	SH	SOLE	01
SCHERING PLOUGH CORP	COM	806605101	1332	50000	SH CALL	SOLE	01
SCHLUMBERGER LTD	DBCV 1.500% 6/0	806857AC2	1898	699000	PRN	SOLE	01
SCIENTIFIC GAMES CORP	CL A	80874P109	827	24875	SH	SOLE	01
SCIENTIFIC GAMES CORP	SDCV 0.750%12/0	80874PAD1	1557	1253000	PRN	SOLE	01
SEAGATE TECHNOLOGY	SHS	G7945J104	2104	82500	SH CALL	SOLE	01
SEAGATE TECHNOLOGY	SHS	G7945J104	2550	100000	SH PUT	SOLE	01
SEAGATE TECHNOLOGY	SHS	G7945J104	544	21321	SH	SOLE	01
SEALED AIR CORP NEW	COM	81211K100	1258	54347	SH	SOLE	01
SEARS HLDGS CORP	COM	812350106	1531	15000	SH PUT	SOLE	01
SEARS HLDGS CORP	COM	812350106	1621	15882	SH	SOLE	01
SEARS HLDGS CORP	COM	812350106	21206	207800	SH CALL	SOLE	01
SEI INVESTMENTS CO	COM	784117103	345	10720	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	27484	659100	SH PUT	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	28368	980562	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y886	1283	30300	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	11572	400000	SH CALL	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	55774	1927900	SH PUT	SOLE	01
SEMPRA ENERGY	COM	816851109	227	3673	SH	SOLE	01
SEPRACOR INC	COM	817315104	287	10901	SH	SOLE	01
SEPRACOR INC	NOTE 10/1	817315AW4	904	1000000	PRN	SOLE	01
SERVICE CORP INTL	COM	817565104	362	25793	SH	SOLE	01
SFBC INTL INC	NOTE 2.250% 8/1	784121AB1	1140	1000000	PRN	SOLE	01
SHERWIN WILLIAMS CO	COM	824348106	1027	17698	SH	SOLE	01
SHIRE PLC	SPONSORED ADR	82481R106	11888	172412	SH	SOLE	01
SHIRE PLC	SPONSORED ADR	82481R106	14955	216900	SH CALL	SOLE	01
SHIRE PLC	SPONSORED ADR	82481R106	23471	340400	SH PUT	SOLE	01
SIEMENS A G	SPONSORED ADR	826197501	5602	35601	SH	SOLE	01
SIEMENS A G	SPONSORED ADR	826197501	17184	109200	SH CALL	SOLE	01
SIERRA HEALTH SVCS INC	COM	826322109	4041	96300	SH	SOLE	02
SIGMA ALDRICH CORP	COM	826552101	1150	21063	SH	SOLE	01
SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	82706C108	186	10436	SH	SOLE	01
SINA CORP	ORD	G81477104	2136	48200	SH CALL	SOLE	01
SINA CORP	ORD	G81477104	660	14900	SH PUT	SOLE	01
SINCLAIR BROADCAST GROUP INC	NOTE 3.000% 5/1	829226AW9	142	159000	PRN	SOLE	01
SL GREEN RLTY CORP	COM	78440X101	468	5007	SH	SOLE	01
SLM CORP	COM	78442P106	6519	323700	SH CALL	SOLE	01
SLM CORP	COM	78442P106	2467	122500	SH PUT	SOLE	01
SLM CORP	COM	78442P106	4023	199770	SH	SOLE	01
SMITH INTL INC	COM	832110100	1112	15058	SH	SOLE	01
SNAP ON INC	COM	833034101	311	6439	SH	SOLE	01
SONICWALL INC	COM	835470105	856	79868	SH	SOLE	01
SONY CORP	ADR NEW	835699307	2715	50000	SH	SOLE	01
SOUTHWEST AIRLS CO	COM	844741108	248	20315	SH	SOLE	01
SOVEREIGN BANCORP INC	COM	845905108	855	75000	SH CALL	SOLE	02
SPDR SERIES TRUST	S&P RETAIL ETF	78464A714	1701	50700	SH	SOLE	01
SPDR TR	UNIT SER 1	78462F103	7196	49216	SH	SOLE	01
SPDR TR	UNIT SER 1	78462F103	14621	100000	SH CALL	SOLE	01
SPDR TR	UNIT SER 1	78462F103	56656	387500	SH PUT	SOLE	01
SPECTRA ENERGY CORP	COM	847560109	290	11221	SH	SOLE	01
SPECTRANETICS CORP	COM	84760C107	313	20400	SH	SOLE	01
SPRINT NEXTEL CORP	COM SER 1	852061100	3105	236500	SH PUT	SOLE	01

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SPRINT NEXTEL CORP	COM SER 1	852061100	1884	143500	SH	CALL	SOLE	01
SPRINT NEXTEL CORP	COM SER 1	852061100	3877	295298	SH		SOLE	01
ST JUDE MED INC	COM	790849103	537	13234	SH		SOLE	01 0
ST JUDE MED INC	COM	790849103	3251	80000	SH	CALL	SOLE	01
ST JUDE MED INC	DBCV 1.220%12/1	790849AD5	6081	6066000	PRN		SOLE	01
STANDARD MICROSYSTEMS CORP	COM	853626109	310	7939	SH		SOLE	01
STAPLES INC	COM	855030102	6328	274300	SH	PUT	SOLE	01
STARBUCKS CORP	COM	855244109	3071	150000	SH	CALL	SOLE	01
STARBUCKS CORP	COM	855244109	9826	480000	SH	PUT	SOLE	01
STARBUCKS CORP	COM	855244109	4868	237842	SH		SOLE	01
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	418	9500	SH		SOLE	02
STATE STR CORP	COM	857477103	389	4789	SH		SOLE	01
STERICYCLE INC	COM	858912108	658	11082	SH		SOLE	01 0
STRYKER CORP	COM	863667101	933	12490	SH		SOLE	01
SUN HEALTHCARE GROUP INC	COM NEW	866933401	275	16008	SH		SOLE	01 0
SUN MICROSYSTEMS INC	COM NEW	866810203	462	25466	SH		SOLE	01
SUNPOWER CORP	COM CL A	867652109	522	4000	SH	CALL	SOLE	01
SUNPOWER CORP	DBCV 1.250% 2/1	867652AA7	175	75000	PRN		SOLE	01
SUNPOWER CORP	COM CL A	867652109	219	1680	SH		SOLE	01
SUNRISE SENIOR LIVING INC	COM	86768K106	213	6932	SH		SOLE	01
SUNTECH PWR HLDGS CO LTD	ADR	86800C104	329	4000	SH		SOLE	01
SUNTRUST BKS INC	COM	867914103	6249	100000	SH	CALL	SOLE	01
SUNTRUST BKS INC	COM	867914103	4999	80000	SH	PUT	SOLE	01
SXC HEALTH SOLUTIONS CORP	COM	78505P100	270	18600	SH		SOLE	01
SYMANTEC CORP	NOTE 0.750% 6/1	871503AD0	1168	1120000	PRN		SOLE	01
SYNOVUS FINL CORP	COM	87161C105	710	29475	SH		SOLE	01 0
SYNTAX BRILLIAN CORP	COM	87163L103	62	20000	SH	CALL	SOLE	01
SYSCO CORP	COM	871829107	614	19682	SH		SOLE	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	3897	211200	SH	CALL	SOLE	01
TARGET CORP	COM	87612E106	1588	31761	SH		SOLE	01
TARGET CORP	COM	87612E106	4970	99400	SH	CALL	SOLE	01
TASER INTL INC	COM	87651B104	151	10463	SH		SOLE	01
TASER INTL INC	COM	87651B104	619	43000	SH	CALL	SOLE	01
TASER INTL INC	COM	87651B104	619	43000	SH	PUT	SOLE	01
TECH DATA CORP	DBCV 2.750%12/1	878237AE6	2505	2582000	PRN		SOLE	01
TECHWELL INC	COM	87874D101	817	74131	SH		SOLE	01 0
TECO ENERGY INC	COM	872375100	181	10527	SH		SOLE	01
TEKELEC	NOTE 2.250% 6/1	879101AE3	491	500000	PRN		SOLE	01
TELLABS INC	COM	879664100	654	100000	SH	CALL	SOLE	01
TEMPLE INLAND INC	COM	879868107	282	13538	SH		SOLE	01
TEMPUR PEDIC INTL INC	COM	88023U101	8905	342900	SH	CALL	SOLE	01
TERADYNE INC	COM	880770102	351	33957	SH		SOLE	01
TESCO CORP	COM	88157K101	3463	120800	SH	CALL	SOLE	01
TESORO CORP	COM	881609101	548	11487	SH		SOLE	01
TEVA PHARMACEUTICAL FIN II L	DBCV 0.500% 2/0	88164RAA5	4533	3619000	PRN		SOLE	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	5131	110400	SH		SOLE	01
TEXAS ROADHOUSE INC	CL A	882681109	243	21960	SH		SOLE	01 0
THERMO FISHER SCIENTIFIC INC	COM	883556102	2233	38725	SH		SOLE	01 0
THOMAS & BETTS CORP	COM	884315102	214	4369	SH		SOLE	01
TIBCO SOFTWARE INC	COM	88632Q103	347	42972	SH		SOLE	01 0
TIBCO SOFTWARE INC	COM	88632Q103	807	100000	SH	CALL	SOLE	02
TIERONE CORP	COM	88650R108	1774	80091	SH		SOLE	01 0
TIM HORTONS INC	COM	88706M103	264	7162	SH		SOLE	01
TIME WARNER INC	COM	887317105	542	32814	SH		SOLE	01
TIME WARNER TELECOM INC	DBCV 2.375% 4/0	887319AC5	50	39000	PRN		SOLE	01
TJX COS INC NEW	COM	872540109	353	12284	SH		SOLE	01
TJX COS INC NEW	COM	872540109	575	20000	SH	CALL	SOLE	01
TJX COS INC NEW	COM	872540109	575	20000	SH	PUT	SOLE	01
TORCHMARK CORP	COM	891027104	512	8459	SH		SOLE	01
TRANSOCEAN INC NEW	SHS	G90073100	29260	204400	SH	CALL	SOLE	01
TRANSOCEAN INC NEW	SHS	G90073100	2423	16924	SH		SOLE	01
TRANSOCEAN SEDCO FOREX INC	NOTE 1.625%12/1	893830AU3	1626	1500000	PRN		SOLE	01



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TRANSOCEAN SEDCO FOREX INC	NOTE 1.500%12/1	893830AW9	2172	2000000	PRN	SOLE	01
TRAVELERS COMPANIES INC	COM	89417E109	713	13244	SH	SOLE	01
TRI CONTL CORP	COM	895436103	1278	61125	SH	SOLE	01
TRINITY INDS INC	COM	896522109	420	15139	SH	SOLE	01
TWEEN BRANDS INC	COM	901166108	10624	401200	SH	SOLE	02
TWIN DISC INC	COM	901476101	315	4445	SH	SOLE	01
TYSON FOODS INC	CL A	902494103	214	13985	SH	SOLE	01
TYSON FOODS INC	CL A	902494103	3066	200000	SH	CALL SOLE	01
U S AIRWAYS GROUP INC	COM	90341W108	736	50000	SH	CALL SOLE	01
UAL CORP	COM NEW	902549807	31966	896400	SH	CALL SOLE	01
UAP HLDG CORP	COM	903441103	418	10835	SH	SOLE	01 0
UBS AG	SHS NEW	H89231338	460	10000	SH	SOLE	01
UDR INC	COM	902653104	215	10825	SH	SOLE	01
UNION PAC CORP	COM	907818108	508	4043	SH	SOLE	01
UNITED PARCEL SERVICE INC	CL B	911312106	462	6537	SH	SOLE	01
UNITED RENTALS INC	COM	911363109	4770	259800	SH	SOLE	01
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	20	20000	PRN	SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	1051	8694	SH	SOLE	01
UNITED TECHNOLOGIES CORP	COM	913017109	492	6434	SH	SOLE	01
UNITED TECHNOLOGIES CORP	COM	913017109	6406	83700	SH	CALL SOLE	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	2005	20535	SH	SOLE	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	6289	64400	SH	CALL SOLE	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	25731	263500	SH	PUT SOLE	01
UNITEDHEALTH GROUP INC	COM	91324P102	3078	52886	SH	SOLE	01 0
UNIVERSAL HLTH SVCS INC	CL B	913903100	1700	33209	SH	SOLE	01 0
UNUM GROUP	COM	91529Y106	619	26009	SH	SOLE	01 0
URBAN OUTFITTERS INC	COM	917047102	3480	127658	SH	SOLE	01 0
US BIOENERGY CORP	COM	90342V109	293	25000	SH	SOLE	01
UST INC	COM	902911106	404	7366	SH	SOLE	01
V F CORP	COM	918204108	2384	34716	SH	SOLE	01
VAALCO ENERGY INC	COM NEW	91851C201	78	16868	SH	SOLE	01
VALE CAP LTD	NT RIO CV VALE	91912C208	3252	50250	SH	SOLE	01
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	260	10000	SH	SOLE	02
VARIAN MED SYS INC	COM	92220P105	314	6015	SH	SOLE	01 0
VECTOR GROUP LTD	COM	92240M108	66654	3322736	SH	SOLE	01
VECTOR GROUP LTD	NOTE 5.000%11/1	92240MAH1	4930	3500000	PRN	SOLE	01
VENTAS INC	COM	92276F100	423	9352	SH	SOLE	01
VERIFONE HLDGS INC	COM	92342Y109	1349	58000	SH	SOLE	02
VERISIGN INC	COM	92343E102	723	19235	SH	SOLE	01
VERIZON COMMUNICATIONS	COM	92343V104	1141	26111	SH	SOLE	01
VIACOM INC NEW	CL B	92553P201	485	11049	SH	SOLE	01
VIRGIN MEDIA INC	COM	92769L101	977	57000	SH	CALL SOLE	01
VIROPHARMA INC	NOTE 2.000% 3/1	928241AH1	663	900000	PRN	SOLE	01
VISHAY INTERTECHNOLOGY INC	COM	928298108	143	12500	SH	SOLE	01
VISTEON CORP	COM	92839U107	1954	445000	SH	PUT SOLE	01
VISTEON CORP	COM	92839U107	2291	521839	SH	SOLE	01
VISUAL SCIENCES INC	COM	92845H108	957	51786	SH	SOLE	02
VMWARE INC	CL A COM	928563402	556	6541	SH	SOLE	01
VULCAN MATLS CO	COM	929160109	940	11886	SH	SOLE	01
VYYO INC	COM NEW	918458209	2094	667000	SH	SOLE	02
WACHOVIA CORP NEW	COM	929903102	344	9053	SH	SOLE	01
WACHOVIA CORP NEW	COM	929903102	3803	100000	SH	PUT SOLE	01
WAL MART STORES INC	COM	931142103	210	4432	SH	SOLE	01 0
WALGREEN CO	COM	931422109	1745	45833	SH	SOLE	01
WASHINGTON MUT INC	COM	939322103	495	36355	SH	SOLE	01 0
WASHINGTON POST CO	CL B	939640108	239	302	SH	SOLE	01
WASHINGTON REAL ESTATE INVT	NOTE 3.875% 9/1	939653AK7	9	10000	PRN	SOLE	01
WASTE MGMT INC DEL	COM	94106L109	635	19427	SH	SOLE	01
WASTE MGMT INC DEL	COM	94106L109	14718	450500	SH	CALL SOLE	01
WATSON PHARMACEUTICALS INC	COM	942683103	299	11000	SH	SOLE	01
WCI CMNTYS INC	COM	92923C104	132	35000	SH	CALL SOLE	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	1149	16744	SH	SOLE	01

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WEINGARTEN RLTY INVS	SH BEN INT	948741103	257	8181	SH	SOLE	01
WELLCARE HEALTH PLANS INC	COM	94946T106	424	10000	SH	SOLE	02
WELLCARE HEALTH PLANS INC	COM	94946T106	212	5000	SH	CALL SOLE	01
WELLPOINT INC	COM	94973V107	636	7245	SH	SOLE	01
WELLS FARGO & CO NEW	DBCV 5/0	949746FA4	8958	9000000	PRN	SOLE	01
WELLS FARGO & CO NEW	COM	949746101	1322	43800	SH	SOLE	01
WELLS FARGO & CO NEW	COM	949746101	3019	100000	SH	PUT SOLE	01
WENDYS INTL INC	COM	950590109	697	26974	SH	SOLE	01
WET SEAL INC	CL A	961840105	266	114100	SH	SOLE	02
WEYERHAEUSER CO	COM	962166104	950	12885	SH	SOLE	01
WHOLE FOODS MKT INC	COM	966837106	357	8757	SH	SOLE	01
WILLIAMS COS INC DEL	COM	969457100	790	22092	SH	SOLE	01
WILLIAMS SONOMA INC	COM	969904101	270	10417	SH	SOLE	01
WILSON GREATBATCH TECHNOLOGI	SDCV 2.250% 6/1	972232AB8	894	1057000	PRN	SOLE	01
WINN DIXIE STORES INC	COM NEW	974280307	432	25600	SH	SOLE	01
WORLD ACCEP CORPORATION	NOTE 3.000%10/0	981417AB4	820	1000000	PRN	SOLE	01
WRIGLEY WM JR CO	COM	982526105	1123	19174	SH	SOLE	01
WYETH	COM	983024100	442	10000	SH	SOLE	02
WYNDHAM WORLDWIDE CORP	COM	98310W108	638	27075	SH	SOLE	01
WYNN RESORTS LTD	COM	983134107	269	2400	SH	SOLE	01
XL CAP LTD	CL A	G98255105	1635	32500	SH	CALL SOLE	01
XL CAP LTD	CL A	G98255105	976	19400	SH	PUT SOLE	01
XTO ENERGY INC	COM	98385X106	2166	42169	SH	SOLE	01
YAHOO INC	COM	984332106	4768	205000	SH	PUT SOLE	01
YAHOO INC	COM	984332106	3085	132648	SH	SOLE	01
YAHOO INC	COM	984332106	8443	363000	SH	CALL SOLE	01
YELLOW ROADWAY CORP	NOTE 3.375%11/2	985577AB1	1185	1445000	PRN	SOLE	01
YUM BRANDS INC	COM	988498101	537	14031	SH	SOLE	01
ZIMMER HLDGS INC	COM	98956P102	1654	25000	SH	SOLE	02
ZIONS BANCORPORATION	COM	989701107	462	9903	SH	SOLE	01
ZYMOGENETICS INC	COM	98985T109	117	10000	SH	SOLE	02