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JEFFERIES GROUP INC /DE/
Form 13F-HR
November 16, 2007

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, 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: Larry Scarpa
Title: Authorized Person
Phone: 212-336-7090

Signature, Place, and Date of Signing:

/s/ Larry Scarpa Jersey City, NJ November 15, 2007

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
Form13F Information Table Entry Total: 698
Form13F Information Table Value Total: \$2,453,538 (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 |

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 | 12833 | 2576000 | SH | | DEFINED | 01 |
| 3M CO | COM | 88579Y101 | 214 | 2300 | SH | | DEFINED | 01 |
| ABBOTT LABS | COM | 002824100 | 2255 | 42017 | SH | | DEFINED | 01 0 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 44548 | 551745 | SH | | DEFINED | 01 0 |
| ABN AMRO HLDG NV | SPONSORED ADR | 000937102 | 1050 | 20000 | SH | | DEFINED | 02 |
| ABRAXIS BIOSCIENCE INC | COM | 00383E106 | 686 | 30504 | SH | | DEFINED | 01 0 |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 1040 | 26000 | SH | | DEFINED | 01 |
| ACE LTD | ORD | G0070K103 | 485 | 8000 | SH | | DEFINED | 01 |
| ACTIVISION INC NEW | COM NEW | 004930202 | 273 | 12856 | SH | | DEFINED | 01 |
| ACTUANT CORP | CL A NEW | 00508X203 | 451 | 6900 | SH | | DEFINED | 01 |
| ADAPTEC INC | NOTE 0.750%12/2 | 00651FAG3 | 146 | 155000 | PRN | | DEFINED | 01 |
| ADTRAN INC | COM | 00738A106 | 230 | 10000 | SH | | DEFINED | 02 |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 217 | 7500 | SH | | DEFINED | 01 |
| ADVOCAT INC | COM | 007586100 | 243 | 22200 | SH | | DEFINED | 02 |
| AES CORP | COM | 00130H105 | 634 | 33526 | SH | | DEFINED | 01 |
| AETNA INC NEW | COM | 00817Y108 | 2248 | 41620 | SH | | DEFINED | 01 0 |
| AFLAC INC | COM | 001055102 | 578 | 10166 | SH | | DEFINED | 01 |
| AGNICO EAGLE MINES LTD | *W EXP 11/07/20 | 008474132 | 222 | 8690 | SH | | DEFINED | 01 |
| AIRGAS INC | COM | 009363102 | 276 | 5900 | SH | | DEFINED | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 575 | 20000 | SH | CALL | DEFINED | 02 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 407 | 13842 | SH | | DEFINED | 01 |
| ALBEMARLE CORP | COM | 012653101 | 723 | 15914 | SH | | DEFINED | 01 |
| ALCAN INC | COM | 013716105 | 4864 | 48600 | SH | | DEFINED | 01 0 |
| ALCOA INC | COM | 013817101 | 29441 | 807838 | SH | | DEFINED | 01 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 583 | 9242 | SH | | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 233 | 2300 | SH | | DEFINED | 01 |
| ALLERGAN INC | COM | 018490102 | 2256 | 35000 | SH | | DEFINED | 02 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1162 | 15000 | SH | | DEFINED | 01 |
| ALLIANCE IMAGING INC | COM NEW | 018606202 | 367 | 40500 | SH | | DEFINED | 02 |
| ALLTEL CORP | COM | 020039103 | 6229 | 90000 | SH | | DEFINED | 01 0 |
| ALTERA CORP | COM | 021441100 | 569 | 23464 | SH | | DEFINED | 01 |
| AMAG PHARMACEUTICALS INC | COM | 00163U106 | 729 | 10990 | SH | | DEFINED | 01 0 |
| AMAZON COM INC | COM | 023135106 | 932 | 10000 | SH | | DEFINED | 02 |
| AMAZON COM INC | NOTE 4.750% 2/0 | 023135AF3 | 8826 | 8000000 | PRN | | DEFINED | 01 |
| AMBAC FINL GROUP INC | COM | 023139108 | 5500 | 86974 | SH | | DEFINED | 01 |
| AMDOCS LTD | NOTE 0.500% 3/1 | 02342TAD1 | 52 | 51000 | PRN | | DEFINED | 01 |
| AMEDISYS INC | COM | 023436108 | 616 | 16015 | SH | | DEFINED | 01 0 |
| AMERICAN AXLE & MFG HLDGS IN | COM | 024061103 | 231 | 9400 | SH | | DEFINED | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 37752 | 1437145 | SH | | DEFINED | 01 0 |
| AMERICAN FINL GROUP INC OHIO | NOTE 1.486% 6/0 | 025932AD6 | 458 | 933000 | PRN | | DEFINED | 01 |
| AMERICAN TOWER CORP | NOTE 3.250% 8/0 | 029912AK8 | 1804 | 555000 | PRN | | DEFINED | 01 |
| AMERIGROUP CORP | COM | 03073T102 | 391 | 11900 | SH | | DEFINED | 01 |
| AMERIPRISE FINL INC | COM | 03076C106 | 226 | 3604 | SH | | DEFINED | 01 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1587 | 35000 | SH | | DEFINED | 02 |
| AMERISTAR CASINOS INC | COM | 03070Q101 | 422 | 15000 | SH | | DEFINED | 02 |

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|------------------------------|-----------------|-----------|-------|----------|-----|---------|---------|
| AMGEN INC | COM | 031162100 | 604 | 11071 | SH | DEFINED | 01 |
| AMN HEALTHCARE SERVICES INC | COM | 001744101 | 749 | 40000 | SH | DEFINED | 02 |
| AMR CORP | COM | 001765106 | 4932 | 205790 | SH | DEFINED | 01 |
| AMR CORP | NOTE 4.500% 2/1 | 001765BB1 | 13037 | 10513000 | PRN | DEFINED | 01 |
| AMSURG CORP | COM | 03232P405 | 637 | 27600 | SH | DEFINED | 02 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 4355 | 88857 | SH | DEFINED | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 306 | 5750 | SH | DEFINED | 01 |
| ANALOG DEVICES INC | COM | 032654105 | 656 | 17908 | SH | DEFINED | 01 |
| ANHEUSER BUSCH COS INC | COM | 035229103 | 223 | 4462 | SH | DEFINED | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 213 | 14875 | SH | DEFINED | 01 |
| ANN TAYLOR STORES CORP | COM | 036115103 | 903 | 28497 | SH | DEFINED | 01 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 271 | 50100 | SH | DEFINED | 01 |
| AON CORP | COM | 037389103 | 387 | 8638 | SH | DEFINED | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 825 | 14017 | SH | DEFINED | 01 |
| APPLE INC | COM | 037833100 | 8645 | 60517 | SH | DEFINED | 01 |
| APPLERA CORP | COM AP BIO GRP | 038020103 | 965 | 32177 | SH | DEFINED | 01 |
| APPLIED MATLS INC | COM | 038222105 | 942 | 45202 | SH | DEFINED | 01 |
| ARCELOR MITTAL | NY REGISTRY SH | 03937E101 | 27070 | 411181 | SH | DEFINED | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1649 | 50100 | SH | DEFINED | 01 |
| ARCHSTONE SMITH TR | COM | 039583109 | 8722 | 146046 | SH | DEFINED | 01 |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | 420 | 10000 | SH | DEFINED | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 3797 | 250800 | SH | DEFINED | 01 |
| ARROW INTL INC | COM | 042764100 | 5459 | 120000 | SH | DEFINED | 02 |
| ASE TEST LTD | ORD | Y02516105 | 1007 | 70149 | SH | DEFINED | 01 |
| ASSISTED LIVING CONCPT NEV N | CL A | 04544X102 | 292 | 31900 | SH | DEFINED | 02 |
| AT&T INC | COM | 00206R102 | 569 | 13636 | SH | DEFINED | 01 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 783 | 26189 | SH | DEFINED | 01 |
| ATMI INC | COM | 00207R101 | 353 | 11876 | SH | DEFINED | 02 |
| AUDICODES LTD | NOTE 2.000%11/0 | 050732AB2 | 73 | 82000 | PRN | DEFINED | 01 |
| AUGUSTA RES CORP | COM NEW | 050912203 | 747 | 292900 | SH | DEFINED | 01 |
| AUTHORIZE NET HLDGS INC | COM | 052686102 | 529 | 30000 | SH | DEFINED | 02 |
| AUTODESK INC | COM | 052769106 | 499 | 10000 | SH | PUT | DEFINED |
| AUTOMATIC DATA PROCESSING IN | COM | 053015103 | 362 | 7876 | SH | DEFINED | 01 |
| AUTOZONE INC | COM | 053332102 | 233 | 2043 | SH | DEFINED | 01 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 442 | 3766 | SH | DEFINED | 01 |
| AVAYA INC | COM | 053499109 | 3000 | 176900 | SH | DEFINED | 02 |
| AVAYA INC | COM | 053499109 | 373 | 22000 | SH | PUT | DEFINED |
| AVERY DENNISON CORP | COM | 053611109 | 437 | 7721 | SH | DEFINED | 01 |
| AVNET INC | COM | 053807103 | 206 | 5086 | SH | DEFINED | 01 |
| AVNET INC | DCV 2.000% 3/1 | 053807AL7 | 5915 | 4593000 | PRN | DEFINED | 01 |
| BAKER HUGHES INC | COM | 057224107 | 280 | 3099 | SH | DEFINED | 01 |
| BALL CORP | COM | 058498106 | 1028 | 18814 | SH | DEFINED | 01 |
| BALLARD PWR SYS INC | COM | 05858H104 | 174 | 35000 | SH | DEFINED | 01 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 99612 | 3724170 | SH | DEFINED | 01 |
| BANCORP INC DEL | COM | 05969A105 | 703 | 37700 | SH | DEFINED | 01 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 620 | 14033 | SH | DEFINED | 01 |
| BANKUNITED FINL CORP | NOTE 3.125% 3/0 | 06652BAE3 | 93 | 115000 | PRN | DEFINED | 01 |
| BARD C R INC | COM | 067383109 | 535 | 6087 | SH | DEFINED | 01 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 2128 | 37400 | SH | DEFINED | 02 |
| BAUSCH & LOMB INC | COM | 071707103 | 5205 | 81594 | SH | DEFINED | 01 |
| BAYER A G | SPONSORED ADR | 072730302 | 14137 | 179150 | SH | DEFINED | 01 |
| BB&T CORP | COM | 054937107 | 306 | 7500 | SH | DEFINED | 01 |
| BEA SYS INC | COM | 073325102 | 1387 | 100000 | SH | CALL | DEFINED |
| BEBE STORES INC | COM | 075571109 | 12076 | 825450 | SH | DEFINED | 01 |
| BECKMAN COULTER INC | COM | 075811109 | 464 | 6500 | SH | DEFINED | 01 |
| BECTON DICKINSON & CO | COM | 075887109 | 2070 | 25243 | SH | DEFINED | 01 |
| BEST BUY INC | COM | 086516101 | 1529 | 33000 | SH | DEFINED | 01 |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 1488 | 1350000 | PRN | DEFINED | 01 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 31355 | 200000 | SH | DEFINED | 01 |
| BIG LOTS INC | COM | 089302103 | 338 | 11221 | SH | DEFINED | 01 |
| BIGBAND NETWORKS INC | COM | 089750509 | 169 | 16700 | SH | DEFINED | 01 |
| BIOGEN IDEC INC | COM | 09062X103 | 283 | 4257 | SH | DEFINED | 01 |

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| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | 264 | 10600 | SH | DEFINED | 01 | 0 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 693 | 30000 | SH | DEFINED | 01 | 0 |
| BLOCK H & R INC | COM | 093671105 | 235 | 11100 | SH | DEFINED | 01 | 0 |
| BMC SOFTWARE INC | COM | 055921100 | 597 | 18833 | SH | DEFINED | 01 | |
| BORDERS GROUP INC | COM | 099709107 | 13924 | 950100 | SH | DEFINED | 01 | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 2762 | 212440 | SH | DEFINED | 01 | |
| BROADCOM CORP | CL A | 111320107 | 390 | 10724 | SH | DEFINED | 01 | 0 |
| BRUKER BIOSCIENCES CORP | COM | 116794108 | 266 | 30200 | SH | DEFINED | 02 | |
| BUILDING MATLS HLDG CORP | COM | 120113105 | 9630 | 668500 | SH | DEFINED | 01 | |
| BURGER KING HLDGS INC | COM | 121208201 | 453 | 17800 | SH | DEFINED | 01 | 0 |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T104 | 695 | 8500 | SH | DEFINED | 01 | |
| BUSINESS OBJECTS S A | SPONSORED ADR | 12328X107 | 10076 | 227614 | SH | DEFINED | 01 | 0 |
| C D W CORP | COM | 12512N105 | 2180 | 25000 | SH | DEFINED | 01 | 0 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 276 | 5076 | SH | DEFINED | 01 | |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | 2386 | 71200 | SH | DEFINED | 01 | |
| CACI INTL INC | CL A | 127190304 | 378 | 7400 | SH | DEFINED | 01 | |
| CAESARS ENTMT INC | FRNT 4/1 | 127687AB7 | 6735 | 5000000 | PRN | DEFINED | 01 | |
| CAPITAL SR LIVING CORP | COM | 140475104 | 259 | 31000 | SH | DEFINED | 01 | 0 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1597 | 25500 | SH | DEFINED | 01 | 0 |
| CARNIVAL CORP | DBCV 2.000% 4/1 | 143658AN2 | 1403 | 1117000 | PRN | DEFINED | 01 | |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 878 | 18000 | SH | DEFINED | 01 | |
| CARNIVAL PLC | ADR | 14365C103 | 904 | 19000 | SH | DEFINED | 01 | |
| CATERPILLAR INC DEL | COM | 149123101 | 1641 | 21500 | SH | DEFINED | 01 | |
| CBRL GROUP INC | COM | 12489V106 | 286 | 6994 | SH | DEFINED | 01 | |
| CELANESE CORP DEL | COM SER A | 150870103 | 363 | 9600 | SH | DEFINED | 01 | |
| CELGENE CORP | COM | 151020104 | 201 | 2823 | SH | DEFINED | 01 | |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 835 | 51415 | SH | DEFINED | 01 | |
| CENTERPOINT ENERGY INC | NOTE 3.750% 5/1 | 15189TAM9 | 14002 | 9511000 | PRN | DEFINED | 01 | |
| CENTURYTEL INC | COM | 156700106 | 212 | 4605 | SH | DEFINED | 01 | |
| CEPHALON INC | NOTE 2.000% 6/0 | 156708AP4 | 22418 | 13000000 | PRN | DEFINED | 01 | |
| CGG VERITAS | SPONSORED ADR | 204386106 | 14697 | 287000 | SH | DEFINED | 01 | |
| CHARLES RIV LABS INTL INC | COM | 159864107 | 2006 | 35750 | SH | DEFINED | 01 | 0 |
| CHARLOTTE RUSSE HLDG INC | COM | 161048103 | 307 | 21000 | SH | DEFINED | 02 | |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 1290 | 52000 | SH | DEFINED | 01 | 0 |
| CHEMED CORP NEW | COM | 16359R103 | 752 | 12100 | SH | DEFINED | 02 | |
| CHESHAPEAKE ENERGY CORP | NOTE 2.500% 5/1 | 165167BZ9 | 335 | 350000 | PRN | DEFINED | 01 | |
| CHEVRON CORP NEW | COM | 166764100 | 5792 | 64700 | SH | DEFINED | 01 | |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 29196 | 1202064 | SH | DEFINED | 01 | 0 |
| CHILDRENS PL RETAIL STORES I | COM | 168905107 | 364 | 15000 | SH | CALL | DEFINED | 02 |
| CHIPOTLE MEXICAN GRILL INC | CL B | 169656204 | 605 | 6440 | SH | DEFINED | 01 | |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 2884 | 237400 | SH | DEFINED | 01 | 0 |
| CHRISTOPHER & BANKS CORP | COM | 171046105 | 1212 | 10000 | SH | CALL | DEFINED | 02 |
| CIENA CORP | NOTE 0.875% 6/1 | 171779AE1 | 1106 | 1000000 | PRN | DEFINED | 01 | |
| CIENA CORP | NOTE 3.750% 2/0 | 171779AA9 | 940 | 949000 | PRN | DEFINED | 01 | |
| CIGNA CORP | COM | 125509109 | 594 | 11206 | SH | DEFINED | 01 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 258 | 5964 | SH | DEFINED | 01 | |
| CIT GROUP INC | COM | 125581108 | 1024 | 25600 | SH | DEFINED | 01 | |
| CITIGROUP INC | COM | 172967101 | 9118 | 195010 | SH | DEFINED | 01 | |
| CKE RESTAURANTS INC | COM | 12561E105 | 9158 | 550000 | SH | DEFINED | 01 | |
| CLAUDE RES INC | COM | 182873109 | 48 | 40000 | SH | DEFINED | 01 | |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 583 | 15600 | SH | DEFINED | 01 | 0 |
| CME GROUP INC | COM | 12572Q105 | 469 | 800 | SH | DEFINED | 01 | |
| COACH INC | COM | 189754104 | 734 | 15590 | SH | DEFINED | 01 | |
| COCA COLA ENTERPRISES INC | COM | 191219104 | 363 | 15000 | SH | DEFINED | 01 | |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 663 | 175000 | SH | SOLE | | |
| COINMACH SVC CORP | CL A | 19259W206 | 1021 | 85100 | SH | DEFINED | 01 | 0 |
| COINMACH SVC CORP | UNIT 99/99/9999 | 19259W107 | 3879 | 209700 | SH | DEFINED | 02 | |
| COLDWATER CREEK INC | COM | 193068103 | 296 | 27272 | SH | DEFINED | 01 | 0 |
| COMERICA INC | COM | 200340107 | 667 | 12766 | SH | DEFINED | 01 | |
| COMPUTER SCIENCES CORP | COM | 205363104 | 243 | 4347 | SH | DEFINED | 01 | |
| COMPUWARE CORP | COM | 205638109 | 120 | 15400 | SH | DEFINED | 01 | |
| CONCUR TECHNOLOGIES INC | COM | 206708109 | 563 | 17868 | SH | DEFINED | 01 | 0 |

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|------------------------------|-----------------|-----------|-------|---------|--------|---------|----|
| CONEXANT SYSTEMS INC | COM | 207142100 | 1020 | 850000 | SH | DEFINED | 02 |
| CONOCOPHILLIPS | COM | 20825C104 | 44401 | 540356 | SH | DEFINED | 01 |
| CONSECO INC | COM NEW | 208464883 | 336 | 23146 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 5115 | 58973 | SH | DEFINED | 01 |
| COOPER INDS LTD | CL A | G24182100 | 245 | 4778 | SH | DEFINED | 01 |
| COPART INC | COM | 217204106 | 441 | 13472 | SH | DEFINED | 01 |
| CORINTHIAN COLLEGES INC | COM | 218868107 | 204 | 12756 | SH | DEFINED | 01 |
| CORNELL COMPANIES INC | COM | 219141108 | 245 | 10400 | SH | DEFINED | 02 |
| CORNING INC | COM | 219350105 | 998 | 40500 | SH | DEFINED | 01 |
| COSTCO COMPANIES INC | NOTE 8/1 | 22160QAC6 | 156 | 100000 | PRN | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 741 | 31974 | SH | DEFINED | 01 |
| COUNTRYWIDE FINANCIAL CORP | COM | 222372104 | 2852 | 150000 | SH PUT | DEFINED | 02 |
| COVIDIEN LTD | COM | G2552X108 | 2220 | 53500 | SH | DEFINED | 02 |
| CRAY INC | NOTE 3.000%12/0 | 225223AB2 | 4933 | 5375000 | PRN | DEFINED | 01 |
| CRESUD S A C I F Y A | SPONSORED ADR | 226406106 | 15304 | 740000 | SH | DEFINED | 01 |
| CUBIST PHARMACEUTICALS INC | NOTE 2.250% 6/1 | 229678AC1 | 3910 | 4000000 | PRN | DEFINED | 01 |
| CUMMINS INC | COM | 231021106 | 1451 | 11197 | SH | DEFINED | 01 |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 648 | 7500 | SH | DEFINED | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 60314 | 1590030 | SH | DEFINED | 01 |
| CYBERONICS INC | COM | 23251P102 | 335 | 24000 | SH | DEFINED | 01 |
| CYMER INC | COM | 232572107 | 1362 | 35301 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 803 | 29236 | SH | DEFINED | 01 |
| CYPRESS SEMICONDUCTOR CORP | NOTE 1.000% 9/1 | 232806AK5 | 9764 | 8348000 | PRN | DEFINED | 01 |
| CYTYC CORP | COM | 232946103 | 4527 | 95000 | SH | DEFINED | 02 |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 33 | 29000 | PRN | DEFINED | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 603 | 14204 | SH | DEFINED | 01 |
| DAVITA INC | COM | 23918K108 | 1490 | 23600 | SH | DEFINED | 01 |
| DEAN FOODS CO NEW | COM | 242370104 | 270 | 10571 | SH | DEFINED | 01 |
| DEERE & CO | COM | 244199105 | 1541 | 10451 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 2607 | 32840 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | DEB 4.950% 8/1 | 25179MAB9 | 900 | 511000 | PRN | DEFINED | 01 |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 321 | 2900 | SH | DEFINED | 01 |
| DIAMONDS TR | UNIT SER 1 | 252787106 | 3245 | 24160 | SH | DEFINED | 01 |
| DICKS SPORTING GOODS INC | COM | 253393102 | 284 | 4100 | SH | DEFINED | 01 |
| DICKS SPORTING GOODS INC | NOTE 1.606% 2/1 | 253393AB8 | 1053 | 945000 | PRN | DEFINED | 01 |
| DIGITAL RIV INC | COM | 25388B104 | 1208 | 27000 | SH | DEFINED | 02 |
| DIRECTV GROUP INC | COM | 25459L106 | 584 | 24136 | SH | DEFINED | 01 |
| DISCOVER FINL SVCS | COM | 254709108 | 1192 | 55400 | SH | DEFINED | 01 |
| DISCOVERY HOLDING CO | CL A COM | 25468Y107 | 226 | 7900 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW | COM | 25746U109 | 680 | 7944 | SH | DEFINED | 01 |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 64 | 56000 | PRN | DEFINED | 01 |
| DOMTAR CORP | COM | 257559104 | 1800 | 225000 | SH | DEFINED | 01 |
| DOW CHEM CO | COM | 260543103 | 251 | 5853 | SH | DEFINED | 01 |
| DRESS BARN INC | COM | 261570105 | 11076 | 651165 | SH | DEFINED | 01 |
| DTE ENERGY CO | COM | 233331107 | 687 | 14119 | SH | DEFINED | 01 |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 593 | 11975 | SH | DEFINED | 01 |
| DUSA PHARMACEUTICALS INC | COM | 266898105 | 2289 | 1264943 | SH | DEFINED | 01 |
| DYNEGY INC DEL | CL A | 26817G102 | 150 | 16340 | SH | DEFINED | 01 |
| E M C CORP MASS | COM | 268648102 | 1156 | 56400 | SH | DEFINED | 01 |
| E TRADE FINANCIAL CORP | COM | 269246104 | 1083 | 70366 | SH | DEFINED | 01 |
| EARTHLINK INC | COM | 270321102 | 150 | 18875 | SH | DEFINED | 01 |
| EASTMAN CHEM CO | COM | 277432100 | 76298 | 1142715 | SH | DEFINED | 01 |
| EASTMAN KODAK CO | COM | 277461109 | 498 | 18500 | SH | DEFINED | 01 |
| EASTMAN KODAK CO | NOTE 3.375%10/1 | 277461BE8 | 1742 | 1648000 | PRN | DEFINED | 01 |
| ECLIPSYS CORP | COM | 278856109 | 277 | 11990 | SH | DEFINED | 01 |
| EDISON INTL | COM | 281020107 | 742 | 13052 | SH | DEFINED | 01 |
| EDWARDS LIFESCIENCES CORP | DBCV 3.875% 5/1 | 28176EAB4 | 5516 | 5300000 | PRN | DEFINED | 01 |
| EL PASO CORP | COM | 28336L109 | 215 | 12640 | SH | DEFINED | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 555 | 9915 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | COM | 285661104 | 468 | 21480 | SH | DEFINED | 01 |
| ELECTRONIC DATA SYS NEW | NOTE 3.875% 7/1 | 285661AF1 | 202 | 201000 | PRN | DEFINED | 01 |
| ELECTRONICS FOR IMAGING INC | DBCV 1.500% 6/0 | 286082AA0 | 109 | 102000 | PRN | DEFINED | 01 |

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| EMBARQ CORP | COM | 29078E105 | 548 | 9900 | SH | DEFINED | 01 |
| EMERSON ELEC CO | COM | 291011104 | 332 | 6244 | SH | DEFINED | 01 |
| EMPIRE RESORTS INC | NOTE 8.000% 7/3 | 292052AB3 | 60 | 70000 | PRN | DEFINED | 01 |
| ENCORE CAP GROUP INC | NOTE 3.375% 9/1 | 292554AB8 | 268 | 300000 | PRN | DEFINED | 01 |
| ENDEAVOUR INTL CORP | COM | 29259G101 | 6345 | 5469595 | SH | DEFINED | 01 |
| ENSCO INTL INC | COM | 26874Q100 | 241 | 4263 | SH | DEFINED | 01 |
| ENTERGY CORP NEW | COM | 29364G103 | 917 | 8378 | SH | DEFINED | 01 |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | 134 | 16400 | SH | DEFINED | 01 |
| EQUIFAX INC | COM | 294429105 | 978 | 25535 | SH | DEFINED | 01 |
| EQUITY INNS INC | COM | 294703103 | 2154 | 95412 | SH | DEFINED | 01 |
| ESPEED INC | CL A | 296643109 | 938 | 110000 | SH | DEFINED | 02 |
| EURONET WORLDWIDE INC | NOTE 3.500%10/1 | 298736AF6 | 647 | 641000 | PRN | DEFINED | 01 |
| EXELON CORP | COM | 30161N101 | 438 | 5700 | SH | DEFINED | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 320 | 10092 | SH | DEFINED | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 309 | 5645 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 740 | 8000 | SH | DEFINED | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 221 | 8310 | SH | DEFINED | 01 |
| FEDERAL HOME LN MTG CORP | COM | 313400301 | 352 | 5800 | SH | DEFINED | 01 |
| FEDERAL NATL MTG ASSN | COM | 313586109 | 12451 | 199425 | SH | DEFINED | 01 |
| FEDERATED INVS INC PA | CL B | 314211103 | 249 | 6273 | SH | DEFINED | 01 |
| FEI CO | NOTE 6/1 | 30241LAD1 | 11639 | 10656000 | PRN | DEFINED | 01 |
| FIBERTOWER CORP | COM | 31567R100 | 418 | 111067 | SH | DEFINED | 01 |
| FIBERTOWER CORP | NOTE 9.000%11/1 | 31567RAC4 | 12455 | 11720000 | PRN | DEFINED | 01 |
| FIDELITY NATL INFORMATION SV | COM | 31620M106 | 490 | 11000 | SH | DEFINED | 01 |
| FINISH LINE INC | CL A | 317923100 | 583 | 130638 | SH | DEFINED | 01 |
| FIRST HORIZON NATL CORP | COM | 320517105 | 927 | 32839 | SH | DEFINED | 01 |
| FIRST SOLAR INC | COM | 336433107 | 623 | 5434 | SH | DEFINED | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 2785 | 43647 | SH | DEFINED | 01 |
| FLAMEL TECHNOLOGIES SA | SPONSORED ADR | 338488109 | 4475 | 312759 | SH | DEFINED | 01 |
| FLEXTRONICS INTL LTD | ORD | Y2573F102 | 684 | 58091 | SH | DEFINED | 01 |
| FLORIDA ROCK INDS INC | COM | 341140101 | 1562 | 25000 | SH | DEFINED | 02 |
| FLUOR CORP NEW | NOTE 1.500% 2/1 | 343412AA0 | 5113 | 2166000 | PRN | DEFINED | 01 |
| FORD MTR CO DEL | NOTE 4.250%12/1 | 345370CF5 | 3259 | 3000000 | PRN | DEFINED | 01 |
| FOREST LABS INC | COM | 345838106 | 1779 | 48839 | SH | DEFINED | 01 |
| FPL GROUP INC | COM | 302571104 | 626 | 10197 | SH | DEFINED | 01 |
| FRANCE TELECOM | SPONSORED ADR | 35177Q105 | 3006 | 100000 | SH | DEFINED | 01 |
| FREEDOM ACQUISITION HLDGS IN | *W EXP 12/28/20 | 35645F111 | 180 | 74300 | SH | DEFINED | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM | 35671D857 | 1155 | 11012 | SH | DEFINED | 01 |
| FREEMPORT-MCMORAN COPPER & GO | PFD CONV | 35671D782 | 3315 | 25000 | SH | DEFINED | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 108672 | 2767320 | SH | DEFINED | 01 |
| GANNETT INC | COM | 364730101 | 1782 | 40008 | SH | DEFINED | 01 |
| GARMIN LTD | ORD | G37260109 | 235 | 2000 | SH | DEFINED | 01 |
| GASCO ENERGY INC | COM | 367220100 | 2034 | 1070500 | SH | DEFINED | 01 |
| GATEWAY INC | NOTE 2.000%12/3 | 367626AD0 | 11104 | 11519000 | PRN | DEFINED | 01 |
| GENENTECH INC | COM NEW | 368710406 | 511 | 6450 | SH | DEFINED | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 1256 | 14881 | SH | DEFINED | 01 |
| GENERAL ELECTRIC CO | COM | 369604103 | 667 | 16100 | SH | DEFINED | 01 |
| GENERAL MLS INC | COM | 370334104 | 353 | 6101 | SH | DEFINED | 01 |
| GENERAL MTRS CORP | COM | 370442105 | 15310 | 484100 | SH | DEFINED | 01 |
| GENERAL MTRS CORP | DEB SR CV C 33 | 370442717 | 5984 | 250000 | SH | DEFINED | 01 |
| GENESCO INC | COM | 371532102 | 1130 | 24500 | SH | DEFINED | 02 |
| GENUINE PARTS CO | COM | 372460105 | 308 | 6111 | SH | DEFINED | 01 |
| GENWORTH FINL INC | COM CL A | 37247D106 | 252 | 8200 | SH | DEFINED | 01 |
| GENZYME CORP | COM | 372917104 | 10725 | 172011 | SH | DEFINED | 01 |
| GETTY IMAGES INC | COM | 374276103 | 346 | 12650 | SH | DEFINED | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 1926 | 47167 | SH | DEFINED | 01 |
| GILEAD SCIENCES INC | NOTE 0.625% 5/0 | 375558AH6 | 48 | 42000 | PRN | DEFINED | 01 |
| GIVEN IMAGING | ORD SHS | M52020100 | 689 | 25000 | SH | DEFINED | 02 |
| GLOBAL CROSSING LTD | NOTE 5.000% 5/1 | 37932JAA1 | 1463 | 1300000 | PRN | DEFINED | 01 |
| GLOBAL PMTS INC | COM | 37940X102 | 314 | 7100 | SH | DEFINED | 01 |
| GOOGLE INC | CL A | 38259P508 | 567 | 1000 | SH | DEFINED | 02 |
| GRAINGER W W INC | COM | 384802104 | 315 | 3448 | SH | DEFINED | 01 |

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| GREATER BAY BANCORP | COM | 391648102 | 2458 | 88400 | SH | DEFINED | 02 |
| GREY WOLF INC | COM | 397888108 | 885 | 128900 | SH | DEFINED | 01 |
| GUITAR CTR MGMT INC | COM | 402040109 | 890 | 15000 | SH | DEFINED | 02 |
| GYMBOREE CORP | COM | 403777105 | 487 | 12895 | SH | DEFINED | 01 |
| HALLIBURTON CO | COM | 406216101 | 290 | 7500 | SH | DEFINED | 01 |
| HALLIBURTON CO | NOTE 3.125% 7/1 | 406216AM3 | 18552 | 10000000 | PRN | DEFINED | 01 |
| HANCOCK HLDG CO | COM | 410120109 | 200 | 5000 | SH | DEFINED | 02 |
| HARLEY DAVIDSON INC | COM | 412822108 | 559 | 11996 | SH | DEFINED | 01 |
| HARMAN INTL INDS INC | COM | 413086109 | 1987 | 23096 | SH | DEFINED | 01 |
| HARRAHS ENTMT INC | COM | 413619107 | 1038 | 12100 | SH | DEFINED | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 562 | 6078 | SH | DEFINED | 01 |
| HASBRO INC | COM | 418056107 | 570 | 20323 | SH | DEFINED | 01 |
| HEADWATERS INC | NOTE 2.500% 2/0 | 42210PAD4 | 6649 | 7995000 | PRN | DEFINED | 01 |
| HEALTH MGMT ASSOC INC NEW | NOTE 4.375% 8/0 | 421933AF9 | 9750 | 10000000 | PRN | DEFINED | 01 |
| HEALTH NET INC | COM | 42222G108 | 3248 | 59140 | SH | DEFINED | 01 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 876 | 21100 | SH | DEFINED | 01 |
| HERCULES INC | COM | 427056106 | 432 | 20852 | SH | DEFINED | 01 |
| HERSHEY CO | COM | 427866108 | 401 | 8700 | SH | DEFINED | 01 |
| HESS CORP | COM | 42809H107 | 1652 | 24649 | SH | DEFINED | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 1494 | 29940 | SH | DEFINED | 01 |
| HILTON HOTELS CORP | COM | 432848109 | 6509 | 140000 | SH | DEFINED | 02 |
| HILTON HOTELS CORP | NOTE 3.375% 4/1 | 432848AZ2 | 3698 | 1805000 | PRN | DEFINED | 01 |
| HOME DEPOT INC | COM | 437076102 | 1486 | 44300 | SH | DEFINED | 01 |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 2211 | 65900 | SH | DEFINED | 01 |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 841 | 22900 | SH | DEFINED | 01 |
| HOSPITALITY PPTYS TR | NOTE 3.800% 3/1 | 44106MAK8 | 366 | 386000 | PRN | DEFINED | 01 |
| HUANENG PWR INTL INC | SPON ADR H SHS | 443304100 | 873 | 19700 | SH | DEFINED | 01 |
| HUDSON CITY BANCORP | COM | 443683107 | 269 | 17500 | SH | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC | NOTE 2.250%10/1 | 444903AK4 | 1996 | 2350000 | PRN | DEFINED | 01 |
| HUMANA INC | COM | 444859102 | 2775 | 39679 | SH | DEFINED | 01 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 394 | 22822 | SH | DEFINED | 01 |
| HUTCHINSON TECHNOLOGY INC | COM | 448407106 | 361 | 14511 | SH | DEFINED | 01 |
| HUTCHINSON TECHNOLOGY INC | NOTE 2.250% 3/1 | 448407AE6 | 490 | 500000 | PRN | DEFINED | 01 |
| IAC INTERACTIVECORP | COM NEW | 44919P300 | 593 | 20000 | SH | DEFINED | 02 |
| ILLUMINA INC | COM | 452327109 | 869 | 16750 | SH | DEFINED | 01 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAE2 | 1264 | 1500000 | PRN | DEFINED | 01 |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAF9 | 905 | 1000000 | PRN | DEFINED | 01 |
| INDYMAC BANCORP INC | COM | 456607100 | 1063 | 44600 | SH | DEFINED | 01 |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 217 | 4016 | SH | DEFINED | 01 |
| INTEL CORP | COM | 458140100 | 4472 | 173700 | SH | DEFINED | 01 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 410 | 2700 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 218 | 1850 | SH | DEFINED | 01 |
| INTERNATIONAL FLAVORS&FRAGRA | COM | 459506101 | 516 | 9784 | SH | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | DBCV 2.600%12/1 | 459902AP7 | 414 | 422000 | PRN | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 991 | 23000 | SH | DEFINED | 02 |
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 202 | 19437 | SH | DEFINED | 01 |
| INTERSIL CORP | CL A | 46069S109 | 447 | 13358 | SH | DEFINED | 01 |
| INTL PAPER CO | COM | 460146103 | 281 | 7857 | SH | DEFINED | 01 |
| INVENTIV HEALTH INC | COM | 46122E105 | 665 | 15198 | SH | DEFINED | 01 |
| INVITROGEN CORP | COM | 46185R100 | 640 | 7844 | SH | DEFINED | 01 |
| INVITROGEN CORP | NOTE 1.500% 2/1 | 46185RAK6 | 1070 | 1143000 | PRN | DEFINED | 01 |
| ISILON SYS INC | COM | 46432L104 | 223 | 28927 | SH | DEFINED | 02 |
| JABIL CIRCUIT INC | COM | 466313103 | 372 | 16144 | SH | DEFINED | 01 |
| JAMES RIV GROUP INC | COM | 470359100 | 3639 | 112300 | SH | DEFINED | 02 |
| JETBLUE AWYS CORP | NOTE 3.500% 7/1 | 477143AB7 | 27 | 28000 | PRN | DEFINED | 01 |
| JO-ANN STORES INC | COM | 47758P307 | 335 | 15900 | SH | DEFINED | 01 |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735107 | 500 | 61052 | SH | SOLE | |
| JOHNSON CTLS INC | COM | 478366107 | 314 | 2695 | SH | DEFINED | 01 |
| JONES APPAREL GROUP INC | COM | 480074103 | 888 | 42000 | SH | DEFINED | 02 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 278 | 7700 | SH | DEFINED | 01 |
| JP MORGAN CHASE & CO | COM | 46625H100 | 2854 | 62100 | SH | DEFINED | 01 |
| KAYDON CORP | NOTE 4.000% 5/2 | 486587AB4 | 672 | 375000 | PRN | DEFINED | 01 |

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| KELLOGG CO | COM | 487836108 | 820 | 14700 | SH | DEFINED | 01 | 0 |
| KELLWOOD CO | DBCV 3.500% 6/1 | 488044AF5 | 2352 | 2530000 | PRN | DEFINED | 01 | |
| KIMBERLY CLARK CORP | COM | 494368103 | 238 | 3400 | SH | DEFINED | 01 | |
| KIMCO REALTY CORP | COM | 49446R109 | 369 | 8210 | SH | DEFINED | 01 | |
| KINDRED HEALTHCARE INC | COM | 494580103 | 261 | 14600 | SH | DEFINED | 02 | |
| KING PHARMACEUTICALS INC | COM | 495582108 | 374 | 31129 | SH | DEFINED | 01 | |
| KOHL'S CORP | COM | 500255104 | 16164 | 281900 | SH | DEFINED | 01 | 0 |
| KRAFT FOODS INC | CL A | 50075N104 | 5620 | 175276 | SH | DEFINED | 01 | |
| KROGER CO | COM | 501044101 | 1460 | 51373 | SH | DEFINED | 01 | |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 404 | 4089 | SH | DEFINED | 01 | |
| LA Z BOY INC | COM | 505336107 | 6408 | 664200 | SH | DEFINED | 01 | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | 2025 | 26044 | SH | DEFINED | 01 | |
| LAFARGE COPPEE S A | SPON ADR NEW | 505861401 | 496 | 13200 | SH | DEFINED | 01 | |
| LAMAR ADVERTISING CO | NOTE 2.875%12/3 | 512815AH4 | 53 | 47000 | PRN | DEFINED | 01 | |
| LAS VEGAS SANDS CORP | COM | 517834107 | 722 | 5400 | SH | DEFINED | 01 | 0 |
| LAUDER ESTEE COS INC | CL A | 518439104 | 282 | 6648 | SH | DEFINED | 01 | |
| LEAPFROG ENTERPRISES INC | CL A | 52186N106 | 222 | 26900 | SH | DEFINED | 02 | |
| LEAR CORP | COM | 521865105 | 335 | 10800 | SH | DEFINED | 01 | |
| LEGG MASON INC | COM | 524901105 | 310 | 3675 | SH | DEFINED | 01 | 0 |
| LEHMAN BROS HLDGS INC | COM | 524908100 | 2877 | 47256 | SH | DEFINED | 01 | 0 |
| LEUCADIA NATL CORP | COM | 527288104 | 150223 | 3270206 | SH | DEFINED | 01 | |
| LEUCADIA NATL CORP | NOTE 3.750% 4/1 | 527288AX2 | 18801 | 8482000 | PRN | DEFINED | 01 | |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1361 | 276700 | SH | DEFINED | 01 | |
| LIBERTY MEDIA CORP NEW | DEB 0.750% 3/3 | 530718AF2 | 5529 | 5047000 | PRN | DEFINED | 01 | |
| LIFEPOINT HOSPITALS INC | NOTE 3.500% 5/1 | 53219LAH2 | 1807 | 2121000 | PRN | DEFINED | 01 | |
| LILLY ELI & CO | COM | 532457108 | 664 | 11617 | SH | DEFINED | 01 | |
| LIMELIGHT NETWORKS INC | COM | 53261M104 | 797 | 90000 | SH | DEFINED | 02 | |
| LIMITED BRANDS INC | COM | 532716107 | 2911 | 126100 | SH | DEFINED | 01 | |
| LINCARE HLDGS INC | COM | 532791100 | 7161 | 198420 | SH | DEFINED | 01 | 0 |
| LINCOLN NATL CORP IND | COM | 534187109 | 981 | 14914 | SH | DEFINED | 01 | |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 976 | 28303 | SH | DEFINED | 01 | |
| LOCKHEED MARTIN CORP | COM | 539830109 | 2936 | 27128 | SH | DEFINED | 01 | |
| LOCKHEED MARTIN CORP | DBCV 8/1 | 539830AP4 | 10931 | 7576000 | PRN | DEFINED | 01 | |
| LOEWS CORP | COM | 540424108 | 501 | 10450 | SH | DEFINED | 01 | |
| LOGITECH INTL S A | SHS | H50430232 | 23855 | 1508230 | SH | DEFINED | 01 | |
| LOWES COS INC | COM | 548661107 | 556 | 19000 | SH | DEFINED | 01 | |
| LYONDELL CHEMICAL CO | COM | 552078107 | 5137 | 110900 | SH | DEFINED | 01 | 0 |
| M & T BK CORP | COM | 55261F104 | 230 | 2200 | SH | DEFINED | 01 | |
| MACROVISION CORP | NOTE 2.625% 8/1 | 555904AB7 | 189 | 180000 | PRN | DEFINED | 01 | |
| MACYS INC | COM | 55616P104 | 23173 | 716204 | SH | DEFINED | 01 | 0 |
| MACYS INC | COM | 55616P104 | 2182 | 67500 | SH | CALL | DEFINED | 02 |
| MANITOWOC INC | COM | 563571108 | 245 | 5636 | SH | DEFINED | 01 | |
| MANNKIND CORP | NOTE 3.750%12/1 | 56400PAA0 | 1777 | 2150000 | PRN | DEFINED | 01 | |
| MANOR CARE INC NEW | COM | 564055101 | 6502 | 101381 | SH | DEFINED | 01 | 0 |
| MANOR CARE INC NEW | NOTE 2.000% 6/0 | 564055AP6 | 16 | 12000 | PRN | DEFINED | 01 | |
| MANOR CARE INC NEW | NOTE 2.125% 8/0 | 564055AM3 | 25933 | 17552000 | PRN | DEFINED | 01 | |
| MARATHON OIL CORP | COM | 565849106 | 1676 | 29151 | SH | DEFINED | 01 | |
| MARINEMAX INC | COM | 567908108 | 209 | 13926 | SH | DEFINED | 01 | 0 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 226 | 6000 | SH | DEFINED | 01 | |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 488 | 11269 | SH | DEFINED | 01 | 0 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 383 | 15000 | SH | DEFINED | 02 | |
| MARTIN MARIETTA MATLS INC | COM | 573284106 | 587 | 4400 | SH | DEFINED | 01 | |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 2573 | 157046 | SH | DEFINED | 01 | 0 |
| MASCO CORP | COM | 574599106 | 394 | 16771 | SH | DEFINED | 01 | |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 2935 | 100000 | SH | PUT | DEFINED | 02 |
| MAXTOR CORP | NOTE 2.375% 8/1 | 577729AE6 | 784 | 500000 | PRN | DEFINED | 01 | |
| MAXTOR CORP | NOTE 6.800% 4/3 | 577729AC0 | 23 | 22000 | PRN | DEFINED | 01 | |
| MCCORMICK & CO INC | COM NON VTG | 579780206 | 1022 | 28351 | SH | DEFINED | 01 | |
| MCDONALDS CORP | COM | 580135101 | 13663 | 275452 | SH | DEFINED | 01 | |
| MCGRAW HILL COS INC | COM | 580645109 | 388 | 7600 | SH | DEFINED | 01 | |
| MCMORAN EXPLORATION CO | NOTE 6.000% 7/0 | 582411AB0 | 141 | 115000 | PRN | DEFINED | 01 | |
| MEADWESTVACO CORP | COM | 583334107 | 484 | 16291 | SH | DEFINED | 01 | |

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| MEDICINES CO | COM | 584688105 | 223 | 12500 | SH | DEFINED | 02 |
| MEDIVATION INC | COM | 58501N101 | 201 | 10000 | SH | DEFINED | 02 |
| MEDTRONIC INC | COM | 585055106 | 1613 | 28600 | SH | DEFINED | 01 0 |
| MEDTRONIC INC | NOTE 1.625% 4/1 | 585055AM8 | 5485 | 5095000 | PRN | DEFINED | 01 |
| MELLANOX TECHNOLOGIES LTD | SHS | M51363113 | 498 | 25494 | SH | DEFINED | 01 0 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 3514 | 60290 | SH | DEFINED | 01 |
| MERCK & CO INC | COM | 589331107 | 20058 | 398193 | SH | DEFINED | 01 |
| MERIDIAN GOLD INC | COM | 589975101 | 497 | 15000 | SH | DEFINED | 02 |
| MERRILL LYNCH & CO INC | COM | 590188108 | 15265 | 206100 | SH | DEFINED | 01 |
| MERRILL LYNCH & CO INC | NOTE 3/1 | 590188W46 | 11231 | 9753000 | PRN | DEFINED | 01 |
| METAL MGMT INC | COM NEW | 591097209 | 367 | 6638 | SH | DEFINED | 01 |
| METLIFE INC | COM | 59156R108 | 1182 | 16974 | SH | DEFINED | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 6144 | 175800 | SH | DEFINED | 01 |
| MGM MIRAGE | COM | 552953101 | 1286 | 14623 | SH | DEFINED | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1410 | 125913 | SH | DEFINED | 01 0 |
| MICRON TECHNOLOGY INC | NOTE 1.875% 6/0 | 595112AH6 | 345 | 350000 | PRN | DEFINED | 01 |
| MICROSOFT CORP | COM | 594918104 | 1560 | 52969 | SH | DEFINED | 01 0 |
| MILLENNIUM PHARMACEUTICALS I | COM | 599902103 | 365 | 35400 | SH | DEFINED | 01 |
| MILLER INDS INC TENN | COM NEW | 600551204 | 483 | 28200 | SH | DEFINED | 02 |
| MILLIPORE CORP | COM | 601073109 | 1494 | 19708 | SH | DEFINED | 01 0 |
| MINDSPEED TECHNOLOGIES INC | COM | 602682106 | 2595 | 1500000 | SH | DEFINED | 02 |
| MIRANT CORP NEW | *W EXP 01/03/20 | 60467R126 | 252 | 12115 | SH | DEFINED | 01 |
| MIRANT CORP NEW | COM | 60467R100 | 7356 | 187100 | SH | DEFINED | 01 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 781 | 7855 | SH | DEFINED | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 336 | 4000 | SH | DEFINED | 01 |
| MOODYS CORP | COM | 615369105 | 1922 | 41854 | SH | DEFINED | 01 |
| MORGAN STANLEY | COM NEW | 617446448 | 541 | 8591 | SH | DEFINED | 01 |
| MURPHY OIL CORP | COM | 626717102 | 4245 | 67841 | SH | DEFINED | 01 |
| MYERS INDS INC | COM | 628464109 | 1330 | 67100 | SH | DEFINED | 02 |
| MYLAN LABS INC | COM | 628530107 | 1409 | 93300 | SH | DEFINED | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 1978 | 43743 | SH | DEFINED | 01 0 |
| NASDAQ STOCK MARKET INC | COM | 631103108 | 372 | 9953 | SH | DEFINED | 01 0 |
| NATIONAL CITY CORP | COM | 635405103 | 2968 | 112081 | SH | DEFINED | 01 0 |
| NATIONAL HEALTHCARE CORP | COM | 635906100 | 555 | 10800 | SH | DEFINED | 02 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 391 | 2702 | SH | DEFINED | 01 |
| NCI BUILDING SYS INC | NOTE 2.125%11/1 | 628852AG0 | 5110 | 4000000 | PRN | DEFINED | 01 |
| NCR CORP NEW | COM | 62886E108 | 219 | 4400 | SH | CALL DEFINED | 02 |
| NEKTAR THERAPEUTICS | COM | 640268108 | 871 | 103832 | SH | DEFINED | 01 |
| NEKTAR THERAPEUTICS | NOTE 3.250% 9/2 | 640268AH1 | 1250 | 1500000 | PRN | DEFINED | 01 |
| NETWORK APPLIANCE INC | COM | 64120L104 | 3060 | 112311 | SH | DEFINED | 01 0 |
| NEW YORK & CO INC | COM | 649295102 | 9916 | 1609800 | SH | DEFINED | 01 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 243 | 13100 | SH | DEFINED | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 274 | 14100 | SH | DEFINED | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 480 | 10700 | SH | DEFINED | 01 |
| NEXCEN BRANDS INC | COM | 653351106 | 2264 | 331428 | SH | DEFINED | 01 |
| NIKE INC | CL B | 654106103 | 794 | 13600 | SH | DEFINED | 01 |
| NISOURCE INC | COM | 65473P105 | 285 | 14733 | SH | DEFINED | 01 |
| NOBLE CORPORATION | SHS | G65422100 | 828 | 16812 | SH | DEFINED | 01 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 2470 | 65195 | SH | DEFINED | 01 0 |
| NORDSTROM INC | COM | 655664100 | 574 | 12037 | SH | DEFINED | 01 |
| NORTHERN TR CORP | COM | 665859104 | 921 | 13941 | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 732 | 9307 | SH | DEFINED | 01 |
| NOVAMED INC DEL | COM | 66986W108 | 112 | 25860 | SH | DEFINED | 02 |
| NOVELL INC | COM | 670006105 | 1826 | 245159 | SH | DEFINED | 01 |
| NOVELLUS SYS INC | COM | 670008101 | 508 | 18669 | SH | DEFINED | 01 0 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 691 | 148662 | SH | DEFINED | 01 |
| NRG ENERGY INC | PFD CONV MAND | 629377870 | 940 | 2758 | SH | DEFINED | 01 |
| NUTRI SYS INC NEW | COM | 67069D108 | 321 | 6842 | SH | DEFINED | 01 |
| NVIDIA CORP | COM | 67066G104 | 865 | 23801 | SH | DEFINED | 01 0 |
| NYSE EURONEXT | COM | 629491101 | 329 | 4160 | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 1221 | 19112 | SH | DEFINED | 01 |
| OCWEN FINL CORP | NOTE 3.250% 8/0 | 675746AD3 | 716 | 750000 | PRN | DEFINED | 01 |

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| OMNICARE CAP TR II | PFD B TR 4.00% | 68214Q200 | 7563 | 161450 | SH | DEFINED | 01 |
| OMNICARE INC | DCV 3.250%12/1 | 681904AL2 | 11833 | 14938000 | PRN | DEFINED | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 917 | 19100 | SH | DEFINED | 01 |
| ON SEMICONDUCTOR CORP | NOTE 4/1 | 682189AE5 | 1182 | 920000 | PRN | DEFINED | 01 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 145 | 17500 | SH | DEFINED | 02 |
| ORACLE CORP | COM | 68389X105 | 1474 | 67639 | SH | DEFINED | 01 |
| OWENS & MINOR INC NEW | COM | 690732102 | 419 | 11000 | SH | DEFINED | 02 |
| OWENS ILL INC | COM NEW | 690768403 | 348 | 8441 | SH | DEFINED | 01 |
| PACCAR INC | COM | 693718108 | 899 | 10427 | SH | DEFINED | 01 |
| PACTIV CORP | COM | 695257105 | 1024 | 35000 | SH | DEFINED | 01 |
| PALL CORP | COM | 696429307 | 276 | 7100 | SH | DEFINED | 02 |
| PALM INC NEW | COM | 696643105 | 1832 | 119406 | SH | DEFINED | 01 |
| PANERA BREAD CO | CL A | 69840W108 | 263 | 6445 | SH | DEFINED | 02 |
| PAR PHARMACEUTICAL COS INC | COM | 69888P106 | 500 | 23148 | SH | DEFINED | 01 |
| PARKER DRILLING CO | NOTE 2.125% 7/1 | 701081AR2 | 2795 | 3125000 | PRN | DEFINED | 01 |
| PARKER HANNIFIN CORP | COM | 701094104 | 1059 | 9447 | SH | DEFINED | 01 |
| PAYCHEX INC | COM | 704326107 | 425 | 9965 | SH | DEFINED | 01 |
| PEABODY ENERGY CORP | COM | 704549104 | 375 | 7900 | SH | DEFINED | 01 |
| PENNEY J C INC | COM | 708160106 | 8577 | 134912 | SH | DEFINED | 01 |
| PENSKE AUTOMOTIVE GRP INC | COM | 70959W103 | 542 | 26800 | SH | DEFINED | 01 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 937 | 54283 | SH | DEFINED | 01 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 913 | 24297 | SH | DEFINED | 01 |
| PEPSICO INC | COM | 713448108 | 15326 | 209200 | SH | DEFINED | 01 |
| PETSMART INC | COM | 716768106 | 319 | 10000 | SH | DEFINED | 02 |
| PFIZER INC | COM | 717081103 | 259 | 10601 | SH | DEFINED | 01 |
| PHARMACEUTICAL RES INC | NOTE 2.875% 9/3 | 717125AC2 | 455 | 500000 | PRN | DEFINED | 01 |
| PHOTRONICS INC | NOTE 2.250% 4/1 | 719405AE2 | 5214 | 5282000 | PRN | DEFINED | 01 |
| PHYSICIANS FORMULA HLDGS INC | COM | 719427106 | 235 | 20000 | SH | DEFINED | 02 |
| PINNACLE ENTMT INC | COM | 723456109 | 509 | 18700 | SH | DEFINED | 02 |
| PLEXUS CORP | COM | 729132100 | 316 | 11520 | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 693 | 10118 | SH | DEFINED | 01 |
| POLYPORE INTL INC | COM | 73179V103 | 851 | 60000 | SH | DEFINED | 01 |
| POWER INTEGRATIONS INC | COM | 739276103 | 1345 | 45273 | SH | DEFINED | 02 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 1023 | 20300 | SH | DEFINED | 01 |
| POZEN INC | COM | 73941U102 | 131 | 13074 | SH | DEFINED | 01 |
| PPL CORP | COM | 69351T106 | 422 | 8940 | SH | DEFINED | 01 |
| PPL ENERGY SUPPLY LLC | NOTE 2.625% 5/1 | 69352JAE7 | 21 | 12000 | PRN | DEFINED | 01 |
| PRINCETON REVIEW INC | COM | 742352107 | 6680 | 1000000 | SH | DEFINED | 01 |
| PRIVATEBANCORP INC | NOTE 3.625% 3/1 | 742962AD5 | 4079 | 4000000 | PRN | DEFINED | 01 |
| PROCTER & GAMBLE CO | COM | 742718109 | 7847 | 117790 | SH | DEFINED | 01 |
| PROGRESSIVE GAMING INTL CORP | COM | 74332S102 | 384 | 76838 | SH | DEFINED | 01 |
| PROSHARES TR | ULTRASHT MD400 | 74347R859 | 834 | 16000 | SH | SOLE | |
| PRUDENTIAL FINL INC | FRNT 12/1 | 744320AG7 | 11 | 11000 | PRN | DEFINED | 01 |
| QIMONDA AG | SPONSORED ADR | 746904101 | 79 | 10000 | SH | DEFINED | 01 |
| QLT INC | COM | 746927102 | 479 | 68386 | SH | DEFINED | 01 |
| QUALCOMM INC | COM | 747525103 | 956 | 22633 | SH | DEFINED | 01 |
| QUANTA SVCS INC | NOTE 3.750% 4/3 | 74762EAE2 | 464 | 328000 | PRN | DEFINED | 01 |
| QUANTUM CORP | NOTE 4.375% 8/0 | 747906AE5 | 55 | 57000 | PRN | DEFINED | 01 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 1215 | 21042 | SH | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 364 | 40528 | SH | DEFINED | 01 |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 376 | 77939 | SH | DEFINED | 01 |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 797 | 20900 | SH | DEFINED | 01 |
| RAYTHEON CO | *W EXP 06/16/20 | 755111119 | 261 | 10100 | SH | DEFINED | 01 |
| RECKSON OPER PARTNERSHIP L P | DEB 4.000% 6/1 | 75621LAJ3 | 65 | 64000 | PRN | DEFINED | 01 |
| REGAL ENTMT GROUP | CL A | 758766109 | 359 | 16300 | SH | DEFINED | 01 |
| REGENERON PHARMACEUTICALS | COM | 75886F107 | 356 | 20000 | SH | DEFINED | 02 |
| REHABCARE GROUP INC | COM | 759148109 | 183 | 10396 | SH | DEFINED | 01 |
| RELIANT ENERGY INC | COM | 75952B105 | 6547 | 250000 | SH | DEFINED | 01 |
| RENASANT CORP | COM | 75970E107 | 324 | 15000 | SH | DEFINED | 02 |
| REPSOL YPF S A | SPONSORED ADR | 76026T205 | 13185 | 371768 | SH | DEFINED | 01 |
| REPUBLIC PROPERTY TR | COM | 760737106 | 1272 | 86700 | SH | DEFINED | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1971 | 20000 | SH | DEFINED | 02 |

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| RESEARCH IN MOTION LTD | COM | 760975102 | 690 | 7000 | SH | PUT | DEFINED | 02 |
| REUTERS GROUP PLC | SPONSORED ADR | 76132M102 | 3173 | 40000 | SH | | DEFINED | 02 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 589 | 9308 | SH | | DEFINED | 01 |
| RF MICRODEVICES INC | NOTE 1.000% 4/1 | 749941AJ9 | 228 | 250000 | PRN | | DEFINED | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 533 | 85362 | SH | | DEFINED | 01 |
| ROBBINS & MYERS INC | COM | 770196103 | 373 | 6300 | SH | | DEFINED | 01 |
| ROCKWELL COLLINS INC | COM | 774341101 | 247 | 3400 | SH | | DEFINED | 01 |
| ROWAN COS INC | COM | 779382100 | 928 | 25000 | SH | | DEFINED | 01 |
| RUDDICK CORP | COM | 781258108 | 432 | 12900 | SH | | DEFINED | 01 0 |
| RYANAIR HLDGS PLC | SPONSORED ADR | 783513104 | 1162 | 27988 | SH | | SOLE | |
| RYDER SYS INC | COM | 783549108 | 610 | 12305 | SH | | DEFINED | 01 |
| RYERSON INC | COM | 78375P107 | 52358 | 1571000 | SH | | DEFINED | 01 0 |
| SAFECO CORP | COM | 786429100 | 820 | 13287 | SH | | DEFINED | 01 |
| SAFEWAY INC | COM NEW | 786514208 | 348 | 10517 | SH | | DEFINED | 01 |
| SAKS INC | NOTE 2.000% 3/1 | 79377WAL2 | 5174 | 3629000 | PRN | | DEFINED | 01 |
| SANDISK CORP | COM | 80004C101 | 2222 | 41175 | SH | | DEFINED | 01 |
| SAPIENT CORP | COM | 803062108 | 522 | 80819 | SH | | DEFINED | 01 |
| SARA LEE CORP | COM | 803111103 | 1698 | 102400 | SH | | DEFINED | 01 |
| SAVVIS INC | NOTE 3.000% 5/1 | 805423AA8 | 163 | 175000 | PRN | | DEFINED | 01 |
| SCHERING PLOUGH CORP | COM | 806605101 | 2463 | 77571 | SH | | DEFINED | 01 0 |
| SCHLUMBERGER LTD | DBCV 1.500% 6/0 | 806857AC2 | 1865 | 699000 | PRN | | DEFINED | 01 |
| SCIENTIFIC GAMES CORP | SDCV 0.750%12/0 | 80874PAD1 | 70 | 53000 | PRN | | DEFINED | 01 |
| SCOTTISH RE GROUP LIMITED | SHS | G73537410 | 143 | 44800 | SH | | DEFINED | 01 0 |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 583 | 22700 | SH | | DEFINED | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 682 | 26747 | SH | | DEFINED | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 2883 | 20904 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 377 | 10600 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 13713 | 189770 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 6418 | 187855 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 2155 | 79900 | SH | | DEFINED | 01 |
| SEMCO ENERGY INC | COM | 78412D109 | 79 | 10000 | SH | | SOLE | |
| SEMPRA ENERGY | COM | 816851109 | 3716 | 63125 | SH | | DEFINED | 01 |
| SEPRACOR INC | NOTE 10/1 | 817315AW4 | 871 | 1000000 | PRN | | DEFINED | 01 |
| SEQUA CORPORATION | CL A | 817320104 | 564 | 3400 | SH | | DEFINED | 02 |
| SESI L L C | NOTE 1.500%12/1 | 78412FAH7 | 190 | 185000 | PRN | | DEFINED | 01 |
| SHANDA INTERACTIVE ENTMT LTD | NOTE 10/1 | 81941QAB0 | 1010 | 1000000 | PRN | | DEFINED | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 443 | 6694 | SH | | DEFINED | 01 |
| SHIP FINANCE INTERNATIONAL L | SHS | G81075106 | 1132 | 40703 | SH | | DEFINED | 01 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 43786 | 563260 | SH | | DEFINED | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 4174 | 33500 | SH | | DEFINED | 01 |
| SIERRA HEALTH SVCS INC | COM | 826322109 | 2826 | 67000 | SH | | DEFINED | 01 0 |
| SIGMA ALDRICH CORP | COM | 826552101 | 1304 | 26622 | SH | | DEFINED | 01 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 212 | 2173 | SH | | DEFINED | 01 |
| SINA CORP | ORD | G81477104 | 2723 | 64650 | SH | | DEFINED | 01 |
| SKYWORKS SOLUTIONS INC | NOTE 4.750%11/1 | 83088MAB8 | 7389 | 7258000 | PRN | | DEFINED | 01 |
| SLM CORP | COM | 78442P106 | 10333 | 209520 | SH | | DEFINED | 01 0 |
| SMITH INTL INC | COM | 832110100 | 533 | 7458 | SH | | DEFINED | 01 |
| SNAP ON INC | COM | 833034101 | 252 | 5188 | SH | | DEFINED | 01 |
| SONOSITE INC | COM | 83568G104 | 1984 | 68024 | SH | | DEFINED | 01 |
| SONUS NETWORKS INC | COM | 835916107 | 305 | 50000 | SH | | DEFINED | 02 |
| SOUTHERN CO | COM | 842587107 | 630 | 17086 | SH | | DEFINED | 01 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 458 | 30300 | SH | | DEFINED | 01 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 683 | 39493 | SH | | DEFINED | 01 |
| SPDR SERIES TRUST | KBW REGL BKG | 78464A698 | 440 | 10000 | SH | | DEFINED | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 90845 | 599768 | SH | | DEFINED | 01 |
| SPDR TR | UNIT SER 1 | 78462F103 | 4577 | 30000 | SH | PUT | DEFINED | 02 |
| SPECTRA ENERGY CORP | COM | 847560109 | 276 | 11000 | SH | | DEFINED | 01 |
| SPRINT NEXTEL CORP | COM FON | 852061100 | 1691 | 90200 | SH | | DEFINED | 01 |
| ST JUDE MED INC | COM | 790849103 | 528 | 12095 | SH | | DEFINED | 01 |
| STANDARD MICROSYSTEMS CORP | COM | 853626109 | 251 | 6472 | SH | | DEFINED | 01 |
| STANDARD MTR PRODS INC | SDCV 6.750% 7/1 | 853666AB1 | 58 | 60000 | PRN | | DEFINED | 01 |
| STAPLES INC | COM | 855030102 | 256 | 11781 | SH | | DEFINED | 01 |

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| STARWOOD HOTELS&RESORTS WRLD | COM | 85590A401 | 6923 | 114000 | SH | DEFINED | 01 | 0 |
| STERICYCLE INC | COM | 858912108 | 598 | 10308 | SH | DEFINED | 01 | 0 |
| SUN HEALTHCARE GROUP INC | COM NEW | 866933401 | 299 | 17908 | SH | DEFINED | 01 | 0 |
| SUN MICROSYSTEMS INC | COM | 866810104 | 69 | 12200 | SH | DEFINED | 01 | 0 |
| SUNOCO INC | COM | 86764P109 | 1422 | 19356 | SH | DEFINED | 01 | 0 |
| SUNPOWER CORP | DBCV 1.250% 2/1 | 867652AA7 | 100 | 75000 | PRN | DEFINED | 01 | 0 |
| SUNPOWER CORP | COM CL A | 867652109 | 347 | 4956 | SH | DEFINED | 01 | 0 |
| SUNTECH PWR HLDGS CO LTD | ADR | 86800C104 | 360 | 8600 | SH | DEFINED | 01 | 0 |
| SUNTRUST BKS INC | COM | 867914103 | 26001 | 333184 | SH | DEFINED | 01 | 0 |
| SUPERIOR WELL SVCS INC | COM | 86837X105 | 296 | 13100 | SH | DEFINED | 01 | 0 |
| SYMANTEC CORP | NOTE 0.750% 6/1 | 871503AD0 | 720 | 620000 | PRN | DEFINED | 01 | 0 |
| SYNOVUS FINL CORP | COM | 87161C105 | 201 | 7200 | SH | DEFINED | 01 | 0 |
| TARGET CORP | COM | 87612E106 | 4161 | 66105 | SH | DEFINED | 01 | 0 |
| TASER INTL INC | COM | 87651B104 | 457 | 31933 | SH | DEFINED | 01 | 0 |
| TATA MTRS LTD | SPONSORED ADR | 876568502 | 268 | 14000 | SH | SOLE | | |
| TCF FINL CORP | COM | 872275102 | 275 | 10500 | SH | DEFINED | 01 | 0 |
| TECHWELL INC | COM | 87874D101 | 962 | 90627 | SH | DEFINED | 01 | 0 |
| TEKELEC | NOTE 2.250% 6/1 | 879101AE3 | 488 | 500000 | PRN | DEFINED | 01 | 0 |
| TEKTRONIX INC | COM | 879131100 | 653 | 22500 | SH | DEFINED | 01 | 0 |
| TELLABS INC | COM | 879664100 | 480 | 48687 | SH | DEFINED | 01 | 0 |
| TEPPCO PARTNERS L P | UT LTD PARTNER | 872384102 | 236 | 6175 | SH | DEFINED | 01 | 0 |
| TERRA INDS INC | COM | 880915103 | 322 | 10200 | SH | DEFINED | 01 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 5475 | 123500 | SH | DEFINED | 01 | 0 |
| TEXAS INSTRS INC | COM | 882508104 | 1552 | 42757 | SH | DEFINED | 01 | 0 |
| TEXAS ROADHOUSE INC | CL A | 882681109 | 558 | 47700 | SH | DEFINED | 02 | 0 |
| TEXTRON INC | COM | 883203101 | 808 | 13985 | SH | DEFINED | 01 | 0 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 1953 | 33911 | SH | DEFINED | 01 | 0 |
| TIDEWATER INC | COM | 886423102 | 236 | 3600 | SH | DEFINED | 01 | 0 |
| TIFFANY & CO NEW | COM | 886547108 | 260 | 4981 | SH | DEFINED | 01 | 0 |
| TIME WARNER INC | COM | 887317105 | 426 | 23328 | SH | DEFINED | 01 | 0 |
| TIME WARNER TELECOM INC | CL A | 887319101 | 279 | 12700 | SH | DEFINED | 01 | 0 |
| TIME WARNER TELECOM INC | DBCV 2.375% 4/0 | 887319AC5 | 2973 | 2232000 | PRN | DEFINED | 01 | 0 |
| TJX COS INC NEW | COM | 872540109 | 830 | 28446 | SH | DEFINED | 01 | 0 |
| TOLL BROTHERS INC | COM | 889478103 | 628 | 29934 | SH | DEFINED | 01 | 0 |
| TORCHMARK CORP | COM | 891027104 | 596 | 9565 | SH | DEFINED | 01 | 0 |
| TRANSOCEAN INC | ORD | G90078109 | 2235 | 20572 | SH | DEFINED | 01 | 0 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 444 | 8845 | SH | DEFINED | 01 | 0 |
| TRI CONTL CORP | COM | 895436103 | 1482 | 61125 | SH | SOLE | | |
| TRIBUNE CO NEW | COM | 896047107 | 331 | 12000 | SH | DEFINED | 01 | 0 |
| TRINITY INDS INC | COM | 896522109 | 1177 | 31939 | SH | DEFINED | 01 | 0 |
| TUMBLEWEED COMMUNICATIONS CO | COM | 899690101 | 1192 | 554488 | SH | DEFINED | 01 | 0 |
| TXU CORP | COM | 873168108 | 13655 | 201000 | SH | DEFINED | 01 | 0 |
| TYSON FOODS INC | CL A | 902494103 | 874 | 48280 | SH | DEFINED | 01 | 0 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 3206 | 113339 | SH | DEFINED | 01 | 0 |
| UAL CORP | COM NEW | 902549807 | 1980 | 44651 | SH | DEFINED | 01 | 0 |
| UNION PAC CORP | COM | 907818108 | 287 | 2538 | SH | DEFINED | 01 | 0 |
| UNITED RENTALS INC | COM | 911363109 | 6154 | 192000 | SH | DEFINED | 01 | 0 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 30 | 20000 | PRN | DEFINED | 01 | 0 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 541 | 5300 | SH | DEFINED | 01 | 0 |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 13646 | 199237 | SH | DEFINED | 01 | 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 1153 | 23708 | SH | DEFINED | 01 | 0 |
| UNIVERSAL HLTH SVCS INC | CL B | 913903100 | 718 | 13200 | SH | DEFINED | 01 | 0 |
| UNUM GROUP | COM | 91529Y106 | 838 | 34360 | SH | DEFINED | 01 | 0 |
| URBAN OUTFITTERS INC | COM | 917047102 | 8589 | 394006 | SH | DEFINED | 02 | 0 |
| V F CORP | COM | 918204108 | 516 | 6309 | SH | DEFINED | 01 | 0 |
| VAALCO ENERGY INC | COM NEW | 91851C201 | 43 | 10968 | SH | DEFINED | 01 | 0 |
| VALE CAP LTD | NT RIO CV VALE | 91912C208 | 3098 | 60000 | SH | DEFINED | 01 | 0 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 1960 | 28450 | SH | DEFINED | 01 | 0 |
| VECTOR GROUP LTD | COM | 92240M108 | 71608 | 3195356 | SH | DEFINED | 01 | 0 |
| VENTANA MED SYS INC | COM | 92276H106 | 816 | 9500 | SH | DEFINED | 02 | 0 |
| VERIZON COMMUNICATIONS | COM | 92343V104 | 2243 | 52472 | SH | DEFINED | 01 | 0 |
| VIOPHARMA INC | NOTE 2.000% 3/1 | 928241AH1 | 657 | 900000 | PRN | DEFINED | 01 | 0 |

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| VISHAY INTERTECHNOLOGY INC | NOTE 3.625% 8/0 | 928298AF5 | 10181 | 10250000 | PRN | DEFINED | 01 |
| VISTEON CORP | COM | 92839U107 | 2044 | 391544 | SH | DEFINED | 01 |
| VYYO INC | COM NEW | 918458209 | 1849 | 329041 | SH | DEFINED | 02 |
| WABASH NATL CORP | NOTE 3.250% 8/0 | 929566AD9 | 98 | 100000 | PRN | DEFINED | 01 |
| WAL MART STORES INC | COM | 931142103 | 744 | 16998 | SH | DEFINED | 01 |
| WALGREEN CO | COM | 931422109 | 778 | 16300 | SH | DEFINED | 01 |
| WARNACO GROUP INC | COM NEW | 934390402 | 513 | 12758 | SH | DEFINED | 01 |
| WASHINGTON MUT INC | COM | 939322103 | 10188 | 280794 | SH | DEFINED | 01 |
| WASHINGTON REAL ESTATE INVT | NOTE 3.875% 9/1 | 939653AJ0 | 4674 | 5000000 | PRN | DEFINED | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 2402 | 63037 | SH | DEFINED | 01 |
| WATERS CORP | COM | 941848103 | 533 | 7923 | SH | DEFINED | 01 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 741 | 23762 | SH | DEFINED | 01 |
| WEATHERFORD INTERNATIONAL LT | COM | G95089101 | 454 | 6700 | SH | DEFINED | 01 |
| WELLPOINT INC | COM | 94973V107 | 796 | 10041 | SH | DEFINED | 01 |
| WELLS FARGO & CO NEW | COM | 949746101 | 2814 | 78376 | SH | DEFINED | 01 |
| WELLS FARGO & CO NEW | DBCV 5/0 | 949746FA4 | 9036 | 9000000 | PRN | DEFINED | 01 |
| WENDYS INTL INC | COM | 950590109 | 5377 | 163072 | SH | DEFINED | 01 |
| WESCO INTL INC | COM | 95082P105 | 614 | 14800 | SH | DEFINED | 01 |
| WESTERN UN CO | COM | 959802109 | 438 | 20911 | SH | DEFINED | 01 0 |
| WESTFIELD FINANCIAL INC NEW | COM | 96008P104 | 108 | 10223 | SH | DEFINED | 01 0 |
| WHIRLPOOL CORP | COM | 963320106 | 326 | 3700 | SH | DEFINED | 01 |
| WILLIAMS COS INC DEL | COM | 969457100 | 323 | 9454 | SH | DEFINED | 01 |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 1020 | 1057000 | PRN | DEFINED | 01 |
| WINN DIXIE STORES INC | COM NEW | 974280307 | 289 | 15400 | SH | DEFINED | 01 |
| WORLD ACCEP CORPORATION | NOTE 3.000%10/0 | 981417AB4 | 834 | 1000000 | PRN | DEFINED | 01 |
| WRIGLEY WM JR CO | COM | 982526105 | 588 | 9165 | SH | DEFINED | 01 |
| WYETH | COM | 983024100 | 3151 | 69763 | SH | DEFINED | 01 0 |
| XILINX INC | COM | 983919101 | 1740 | 67232 | SH | DEFINED | 01 |
| XL CAP LTD | CL A | G98255105 | 248 | 3155 | SH | DEFINED | 01 |
| XTO ENERGY INC | COM | 98385X106 | 580 | 9378 | SH | DEFINED | 01 |
| YUM BRANDS INC | COM | 988498101 | 538 | 16001 | SH | DEFINED | 01 |
| ZIMMER HLDGS INC | COM | 98956P102 | 1653 | 20405 | SH | DEFINED | 01 0 |
| ZYMOGENETICS INC | COM | 98985T109 | 131 | 10000 | SH | DEFINED | 02 |