

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

JEFFERIES GROUP INC /DE/  
Form 13F-HR/A  
November 18, 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: September 30, 2008

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-10917

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

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

/s/ Roland Kelly Los Angeles, CA November 18, 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: 1064  
Form13F Information Table Value Total: \$1,941,495 (thousands)  
List of Other Included Managers:

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

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	28-13012	Jefferies High Yield Trading, LLC

### FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
ABAXIS INC	COM	002567105	27	27000	SH	CALL	SOLE	01
ABERCROMBIE & FITCH CO	CL A	002896207	14060	356399	SH		SOLE	01 0
ABERCROMBIE & FITCH CO	CL A	002896207	893	165200	SH	CALL	SOLE	01 0
ABITIBIBOWATER INC	COM	003687100	236	60874	SH		SOLE	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	1623	42700	SH		SOLE	01
ADAPTEC INC	NOTE 0.750%12/2	00651FAG3	260	262000	PRN		SOLE	01
ADOBE SYS INC	COM	00724F101	656	16610	SH		SOLE	01
ADVANCED MEDICAL OPTICS INC	COM	00763M108	419	23570	SH		SOLE	01 0
AEP INDS INC	COM	001031103	4420	221000	SH		SOLE	04
AEROPOSTALE	COM	007865108	2572	126300	SH	CALL	SOLE	01 0
AEROPOSTALE	COM	007865108	78	71300	SH	PUT	SOLE	01
AEROPOSTALE	COM	007865108	4028	125440	SH		SOLE	02
AES CORP	COM	00130H105	302	25810	SH		SOLE	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	165	97600	SH	PUT	SOLE	01
AFFYMETRIX INC	COM	00826T108	209	27000	SH		SOLE	02
AFFYMETRIX INC	NOTE 3.500% 1/1	00826TAG3	32	45000	PRN		SOLE	01
AGCO CORP	NOTE 1.250%12/1	001084AM4	43	35000	PRN		SOLE	01
AGERE SYS INC	NOTE 6.500%12/1	00845VAA8	229	227000	PRN		SOLE	01
AGILENT TECHNOLOGIES INC	COM	00846U101	260	8776	SH		SOLE	01
AGNICO EAGLE MINES LTD	COM	008474108	596	10830	SH		SOLE	01
AIR PRODS & CHEMS INC	COM	009158106	1088	15888	SH		SOLE	01
AK STL HLDG CORP	COM	001547108	744	28700	SH		SOLE	01
AKAMAI TECHNOLOGIES INC	COM	00971T101	1246	71446	SH		SOLE	01
ALCOA INC	COM	013817101	128	163400	SH	CALL	SOLE	01
ALCOA INC	COM	013817101	281	75000	SH	PUT	SOLE	01
ALCOA INC	COM	013817101	3365	149016	SH		SOLE	01
ALCON INC	COM SHS	H01301102	243	1500	SH		SOLE	01
ALEXION PHARMACEUTICALS INC	COM	015351109	1091	27762	SH		SOLE	01
ALIGN TECHNOLOGY INC	COM	016255101	651	60100	SH		SOLE	01 0
ALIGN TECHNOLOGY INC	COM	016255101	271	25000	SH	CALL	SOLE	02
ALLEGHENY ENERGY INC	COM	017361106	826	22477	SH		SOLE	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	2726	92235	SH		SOLE	01
ALLERGAN INC	COM	018490102	1100	21361	SH		SOLE	01
ALLIANCE IMAGING INC	COM NEW	018606202	109	10597	SH		SOLE	01 0
ALLIANT ENERGY CORP	COM	018802108	219	6800	SH		SOLE	01
ALLIANT TECHSYSTEMS INC	NOTE 2.750% 2/1	018804AH7	618	508000	PRN		SOLE	01
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	62	66000	PRN		SOLE	01
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	204	115000	SH	CALL	SOLE	01
ALLOS THERAPEUTICS INC	COM	019777101	252	34000	SH		SOLE	02
ALLSTATE CORP	COM	020002101	1268	27500	SH		SOLE	01
ALLSTATE CORP	COM	020002101	450	123000	SH	PUT	SOLE	01
ALPHA NATURAL RESOURCES INC	COM	02076X102	1239	24100	SH		SOLE	01
ALPHA NATURAL RESOURCES INC	NOTE 2.375% 4/1	02076XAA0	99	25000	SH	PUT	SOLE	01
ALPHA NATURAL RESOURCES INC	NOTE 2.375% 4/1	02076XAA0	1073	1000000	PRN		SOLE	01

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

ALPHA NATURAL RESOURCES INC	NOTE 2.375% 4/1	02076XAA0	228	160000	SH	CALL	SOLE	01
ALPHARMA INC	CL A	020813101	10231	277350	SH		SOLE	01
ALPHARMA INC	NOTE 2.125% 3/1	020813AH4	676	130800	SH	CALL	SOLE	01
ALPHARMA INC	NOTE 2.125% 3/1	020813AH4	122	215800	SH	PUT	SOLE	01
ALPHATEC HOLDINGS INC	COM	02081G102	460	100000	SH		SOLE	02
ALTERA CORP	COM	021441100	285	460200	SH	PUT	SOLE	01
ALTERA CORP	COM	021441100	546	307600	SH	CALL	SOLE	01
ALTRIA GROUP INC	COM	02209S103	492	24832	SH		SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	1290	33318	SH		SOLE	01
AMAG PHARMACEUTICALS INC	COM	00163U106	1239	34300	SH	PUT	SOLE	01
AMAZON COM INC	COM	023135106	7198	98924	SH		SOLE	01
AMAZON COM INC	DEBT 4.750% 2/0	023135AE6	442	145000	SH	CALL	SOLE	01
AMAZON COM INC	DEBT 4.750% 2/0	023135AE6	925	279000	SH	PUT	SOLE	01
AMDOCS LTD	ORD	G02602103	96	201900	SH	CALL	SOLE	01
AMDOCS LTD	ORD	G02602103	178	194900	SH	PUT	SOLE	01
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	310	319000	PRN		SOLE	01
AMEDISYS INC	COM	023436108	286	73500	SH	PUT	SOLE	01
AMEDISYS INC	COM	023436108	2757	56639	SH		SOLE	01
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	15944	1045522	SH		SOLE	02
AMERICAN TOWER CORP	NOTE 3.000% 8/1	029912AR3	51	85000	SH	PUT	SOLE	01
AMERICAN TOWER CORP	CL A	029912201	947	26322	SH		SOLE	01
AMERICAN TOWER CORP	NOTE 3.000% 8/1	029912AR3	38	85000	SH	CALL	SOLE	01
AMERICREDIT CORP	NOTE 2.125% 9/1	03060RAR2	7665	14000000	PRN		SOLE	04
AMERICREDIT CORP	NOTE 1.750%11/1	03060RAM3	3274	3375000	PRN		SOLE	01
AMERICREDIT CORP	NOTE 0.750% 9/1	03060RAP6	3500	5750000	PRN		SOLE	04
AMERICREDIT CORP	COM	03060R101	223	22000	SH		SOLE	01
AMERIGROUP CORP	NOTE 2.000% 5/1	03073TAB8	15	25300	SH	CALL	SOLE	01
AMERISOURCEBERGEN CORP	COM	03073E105	2636	70000	SH		SOLE	02
AMGEN INC	COM	031162100	1111	18745	SH		SOLE	01
AMGEN INC	NOTE 0.125% 2/0	031162AN0	2713	324400	SH	CALL	SOLE	01
AMPHENOL CORP NEW	CL A	032095101	1068	26600	SH		SOLE	01
AMR CORP	NOTE 4.250% 9/2	001765BA3	326	219500	SH	CALL	SOLE	01
AMYLIN PHARMACEUTICALS INC	NOTE 3.000% 6/1	032346AF5	1832	2730000	PRN		SOLE	01
ANADARKO PETE CORP	COM	032511107	55	15000	SH	CALL	SOLE	01
ANADARKO PETE CORP	COM	032511107	1466	30229	SH		SOLE	01
ANHEUSER BUSCH COS INC	COM	035229103	1147	17674	SH		SOLE	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	505	480000	PRN		SOLE	01
ANNALY CAP MGMT INC	COM	035710409	118	110000	SH	PUT	SOLE	01
ANNALY CAP MGMT INC	COM	035710409	297	22100	SH		SOLE	01
ANNALY CAP MGMT INC	COM	035710409	61	20000	SH	CALL	SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	100	30400	SH	PUT	SOLE	01
ANNTAYLOR STORES CORP	COM	036115103	812	39358	SH		SOLE	01
APOLLO GROUP INC	CL A	037604105	3699	62382	SH		SOLE	01
APOLLO GROUP INC	CL A	037604105	30257	2084900	SH	CALL	SOLE	01
APOLLO GROUP INC	CL A	037604105	11790	2362500	SH	PUT	SOLE	01
APPLE INC	COM	037833100	93	17000	SH	PUT	SOLE	01
APPLE INC	COM	037833100	568	5001	SH		SOLE	01
APPLE INC	COM	037833100	560	70700	SH	CALL	SOLE	01
APPLIED MATLS INC	COM	038222105	279	18423	SH		SOLE	01
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	580	100000	SH	CALL	SOLE	01
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	54219	1098000	SH		SOLE	01
ARCH COAL INC	COM	039380100	325	9867	SH		SOLE	01
ARCH COAL INC	COM	039380100	62	73200	SH	CALL	SOLE	01
ARCHER DANIELS MIDLAND CO	COM	039483102	937	42785	SH		SOLE	01
ARCHER DANIELS MIDLAND CO	NOTE 0.875% 2/1	039483AW2	237	293000	PRN		SOLE	01
ARDEA BIOSCIENCES INC	COM	03969P107	316	22855	SH		SOLE	01
ARIES MARITIME TRANSPRT LTD	SHS	G0474B105	130	61863	SH		SOLE	01
ARQULE INC	COM	04269E107	81	25000	SH		SOLE	02
ARTHROCARE CORP	COM	043136100	222	8000	SH		SOLE	01
ARVINMERITOR INC	NOTE 4.625% 3/0	043353AF8	1944	947500	SH	CALL	SOLE	01
ARVINMERITOR INC	NOTE 4.625% 3/0	043353AF8	1826	948500	SH	PUT	SOLE	01
ASHLAND INC NEW	COM	044209104	1964	67160	SH		SOLE	01

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

ASM INTL N V	COM	N07045102	9665	516831	SH	SOLE	01
ASML HOLDING N V	NY REG SHS	N07059186	546	31000	SH	SOLE	01 0
ASPENBIO PHARMA INC	COM	045346103	22	10000	SH	CALL SOLE	01
ASTRAZENECA PLC	SPONSORED ADR	046353108	328	7462	SH	SOLE	01
AT&T INC	COM	00206R102	15730	563384	SH	SOLE	01
AT&T INC	COM	00206R102	15	489100	SH	CALL SOLE	01
AT&T INC	COM	00206R102	3430	718300	SH	PUT SOLE	01
AUTOZONE INC	COM	053332102	361	2927	SH	SOLE	01
AVALONBAY CMNTYS INC	COM	053484101	629	6395	SH	SOLE	01
AVNET INC	DBCV 2.000% 3/1	053807AL7	221	222000	PRN	SOLE	01
AVON PRODS INC	COM	054303102	547	13151	SH	SOLE	01
AZZ INC	COM	002474104	596	14400	SH	SOLE	01
BAKER HUGHES INC	COM	057224107	860	14200	SH	SOLE	01
BAKER HUGHES INC	COM	057224107	500	115000	SH	CALL SOLE	01
BAKER HUGHES INC	COM	057224107	608	87200	SH	PUT SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	3471	1702500	SH	PUT SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	5800	165705	SH	SOLE	01
BANK OF AMERICA CORPORATION	COM	060505104	527	177100	SH	CALL SOLE	01
BARCLAYS BK PLC	IPMS INDIA ETN	06739F291	712	15730	SH	SOLE	
BARNES GROUP INC	COM	067806109	330	16300	SH	SOLE	01
BARRETT BILL CORP	NOTE 5.000% 3/1	06846NAA2	116	130000	PRN	SOLE	01
BARRICK GOLD CORP	COM	067901108	95	80800	SH	CALL SOLE	01
BEAZER HOMES USA INC	COM	07556Q105	111	18548	SH	SOLE	01
BEBE STORES INC	COM	075571109	7748	793047	SH	SOLE	02
BECKMAN COULTER INC	COM	075811109	348	4900	SH	SOLE	01
BECKMAN COULTER INC	NOTE 2.500%12/1	075811AD1	2508	2293000	PRN	SOLE	01
BED BATH & BEYOND INC	COM	075896100	402	12814	SH	SOLE	01
BED BATH & BEYOND INC	COM	075896100	550	634500	SH	PUT SOLE	01
BEMIS INC	COM	081437105	370	14116	SH	SOLE	01
BEST BUY INC	COM	086516101	1884	50241	SH	SOLE	01
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	112	50000	SH	CALL SOLE	01
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	132	25000	SH	PUT SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	191	14600	SH	PUT SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	843	16213	SH	SOLE	01
BHP BILLITON LTD	SPONSORED ADR	088606108	152	121000	SH	CALL SOLE	01
BIG LOTS INC	COM	089302103	654	23486	SH	SOLE	01
BIOGEN IDEC INC	COM	09062X103	503	10000	SH	CALL SOLE	02
BIOGEN IDEC INC	COM	09062X103	2012	40000	SH	SOLE	02
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	265	10000	SH	CALL SOLE	02
BJ SVCS CO	COM	055482103	583	30491	SH	SOLE	01
BJ SVCS CO	COM	055482103	93	34900	SH	CALL SOLE	01
BJ SVCS CO	COM	055482103	93	30000	SH	PUT SOLE	01
BJS WHOLESALE CLUB INC	COM	05548J106	295	7600	SH	SOLE	01
BLACKROCK INC	DBCV 2.625% 2/1	09247XAB7	577	45500	SH	PUT SOLE	01
BLACKROCK INC	COM	09247X101	2680	13779	SH	SOLE	01
BLOCKBUSTER INC	CL A	093679108	4	42400	SH	CALL SOLE	01
BMC SOFTWARE INC	COM	055921100	789	27543	SH	SOLE	01
BOEING CO	COM	097023105	2033	35440	SH	SOLE	01
BOEING CO	COM	097023105	786	189000	SH	PUT SOLE	01
BORGWARNER INC	COM	099724106	151	31800	SH	PUT SOLE	01
BORGWARNER INC	COM	099724106	869	26508	SH	SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	271	793000	SH	CALL SOLE	01
BOSTON SCIENTIFIC CORP	COM	101137107	45	150000	SH	PUT SOLE	01
BOYD GAMING CORP	COM	103304101	46	20000	SH	CALL SOLE	01
BRINKER INTL INC	COM	109641100	304	17000	SH	SOLE	01
BRINKS CO	COM	109696104	17614	288653	SH	SOLE	01
BRINKS CO	COM	109696104	634	423600	SH	CALL SOLE	01
BRINKS CO	COM	109696104	626	239800	SH	PUT SOLE	01
BRISTOL MYERS SQUIBB CO	DBCV 9/1	110122AN8	65	204300	SH	CALL SOLE	01
BROADCOM CORP	CL A	111320107	248	13293	SH	SOLE	01
BROADCOM CORP	CL A	111320107	13	86800	SH	CALL SOLE	01
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	6533	1122504	SH	SOLE	01

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

BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	3	45700	SH	CALL	SOLE	01
BROCADE COMMUNICATIONS SYS I	COM NEW	111621306	1245	1555800	SH	PUT	SOLE	01
BROOKDALE SR LIVING INC	COM	112463104	217	9874	SH		SOLE	01
BROWN FORMAN CORP	CL B	115637209	226	3141	SH		SOLE	01
BRUKER CORP	COM	116794108	2802	210253	SH		SOLE	01
BUCKLE INC	COM	118440106	355	6397	SH		SOLE	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	453	4903	SH		SOLE	01
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	1230	24141	SH		SOLE	01
C&D TECHNOLOGIES INC	NOTE 5.250%11/0	124661AD1	44	51000	PRN		SOLE	01
CA INC	COM	12673P105	1643	82333	SH		SOLE	02
CABOT CORP	COM	127055101	362	11400	SH		SOLE	01
CABOT OIL & GAS CORP	COM	127097103	587	16242	SH		SOLE	01
CABOT OIL & GAS CORP	COM	127097103	4	40000	SH	CALL	SOLE	01
CACI INTL INC	NOTE 2.125% 5/0	127190AD8	7173	6998000	PRN		SOLE	01
CAMDEN PPTY TR	SH BEN INT	133131102	330	7200	SH		SOLE	01
CAMERON INTERNATIONAL CORP	COM	13342B105	1516	39331	SH		SOLE	01
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	20	16000	PRN		SOLE	01
CANADIAN NAT RES LTD	COM	136385101	868	57500	SH	CALL	SOLE	01
CAPITAL SR LIVING CORP	COM	140475104	80	10521	SH		SOLE	02
CAREER EDUCATION CORP	COM	141665109	209	12811	SH		SOLE	01
CARLISLE COS INC	COM	142339100	249	8300	SH		SOLE	01
CARMAX INC	COM	143130102	338	24176	SH		SOLE	01
CARMAX INC	COM	143130102	51	28400	SH	CALL	SOLE	01
CARNIVAL CORP	PAIRED CTF	143658300	1629	46086	SH		SOLE	01
CARNIVAL CORP	DBCX 2.000% 4/1	143658AN2	136	133000	PRN		SOLE	01
CARNIVAL PLC	ADR	14365C103	778	25100	SH		SOLE	01
CARRIZO OIL & CO INC	NOTE 4.375% 6/0	144577AA1	1660	2350000	PRN		SOLE	01
CATERPILLAR INC DEL	COM	149123101	112	60800	SH	CALL	SOLE	01
CATERPILLAR INC DEL	COM	149123101	232	42900	SH	PUT	SOLE	01
CB RICHARD ELLIS GROUP INC	CL A	12497T101	7	55500	SH	CALL	SOLE	01
CBS CORP NEW	CL A	124857103	346	52400	SH	PUT	SOLE	01
CBS CORP NEW	CL B	124857202	753	51668	SH		SOLE	01
CELANESE CORP DEL	COM SER A	150870103	426	15251	SH		SOLE	01
CELANESE CORP DEL	COM SER A	150870103	74	56100	SH	CALL	SOLE	01
CELGENE CORP	COM	151020104	322	5100	SH		SOLE	01
CELGENE CORP	COM	151020104	40	100000	SH	CALL	SOLE	01
CELGENE CORP	COM	151020104	109	50000	SH	PUT	SOLE	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	392	40000	SH	PUT	SOLE	01
CENTERPOINT ENERGY INC	COM	15189T107	448	30740	SH		SOLE	01
CENTRAL EUROPEAN DIST CORP	NOTE 3.000% 3/1	153435AA0	848	1000000	PRN		SOLE	01
CENTURY ALUM CO	NOTE 1.750% 8/0	156431AE8	1431	1456000	PRN		SOLE	01
CEPHEID	COM	15670R107	346	25000	SH	CALL	SOLE	02
CERNER CORP	COM	156782104	237	5309	SH		SOLE	01
CF INDS HLDGS INC	COM	125269100	1079	11800	SH		SOLE	01
CHARLES RIV LABS INTL INC	COM	159864107	747	13450	SH		SOLE	01
CHART INDS INC	COM PAR \$0.01	16115Q308	328	11500	SH		SOLE	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	1652	72617	SH		SOLE	01
CHELSEA THERAPEUTICS INTL LT	COM	163428105	46	14234	SH		SOLE	02
CHESAPEAKE ENERGY CORP	COM	165167107	1484	41394	SH		SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	2250	2098000	PRN		SOLE	01
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	178	40000	SH	CALL	SOLE	01
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	289	15000	SH		SOLE	01
CHILDRENS PL RETAIL STORES I	COM	168905107	238	7140	SH		SOLE	01
CHINA PETE & CHEM CORP	SPON ADR H SHS	16941R108	3917	50000	SH		SOLE	01
CHINA UNICOM LTD	SPONSORED ADR	16945R104	5292	350000	SH		SOLE	01
CHUBB CORP	COM	171232101	249	4538	SH		SOLE	01
CIENA CORP	NOTE 0.250% 5/0	171779AB7	893	1500000	PRN		SOLE	01
CIRCUIT CITY STORE INC	COM	172737108	1	25000	SH	CALL	SOLE	01
CISCO SYS INC	COM	17275R102	1729	76632	SH		SOLE	01
CISCO SYS INC	COM	17275R102	753	438000	SH	CALL	SOLE	01
CIT GROUP INC	COM	125581108	218	267500	SH	CALL	SOLE	01
CITIGROUP INC	COM	172967101	6980	1033200	SH	PUT	SOLE	01

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

CITIGROUP INC	COM	172967101	16993	828545	SH	SOLE	01
CITIGROUP INC	COM	172967101	164	88000	SH	CALL SOLE	01
CITRIX SYS INC	COM	177376100	1223	48408	SH	SOLE	01
CLAUDE RES INC	COM	182873109	16	40000	SH	SOLE	01
COACH INC	COM	189754104	4118	164449	SH	SOLE	01
COACH INC	COM	189754104	110	200000	SH	CALL SOLE	01
COACH INC	COM	189754104	120	200000	SH	PUT SOLE	01
COCA COLA CO	COM	191216100	5680	1501300	SH	CALL SOLE	01
COCA COLA CO	COM	191216100	148	39600	SH	PUT SOLE	01
COCA COLA ENTERPRISES INC	COM	191219104	1161	69218	SH	SOLE	01
COEUR D ALENE MINES CORP IDA	COM	192108108	38	25000	SH	SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	113	1381900	SH	CALL SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	8115	1510200	SH	PUT SOLE	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	14507	635440	SH	SOLE	01
COMCAST CORP NEW	CL A	20030N101	541	27570	SH	SOLE	01
COMMERCIAL METALS CO	COM	201723103	242	14300	SH	SOLE	01
COMMUNITY HEALTH SYS INC NEW	COM	203668108	3517	120000	SH	SOLE	02
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	12	10000	SH	PUT SOLE	01
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	3139	163900	SH	SOLE	01
COMPANHIA VALE DO RIO DOCE	SPON ADR PFD	204412100	138	100000	SH	CALL SOLE	01
COMPUTER ASSOC INTL INC	NOTE 1.625%12/1	204912AQ2	51	49000	PRN	SOLE	01
COMPUTER SCIENCES CORP	COM	205363104	748	18618	SH	SOLE	01
COMPUWARE CORP	COM	205638109	205	21200	SH	SOLE	01
COMTECH TELECOMMUNICATIONS C	NOTE 2.000% 2/0	205826AD2	29	25000	SH	CALL SOLE	01
CONEXANT SYSTEMS INC	COM NEW	207142308	1201	299538	SH	SOLE	02
CONOCOPHILLIPS	COM	20825C104	517	214400	SH	CALL SOLE	01
CONOCOPHILLIPS	COM	20825C104	485	65000	SH	PUT SOLE	01
CONOCOPHILLIPS	COM	20825C104	4370	59655	SH	SOLE	01
CONSOL ENERGY INC	COM	20854P109	467	10168	SH	SOLE	01
CONSTELLATION ENERGY GROUP I	COM	210371100	380	15635	SH	SOLE	01
CONTINENTAL AIRLS INC	NOTE 5.000% 6/1	210795PJ3	103	100000	PRN	SOLE	01
CONTINENTAL RESOURCES INC	COM	212015101	1222	214800	SH	CALL SOLE	01
COPART INC	COM	217204106	305	8033	SH	SOLE	01
CORE LABORATORIES N V	COM	N22717107	826	8155	SH	SOLE	01
CORE LABORATORIES N V	COM	N22717107	160	10000	SH	PUT SOLE	01
CORINTHIAN COLLEGES INC	COM	218868107	305	20300	SH	SOLE	01
CORNING INC	COM	219350105	810	51774	SH	SOLE	01 0
COSTCO COMPANIES INC	NOTE 8/1	22160QAC6	270	183000	PRN	SOLE	01
COSTCO WHSL CORP NEW	COM	22160K105	667	10273	SH	SOLE	01
COSTCO WHSL CORP NEW	COM	22160K105	146	50000	SH	CALL SOLE	01
COSTCO WHSL CORP NEW	COM	22160K105	157	50000	SH	PUT SOLE	01
COVANCE INC	COM	222816100	343	20000	SH	CALL SOLE	01
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	23	20200	SH	CALL SOLE	01
COVIDIEN LTD	COM	G2552X108	909	16900	SH	SOLE	01 0
CREE INC	COM	225447101	223	9789	SH	SOLE	01
CRESUD S A C I F Y A	SPONSORED ADR	226406106	2598	247422	SH	SOLE	01 0
CROCS INC	COM	227046109	107	29846	SH	SOLE	01
CROCS INC	COM	227046109	59	197600	SH	CALL SOLE	01
CSG SYS INTL INC	NOTE 2.500% 6/1	126349AB5	539	593000	PRN	SOLE	01
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	2007	2072000	PRN	SOLE	01
CUMMINS INC	COM	231021106	2251	51477	SH	SOLE	01
CUMULUS MEDIA INC	CL A	231082108	46	10900	SH	SOLE	01
CURIS INC	COM	231269101	58	50000	SH	SOLE	02
CVS CAREMARK CORPORATION	COM	126650100	5949	176747	SH	SOLE	01 0
CVS CAREMARK CORPORATION	COM	126650100	3113	1555700	SH	CALL SOLE	01
CVS CAREMARK CORPORATION	COM	126650100	4442	1543300	SH	PUT SOLE	01
CYBERONICS INC	COM	23251P102	240	14100	SH	SOLE	01 0
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	347	47200	SH	SOLE	01 0
CYPRESS BIOSCIENCES INC	COM PAR \$.02	232674507	27	39000	SH	PUT SOLE	01
CYPRESS SEMICONDUCTOR CORP	COM	232806109	295	56435	SH	SOLE	01
CYPRESS SEMICONDUCTOR CORP	NOTE 1.000% 9/1	232806AK5	803	811000	PRN	SOLE	01
DANAHER CORP DEL	NOTE 1/2	235851AF9	3250	3206000	PRN	SOLE	01

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

DANAHER CORP DEL	COM	235851102	1249	17995	SH	SOLE	01
DAVITA INC	COM	23918K108	228	4000	SH	SOLE	02
DECKERS OUTDOOR CORP	COM	243537107	285	2738	SH	SOLE	01
DEERE & CO	COM	244199105	2435	49189	SH	SOLE	01
DELL INC	COM	24702R101	46	75000	SH PUT	SOLE	01
DEUTSCHE BANK AG	NAMEN AKT	D18190898	22565	310000	SH	SOLE	01
DICKS SPORTING GOODS INC	NOTE 1.606% 2/1	253393AB8	2526	455200	SH CALL	SOLE	01
DICKS SPORTING GOODS INC	NOTE 1.606% 2/1	253393AB8	56	450400	SH PUT	SOLE	01
DIGITAL RIV INC	NOTE 1.250% 1/0	25388BAB0	2917	2973000	PRN	SOLE	01
DILLARDS INC	CL A	254067101	2	23100	SH CALL	SOLE	01
DIODES INC	NOTE 2.250%10/0	254543AA9	2671	3515000	PRN	SOLE	01
DIRECTV GROUP INC	COM	25459L106	343	13100	SH	SOLE	01
DIRECTV GROUP INC	COM	25459L106	10	50000	SH CALL	SOLE	01
DIRECTV GROUP INC	COM	25459L106	10	50000	SH PUT	SOLE	01
DISCOVER FINL SVCS	COM	254709108	42	50000	SH PUT	SOLE	01
DISNEY WALT CO	COM DISNEY	254687106	931	30350	SH	SOLE	01
DISNEY WALT CO	COM DISNEY	254687106	21	56100	SH PUT	SOLE	01
DOLBY LABORATORIES INC	COM	25659T107	440	12516	SH	SOLE	01
DOLLAR FINL CORP	NOTE 2.875% 6/3	256664AB9	1771	2600000	PRN	SOLE	01
DOLLAR TREE INC	COM	256746108	595	390000	SH CALL	SOLE	01
DOMINION RES INC VA NEW	NOTE 2.125%12/1	25746UAT6	1777	1524000	PRN	SOLE	01
DOMINOS PIZZA INC	COM	25754A201	195	16100	SH	SOLE	01
DONNELLEY R R & SONS CO	COM	257867101	840	34241	SH	SOLE	01
DOUGLAS EMMETT INC	COM	25960P109	297	12864	SH	SOLE	01
DOVER CORP	COM	260003108	567	13980	SH	SOLE	01
DOW CHEM CO	COM	260543103	1662	52308	SH	SOLE	01
DPL INC	COM	233293109	209	8424	SH	SOLE	01
DRESS BARN INC	COM	261570105	1698	111058	SH	SOLE	01
DRESSER-RAND GROUP INC	COM	261608103	340	10800	SH	SOLE	01
DST SYS INC DEL	DBCV 4.125% 8/1	233326AB3	18	15000	PRN	SOLE	01
DSW INC	CL A	23334L102	663	427900	SH CALL	SOLE	01
DSW INC	CL A	23334L102	183	173900	SH PUT	SOLE	01
DTE ENERGY CO	COM	233331107	323	8043	SH	SOLE	01
DU PONT E I DE NEMOURS & CO	COM	263534109	1477	36662	SH	SOLE	01
DXP ENTERPRISES INC NEW	COM NEW	233377407	453	8500	SH	SOLE	01
DYNEGY INC DEL	CL A	26817G102	38	10700	SH	SOLE	01
E M C CORP MASS	COM	268648102	138	11509	SH	SOLE	01
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	32	32000	PRN	SOLE	01
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	15	50000	SH CALL	SOLE	01
E TRADE FINANCIAL CORP	COM	269246104	37	147600	SH PUT	SOLE	01
EAGLE BULK SHIPPING INC	COM	Y2187A101	191	13718	SH	SOLE	01
EAGLE MATERIALS INC	COM	26969P108	302	13500	SH	SOLE	01
EARTHLINK INC	COM	270321102	146	17148	SH	SOLE	01
EARTHLINK INC	NOTE 3.250%11/1	270321AA0	8034	7500000	PRN	SOLE	01
EASTMAN CHEM CO	COM	277432100	1075	19521	SH	SOLE	01
EASTMAN KODAK CO	NOTE 3.375%10/1	277461BE8	458	490000	PRN	SOLE	01
EATON CORP	COM	278058102	2013	35823	SH	SOLE	01
EBAY INC	COM	278642103	363	418200	SH CALL	SOLE	01
EBAY INC	COM	278642103	109	76600	SH PUT	SOLE	01
ECOLAB INC	COM	278865100	301	6207	SH	SOLE	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	289	5009	SH	SOLE	01
EL PASO CORP	COM	28336L109	247	19391	SH	SOLE	01
ELAN PLC	ADR	284131208	230	21566	SH	SOLE	01
ELAN PLC	ADR	284131208	41	117700	SH CALL	SOLE	01
ELAN PLC	ADR	284131208	14	20000	SH PUT	SOLE	01
EMERSON ELEC CO	COM	291011104	230	5643	SH	SOLE	01
EMPIRE RESORTS INC	NOTE 8.000% 7/3	292052AB3	39	70000	PRN	SOLE	01
ENERGIZER HLDGS INC	COM	29266R108	512	6358	SH	SOLE	01
ENERGYSOLUTIONS INC	DEPOSITARY SH	292756202	284	28400	SH	SOLE	01
ENTERGY CORP NEW	COM	29364G103	2042	22945	SH	SOLE	01
ENTERTAINMENT PPTYS TR	COM SH BEN INT	29380T105	294	5368	SH	SOLE	01
EOG RES INC	COM	26875P101	367	4099	SH	SOLE	01

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

EQUIFAX INC	COM	294429105	404	11737	SH	SOLE	01
EQUINIX INC	NOTE 2.500% 4/1	29444UAF3	4127	4765000	PRN	SOLE	01
EQUITABLE RES INC	COM	294549100	365	9962	SH	SOLE	01
ERICSSON L M TEL CO	ADR B SEK 10	294821608	60	152800	SH	CALL SOLE	01
ERICSSON L M TEL CO	ADR B SEK 10	294821608	164	17352	SH	SOLE	01
ESSEX PPTY TR INC	COM	297178105	248	2100	SH	SOLE	01
EURONET WORLDWIDE INC	DBCV 1.625%12/1	298736AD1	10	12000	PRN	SOLE	01
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	38	50000	PRN	SOLE	01
EXELON CORP	COM	30161N101	1366	21814	SH	SOLE	01
EXPEDIA INC DEL	COM	30212P105	159	10496	SH	SOLE	01
EXXON MOBIL CORP	COM	30231G102	1226	15793	SH	SOLE	01
EXXON MOBIL CORP	COM	30231G102	139	50000	SH	PUT SOLE	01
EXXON MOBIL CORP	COM	30231G102	181	150000	SH	CALL SOLE	01
F M C CORP	COM NEW	302491303	308	6000	SH	SOLE	01
FAMILY DLR STORES INC	COM	307000109	812	34246	SH	SOLE	01
FAMILY DLR STORES INC	COM	307000109	17	50000	SH	CALL SOLE	01
FAMILY DLR STORES INC	COM	307000109	20	50000	SH	PUT SOLE	01
FASTENAL CO	COM	311900104	582	11775	SH	SOLE	01
FEDERAL HOME LN MTG CORP	COM	313400301	76	50000	SH	CALL SOLE	01
FEDEX CORP	COM	31428X106	743	9405	SH	SOLE	01
FEI CO	NOTE 2.875% 6/0	30241LAF6	269	265000	PRN	SOLE	01
FERRO CORP	NOTE 6.500% 8/1	315405AL4	251	250000	PRN	SOLE	01
FIDELITY NATL INFORMATION SV	COM	31620M106	310	16783	SH	SOLE	01
FIFTH THIRD BANCORP	CNV PFD DEP1/250	316773209	2451	22847	SH	SOLE	01
FINANCIAL FED CORP	DBCV 2.000% 4/1	317492AF3	194	200000	PRN	SOLE	01
FINISH LINE INC	CL A	317923100	111	11120	SH	SOLE	01
FIRST MARBLEHEAD CORP	COM	320771108	34	13577	SH	SOLE	01
FISERV INC	COM	337738108	307	6482	SH	SOLE	01
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	18	20000	PRN	SOLE	01
FLOWERVE CORP	COM	34354P105	257	2890	SH	SOLE	01
FLUOR CORP NEW	COM	343412102	1046	18777	SH	SOLE	01
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	45	22600	SH	CALL SOLE	01
FOOT LOCKER INC	COM	344849104	177	10958	SH	SOLE	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	1091	209859	SH	SOLE	01
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	481	155200	SH	PUT SOLE	01
FOREST LABS INC	COM	345838106	1120	39591	SH	SOLE	01
FPL GROUP INC	COM	302571104	786	15628	SH	SOLE	01
FRANKLIN RES INC	COM	354613101	58	13700	SH	PUT SOLE	01
FRANKLIN RES INC	COM	354613101	736	8351	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	12794	225053	SH	SOLE	01
FREEMPORT-MCMORAN COPPER & GO	NOTE 7.000% 2/1	35671DAK1	730	205100	SH	CALL SOLE	01
FREEMPORT-MCMORAN COPPER & GO	NOTE 7.000% 2/1	35671DAK1	4736	269800	SH	PUT SOLE	01
FREEMPORT-MCMORAN COPPER & GO	PFD CONV	35671D782	3473	40900	SH	SOLE	01
FRONTLINE LTD	SHS	G3682E127	54902	1142132	SH	SOLE	01
FTI CONSULTING INC	COM	302941109	1924	26639	SH	SOLE	01
FTI CONSULTING INC	NOTE 3.750% 7/1	302941AB5	227	70000	SH	PUT SOLE	01
FTI CONSULTING INC	NOTE 3.750% 7/1	302941AB5	7485	3063000	PRN	SOLE	01
GAMESTOP CORP NEW	CL A	36467W109	559	16354	SH	SOLE	01
GAMESTOP CORP NEW	CL A	36467W109	149	82100	SH	CALL SOLE	01
GANNETT INC	COM	364730101	860	50838	SH	SOLE	01
GANNETT INC	COM	364730101	81	14500	SH	PUT SOLE	01
GAP INC DEL	COM	364760108	2290	128750	SH	SOLE	01
GARMIN LTD	ORD	G37260109	241	7100	SH	SOLE	01
GENCO SHIPPING & TRADING LTD	SHS	Y2685T107	102	23500	SH	CALL SOLE	01
GENENTECH INC	COM NEW	368710406	879	30000	SH	CALL SOLE	01
GENENTECH INC	COM NEW	368710406	28	20000	SH	PUT SOLE	01
GENENTECH INC	COM NEW	368710406	1813	20450	SH	SOLE	01
GENERAL CABLE CORP DEL NEW	NOTE 0.875%11/1	369300AD0	483	544000	PRN	SOLE	01
GENERAL DYNAMICS CORP	COM	369550108	2781	37779	SH	SOLE	01
GENERAL ELECTRIC CO	COM	369604103	13993	548700	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM	370021107	227	15000	SH	SOLE	01
GENERAL GROWTH PPTYS INC	COM	370021107	442	293700	SH	CALL SOLE	01



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

GENERAL MLS INC	COM	370334104	220	3198	SH		SOLE	01
GENERAL MTRS CORP	COM	370442105	4677	494891	SH		SOLE	01
GENERAL MTRS CORP	COM	370442105	7	389100	SH	CALL	SOLE	01
GENERAL MTRS CORP	COM	370442105	13152	657400	SH	PUT	SOLE	01
GENUINE PARTS CO	COM	372460105	297	7382	SH		SOLE	01
GENZYME CORP	NOTE 1.250%12/0	372917AN4	9	18600	SH	PUT	SOLE	01
GENZYME CORP	COM	372917104	3013	37257	SH		SOLE	01
GEORGIA GULF CORP	COM PAR \$0.01	373200203	5	177200	SH	CALL	SOLE	01
GERDAU S A	SPONSORED ADR	373737105	112	10100	SH		SOLE	01
GILEAD SCIENCES INC	COM	375558103	907	19886	SH		SOLE	01
GLG PARTNERS INC	*W EXP 12/28/201	37929X115	33	45624	SH		SOLE	01
GLOBAL INDS LTD	DBCV 2.750% 8/0	379336AE0	1259	2405000	PRN		SOLE	01
GLOBAL SHIP LEASE INC NEW	SHS A	Y27183105	703	110301	SH		SOLE	01
GMX RES INC	COM	38011M108	400	8380	SH		SOLE	01
GOLDMAN SACHS GROUP INC	NOTE 3.000% 6/1	38141GDG6	764	53200	SH	PUT	SOLE	01
GOLDMAN SACHS GROUP INC	NOTE 3.000% 6/1	38141GDG6	1849	246900	SH	CALL	SOLE	01
GOODRICH CORP	COM	382388106	80	30000	SH	CALL	SOLE	01
GOODRICH CORP	COM	382388106	1088	26145	SH		SOLE	01
GOODRICH PETE CORP	NOTE 3.250%12/0	382410AB4	34	34000	PRN		SOLE	01
GOODYEAR TIRE & RUBR CO	COM	382550101	711	46463	SH		SOLE	01
GOOGLE INC	CL A	38259P508	502	17700	SH	PUT	SOLE	01
GRAHAM CORP	COM	384556106	238	4400	SH		SOLE	01
GRAINGER W W INC	COM	384802104	85	37900	SH	PUT	SOLE	01
GRAINGER W W INC	COM	384802104	1611	18526	SH		SOLE	01
GREATBATCH INC	SDCV 2.250% 6/1	39153LAB2	286	334000	PRN		SOLE	01
GRIFFON CORP	RIGHT 09/19/2008	398433110	3	49680	SH		SOLE	01
GUESS INC	COM	401617105	1684	48387	SH		SOLE	01
HALLIBURTON CO	COM	406216101	2771	85564	SH		SOLE	01
HALLIBURTON CO	COM	406216101	4	31600	SH	CALL	SOLE	01
HALLIBURTON CO	COM	406216101	225	50000	SH	PUT	SOLE	01
HANESBRANDS INC	COM	410345102	241	11060	SH		SOLE	01
HARMAN INTL INDS INC	COM	413086109	310	9094	SH		SOLE	01
HARSCO CORP	COM	415864107	346	9297	SH		SOLE	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	84	17500	SH	CALL	SOLE	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	54	16500	SH	PUT	SOLE	01
HASBRO INC	COM	418056107	2319	66791	SH		SOLE	01
HAYES LEMMERZ INTL INC	COM NEW	420781304	27	10000	SH		SOLE	01
HCC INS HLDGS INC	NOTE 1.300% 4/0	404132AB8	2976	2511000	PRN		SOLE	01
HEADWATERS INC	NOTE 2.500% 2/0	42210PAD4	2705	4000000	PRN		SOLE	01
HEALTH CARE REIT INC	COM	42217K106	229	4295	SH		SOLE	01
HEALTH NET INC	COM	42222G108	262	248100	SH	CALL	SOLE	01
HEALTHSOUTH CORP	COM NEW	421924309	341	151600	SH	PUT	SOLE	01
HEALTHSOUTH CORP	COM NEW	421924309	2325	126139	SH		SOLE	01
HEALTHTRONICS INC	COM	42222L107	292	100000	SH		SOLE	02
HERBALIFE LTD	COM USD SHS	G4412G101	989	25026	SH		SOLE	01
HERBALIFE LTD	COM USD SHS	G4412G101	82	85000	SH	PUT	SOLE	01
HESS CORP	COM	42809H107	718	8745	SH		SOLE	01
HEWLETT PACKARD CO	COM	428236103	225	300000	SH	CALL	SOLE	01
HEWLETT PACKARD CO	COM	428236103	446	180600	SH	PUT	SOLE	01
HEWLETT PACKARD CO	COM	428236103	1238	26766	SH		SOLE	01
HEXCEL CORP NEW	COM	428291108	212	15500	SH		SOLE	01
HILL ROM HLDGS INC	COM	431475102	315	10400	SH		SOLE	01
HNI CORP	COM	404251100	400	15793	SH		SOLE	01
HOLOGIC INC	COM	436440101	483	25000	SH		SOLE	02
HONEYWELL INTL INC	COM	438516106	456	10981	SH		SOLE	01
HORMEL FOODS CORP	COM	440452100	229	6300	SH		SOLE	01
HORNBECK OFFSHORE SVCS INC N	COM	440543106	4389	113657	SH		SOLE	01
HORNBECK OFFSHORE SVCS INC N	FRNT 1.625%11/1	440543AE6	6507	6540000	PRN		SOLE	01
HOSPITALITY PPTYS TR	COM SH BEN INT	44106M102	255	12439	SH		SOLE	01
HUBBELL INC	CL B	443510201	361	10289	SH		SOLE	01
HUMAN GENOME SCIENCES INC	NOTE 2.250%10/1	444903AK4	1665	2350000	PRN		SOLE	01
HUMANA INC	COM	444859102	261	6343	SH		SOLE	01

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

HUNTINGTON BANCSHARES INC	COM	446150104	106	13315	SH		SOLE	01
IAMGOLD CORP	COM	450913108	159	28300	SH		SOLE	01
IDENIX PHARMACEUTICALS INC	COM	45166R204	107	100000	SH	PUT	SOLE	01
IDENIX PHARMACEUTICALS INC	COM	45166R204	1192	164884	SH		SOLE	01
ILLINOIS TOOL WKS INC	COM	452308109	211	4746	SH		SOLE	01
ILLUMINA INC	COM	452327109	616	15200	SH		SOLE	01
IMS HEALTH INC	COM	449934108	611	32325	SH		SOLE	01
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	1008	1100000	PRN		SOLE	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1239	562200	SH	CALL	SOLE	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	1039	566700	SH	PUT	SOLE	01
INNOPHOS HOLDINGS INC	COM	45774N108	251	10300	SH		SOLE	01
INPUT/OUTPUT INC	NOTE 5.500%12/1	457652AB1	338	100000	PRN		SOLE	01
INSULET CORP	COM	45784P101	278	20000	SH		SOLE	02
INTEL CORP	SDCV 2.950%12/1	458140AD2	22	30000	SH	PUT	SOLE	01
INTEL CORP	SDCV 2.950%12/1	458140AD2	1045	1559700	SH	CALL	SOLE	01
INTERMUNE INC	COM	45884X103	4983	291219	SH		SOLE	01
INTERMUNE INC	NOTE 0.250% 3/0	45884XAC7	1250	200000	SH	CALL	SOLE	01
INTERMUNE INC	NOTE 0.250% 3/0	45884XAC7	6370	419100	SH	PUT	SOLE	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	64	15000	SH	PUT	SOLE	01
INTERPUBLIC GROUP COS INC	COM	460690100	945	121919	SH		SOLE	01
INTL PAPER CO	COM	460146103	17	100000	SH	PUT	SOLE	01
INTL PAPER CO	COM	460146103	877	33486	SH		SOLE	01
INTL PAPER CO	COM	460146103	270	100000	SH	CALL	SOLE	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	229	954	SH		SOLE	01
INVENTIV HEALTH INC	COM	46122E105	177	10000	SH		SOLE	02
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	940	1043000	PRN		SOLE	01
IPC HLDGS LTD	ORD	G4933P101	202	6700	SH		SOLE	01
ISHARES INC	MSCI GERMANY	464286806	429	17954	SH		SOLE	01
ISHARES INC	MSCI TURKEY FD	464286715	439	9836	SH		SOLE	01
ISHARES INC	MSCI SWITZERLD	464286749	442	21018	SH		SOLE	01
ISHARES INC	MSCI SINGAPORE	464286673	412	42258	SH		SOLE	01
ISHARES INC	MSCI ISRAEL FD	464286632	459	10531	SH		SOLE	01
ISHARES INC	MSCI CHILE INVES	464286640	467	11757	SH		SOLE	01
ISHARES INC	MSCI CDA INDEX	464286509	461	17506	SH		SOLE	01
ISHARES INC	MSCI MEX INVEST	464286822	456	9772	SH		SOLE	01
ISHARES SILVER TRUST	ISHARES	46428Q109	127	10700	SH		SOLE	01
ISHARES TR	MSCI EMERG MKT	464287234	6537	191322	SH		SOLE	01
ISHARES TR	S&P LTN AM 40	464287390	458	11832	SH		SOLE	01
ISHARES TR	S&P 100 IDX FD	464287101	3852	1058000	SH	PUT	SOLE	01
ISHARES TR	RUSSELL 2000	464287655	20536	302000	SH		SOLE	01
ISHARES TR	S&P 100 IDX FD	464287101	22	60000	SH	CALL	SOLE	01
ITT CORP NEW	COM	450911102	1131	20332	SH		SOLE	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7473	686800	SH	CALL	SOLE	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	4525	690300	SH	PUT	SOLE	01
IVANHOE MINES LTD	COM	46579N103	163	123000	SH	CALL	SOLE	01
J CREW GROUP INC	COM	46612H402	709	24800	SH		SOLE	02
JACOBS ENGR GROUP INC DEL	COM	469814107	2131	39231	SH		SOLE	01
JAVELIN PHARMACEUTICALS INC	COM	471894105	55	21000	SH		SOLE	02
JER INVT TR INC	COM	46614H301	49	10116	SH		SOLE	01
JOHNSON & JOHNSON	COM	478160104	250	3601	SH		SOLE	01
JOHNSON CTLS INC	COM	478366107	240	7928	SH		SOLE	01
JONES APPAREL GROUP INC	COM	480074103	239	12900	SH		SOLE	01
JONES APPAREL GROUP INC	COM	480074103	50	30000	SH	PUT	SOLE	01
JPMORGAN & CHASE & CO	COM	46625H100	24742	529800	SH		SOLE	01
KB HOME	COM	48666K109	24	50000	SH	PUT	SOLE	01
KB HOME	COM	48666K109	36	50000	SH	CALL	SOLE	01
KERYX BIOPHARMACEUTICALS INC	COM	492515101	1	50400	SH	CALL	SOLE	01
KEYCORP NEW	COM	493267108	215	18000	SH		SOLE	01
KIMCO REALTY CORP	COM	49446R109	698	18900	SH		SOLE	01
KKR FINANCIAL HLDGS LLC	COM	48248A306	127	20011	SH		SOLE	01
KOHL'S CORP	COM	500255104	6400	138900	SH		SOLE	01
KOHL'S CORP	COM	500255104	112	36200	SH	CALL	SOLE	01

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

KROGER CO	COM	501044101	418	15224	SH	SOLE	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	590	8489	SH	SOLE	01
LABORATORY CORP AMER HLDGS	NOTE 9/1	50540RAG7	2898	3150000	PRN	SOLE	01
LAM RESEARCH CORP	COM	512807108	26	106000	SH	CALL SOLE	01
LAM RESEARCH CORP	COM	512807108	35	100000	SH	PUT SOLE	01
LAMAR ADVERTISING CO	NOTE 2.875%12/3	512815AG6	66	147300	SH	PUT SOLE	01
LAMAR ADVERTISING CO	NOTE 2.875%12/3	512815AH4	105	121000	PRN	SOLE	01
LAMAR ADVERTISING CO	NOTE 2.875%12/3	512815AG6	530	260600	SH	CALL SOLE	01
LAMAR ADVERTISING CO	CL A	512815101	245	7920	SH	SOLE	01
LANDSTAR SYS INC	COM	515098101	225	5100	SH	SOLE	01
LAUDER ESTEE COS INC	CL A	518439104	1174	23519	SH	SOLE	01
LCA-VISION INC	COM PAR \$.001	501803308	211	45330	SH	SOLE	01 0
LEAP WIRELESS INTL INC	COM NEW	521863308	202	90400	SH	CALL SOLE	01
LEAR CORP	NOTE 2/2	521865AG0	640	80000	SH	PUT SOLE	01
LEGG MASON INC	COM	524901105	114	41800	SH	CALL SOLE	01
LEGG MASON INC	UNIT 99/99/9999	524901303	1758	50000	SH	SOLE	01
LEGG MASON INC	COM	524901105	396	10392	SH	SOLE	01
LEHMAN BROS HLDGS INC	COM	524908100	216	136800	SH	CALL SOLE	01
LEUCADIA NATL CORP	COM	527288104	45113	992800	SH	SOLE	01
LEUCADIA NATL CORP	NOTE 3.750% 4/1	527288AX2	36944	17794000	PRN	SOLE	01
LEVEL 3 COMMUNICATIONS INC	NOTE 2.875% 7/1	52729NBA7	1624	2065000	PRN	SOLE	01
LIBERTY MEDIA CORP	DEB 3.250% 3/1	530715AR2	29	62000	PRN	SOLE	01
LIBERTY MEDIA CORP NEW	DEB 3.125% 3/3	530718AF2	116	127000	PRN	SOLE	01
LIFEPOINT HOSPITALS INC	NOTE 3.500% 5/1	53219LAH2	4088	5000000	PRN	SOLE	01
LIFEPOINT HOSPITALS INC	COM	53219L109	206	6400	SH	SOLE	01
LILLY ELI & CO	COM	532457108	440	10000	SH	CALL SOLE	02
LILLY ELI & CO	COM	532457108	777	17640	SH	SOLE	01
LIMELIGHT NETWORKS INC	COM	53261M104	73	29146	SH	SOLE	01
LIMITED BRANDS INC	COM	532716107	1923	111025	SH	SOLE	01 0
LIMITED BRANDS INC	COM	532716107	418	492100	SH	CALL SOLE	01
LINCOLN NATL CORP IND	COM	534187109	79	15000	SH	PUT SOLE	01
LINCOLN NATL CORP IND	COM	534187109	538	12556	SH	SOLE	01
LINCOLN NATL CORP IND	COM	534187109	14	15000	SH	CALL SOLE	01
LINEAR TECHNOLOGY CORP	NOTE 3.000% 5/0	535678AC0	161	116200	SH	PUT SOLE	01
LINEAR TECHNOLOGY CORP	NOTE 3.125% 5/0	535678AD8	134	138000	PRN	SOLE	01
LIZ CLAIBORNE INC	COM	539320101	268	16300	SH	SOLE	01
LODGIAN INC	COM PAR \$.01	54021P403	109	13918	SH	SOLE	01
LOEWS CORP	COM	540424108	2760	69900	SH	SOLE	01
LOEWS CORP	COM	540424108	355	100000	SH	PUT SOLE	01
LOGITECH INTL S A	SHS	H50430232	8586	368200	SH	SOLE	01
LORILLARD INC	COM	544147101	162	40000	SH	PUT SOLE	01
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	24	25000	PRN	SOLE	01
LSI CORPORATION	COM	502161102	81	15156	SH	SOLE	01
LULULEMON ATHLETICA INC	COM	550021109	286	12400	SH	SOLE	01
MACERICH CO	COM	554382101	274	4300	SH	SOLE	01
MACK CALI RLTY CORP	COM	554489104	326	9638	SH	SOLE	01
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	121	149000	PRN	SOLE	01
MACYS INC	COM	55616P104	5406	300662	SH	SOLE	01 0
MAGUIRE PPTYS INC	COM	559775101	14423	2420000	SH	SOLE	01 0
MAKO SURGICAL CORP	COM	560879108	2231	307688	SH	SOLE	01 0
MANITOWOC INC	COM	563571108	1215	78154	SH	SOLE	01
MANNKIND CORP	NOTE 3.750%12/1	56400PAA0	895	1650000	PRN	SOLE	01
MANPOWER INC	COM	56418H100	246	5700	SH	SOLE	01
MARATHON OIL CORP	COM	565849106	981	24600	SH	SOLE	01
MARATHON OIL CORP	COM	565849106	54	20300	SH	CALL SOLE	01
MARATHON OIL CORP	COM	565849106	87	35000	SH	PUT SOLE	01
MARKET VECTORS ETF TR	RUSSIA ETF	57060U506	376	13000	SH	SOLE	01
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	30	35000	SH	CALL SOLE	01
MARKET VECTORS ETF TR	GOLD MINER ETF	57060U100	541	16000	SH	SOLE	01
MARRIOTT INTL INC NEW	CL A	571903202	280	50000	SH	PUT SOLE	01
MARSHALL & ILSLEY CORP NEW	COM	571837103	145	35900	SH	CALL SOLE	01
MASCO CORP	COM	574599106	579	32300	SH	SOLE	01

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

MASCO CORP	NOTE 7/2	574599BB1	205	248300	SH	CALL	SOLE	01
MASCO CORP	NOTE 7/2	574599BB1	174	248300	SH	PUT	SOLE	01
MASIMO CORP	COM	574795100	283	7600	SH		SOLE	01
MASTERCARD INC	CL A	57636Q104	727	4100	SH		SOLE	01
MASTERCARD INC	CL A	57636Q104	8068	154000	SH	CALL	SOLE	01
MASTERCARD INC	CL A	57636Q104	208	7000	SH	PUT	SOLE	01
MATTEL INC	COM	577081102	374	20751	SH		SOLE	01
MAXTOR CORP	NOTE 2.375% 8/1	577729AE6	1217	1350000	PRN		SOLE	01
MAXTOR CORP	NOTE 6.800% 4/3	577729AC0	1499	1522000	PRN		SOLE	01
MCAFEE INC	COM	579064106	12	10000	SH	CALL	SOLE	01
MCAFEE INC	COM	579064106	22	20000	SH	PUT	SOLE	01
MCCORMICK & CO INC	COM NON VTG	579780206	636	16534	SH		SOLE	01
MCKESSON CORP	COM	58155Q103	259	4804	SH		SOLE	01
MEADWESTVACO CORP	COM	583334107	1058	45375	SH		SOLE	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	488	10848	SH		SOLE	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	13	11100	SH	PUT	SOLE	01
MEDIVATION INC	COM	58501N101	11	14500	SH	PUT	SOLE	01
MEDTRONIC INC	COM	585055106	3079	61442	SH		SOLE	01
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	8007	8047000	PRN		SOLE	01
MELLANOX TECHNOLOGIES LTD	SHS	M51363113	753	72894	SH		SOLE	02
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	1779	2002000	PRN		SOLE	01
MERCK & CO INC	COM	589331107	67	66800	SH	CALL	SOLE	01
MERCK & CO INC	COM	589331107	806	109700	SH	PUT	SOLE	01
MERCK & CO INC	COM	589331107	795	25200	SH		SOLE	01
MERITAGE HOMES CORP	COM	59001A102	38	20000	SH	CALL	SOLE	01
MERITAGE HOMES CORP	COM	59001A102	98	22300	SH	PUT	SOLE	01
MERRILL LYNCH & CO INC	NOTE 5/2	590188A65	3775	324500	SH	PUT	SOLE	01
MERRILL LYNCH & CO INC	NOTE 5/2	590188A65	142	200000	SH	CALL	SOLE	01
MERRILL LYNCH & CO INC	NOTE 3/1	590188W46	1431	1514000	PRN		SOLE	01
MERRILL LYNCH & CO INC	COM	590188108	17840	705143	SH		SOLE	01
METAVANTE TECHNOLOGIES INC	COM	591407101	296	15362	SH		SOLE	01
MICROS SYS INC	COM	594901100	209	7848	SH		SOLE	01
MICROS SYS INC	COM	594901100	13	10500	SH	PUT	SOLE	01
MICROSOFT CORP	COM	594918104	1176	851500	SH	PUT	SOLE	01
MICROSOFT CORP	COM	594918104	2311	86599	SH		SOLE	01
MICROSOFT CORP	COM	594918104	650	1019800	SH	CALL	SOLE	01
MINDSPEED TECHNOLOGIES INC	COM NEW	602682205	464	194821	SH		SOLE	02
MIRANT CORP NEW	COM	60467R100	229	12500	SH		SOLE	01
MIRANT CORP NEW	COM	60467R100	100	118000	SH	CALL	SOLE	01
MIRANT CORP NEW	*W EXP 01/03/201	60467R126	62	14233	SH		SOLE	01
MOBILE MINI INC	COM	60740F105	11	18000	SH	PUT	SOLE	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	672	11990	SH		SOLE	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	227	35000	SH	CALL	SOLE	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	128	35000	SH	PUT	SOLE	01
MOHAWK INDS INC	COM	608190104	442	31000	SH	PUT	SOLE	01
MOLEX INC	COM	608554101	273	12163	SH		SOLE	01
MOLSON COORS BREWING CO	CL B	60871R209	519	11112	SH		SOLE	01
MONSANTO CO NEW	COM	61166W101	3415	34503	SH		SOLE	01
MONSANTO CO NEW	COM	61166W101	129	17500	SH	CALL	SOLE	01
MONSANTO CO NEW	COM	61166W101	138	17500	SH	PUT	SOLE	01
MONSTER WORLDWIDE INC	COM	611742107	332	22300	SH		SOLE	01
MORGAN STANLEY	DEBT 1.250%12/3	6174446GR4	1135	198000	SH	CALL	SOLE	01
MORGAN STANLEY	DEBT 1.250%12/3	6174446GR4	3459	691600	SH	PUT	SOLE	01
MORGAN STANLEY	COM NEW	6174446448	6209	269975	SH		SOLE	01
MOTOROLA INC	COM	620076109	23	158700	SH	CALL	SOLE	01
MOTOROLA INC	COM	620076109	208	124000	SH	PUT	SOLE	01
MOTOROLA INC	COM	620076109	771	108067	SH		SOLE	01
MSC INDL DIRECT INC	CL A	553530106	306	6641	SH		SOLE	01
MTR GAMING GROUP INC	COM	553769100	162	48752	SH		SOLE	01
MURPHY OIL CORP	COM	626717102	347	5409	SH		SOLE	01
MYLAN INC	NOTE 1.250% 3/1	628530AG2	10	199300	SH	CALL	SOLE	01
MYLAN INC	NOTE 1.250% 3/1	628530AG2	144	250000	SH	PUT	SOLE	01

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

MYLAN INC	NOTE 1.250% 3/1	628530AG2	226	294000	PRN	SOLE	01
MYLAN INC	COM	628530107	1946	170382	SH	SOLE	01
MYRIAD GENETICS INC	COM	62855J104	13	170000	SH PUT	SOLE	01
MYRIAD GENETICS INC	COM	62855J104	957	96000	SH CALL	SOLE	01
NABORS INDUSTRIES LTD	SHS	G6359F103	444	17809	SH	SOLE	01
NABORS INDUSTRIES LTD	SHS	G6359F103	10	50000	SH CALL	SOLE	01
NABORS INDUSTRIES LTD	SHS	G6359F103	17	50000	SH PUT	SOLE	01
NATIONAL FUEL GAS CO N J	COM	636180101	295	6985	SH	SOLE	01
NATIONAL OILWELL VARCO INC	COM	637071101	382	7604	SH	SOLE	01
NATIONAL SEMICONDUCTOR CORP	COM	637640103	555	32273	SH	SOLE	01
NETAPP INC	COM	64110D104	1206	66167	SH	SOLE	01
NETFLIX INC	COM	64110L106	2	33500	SH PUT	SOLE	01
NETLOGIC MICROSYSTEMS INC	COM	64118B100	764	25276	SH	SOLE	01
NETLOGIC MICROSYSTEMS INC	COM	64118B100	287	50000	SH PUT	SOLE	01
NEW YORK & CO INC	COM	649295102	12035	1261548	SH	SOLE	02
NEW YORK TIMES CO	CL A	650111107	286	20044	SH	SOLE	01
NEWELL RUBBERMAID INC	COM	651229106	331	19204	SH	SOLE	01
NEWFIELD EXPL CO	COM	651290108	454	14204	SH	SOLE	01
NEWMONT MINING CORP	COM	651639106	1048	27050	SH	SOLE	01
NEWMONT MINING CORP	NOTE 1.250% 7/1	651639AJ5	508	500000	PRN	SOLE	01
NEWMONT MINING CORP	NOTE 1.250% 7/1	651639AJ5	540	171200	SH CALL	SOLE	01
NEXTEL COMMUNICATIONS INC	NOTE 5.250% 1/1	65332VAY9	1008	1075000	PRN	SOLE	01
NICE SYS LTD	SPONSORED ADR	653656108	436	16000	SH	SOLE	02
NICOR INC	COM	654086107	337	7600	SH	SOLE	01
NIKE INC	CL B	654106103	1692	25291	SH	SOLE	01
NISOURCE INC	COM	65473P105	971	65805	SH	SOLE	01
NOBEL LEARNING CMNTYS INC	COM	654889104	297	18978	SH	SOLE	01
NOKIA CORP	SPONSORED ADR	654902204	201	10800	SH	SOLE	01
NOKIA CORP	SPONSORED ADR	654902204	46	50000	SH CALL	SOLE	01
NOKIA CORP	SPONSORED ADR	654902204	82	50000	SH PUT	SOLE	01
NORDSTROM INC	COM	655664100	1048	36359	SH	SOLE	01
NORDSTROM INC	COM	655664100	166	40000	SH PUT	SOLE	01
NORTHERN TR CORP	COM	665859104	260	3607	SH	SOLE	01
NOVELL INC	COM	670006105	238	46259	SH	SOLE	01
NOVELLUS SYS INC	COM	670008101	679	34571	SH	SOLE	01
NOVEN PHARMACEUTICALS INC	COM	670009109	917	78500	SH	SOLE	01
NRG ENERGY INC	COM NEW	629377508	13053	527398	SH	SOLE	01
NRG ENERGY INC	COM NEW	629377508	1742	929100	SH CALL	SOLE	01
NRG ENERGY INC	COM NEW	629377508	1648	961800	SH PUT	SOLE	01
NUCOR CORP	COM	670346105	60	55300	SH CALL	SOLE	01
NUCOR CORP	COM	670346105	984	150000	SH PUT	SOLE	01
NUCOR CORP	COM	670346105	4458	112863	SH	SOLE	01
NUVASIVE INC	COM	670704105	216	4387	SH	SOLE	01
NYSE EURONEXT	COM	629491101	8133	207582	SH	SOLE	01
NYSE EURONEXT	COM	629491101	11	458000	SH CALL	SOLE	01
NYSE EURONEXT	COM	629491101	5878	295000	SH PUT	SOLE	01
OGE ENERGY CORP	COM	670837103	308	9979	SH	SOLE	01
OMNICARE CAP TR II	PFD B TR 4.00%	68214Q200	1320	33000	SH	SOLE	01
OMNICOM GROUP INC	NOTE 2/0	681919AK2	270	100000	SH CALL	SOLE	01
ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	682189AG0	1337	1564000	PRN	SOLE	01
ONEOK INC NEW	COM	682680103	203	5904	SH	SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	722	112500	SH CALL	SOLE	01
ONYX PHARMACEUTICALS INC	COM	683399109	2	25000	SH PUT	SOLE	01
OPTIMER PHARMACEUTICALS INC	COM	68401H104	756	95100	SH	SOLE	01
ORACLE CORP	COM	68389X105	1021	50261	SH	SOLE	01
ORACLE CORP	COM	68389X105	407	630700	SH CALL	SOLE	01
ORACLE CORP	COM	68389X105	166	120000	SH PUT	SOLE	01
ORTHOFIX INTL N V	COM	N6748L102	578	31000	SH	SOLE	01
OSCIENT PHARMACEUTICALS CORP	NOTE 3.500% 4/1	68812RAC9	13	69000	PRN	SOLE	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	426	7298	SH	SOLE	01
PACIFIC SUNWEAR CALIF INC	COM	694873100	269	40000	SH PUT	SOLE	02
PAETEC HOLDING CORP	COM	695459107	5157	2398800	SH	SOLE	04

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

PAIN THERAPEUTICS INC	COM	69562K100	181	18500	SH	SOLE	02
PAN AMERICAN SILVER CORP	COM	697900108	20	20000	SH	CALL SOLE	01
PANERA BREAD CO	CL A	69840W108	326	6400	SH	SOLE	01
PARKER DRILLING CO	NOTE 2.125% 7/1	701081AR2	1822	2000000	PRN	SOLE	01
PARKER HANNIFIN CORP	COM	701094104	798	15053	SH	SOLE	01
PATTERSON COMPANIES INC	COM	703395103	1088	35791	SH	SOLE	01
PDL BIOPHARMA INC	COM	69329Y104	115	12400	SH	SOLE	01
PDL BIOPHARMA INC	COM	69329Y104	4	170000	SH	CALL SOLE	01
PEABODY ENERGY CORP	COM	704549104	1768	39284	SH	SOLE	01
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	837	210000	SH	CALL SOLE	01
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	112	21400	SH	PUT SOLE	01
PEDIATRIX MED GROUP	COM	705324101	539	10000	SH	CALL SOLE	02
PENNEY J C INC	COM	708160106	3442	103257	SH	SOLE	01 0
PENNEY J C INC	COM	708160106	208	36500	SH	PUT SOLE	01
PEPSI BOTTLING GROUP INC	COM	713409100	1417	48563	SH	SOLE	01
PEPSICO INC	COM	713448108	43441	609527	SH	SOLE	01
PEPSICO INC	COM	713448108	747	600300	SH	CALL SOLE	01
PEPSICO INC	COM	713448108	2813	631400	SH	PUT SOLE	01
PERKINELMER INC	COM	714046109	668	26767	SH	SOLE	01
PERRIGO CO	COM	714290103	688	17900	SH	SOLE	01
PETROHAWK ENERGY CORP	COM	716495106	231	10700	SH	SOLE	01
PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	71654V101	75	25000	SH	CALL SOLE	01
PETSMART INC	COM	716768106	222	8988	SH	SOLE	01
PG&E CORP	COM	69331C108	451	12053	SH	SOLE	01
PGT INC	COM	69336V101	33	11000	SH	SOLE	01
PHILIP MORRIS INTL INC	COM	718172109	1050	21826	SH	SOLE	01
PIONEER NAT RES CO	COM	723787107	7720	147669	SH	SOLE	01
PIONEER NAT RES CO	NOTE 2.875% 1/1	723787AH0	407	91900	SH	PUT SOLE	01
PITNEY BOWES INC	COM	724479100	943	28357	SH	SOLE	01
PLACER DOME INC	DBCV 2.750%10/1	725906AK7	4196	2747000	PRN	SOLE	01
PLAINS EXPL& PRODTN CO	COM	726505100	13	20000	SH	CALL SOLE	01
PLUM CREEK TIMBER CO INC	COM	729251108	299	6000	SH	SOLE	01
POLARIS INDS INC	COM	731068102	678	14900	SH	SOLE	01
POLARIS INDS INC	COM	731068102	330	20000	SH	PUT SOLE	01
POLO RALPH LAUREN CORP	CL A	731572103	3759	56396	SH	SOLE	01 0
PONIARD PHARMACEUTICALS INC	COM NEW	732449301	215	50000	SH	SOLE	02
POTLATCH CORP NEW	COM	737630103	334	7200	SH	SOLE	01
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	1557	40020	SH	SOLE	01
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	1716	819700	SH	PUT SOLE	01
POWERSHARES QQQ TRUST	UNIT SER 1	73935A104	290	300000	SH	CALL SOLE	01
PPG INDS INC	COM	693506107	193	21500	SH	CALL SOLE	01
PPG INDS INC	COM	693506107	23	21500	SH	PUT SOLE	01
PRAXAIR INC	COM	74005P104	1915	26694	SH	SOLE	01
PRAXAIR INC	COM	74005P104	54	15000	SH	CALL SOLE	01
PRAXAIR INC	COM	74005P104	58	15000	SH	PUT SOLE	01
PRICELINE COM INC	COM NEW	741503403	253	3700	SH	SOLE	01
PROCTER & GAMBLE CO	COM	742718109	472	160000	SH	PUT SOLE	01
PROCTER & GAMBLE CO	COM	742718109	7438	106729	SH	SOLE	01
PROCTER & GAMBLE CO	COM	742718109	350	100000	SH	CALL SOLE	01
PROGENICS PHARMACEUTICALS IN	COM	743187106	333	25000	SH	SOLE	02
PROSHARES TR	ULTRA FINL PRO	74347R743	1376	78440	SH	SOLE	01 0
PROSHARES TR	ULTRASHRT FINL	74347R628	1447	14330	SH	SOLE	01
PROSHARES TR	ULTRASHRT SP500	74347R883	415	5900	SH	SOLE	01
PROVIDENT BANKSHARES CORP	COM	743859100	1596	148820	SH	SOLE	01 0
PRUDENTIAL FINL INC	FRNT 12/1	744320AG7	1133	1158000	PRN	SOLE	01
PSS WORLD MED INC	NOTE 2.250% 3/1	69366AAB6	164	140000	PRN	SOLE	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	306	9328	SH	SOLE	01
QIMONDA AG	SPONSORED ADR	746904101	26	30000	SH	SOLE	01
QLOGIC CORP	COM	747277101	1456	94786	SH	SOLE	01
QUALCOMM INC	COM	747525103	9191	213900	SH	SOLE	01 0
QUALCOMM INC	COM	747525103	372	87600	SH	CALL SOLE	01
QUALCOMM INC	COM	747525103	342	280800	SH	PUT SOLE	01

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

QUANTA SVCS INC	NOTE 3.750% 4/3	74762EAE2	760	569000	PRN	SOLE	01
QUANTA SVCS INC	SDCV 4.500%10/0	74762EAC6	155	64000	PRN	SOLE	01
QUEST DIAGNOSTICS INC	COM	74834L100	2355	45574	SH	SOLE	01
QUEST SOFTWARE INC	COM	74834T103	165	13000	SH	SOLE	01
QUESTAR CORP	COM	748356102	2084	50930	SH	SOLE	01
QUESTCOR PHARMACEUTICALS INC	COM	74835Y101	80	10900	SH	SOLE	01
QWEST COMMUNICATIONS INTL IN	NOTE 3.500%11/1	749121BY4	2122	2500000	PRN	SOLE	01
RADIOSHACK CORP	COM	750438103	266	15420	SH	SOLE	01
RADIOSHACK CORP	COM	750438103	824	344400	SH PUT	SOLE	01
RAM ENERGY RESOURCES INC	COM	75130P109	43948	15207132	SH	SOLE	01 0
RAMBUS INC DEL	NOTE 2/0	750917AB2	76	50500	SH CALL	SOLE	01
RAMBUS INC DEL	COM	750917106	161	12500	SH	SOLE	01
RANDGOLD RES LTD	ADR	752344309	209	5100	SH	SOLE	01
RANGE RES CORP	COM	75281A109	483	11276	SH	SOLE	01
RAYTHEON CO	COM NEW	755111507	246	4600	SH	SOLE	01
REED ELSEVIER P L C	SPONS ADR NEW	758205207	2007	50000	SH	SOLE	
REGAL ENTMT GROUP	CL A	758766109	316	20000	SH	SOLE	01
RENT A CTR INC NEW	COM	76009N100	750	157800	SH CALL	SOLE	01
RESEARCH IN MOTION LTD	COM	760975102	195	40900	SH PUT	SOLE	01
RF MICRODEVICES INC	NOTE 1.500% 7/0	749941AE0	77	84000	PRN	SOLE	01
RF MICRODEVICES INC	NOTE 1.000% 4/1	749941AJ9	1170	1825000	PRN	SOLE	01
RITE AID CORP	NOTE 8.500% 5/1	767754BU7	21	169200	SH CALL	SOLE	01
ROBERT HALF INTL INC	COM	770323103	286	11537	SH	SOLE	01
ROHM & HAAS CO	COM	775371107	76	46700	SH PUT	SOLE	01
ROHM & HAAS CO	COM	775371107	495	3170	SH	SOLE	01
ROHM & HAAS CO	COM	775371107	11	24000	SH CALL	SOLE	01
ROWAN COS INC	COM	779382100	67	23300	SH PUT	SOLE	01
ROWAN COS INC	COM	779382100	55	27500	SH CALL	SOLE	01
ROWAN COS INC	COM	779382100	388	12700	SH	SOLE	01
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	28809	488200	SH	SOLE	01
RYANAIR HLDGS PLC	SPONSORED ADR	783513104	233	10400	SH	SOLE	
RYDER SYS INC	COM	783549108	768	12384	SH	SOLE	01
RYDER SYS INC	COM	783549108	950	176000	SH CALL	SOLE	01
SAFeway INC	COM NEW	786514208	55	30000	SH CALL	SOLE	01
SAFeway INC	COM NEW	786514208	34	30000	SH PUT	SOLE	01
SAFeway INC	COM NEW	786514208	235	9907	SH	SOLE	01
SAKS INC	NOTE 2.000% 3/1	79377WAL2	20	20800	SH CALL	SOLE	01
SAKS INC	COM	79377W108	289	31200	SH	SOLE	01
SALESFORCE COM INC	COM	79466L302	2272	46938	SH	SOLE	01
SALESFORCE COM INC	COM	79466L302	306	25000	SH PUT	SOLE	01
SANDISK CORP	COM	80004C101	1077	55067	SH	SOLE	01
SANDRIDGE ENERGY INC	COM	80007P307	301	15361	SH	SOLE	01
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	24475	458073	SH	SOLE	01
SARA LEE CORP	COM	803111103	230	18175	SH	SOLE	01
SASOL LTD	SPONSORED ADR	803866300	8976	211240	SH	SOLE	01
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	285	19082	SH	SOLE	
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	61	66800	SH CALL	SOLE	01
SAVIENT PHARMACEUTICALS INC	COM	80517Q100	50	12500	SH PUT	SOLE	01
SAVVIS INC	NOTE 3.000% 5/1	805423AA8	33	50000	PRN	SOLE	01
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	5130	4154000	PRN	SOLE	01
SCHERING PLOUGH CORP	COM	806605101	375	20300	SH	SOLE	01
SCHERING PLOUGH CORP	COM	806605101	79	136600	SH CALL	SOLE	01
SCHLUMBERGER LTD	DBCV 2.125% 6/0	806857AD0	66	13000	SH CALL	SOLE	01
SCHLUMBERGER LTD	DBCV 2.125% 6/0	806857AD0	277	33000	SH PUT	SOLE	01
SCHLUMBERGER LTD	COM	806857108	3405	43604	SH	SOLE	01
SCHWAB CHARLES CORP NEW	COM	808513105	82	25000	SH CALL	SOLE	01
SCHWAB CHARLES CORP NEW	COM	808513105	27	30000	SH PUT	SOLE	01
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	682	18779	SH	SOLE	01
SEALED AIR CORP NEW	COM	81211K100	318	14474	SH	SOLE	01
SEARS HLDGS CORP	COM	812350106	766	8188	SH	SOLE	01
SEARS HLDGS CORP	COM	812350106	875	122200	SH PUT	SOLE	01
SEARS HLDGS CORP	COM	812350106	3970	326200	SH CALL	SOLE	01

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

SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y209	342	11382	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y605	10442	525000	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI INT-TECH	81369Y803	1318	66400	SH	SOLE	01
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	1232	1724000	SH	CALL SOLE	01
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y100	11384	1246900	SH	PUT SOLE	01
SEMICONDUCTOR HLDRS TR	DEP RCPT	816636203	0	34900	SH	PUT SOLE	01
SENRX INC	COM	81724W104	222	45000	SH	SOLE	02
SEPRACOR INC	NOTE 10/1	817315AW4	2399	2688000	PRN	SOLE	01
SEQUENOM INC	COM NEW	817337405	1997	75000	SH	SOLE	02
SESI L L C	NOTE 1.500%12/1	78412FAH7	1784	2045000	PRN	SOLE	01
SFBC INTL INC	NOTE 2.250% 8/1	784121AB1	1308	1625000	PRN	SOLE	01
SHAW GROUP INC	COM	820280105	327	10648	SH	SOLE	01
SHERWIN WILLIAMS CO	COM	824348106	292	5107	SH	SOLE	01
SIEMENS A G	SPONSORED ADR	826197501	12	41300	SH	CALL SOLE	01
SIGMA ALDRICH CORP	COM	826552101	54	35000	SH	PUT SOLE	01
SIGMA ALDRICH CORP	COM	826552101	124	35000	SH	CALL SOLE	01
SIGMA ALDRICH CORP	COM	826552101	631	12029	SH	SOLE	01
SIMON PPTY GROUP INC NEW	COM	828806109	243	2500	SH	SOLE	01
SINA CORP	ORD	G81477104	225	38200	SH	CALL SOLE	01
SINCLAIR BROADCAST GROUP INC	NOTE 3.000% 5/1	829226AW9	845	1000000	PRN	SOLE	01
SKYWORKS SOLUTIONS INC	NOTE 1.250% 3/0	83088MAF9	363	356000	PRN	SOLE	01
SKYWORKS SOLUTIONS INC	NOTE 1.500% 3/0	83088MAH5	3086	3000000	PRN	SOLE	01
SLM CORP	COM	78442P106	560	45400	SH	SOLE	01
SLM CORP	COM	78442P106	1	20300	SH	CALL SOLE	01
SLM CORP	COM	78442P106	538	40000	SH	PUT SOLE	01
SMITH INTL INC	COM	832110100	780	13304	SH	SOLE	01
SMITH INTL INC	COM	832110100	664	190000	SH	CALL SOLE	01
SMITHTOWN BANCORP INC	COM	832449102	4055	180200	SH	SOLE	01
SNAP ON INC	COM	833034101	1433	27220	SH	SOLE	01
SOTHEBYS	COM	835898107	176	52100	SH	PUT SOLE	01
SOUTHWESTERN ENERGY CO	COM	845467109	1479	48414	SH	SOLE	01
SPDR GOLD TRUST	GOLD SHS	78463V107	655	7700	SH	SOLE	01
SPDR SERIES TRUST	KBW REGN BK ETF	78464A698	568	16000	SH	PUT SOLE	02
SPDR TR	UNIT SER 1	78462F103	33835	291704	SH	SOLE	01
SPDR TR	UNIT SER 1	78462F103	3888	1349400	SH	CALL SOLE	01
SPDR TR	UNIT SER 1	78462F103	5816	1400100	SH	PUT SOLE	01
SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	848574109	268	16701	SH	SOLE	01
SPRINT NEXTEL CORP	COM SER 1	852061100	177	96700	SH	CALL SOLE	01
SPX CORP	COM	784635104	331	4300	SH	SOLE	01
ST JUDE MED INC	DBCV 1.220%12/1	790849AD5	208	210000	PRN	SOLE	01
ST JUDE MED INC	DBCV 2.800%12/1	790849AB9	75	75000	PRN	SOLE	01
ST MARY LD & EXPL CO	NOTE 3.500% 4/0	792228AD0	2285	2402000	PRN	SOLE	01
STANLEY WKS	COM	854616109	3412	81741	SH	SOLE	01
STANLEY WKS	COM	854616109	103	26300	SH	CALL SOLE	01
STANLEY WKS	COM	854616109	167	88100	SH	PUT SOLE	01
STAPLES INC	COM	855030102	297	13221	SH	SOLE	01
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	401	14256	SH	SOLE	01
STATE STR CORP	COM	857477103	3680	64699	SH	SOLE	01
STATE STR CORP	COM	857477103	1229	165300	SH	PUT SOLE	01
STATE STR CORP	COM	857477103	176	35200	SH	CALL SOLE	01
STATOILHYDRO ASA	SPONSORED ADR	85771P102	23655	993900	SH	SOLE	01
STEEL DYNAMICS INC	COM	858119100	2546	149000	SH	SOLE	01
STEEL DYNAMICS INC	NOTE 4.000%12/1	858119AD2	182	175500	SH	CALL SOLE	01
STEEL DYNAMICS INC	NOTE 4.000%12/1	858119AD2	339	120500	SH	PUT SOLE	01
STEPAN CO	COM	858586100	207	3800	SH	SOLE	01
STRYKER CORP	COM	863667101	1663	26700	SH	SOLE	01
SUNOCO INC	COM	86764P109	974	27379	SH	SOLE	01
SUNPOWER CORP	COM CL A	867652109	266	3755	SH	SOLE	01
SUNTRUST BKS INC	COM	867914103	2847	63276	SH	SOLE	01
SUNTRUST BKS INC	COM	867914103	1991	80000	SH	PUT SOLE	01
SUPERVALU INC	COM	868536103	756	34858	SH	SOLE	01
SYBASE INC	NOTE 1.750% 2/2	871130AB6	1789	1394000	PRN	SOLE	01



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

SYMANTEC CORP	NOTE 0.750% 6/1	871503AD0	42	38000	PRN	SOLE	01
SYNAPTICS INC	NOTE 0.750%12/0	87157DAB5	1110	1052000	PRN	SOLE	01
SYNERON MEDICAL LTD	ORD SHS	M87245102	285	20000	SH	SOLE	02
SYSCO CORP	COM	871829107	486	15757	SH	SOLE	01
TAKE-TWO INTERACTIVE SOFTWARE	COM	874054109	34	48000	SH	CALL SOLE	01
TALBOTS INC	COM	874161102	139	10600	SH	SOLE	01
TALBOTS INC	COM	874161102	43	10000	SH	PUT SOLE	01
TARGET CORP	COM	87612E106	741	749000	SH	PUT SOLE	01
TARGET CORP	COM	87612E106	27306	556692	SH	SOLE	01
TARGET CORP	COM	87612E106	582	564000	SH	CALL SOLE	01
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	236	17500	SH	SOLE	01
TECHWELL INC	COM	87874D101	396	41924	SH	SOLE	01 0
TECO ENERGY INC	COM	872375100	1080	68652	SH	SOLE	01
TELEFLEX INC	COM	879369106	2585	40707	SH	SOLE	01 0
TEMPLE INLAND INC	COM	879868107	210	13756	SH	SOLE	01
TEMPUR PEDIC INTL INC	COM	88023U101	236	20100	SH	SOLE	01
TEMPUR PEDIC INTL INC	COM	88023U101	28	214600	SH	CALL SOLE	01
TEMPUR PEDIC INTL INC	COM	88023U101	277	80200	SH	PUT SOLE	01
TERADATA CORP DEL	COM	88076W103	1090	55923	SH	SOLE	01
TEREX CORP NEW	COM	880779103	1109	36347	SH	SOLE	01
TESORO CORP	COM	881609101	445	27000	SH	SOLE	01
TESORO CORP	COM	881609101	111	65500	SH	CALL SOLE	01
TESORO CORP	COM	881609101	149	176800	SH	PUT SOLE	01
TEVA PHARMACEUTICAL FIN II L	DBCV 0.500% 2/0	88164RAA5	252	206000	PRN	SOLE	01
TEVA PHARMACEUTICAL FIN LLC	DBCV 0.250% 2/0	88163VAE9	608	600000	PRN	SOLE	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	436	9520	SH	SOLE	01
TEXAS INSTRS INC	COM	882508104	2090	97200	SH	SOLE	01
TEXAS INSTRS INC	COM	882508104	330	97100	SH	PUT SOLE	01
TEXTRON INC	COM	883203101	1703	58148	SH	SOLE	01
THERMO FISHER SCIENTIFIC INC	COM	883556102	1142	20770	SH	SOLE	01 0
TIBCO SOFTWARE INC	COM	88632Q103	231	31500	SH	SOLE	01
TIDEWATER INC	COM	886423102	205	3710	SH	SOLE	01
TIDEWATER INC	COM	886423102	15	19800	SH	CALL SOLE	01
TIFFANY & CO NEW	COM	886547108	939	26422	SH	SOLE	01
TIME WARNER INC	COM	887317105	590	45008	SH	SOLE	01
TITANIUM METALS CORP	COM NEW	888339207	300	278800	SH	CALL SOLE	01
TJX COS INC NEW	COM	872540109	401	13146	SH	SOLE	01
TOTAL S A	SPONSORED ADR	89151E109	69284	1141785	SH	SOLE	01
TOTAL SYS SVCS INC	COM	891906109	1220	74396	SH	SOLE	01
TRANSOCEAN INC NEW	SHS	G90073100	2484	22608	SH	SOLE	01
TRANSOCEAN INC NEW	SHS	G90073100	19	54800	SH	CALL SOLE	01
TRANSOCEAN INC NEW	SHS	G90073100	294	28500	SH	PUT SOLE	01
TRANSOCEAN SEDCO FOREX INC	NOTE 1.625%12/1	893830AU3	3818	4051000	PRN	SOLE	01
TREX INC	COM	89531P105	189	10447	SH	SOLE	01
TSAKOS ENERGY NAVIGATION LTD	SHS	G9108L108	276	9300	SH	SOLE	01
TWEEN BRANDS INC	COM	901166108	18939	1934500	SH	SOLE	01 0
TYCO ELECTRONICS LTD	COM NEW	G9144P105	964	34854	SH	SOLE	01
TYCO INTL LTD BERMUDA	SHS	G9143X208	862	24621	SH	SOLE	01
U S AIRWAYS GROUP INC	NOTE 7.000% 9/3	90341WAB4	270	135000	SH	CALL SOLE	01
U S G CORP	COM NEW	903293405	812	152200	SH	PUT SOLE	01
UAL CORP	DBCV 5.000% 2/0	902549AE4	1	19000	SH	CALL SOLE	01
UBS AG	SHS NEW	H89231338	10498	598500	SH	SOLE	01
UNDER ARMOUR INC	CL A	904311107	42	10000	SH	PUT SOLE	01
UNDER ARMOUR INC	CL A	904311107	212	6689	SH	SOLE	01
UNION PAC CORP	COM	907818108	4757	66846	SH	SOLE	01
UNION PAC CORP	COM	907818108	230	50000	SH	PUT SOLE	01
UNITED AUTO GROUP INC	NOTE 3.500% 4/0	909440AH2	17	20000	PRN	SOLE	01
UNITED RENTALS INC	COM	911363109	226	14800	SH	SOLE	01
UNITED RENTALS NORTH AMER IN	NOTE 1.875%10/1	911365AH7	17	20000	PRN	SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	1964	25302	SH	SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	3660	386800	SH	CALL SOLE	01
UNITED STATES STL CORP NEW	COM	912909108	2415	142500	SH	PUT SOLE	01

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

UNITED THERAPEUTICS CORP DEL	COM	91307C102	2841	27018	SH	SOLE	01
UNITED THERAPEUTICS CORP DEL	NOTE 0.500%10/1	91307CAD4	2191	92700	SH	CALL SOLE	01
UNITED THERAPEUTICS CORP DEL	NOTE 0.500%10/1	91307CAD4	424	60000	SH	PUT SOLE	01
UNITEDHEALTH GROUP INC	COM	91324P102	3031	1088100	SH	PUT SOLE	01
UNITEDHEALTH GROUP INC	COM	91324P102	5428	213805	SH	SOLE	01
UNITEDHEALTH GROUP INC	COM	91324P102	2867	759900	SH	CALL SOLE	01
UNIVERSAL HLTH SVCS INC	CL B	913903100	1274	22739	SH	SOLE	01
URBAN OUTFITTERS INC	COM	917047102	223	7000	SH	SOLE	01
URBAN OUTFITTERS INC	COM	917047102	741	368400	SH	CALL SOLE	01
URBAN OUTFITTERS INC	COM	917047102	307	368400	SH	PUT SOLE	01
US BANCORP DEL	COM NEW	902973304	360	10000	SH	PUT SOLE	02
US BANCORP DEL	DBCV 8/2	902973AK2	137	250000	SH	CALL SOLE	01
USEC INC	NOTE 3.000%10/0	90333EAC2	3	25000	SH	CALL SOLE	01
UST INC	COM	902911106	292	4389	SH	SOLE	01
VALE CAP LTD	NT RIO CV VALE	91912C208	2146	56555	SH	SOLE	01
VALEANT PHARMACEUTICALS INTL	NOTE 3.000% 8/1	91911XAB0	28	30000	PRN	SOLE	01
VALEANT PHARMACEUTICALS INTL	NOTE 3.000% 8/1	91911XAB0	121	20000	SH	CALL SOLE	01
VALEANT PHARMACEUTICALS INTL	COM	91911X104	2412	117816	SH	SOLE	01
VALERO ENERGY CORP NEW	COM	91913Y100	377	12432	SH	SOLE	01
VARIAN MED SYS INC	COM	92220P105	1851	32395	SH	SOLE	01
VARIAN MED SYS INC	COM	92220P105	286	5000	SH	CALL SOLE	02
VECTOR GROUP LTD	DBCV 5.750% 6/1	92240MAL2	1680	1500000	PRN	SOLE	01
VECTOR GROUP LTD	NOTE 5.000%11/1	92240MAH1	7115	5500000	PRN	SOLE	01
VECTOR GROUP LTD	COM	92240M108	61602	3488241	SH	SOLE	01
VERISIGN INC	COM	92343E102	461	17689	SH	SOLE	01
VERTEX PHARMACEUTICALS INC	COM	92532F100	382	11500	SH	SOLE	01
VIACOM INC NEW	CL B	92553P201	976	39310	SH	SOLE	01
VIROPHARMA INC	NOTE 2.000% 3/1	928241AH1	735	900000	PRN	SOLE	01
VISA INC	COM CL A	92826C839	65	42200	SH	CALL SOLE	01
VISA INC	COM CL A	92826C839	894	236700	SH	PUT SOLE	01
VISTEON CORP	COM	92839U107	684	294747	SH	SOLE	01
VISTEON CORP	COM	92839U107	1657	395000	SH	PUT SOLE	01
VOLCANO CORPORATION	COM	928645100	259	15000	SH	SOLE	02
VORNADO RLTY TR	SH BEN INT	929042109	446	4900	SH	SOLE	01
VULCAN MATLS CO	COM	929160109	221	2970	SH	SOLE	01
WACHOVIA CORP NEW	COM	929903102	325	92962	SH	SOLE	01
WACHOVIA CORP NEW	NOTE 2/1	929903BB7	2394	1012700	SH	PUT SOLE	01
WAL MART STORES INC	COM	931142103	39	50000	SH	PUT SOLE	01
WAL MART STORES INC	COM	931142103	12	50000	SH	CALL SOLE	01
WALTER INDS INC	COM	93317Q105	204	4300	SH	SOLE	01
WASHINGTON MUT INC	COM	939322103	5	56804	SH	SOLE	01
WASHINGTON MUT INC	COM	939322103	4	10000	SH	CALL SOLE	01
WASHINGTON MUT INC	CONV7.75%SER R	939322814	6	19910	SH	SOLE	01
WASHINGTON REAL ESTATE INVT	NOTE 3.875% 9/1	939653AK7	133	142000	PRN	SOLE	01
WATERS CORP	COM	941848103	1440	24750	SH	SOLE	01
WATSON PHARMACEUTICALS INC	COM	942683103	782	27435	SH	SOLE	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	2873	114270	SH	SOLE	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	132	101000	SH	CALL SOLE	01
WEATHERFORD INTERNATIONAL LT	COM	G95089101	270	50000	SH	PUT SOLE	01
WELLCARE HEALTH PLANS INC	COM	94946T106	28	18000	SH	CALL SOLE	01
WELLCARE HEALTH PLANS INC	COM	94946T106	303	60000	SH	PUT SOLE	01
WELLPOINT INC	COM	94973V107	5003	106975	SH	SOLE	01
WELLPOINT INC	COM	94973V107	112	35000	SH	CALL SOLE	01
WELLPOINT INC	COM	94973V107	79	50000	SH	PUT SOLE	01
WELLS FARGO & CO NEW	DBCV 5/0	949746FA4	1004	430000	SH	PUT SOLE	01
WELLS FARGO & CO NEW	COM	949746101	8651	230500	SH	SOLE	01
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	185	200000	PRN	SOLE	01
WEST MARINE INC	COM	954235107	73	12200	SH	SOLE	01
WESTERN DIGITAL CORP	COM	958102105	3041	142651	SH	SOLE	01
WESTERN DIGITAL CORP	COM	958102105	1153	313100	SH	PUT SOLE	01
WESTERN REFNG INC	COM	959319104	165	16296	SH	SOLE	01
WET SEAL INC	CL A	961840105	923	254148	SH	SOLE	02

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

WEYERHAEUSER CO	COM	962166104	460	7590	SH	SOLE	01
WILLIAMS CLAYTON ENERGY INC	COM	969490101	240	3400	SH	SOLE	01
WILLIAMS COS INC DEL	COM	969457100	1331	56280	SH	SOLE	01
WILLIAMS COS INC DEL	COM	969457100	31	17500	SH	CALL SOLE	01
WILLIAMS COS INC DEL	COM	969457100	9	17500	SH	PUT SOLE	01
WILLIAMS SONOMA INC	COM	969904101	260	16100	SH	SOLE	01
WILLIAMS SONOMA INC	COM	969904101	826	158800	SH	PUT SOLE	01
WILSON GREATBATCH TECHNOLOGI	SDCV 2.250% 6/1	972232AB8	36	42000	PRN	SOLE	01
WISCONSIN ENERGY CORP	COM	976657106	373	8300	SH	SOLE	01
WORLD ACCEP CORPORATION	NOTE 3.000%10/0	981417AB4	815	1000000	PRN	SOLE	01
WORTHINGTON INDS INC	COM	981811102	536	35900	SH	SOLE	01
WYETH	DBCV 1/1	983024AD2	2811	2122500	SH	PUT SOLE	01
WYETH	DBCV 1/1	983024AD2	5027	2223900	SH	CALL SOLE	01
WYETH	COM	983024100	36804	996323	SH	SOLE	01
WYETH	DBCV 1/1	983024AD2	136	140000	PRN	SOLE	01
WYNN RESORTS LTD	COM	983134107	678	8305	SH	SOLE	01
WYNN RESORTS LTD	COM	983134107	192	15700	SH	PUT SOLE	01
XCEL ENERGY INC	COM	98389B100	1120	56043	SH	SOLE	01
XEROX CORP	COM	984121103	467	40463	SH	SOLE	01
YAHOO INC	COM	984332106	213	333100	SH	CALL SOLE	01
YAHOO INC	COM	984332106	406	70000	SH	PUT SOLE	01
YRC WORLDWIDE INC	COM	984249102	504	42100	SH	SOLE	01
YRC WORLDWIDE INC	COM	984249102	57	64000	SH	PUT SOLE	01
YUM BRANDS INC	COM	988498101	1443	44251	SH	SOLE	01
ZALE CORP NEW	COM	988858106	530	21200	SH	SOLE	01
ZIMMER HLDGS INC	COM	98956P102	33	20000	SH	PUT SOLE	01
ZIMMER HLDGS INC	COM	98956P102	4286	66398	SH	SOLE	01
ZIMMER HLDGS INC	COM	98956P102	1614	25000	SH	CALL SOLE	02