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JEFFERIES GROUP INC /DE/  
Form 13F-HR  
May 19, 2010

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2010

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: 028-10917

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 May 17, 2010

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: 4  
Form 13F Information Table Entry Total: 1259  
Form 13F Information Table Value Total: \$3,832,091 (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  | 028-13184       | Jefferies & Company, Inc.          |
| 02  | 028-11239       | Jefferies Asset Management, LLC    |
| 03  | 028-13012       | Jefferies High Yield Trading, LLC  |
| 04  | 028-NEW         | Jefferies Investment Advisers, LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER             | TITLE OF CLASS  | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
|----------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3COM CORP                  | COM             | 885535104 | 767                | 100000             | SH         |              | SOLE               | 01          |
| 3COM CORP                  | COM             | 885535104 | 1569               | 204600             | SH         | PUT          | SOLE               | 01          |
| 3M CO                      | COM             | 88579Y101 | 659                | 7875               | SH         |              | SOLE               | 01 0        |
| 3M CO                      | NOTE 11/2       | 88579YAB7 | 10                 | 11000              | PRN        |              | SOLE               | 01          |
| 3SBIO INC                  | SPONSORED ADR   | 88575Y105 | 636                | 51400              | SH         | CALL         | SOLE               | 01          |
| A D C TELECOMMUNICATIONS   | COM NEW         | 000886309 | 37                 | 4975               | SH         |              | SOLE               | 04          |
| A D C TELECOMMUNICATIONS   | NOTE 3.500% 7/1 | 000886AE1 | 71                 | 87000              | PRN        |              | SOLE               | 01          |
| ABBOTT LABS                | COM             | 002824100 | 840                | 15933              | SH         |              | SOLE               | 04          |
| ABERCROMBIE & FITCH CO     | CL A            | 002896207 | 5066               | 111000             | SH         | PUT          | SOLE               | 01          |
| ABERCROMBIE & FITCH CO     | CL A            | 002896207 | 16070              | 352100             | SH         | CALL         | SOLE               | 01          |
| ABERCROMBIE & FITCH CO     | CL A            | 002896207 | 6972               | 152766             | SH         |              | SOLE               | 01 0        |
| ABIOMED INC                | COM             | 003654100 | 506                | 49000              | SH         | CALL         | SOLE               | 01          |
| ABIOMED INC                | COM             | 003654100 | 93                 | 9000               | SH         |              | SOLE               | 01 0        |
| ACCENTURE PLC IRELAND      | SHS CLASS A     | G1151C101 | 2530               | 60300              | SH         |              | SOLE               | 01          |
| ACCENTURE PLC IRELAND      | SHS CLASS A     | G1151C101 | 4195               | 100000             | SH         | PUT          | SOLE               | 01          |
| ACE LTD                    | SHS             | H0023R105 | 4602               | 88000              | SH         | CALL         | SOLE               | 01          |
| ACORDA THERAPEUTICS INC    | COM             | 00484M106 | 1402               | 40992              | SH         |              | SOLE               | 01 0        |
| ACORDA THERAPEUTICS INC    | COM             | 00484M106 | 1539               | 45000              | SH         | PUT          | SOLE               | 01          |
| ACTIVISION BLIZZARD INC    | COM             | 00507V109 | 301                | 25000              | SH         | CALL         | SOLE               | 01          |
| ACTIVISION BLIZZARD INC    | COM             | 00507V109 | 89                 | 7400               | SH         |              | SOLE               | 01 0        |
| ACTUANT CORP               | CL A NEW        | 00508X203 | 2                  | 95                 | SH         |              | SOLE               | 04          |
| ACTUANT CORP               | SDCV 2.000%11/1 | 00508XAB0 | 274                | 255000             | PRN        |              | SOLE               | 01          |
| ACURA PHARMACEUTICALS INC  | COM NEW         | 00509L703 | 54                 | 10000              | SH         |              | SOLE               | 01          |
| ADOBE SYS INC              | COM             | 00724F101 | 2433               | 68800              | SH         | CALL         | SOLE               | 01          |
| ADOBE SYS INC              | COM             | 00724F101 | 1236               | 34946              | SH         |              | SOLE               | 01 0        |
| ADOLOR CORP                | COM             | 00724X102 | 383                | 212578             | SH         |              | SOLE               | 01          |
| ADVANCED MICRO DEVICES INC | COM             | 007903107 | 836                | 90200              | SH         | CALL         | SOLE               | 01          |
| AES CORP                   | COM             | 00130H105 | 3605               | 327704             | SH         |              | SOLE               | 01 0        |
| AES CORP                   | COM             | 00130H105 | 226                | 20500              | SH         | PUT          | SOLE               | 01          |
| AES CORP                   | COM             | 00130H105 | 165                | 15000              | SH         | CALL         | SOLE               | 01          |
| AETNA INC NEW              | COM             | 00817Y108 | 5793               | 165000             | SH         | CALL         | SOLE               | 01          |
| AFFILIATED MANAGERS GROUP  | COM             | 008252108 | 79                 | 1000               | SH         | CALL         | SOLE               | 01          |
| AFFILIATED MANAGERS GROUP  | COM             | 008252108 | 392                | 4965               | SH         |              | SOLE               | 01 0        |
| AFFILIATED MANAGERS GROUP  | NOTE 3.950% 8/1 | 008252AL2 | 21                 | 21000              | PRN        |              | SOLE               | 01          |
| AGCO CORP                  | COM             | 001084102 | 39                 | 1123               | SH         |              | SOLE               | 02 0        |
| AGCO CORP                  | NOTE 1.750%12/3 | 001084AL6 | 16                 | 10000              | PRN        |              | SOLE               | 01          |
| AIR PRODS & CHEMS INC      | COM             | 009158106 | 205                | 2773               | SH         |              | SOLE               | 01 0        |
| AIRGAS INC                 | COM             | 009363102 | 458                | 7200               | SH         | CALL         | SOLE               | 01          |
| AIRGAS INC                 | COM             | 009363102 | 428                | 6720               | SH         |              | SOLE               | 01          |
| AIRTRAN HLDGS INC          | COM             | 00949P108 | 231                | 45500              | SH         |              | SOLE               | 01          |
| AK STL HLDG CORP           | COM             | 001547108 | 1239               | 54216              | SH         |              | SOLE               | 01 0        |
| AKAMAI TECHNOLOGIES INC    | COM             | 00971T101 | 267                | 8500               | SH         | PUT          | SOLE               | 01          |
| AKAMAI TECHNOLOGIES INC    | COM             | 00971T101 | 549                | 17486              | SH         |              | SOLE               | 01 0        |

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|                              |                 |           |       |         |     |           |      |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| ALBANY INTL CORP             | CL A            | 012348108 | 8     | 363     | SH  | SOLE      | 04   |
| ALBANY INTL CORP             | NOTE 2.250% 3/1 | 012348AC2 | 17    | 20000   | PRN | SOLE      | 01   |
| ALCOA INC                    | COM             | 013817101 | 617   | 43289   | SH  | SOLE      | 01 0 |
| ALCON INC                    | COM SHS         | H01301102 | 3352  | 20756   | SH  | SOLE      | 01 0 |
| ALCON INC                    | COM SHS         | H01301102 | 4572  | 28300   | SH  | PUT SOLE  | 01   |
| ALCON INC                    | COM SHS         | H01301102 | 6511  | 40300   | SH  | CALL SOLE | 01   |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 6552  | 120500  | SH  | CALL SOLE | 01   |
| ALEXION PHARMACEUTICALS INC  | COM             | 015351109 | 35    | 640     | SH  | SOLE      | 04   |
| ALKERMES INC                 | COM             | 01642T108 | 6488  | 500200  | SH  | PUT SOLE  | 01   |
| ALKERMES INC                 | COM             | 01642T108 | 454   | 35000   | SH  | CALL SOLE | 01   |
| ALKERMES INC                 | COM             | 01642T108 | 179   | 13792   | SH  | SOLE      | 01   |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 862   | 15967   | SH  | SOLE      | 01 0 |
| ALLERGAN INC                 | COM             | 018490102 | 1613  | 24700   | SH  | SOLE      | 01 0 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 675   | 8300    | SH  | PUT SOLE  | 01   |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 2579  | 31714   | SH  | SOLE      | 01 0 |
| ALLIANT TECHSYSTEMS INC      | COM             | 018804104 | 7317  | 90000   | SH  | CALL SOLE | 01   |
| ALLIED IRISH BKS P L C       | SPON ADR ORD    | 019228402 | 47    | 14650   | SH  | SOLE      | 01   |
| ALLOS THERAPEUTICS INC       | COM             | 019777101 | 1777  | 239200  | SH  | PUT SOLE  | 01   |
| ALLOS THERAPEUTICS INC       | COM             | 019777101 | 1077  | 144890  | SH  | SOLE      | 01   |
| ALLSTATE CORP                | COM             | 020002101 | 252   | 7800    | SH  | CALL SOLE | 01   |
| ALPHA NATURAL RESOURCES INC  | COM             | 02076X102 | 784   | 15708   | SH  | SOLE      | 01   |
| ALTERA CORP                  | COM             | 021441100 | 406   | 16700   | SH  | CALL SOLE | 01   |
| ALTERA CORP                  | COM             | 021441100 | 527   | 21680   | SH  | SOLE      | 04   |
| ALTERA CORP                  | COM             | 021441100 | 1337  | 55000   | SH  | PUT SOLE  | 01   |
| AMAG PHARMACEUTICALS INC     | COM             | 00163U106 | 2786  | 79800   | SH  | PUT SOLE  | 01   |
| AMAG PHARMACEUTICALS INC     | COM             | 00163U106 | 10899 | 312200  | SH  | CALL SOLE | 01   |
| AMAZON COM INC               | COM             | 023135106 | 3351  | 24683   | SH  | SOLE      | 01 0 |
| AMAZON COM INC               | COM             | 023135106 | 7196  | 53000   | SH  | CALL SOLE | 01   |
| AMAZON COM INC               | COM             | 023135106 | 3041  | 22400   | SH  | PUT SOLE  | 01   |
| AMEDISYS INC                 | COM             | 023436108 | 11756 | 212900  | SH  | CALL SOLE | 01   |
| AMEDISYS INC                 | COM             | 023436108 | 6351  | 115000  | SH  | PUT SOLE  | 01 0 |
| AMEDISYS INC                 | COM             | 023436108 | 1208  | 21862   | SH  | SOLE      | 01 0 |
| AMERICAN CAP LTD             | COM             | 02503Y103 | 2032  | 400020  | SH  | SOLE      | 01 0 |
| AMERICAN EAGLE OUTFITTERS NE | COM             | 02553E106 | 655   | 35401   | SH  | SOLE      | 01 0 |
| AMERICAN ELEC PWR INC        | COM             | 025537101 | 293   | 8593    | SH  | SOLE      | 04   |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 413   | 10000   | SH  | SOLE      | 01 0 |
| AMERICAN EXPRESS CO          | COM             | 025816109 | 825   | 20000   | SH  | CALL SOLE | 01   |
| AMERICAN INTL GROUP INC      | COM NEW         | 026874784 | 661   | 19355   | SH  | SOLE      | 01   |
| AMERICAN INTL GROUP INC      | COM NEW         | 026874784 | 512   | 15000   | SH  | CALL SOLE | 01   |
| AMERICAN REAL ESTATE PARTNR  | FRNT 8/1        | 029169AA7 | 673   | 760000  | PRN | SOLE      | 01   |
| AMERICAN SUPERCONDUCTOR CORP | COM             | 030111108 | 734   | 25389   | SH  | SOLE      | 01 0 |
| AMERICAN SUPERCONDUCTOR CORP | COM             | 030111108 | 260   | 9000    | SH  | CALL SOLE | 01   |
| AMERICAN SUPERCONDUCTOR CORP | COM             | 030111108 | 260   | 9000    | SH  | PUT SOLE  | 01   |
| AMERICAN TOWER CORP          | CL A            | 029912201 | 608   | 14269   | SH  | SOLE      | 04   |
| AMERIGROUP CORP              | COM             | 03073T102 | 173   | 5200    | SH  | CALL SOLE | 01   |
| AMERIGROUP CORP              | COM             | 03073T102 | 219   | 6582    | SH  | SOLE      | 01 0 |
| AMGEN INC                    | COM             | 031162100 | 1203  | 20100   | SH  | PUT SOLE  | 01   |
| AMGEN INC                    | COM             | 031162100 | 1203  | 20100   | SH  | CALL SOLE | 01   |
| AMGEN INC                    | COM             | 031162100 | 105   | 1751    | SH  | SOLE      | 04   |
| AMR CORP                     | COM             | 001765106 | 2278  | 250000  | SH  | CALL SOLE | 01   |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 2946  | 131000  | SH  | PUT SOLE  | 01   |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 9338  | 415200  | SH  | CALL SOLE | 01   |
| AMYLIN PHARMACEUTICALS INC   | COM             | 032346108 | 14    | 629     | SH  | SOLE      | 04   |
| ANADARKO PETE CORP           | COM             | 032511107 | 1092  | 15000   | SH  | PUT SOLE  | 01   |
| ANADARKO PETE CORP           | COM             | 032511107 | 2386  | 32755   | SH  | SOLE      | 01 0 |
| ANADYS PHARMACEUTICALS INC   | COM             | 03252Q408 | 734   | 290000  | SH  | CALL SOLE | 01   |
| ANADYS PHARMACEUTICALS INC   | COM             | 03252Q408 | 277   | 109307  | SH  | SOLE      | 01   |
| ANALOG DEVICES INC           | COM             | 032654105 | 516   | 17881   | SH  | SOLE      | 04   |
| ANALOGIC CORP                | COM PAR \$0.05  | 032657207 | 1923  | 45000   | SH  | CALL SOLE | 01   |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR   | 035128206 | 3795  | 100000  | SH  | CALL SOLE | 01   |
| ANGLOGOLD ASHANTI LTD        | SPONSORED ADR   | 035128206 | 12    | 316     | SH  | SOLE      | 02   |
| ANIXTER INTL INC             | NOTE 7/0        | 035290AG0 | 2856  | 4008000 | PRN | SOLE      | 01   |

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|                             |                 |           |       |         |     |      |      |    |   |
|-----------------------------|-----------------|-----------|-------|---------|-----|------|------|----|---|
| ANNALY CAP MGMT INC         | COM             | 035710409 | 1861  | 108300  | SH  | SOLE | 01   | 0  |   |
| ANWORTH MORTGAGE ASSET CP   | COM             | 037347101 | 236   | 35000   | SH  | SOLE | 02   |    |   |
| AOL INC                     | COM             | 00184X105 | 2779  | 109910  | SH  | SOLE | 02   | 0  |   |
| AOL INC                     | COM             | 00184X105 | 2655  | 105000  | SH  | CALL | SOLE | 01 | 0 |
| APACHE CORP                 | COM             | 037411105 | 14    | 138     | SH  | SOLE | 02   | 0  |   |
| APACHE CORP                 | COM             | 037411105 | 3106  | 30600   | SH  | CALL | SOLE | 01 |   |
| APACHE CORP                 | COM             | 037411105 | 1015  | 10000   | SH  | PUT  | SOLE | 01 |   |
| APOLLO GROUP INC            | CL A            | 037604105 | 1826  | 29800   | SH  | PUT  | SOLE | 01 |   |
| APOLLO GROUP INC            | CL A            | 037604105 | 1532  | 25000   | SH  | CALL | SOLE | 01 |   |
| APOLLO GROUP INC            | CL A            | 037604105 | 1924  | 31388   | SH  | SOLE | 01   | 0  |   |
| APPLE INC                   | COM             | 037833100 | 16568 | 70500   | SH  | PUT  | SOLE | 01 | 0 |
| APPLE INC                   | COM             | 037833100 | 2688  | 11439   | SH  | SOLE | 02   | 0  |   |
| APPLE INC                   | COM             | 037833100 | 1528  | 6500    | SH  | CALL | SOLE | 01 |   |
| APPLIED MATLS INC           | COM             | 038222105 | 2856  | 212200  | SH  | CALL | SOLE | 01 |   |
| APPLIED MATLS INC           | COM             | 038222105 | 164   | 12200   | SH  | PUT  | SOLE | 01 |   |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH  | 03938L104 | 71109 | 1619434 | SH  | SOLE | 01   | 0  |   |
| ARCHER DANIELS MIDLAND CO   | COM             | 039483102 | 216   | 7469    | SH  | SOLE | 02   | 0  |   |
| ARCHER DANIELS MIDLAND CO   | NOTE 0.875% 2/1 | 039483AW2 | 273   | 275000  | PRN | SOLE | 01   |    |   |
| ARENA PHARMACEUTICALS INC   | COM             | 040047102 | 1162  | 372400  | SH  | PUT  | SOLE | 01 |   |
| ARENA PHARMACEUTICALS INC   | COM             | 040047102 | 437   | 140000  | SH  | CALL | SOLE | 01 |   |
| ARIAD PHARMACEUTICALS INC   | COM             | 04033A100 | 1565  | 460300  | SH  | PUT  | SOLE | 01 |   |
| ARIAD PHARMACEUTICALS INC   | COM             | 04033A100 | 656   | 193000  | SH  | CALL | SOLE | 01 |   |
| ARRAY BIOPHARMA INC         | COM             | 04269X105 | 69    | 25000   | SH  | CALL | SOLE | 01 |   |
| ARRIS GROUP INC             | COM             | 04269Q100 | 32    | 2700    | SH  | SOLE | 04   |    |   |
| ARRIS GROUP INC             | NOTE 2.000%11/1 | 04269QAC4 | 443   | 439000  | PRN | SOLE | 01   |    |   |
| ARTIO GLOBAL INVS INC       | COM CL A        | 04315B107 | 495   | 20000   | SH  | SOLE | 02   |    |   |
| ASHLAND INC NEW             | COM             | 044209104 | 475   | 9000    | SH  | CALL | SOLE | 01 |   |
| ASHLAND INC NEW             | COM             | 044209104 | 368   | 6981    | SH  | SOLE | 01   | 0  |   |
| ASM INTL N V                | NY REGISTER SH  | N07045102 | 4329  | 160985  | SH  | SOLE | 01   |    |   |
| ASM INTL NV                 | NOTE 4.250%12/0 | 00207DAG7 | 108   | 82000   | PRN | SOLE | 01   |    |   |
| ASSOCIATED BANC CORP        | COM             | 045487105 | 309   | 22509   | SH  | SOLE | 02   | 0  |   |
| ASSURED GUARANTY LTD        | COM             | G0585R106 | 1186  | 54000   | SH  | PUT  | SOLE | 01 |   |
| ASSURED GUARANTY LTD        | COM             | G0585R106 | 434   | 19718   | SH  | SOLE | 01   | 0  |   |
| ASTRAZENECA PLC             | SPONSORED ADR   | 046353108 | 1060  | 23700   | SH  | CALL | SOLE | 01 |   |
| ASTRAZENECA PLC             | SPONSORED ADR   | 046353108 | 1     | 20      | SH  | SOLE | 04   |    |   |
| AT&T INC                    | COM             | 00206R102 | 39    | 1500    | SH  | CALL | SOLE | 01 |   |
| AT&T INC                    | COM             | 00206R102 | 374   | 14471   | SH  | SOLE | 04   |    |   |
| ATHENAHEALTH INC            | COM             | 04685W103 | 914   | 25000   | SH  | PUT  | SOLE | 01 |   |
| ATHENAHEALTH INC            | COM             | 04685W103 | 1     | 35      | SH  | SOLE | 04   |    |   |
| ATHENAHEALTH INC            | COM             | 04685W103 | 6043  | 165300  | SH  | CALL | SOLE | 01 |   |
| ATHEROS COMMUNICATIONS INC  | COM             | 04743P108 | 1936  | 50000   | SH  | CALL | SOLE | 01 |   |
| ATHEROS COMMUNICATIONS INC  | COM             | 04743P108 | 2     | 56      | SH  | SOLE | 04   |    |   |
| AUTOLIV INC                 | COM             | 052800109 | 251   | 4874    | SH  | SOLE | 04   |    |   |
| AUTONATION INC              | COM             | 05329W102 | 856   | 47339   | SH  | SOLE | 04   |    |   |
| AUTOZONE INC                | COM             | 053332102 | 378   | 2186    | SH  | SOLE | 01   | 0  |   |
| AUTOZONE INC                | COM             | 053332102 | 1731  | 10000   | SH  | PUT  | SOLE | 01 |   |
| AVERY DENNISON CORP         | COM             | 053611109 | 2913  | 80000   | SH  | CALL | SOLE | 01 |   |
| AVIAT NETWORKS INC          | COM             | 05366Y102 | 1734  | 261654  | SH  | SOLE | 01   | 0  |   |
| AVON PRODS INC              | COM             | 054303102 | 493   | 14556   | SH  | SOLE | 04   |    |   |
| BALLY TECHNOLOGIES INC      | COM             | 05874B107 | 1824  | 45000   | SH  | CALL | SOLE | 01 |   |
| BANCO SANTANDER BRASIL S A  | ADS REP 1 UNIT  | 05967A107 | 435   | 35000   | SH  | SOLE | 02   |    |   |
| BANCOLOMBIA S A             | SPON ADR PREF   | 05968L102 | 348   | 7628    | SH  | SOLE | 01   |    |   |
| BANK OF AMERICA CORPORATION | COM             | 060505104 | 14    | 800     | SH  | CALL | SOLE | 01 |   |
| BANK OF AMERICA CORPORATION | COM             | 060505104 | 1947  | 109051  | SH  | SOLE | 02   | 0  |   |
| BARCLAYS BK PLC             | IPATH SHRT ETN  | 06740C527 | 6723  | 320000  | SH  | SOLE | 01   |    |   |
| BARCLAYS PLC                | ADR             | 06738E204 | 218   | 10000   | SH  | SOLE | 02   |    |   |
| BARNES & NOBLE INC          | COM             | 067774109 | 1968  | 91010   | SH  | SOLE | 02   | 0  |   |
| BARNES & NOBLE INC          | COM             | 067774109 | 4231  | 195700  | SH  | CALL | SOLE | 02 |   |
| BARRETT BILL CORP           | COM             | 06846N104 | 157   | 5100    | SH  | SOLE | 01   |    |   |
| BARRETT BILL CORP           | COM             | 06846N104 | 458   | 14900   | SH  | PUT  | SOLE | 01 |   |
| BARRICK GOLD CORP           | COM             | 067901108 | 2131  | 55597   | SH  | SOLE | 01   | 0  |   |
| BARRICK GOLD CORP           | COM             | 067901108 | 2067  | 53900   | SH  | PUT  | SOLE | 01 |   |

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|------------------------------|-----------------|-----------|------|---------|-----|------|------|------|
| BAXTER INTL INC              | COM             | 071813109 | 600  | 10306   | SH  |      | SOLE | 04   |
| BAXTER INTL INC              | COM             | 071813109 | 2561 | 44000   | SH  | CALL | SOLE | 01   |
| BEBE STORES INC              | COM             | 075571109 | 566  | 63500   | SH  | CALL | SOLE | 01   |
| BEBE STORES INC              | COM             | 075571109 | 121  | 13600   | SH  |      | SOLE | 01 0 |
| BECKMAN COULTER INC          | COM             | 075811109 | 834  | 13272   | SH  |      | SOLE | 01 0 |
| BECTON DICKINSON & CO        | COM             | 075887109 | 211  | 2683    | SH  |      | SOLE | 04   |
| BED BATH & BEYOND INC        | COM             | 075896100 | 565  | 12912   | SH  |      | SOLE | 04   |
| BELL MICROPRODUCTS INC       | NOTE 3.750% 3/0 | 078137AC0 | 5915 | 5945000 | PRN |      | SOLE | 01   |
| BEMIS INC                    | COM             | 081437105 | 939  | 32696   | SH  |      | SOLE | 01 0 |
| BEST BUY INC                 | COM             | 086516101 | 1218 | 28629   | SH  |      | SOLE | 01 0 |
| BEST BUY INC                 | SDCV 2.250% 1/1 | 086516AF8 | 29   | 26000   | PRN |      | SOLE | 01   |
| BHP BILLITON LTD             | SPONSORED ADR   | 088606108 | 60   | 746     | SH  |      | SOLE | 01 0 |
| BHP BILLITON PLC             | SPONSORED ADR   | 05545E209 | 684  | 10000   | SH  |      | SOLE | 01   |
| BIG LOTS INC                 | COM             | 089302103 | 394  | 10835   | SH  |      | SOLE | 04   |
| BIOCRYST PHARMACEUTICALS     | COM             | 09058V103 | 1118 | 170100  | SH  | PUT  | SOLE | 01   |
| BIOCRYST PHARMACEUTICALS     | COM             | 09058V103 | 19   | 2879    | SH  |      | SOLE | 01 0 |
| BIOGEN IDEC INC              | COM             | 09062X103 | 373  | 6504    | SH  |      | SOLE | 04   |
| BIOMIMETIC THERAPEUTICS INC  | COM             | 09064X101 | 1052 | 80000   | SH  | PUT  | SOLE | 01   |
| BIOMIMETIC THERAPEUTICS INC  | COM             | 09064X101 | 723  | 55000   | SH  | CALL | SOLE | 01   |
| BLACK HILLS CORP             | COM             | 092113109 | 41   | 1379    | SH  |      | SOLE | 04   |
| BLACK HILLS CORP             | COM             | 092113109 | 911  | 30000   | SH  | CALL | SOLE | 01   |
| BLACKROCK INC                | COM             | 09247X101 | 24   | 109     | SH  |      | SOLE | 04   |
| BLACKROCK INC                | DBCV 2.625% 2/1 | 09247XAB7 | 770  | 350000  | PRN |      | SOLE | 01   |
| BLACKSTONE GROUP L P         | COM UNIT LTD    | 09253U108 | 637  | 45500   | SH  | CALL | SOLE | 01   |
| BMC SOFTWARE INC             | COM             | 055921100 | 1186 | 31221   | SH  |      | SOLE | 01 0 |
| BOEING CO                    | COM             | 097023105 | 7261 | 100000  | SH  | PUT  | SOLE | 01   |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 3832 | 50800   | SH  | PUT  | SOLE | 01   |
| BOSTON PROPERTIES INC        | COM             | 101121101 | 358  | 4748    | SH  |      | SOLE | 01 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 595  | 82396   | SH  |      | SOLE | 01   |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 823  | 114000  | SH  | CALL | SOLE | 01 0 |
| BOSTON SCIENTIFIC CORP       | COM             | 101137107 | 948  | 131300  | SH  | PUT  | SOLE | 01   |
| BPW ACQUISITION CORP         | COM             | 055637102 | 624  | 50063   | SH  |      | SOLE | 01   |
| BRASIL TELECOM SA            | SPON ADR COM    | 10553M200 | 475  | 56044   | SH  |      | SOLE | 01   |
| BRIGHAM EXPLORATION CO       | COM             | 109178103 | 718  | 45000   | SH  | PUT  | SOLE | 01   |
| BRIGHAM EXPLORATION CO       | COM             | 109178103 | 499  | 31265   | SH  |      | SOLE | 01 0 |
| BRISTOL MYERS SQUIBB CO      | COM             | 110122108 | 1346 | 50400   | SH  | CALL | SOLE | 01   |
| BROADCOM CORP                | CL A            | 111320107 | 717  | 21598   | SH  |      | SOLE | 04   |
| BROADWIND ENERGY INC         | COM             | 11161T108 | 89   | 20000   | SH  |      | SOLE | 01 0 |
| BROCADE COMMUNICATIONS SYS I | COM NEW         | 111621306 | 1428 | 250000  | SH  |      | SOLE | 01   |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 385  | 6900    | SH  | CALL | SOLE | 01   |
| C H ROBINSON WORLDWIDE INC   | COM NEW         | 12541W209 | 327  | 5859    | SH  |      | SOLE | 04   |
| CABOT OIL & GAS CORP         | COM             | 127097103 | 1286 | 34961   | SH  |      | SOLE | 01 0 |
| CACI INTL INC                | CL A            | 127190304 | 24   | 499     | SH  |      | SOLE | 04   |
| CACI INTL INC                | NOTE 2.125% 5/0 | 127190AD8 | 986  | 932000  | PRN |      | SOLE | 01   |
| CADENCE DESIGN SYSTEM INC    | NOTE 1.375%12/1 | 127387AD0 | 95   | 100000  | PRN |      | SOLE | 01   |
| CADENCE PHARMACEUTICALS INC  | COM             | 12738T100 | 457  | 50000   | SH  | PUT  | SOLE | 01   |
| CAL DIVE INTL INC            | NOTE 3.250%12/1 | 127914AB5 | 60   | 67000   | PRN |      | SOLE | 01   |
| CAL MAINE FOODS INC          | COM NEW         | 128030202 | 200  | 5900    | SH  | CALL | SOLE | 01   |
| CALPINE CORP                 | COM NEW         | 131347304 | 203  | 17100   | SH  | CALL | SOLE | 01   |
| CALPINE CORP                 | COM NEW         | 131347304 | 116  | 9720    | SH  |      | SOLE | 04   |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 640  | 14941   | SH  |      | SOLE | 01 0 |
| CAMERON INTERNATIONAL CORP   | COM             | 13342B105 | 1714 | 40000   | SH  | PUT  | SOLE | 01   |
| CAMERON INTERNATIONAL CORP   | NOTE 2.500% 6/1 | 13342BAB1 | 49   | 37000   | PRN |      | SOLE | 01   |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 1481 | 20000   | SH  | PUT  | SOLE | 01   |
| CANADIAN NAT RES LTD         | COM             | 136385101 | 489  | 6600    | SH  |      | SOLE | 01   |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 3288 | 79404   | SH  |      | SOLE | 01 0 |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 3466 | 83700   | SH  | CALL | SOLE | 01   |
| CAPITAL ONE FINL CORP        | COM             | 14040H105 | 2071 | 50000   | SH  | PUT  | SOLE | 01   |
| CARMAX INC                   | COM             | 143130102 | 1080 | 43000   | SH  | PUT  | SOLE | 01   |
| CARMAX INC                   | COM             | 143130102 | 983  | 39150   | SH  |      | SOLE | 01 0 |
| CARNIVAL CORP                | DBCV 2.000% 4/1 | 143658AN2 | 304  | 284000  | PRN |      | SOLE | 01   |
| CARNIVAL CORP                | PAIRED CTF      | 143658300 | 1944 | 50000   | SH  | PUT  | SOLE | 01   |

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|                              |                 |           |       |         |     |      |      |      |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| CARNIVAL CORP                | PAIRED CTF      | 143658300 | 156   | 4000    | SH  | CALL | SOLE | 01   |
| CARNIVAL CORP                | PAIRED CTF      | 143658300 | 8650  | 222499  | SH  |      | SOLE | 01 0 |
| CARPENTER TECHNOLOGY CORP    | COM             | 144285103 | 567   | 15500   | SH  | CALL | SOLE | 01   |
| CARPENTER TECHNOLOGY CORP    | COM             | 144285103 | 2     | 44      | SH  |      | SOLE | 04   |
| CATERPILLAR INC DEL          | COM             | 149123101 | 1131  | 18000   | SH  | PUT  | SOLE | 01   |
| CATERPILLAR INC DEL          | COM             | 149123101 | 566   | 9000    | SH  | CALL | SOLE | 01   |
| CATERPILLAR INC DEL          | COM             | 149123101 | 88    | 1401    | SH  |      | SOLE | 04   |
| CAVIUM NETWORKS INC          | COM             | 14965A101 | 3     | 104     | SH  |      | SOLE | 04   |
| CAVIUM NETWORKS INC          | COM             | 14965A101 | 403   | 16200   | SH  | PUT  | SOLE | 01   |
| CAVIUM NETWORKS INC          | COM             | 14965A101 | 403   | 16200   | SH  | CALL | SOLE | 01   |
| CBS CORP NEW                 | CL B            | 124857202 | 212   | 15241   | SH  |      | SOLE | 04   |
| CELGENE CORP                 | COM             | 151020104 | 879   | 14190   | SH  |      | SOLE | 04   |
| CELL THERAPEUTICS INC        | COM NO PAR      | 150934503 | 174   | 323000  | SH  | CALL | SOLE | 01   |
| CELL THERAPEUTICS INC        | COM NO PAR      | 150934503 | 130   | 240100  | SH  | PUT  | SOLE | 01   |
| CENTRAIS ELETRICAS BRASILEIR | SPON ADR PFD B  | 15234Q108 | 18    | 1000    | SH  |      | SOLE | 01   |
| CENTRAIS ELETRICAS BRASILEIR | SPONSORED ADR   | 15234Q207 | 1521  | 101400  | SH  |      | SOLE | 01   |
| CENTURY ALUM CO              | COM             | 156431108 | 202   | 14700   | SH  |      | SOLE | 01 0 |
| CENTURY ALUM CO              | COM             | 156431108 | 967   | 70300   | SH  | PUT  | SOLE | 01   |
| CENTURY ALUM CO              | NOTE 1.750% 8/0 | 156431AE8 | 5     | 6000    | PRN |      | SOLE | 01   |
| CEPHALON INC                 | COM             | 156708109 | 25058 | 369700  | SH  | CALL | SOLE | 01   |
| CEPHALON INC                 | COM             | 156708109 | 8574  | 126500  | SH  | PUT  | SOLE | 01   |
| CEPHALON INC                 | COM             | 156708109 | 997   | 14704   | SH  |      | SOLE | 04   |
| CEPHALON INC                 | NOTE 2.000% 6/0 | 156708AP4 | 13365 | 8903000 | PRN |      | SOLE | 01   |
| CERADYNE INC                 | COM             | 156710105 | 227   | 10000   | SH  | CALL | SOLE | 01   |
| CERADYNE INC                 | COM             | 156710105 | 1     | 39      | SH  |      | SOLE | 04   |
| CF INDS HLDGS INC            | COM             | 125269100 | 25011 | 274300  | SH  | CALL | SOLE | 01   |
| CF INDS HLDGS INC            | COM             | 125269100 | 732   | 8021    | SH  |      | SOLE | 01 0 |
| CHANGYOU COM LTD             | ADS REP CL A    | 15911M107 | 1044  | 33900   | SH  | CALL | SOLE | 01   |
| CHARMING SHOPPES INC         | NOTE 1.125% 5/0 | 161133AE3 | 702   | 900000  | PRN |      | SOLE | 01   |
| CHECK POINT SOFTWARE TECH LT | ORD             | M22465104 | 2613  | 74500   | SH  |      | SOLE | 02   |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 501   | 18500   | SH  | CALL | SOLE | 01   |
| CHEESECAKE FACTORY INC       | COM             | 163072101 | 216   | 8000    | SH  | PUT  | SOLE | 01   |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 946   | 40000   | SH  | CALL | SOLE | 01   |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 3369  | 142519  | SH  |      | SOLE | 01 0 |
| CHESAPEAKE ENERGY CORP       | COM             | 165167107 | 8203  | 347000  | SH  | PUT  | SOLE | 01   |
| CHESAPEAKE ENERGY CORP       | NOTE 2.500% 5/1 | 165167BZ9 | 15    | 18000   | PRN |      | SOLE | 01   |
| CHESAPEAKE ENERGY CORP       | NOTE 2.750%11/1 | 165167BW6 | 58    | 63000   | PRN |      | SOLE | 01   |
| CHESAPEAKE ENERGY CORP       | PFD CONV        | 165167842 | 7     | 82      | SH  |      | SOLE | 01   |
| CHEVRON CORP NEW             | COM             | 166764100 | 63    | 825     | SH  |      | SOLE | 02 0 |
| CHEVRON CORP NEW             | COM             | 166764100 | 2275  | 30000   | SH  | PUT  | SOLE | 01   |
| CHEVRON CORP NEW             | COM             | 166764100 | 1934  | 25500   | SH  | CALL | SOLE | 01   |
| CHINA MED TECHNOLOGIES INC   | SPONSORED ADR   | 169483104 | 552   | 40500   | SH  | CALL | SOLE | 01   |
| CHINA NUOKANG BIO-PHARM INC  | SPONSORED ADS   | 16949B113 | 1573  | 253789  | SH  |      | SOLE | 01   |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 214   | 2600    | SH  | PUT  | SOLE | 01   |
| CHINA PETE & CHEM CORP       | SPON ADR H SHS  | 16941R108 | 416   | 5050    | SH  |      | SOLE | 01 0 |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 68    | 600     | SH  |      | SOLE | 01   |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 1983  | 17600   | SH  | CALL | SOLE | 01   |
| CHIPOTLE MEXICAN GRILL INC   | COM             | 169656105 | 1983  | 17600   | SH  | PUT  | SOLE | 01   |
| CIENA CORP                   | COM NEW         | 171779309 | 418   | 27391   | SH  |      | SOLE | 01 0 |
| CIGNA CORP                   | COM             | 125509109 | 1463  | 40000   | SH  | CALL | SOLE | 01   |
| CIGNA CORP                   | COM             | 125509109 | 836   | 22860   | SH  |      | SOLE | 01 0 |
| CISCO SYS INC                | COM             | 17275R102 | 583   | 22414   | SH  |      | SOLE | 01 0 |
| CISCO SYS INC                | COM             | 17275R102 | 3301  | 126800  | SH  | CALL | SOLE | 01   |
| CISCO SYS INC                | COM             | 17275R102 | 156   | 6000    | SH  | PUT  | SOLE | 01   |
| CIT GROUP INC                | COM NEW         | 125581801 | 15763 | 404606  | SH  |      | SOLE | 01   |
| CIT GROUP INC                | COM NEW         | 125581801 | 78    | 2000    | SH  | CALL | SOLE | 01   |
| CIT GROUP INC                | COM NEW         | 125581801 | 779   | 20000   | SH  | PUT  | SOLE | 01   |
| CITIGROUP INC                | COM             | 172967101 | 1276  | 315000  | SH  | CALL | SOLE | 01   |
| CITRIX SYS INC               | COM             | 177376100 | 1899  | 40000   | SH  | PUT  | SOLE | 01   |
| CITRIX SYS INC               | COM             | 177376100 | 130   | 2721    | SH  |      | SOLE | 04   |
| CLEAN HARBORS INC            | COM             | 184496107 | 1667  | 30000   | SH  | PUT  | SOLE | 01   |
| CLEAN HARBORS INC            | COM             | 184496107 | 689   | 12400   | SH  |      | SOLE | 01   |

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|                              |                  |           |       |          |     |           |    |   |
|------------------------------|------------------|-----------|-------|----------|-----|-----------|----|---|
| CLIFFS NATURAL RESOURCES INC | COM              | 18683K101 | 414   | 5828     | SH  | SOLE      | 01 | 0 |
| CME GROUP INC                | COM              | 12572Q105 | 4742  | 15000    | SH  | CALL SOLE | 01 |   |
| CMS ENERGY CORP              | COM              | 125896100 | 518   | 33466    | SH  | SOLE      | 01 | 0 |
| CMS ENERGY CORP              | NOTE 2.875%12/0  | 125896AW0 | 2412  | 2000000  | PRN | SOLE      | 01 |   |
| COACH INC                    | COM              | 189754104 | 646   | 16353    | SH  | SOLE      | 04 |   |
| COCA COLA ENTERPRISES INC    | COM              | 191219104 | 8292  | 299800   | SH  | SOLE      | 01 |   |
| COCA COLA ENTERPRISES INC    | COM              | 191219104 | 2489  | 90000    | SH  | PUT SOLE  | 01 |   |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A             | 192446102 | 203   | 3985     | SH  | SOLE      | 01 | 0 |
| COLEMAN CABLE INC            | COM              | 193459302 | 248   | 50000    | SH  | SOLE      | 01 |   |
| COMCAST CORP NEW             | CL A             | 20030N101 | 4630  | 245900   | SH  | CALL SOLE | 01 |   |
| COMCAST CORP NEW             | CL A             | 20030N101 | 4500  | 239000   | SH  | PUT SOLE  | 01 |   |
| COMERICA INC                 | COM              | 200340107 | 1902  | 50000    | SH  | CALL SOLE | 01 |   |
| COMERICA INC                 | COM              | 200340107 | 951   | 25000    | SH  | PUT SOLE  | 01 |   |
| COMMSCOPE INC                | COM              | 203372107 | 2102  | 75000    | SH  | CALL SOLE | 01 |   |
| COMMSCOPE INC                | NOTE 3.250% 7/0  | 203372AG2 | 1708  | 1410000  | PRN | SOLE      | 01 |   |
| COMMUNITY HEALTH SYS INC NEW | COM              | 203668108 | 83    | 2244     | SH  | SOLE      | 04 |   |
| COMMUNITY HEALTH SYS INC NEW | COM              | 203668108 | 1008  | 27300    | SH  | CALL SOLE | 01 |   |
| COMPUTER SCIENCES CORP       | COM              | 205363104 | 255   | 4683     | SH  | SOLE      | 04 |   |
| COMPUWARE CORP               | COM              | 205638109 | 726   | 86433    | SH  | SOLE      | 01 | 0 |
| COMSYS IT PARTNERS INC       | COM              | 20581E104 | 1748  | 100000   | SH  | SOLE      | 01 |   |
| COMVERGE INC                 | COM              | 205859101 | 181   | 16000    | SH  | SOLE      | 01 | 0 |
| CONOCOPHILLIPS               | COM              | 20825C104 | 370   | 7226     | SH  | SOLE      | 02 | 0 |
| CONOCOPHILLIPS               | COM              | 20825C104 | 17884 | 349500   | SH  | CALL SOLE | 01 |   |
| CONSECO INC                  | COM NEW          | 208464883 | 115   | 18500    | SH  | SOLE      | 01 | 0 |
| CONSOL ENERGY INC            | COM              | 20854P109 | 4138  | 97000    | SH  | PUT SOLE  | 01 |   |
| CONSOL ENERGY INC            | COM              | 20854P109 | 2423  | 56804    | SH  | SOLE      | 01 | 0 |
| CONSTELLATION ENERGY GROUP I | COM              | 210371100 | 935   | 26648    | SH  | SOLE      | 04 |   |
| CONTINENTAL AIRLS INC        | CL B             | 210795308 | 439   | 20000    | SH  | CALL SOLE | 01 |   |
| COSTCO WHSL CORP NEW         | COM              | 22160K105 | 978   | 16372    | SH  | SOLE      | 04 |   |
| COVANTA HLDG CORP            | COM              | 22282E102 | 9     | 561      | SH  | SOLE      | 01 | 0 |
| COVANTA HLDG CORP            | DBCV 1.000% 2/0  | 22282EAA0 | 11    | 12000    | PRN | SOLE      | 01 |   |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 513   | 20716    | SH  | SOLE      | 04 |   |
| COVENTRY HEALTH CARE INC     | COM              | 222862104 | 3968  | 160500   | SH  | CALL SOLE | 02 |   |
| COVIDIEN PLC                 | SHS              | G2554F105 | 1358  | 27000    | SH  | CALL SOLE | 01 |   |
| CRACKER BARREL OLD CTRY STOR | COM              | 22410J106 | 408   | 8800     | SH  | PUT SOLE  | 01 |   |
| CRACKER BARREL OLD CTRY STOR | COM              | 22410J106 | 7     | 160      | SH  | SOLE      | 04 |   |
| CRACKER BARREL OLD CTRY STOR | COM              | 22410J106 | 1081  | 23300    | SH  | CALL SOLE | 01 |   |
| CREE INC                     | COM              | 225447101 | 161   | 2292     | SH  | SOLE      | 04 |   |
| CREE INC                     | COM              | 225447101 | 4206  | 59900    | SH  | PUT SOLE  | 01 |   |
| CRESUD SA COMERCIAL          | *W EXP 05/22/201 | P3311R192 | 6056  | 33641743 | SH  | SOLE      | 01 |   |
| CRH PLC                      | ADR              | 12626K203 | 290   | 11667    | SH  | SOLE      | 01 |   |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 19    | 500      | SH  | PUT SOLE  | 01 |   |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 37    | 977      | SH  | SOLE      | 04 |   |
| CROWN CASTLE INTL CORP       | COM              | 228227104 | 1281  | 33500    | SH  | CALL SOLE | 01 |   |
| CSX CORP                     | COM              | 126408103 | 682   | 13396    | SH  | SOLE      | 04 |   |
| CSX CORP                     | COM              | 126408103 | 8017  | 157500   | SH  | CALL SOLE | 01 |   |
| CSX CORP                     | DBCV 10/3        | 126408GA5 | 11    | 6000     | PRN | SOLE      | 01 |   |
| CTRIIP COM INTL LTD          | AMERICAN DEP SHS | 22943F100 | 2156  | 55000    | SH  | CALL SOLE | 01 |   |
| CUMMINS INC                  | COM              | 231021106 | 708   | 11425    | SH  | SOLE      | 04 |   |
| CVS CAREMARK CORPORATION     | COM              | 126650100 | 385   | 10531    | SH  | SOLE      | 04 |   |
| CYTORI THERAPEUTICS INC      | COM              | 23283K105 | 158   | 34700    | SH  | PUT SOLE  | 01 |   |
| CYTORI THERAPEUTICS INC      | COM              | 23283K105 | 422   | 92500    | SH  | CALL SOLE | 01 |   |
| D R HORTON INC               | COM              | 23331A109 | 12198 | 968100   | SH  | PUT SOLE  | 01 |   |
| D R HORTON INC               | COM              | 23331A109 | 6514  | 517000   | SH  | CALL SOLE | 01 |   |
| D R HORTON INC               | COM              | 23331A109 | 5585  | 443249   | SH  | SOLE      | 01 | 0 |
| DANAHER CORP DEL             | COM              | 235851102 | 639   | 7994     | SH  | SOLE      | 01 | 0 |
| DAVITA INC                   | COM              | 23918K108 | 2234  | 35232    | SH  | SOLE      | 01 | 0 |
| DEERE & CO                   | COM              | 244199105 | 1524  | 25609    | SH  | SOLE      | 02 | 0 |
| DEL MONTE FOODS CO           | COM              | 24522P103 | 1475  | 101000   | SH  | CALL SOLE | 01 |   |
| DEL MONTE FOODS CO           | COM              | 24522P103 | 3     | 225      | SH  | SOLE      | 04 |   |
| DELTA AIR LINES INC DEL      | COM NEW          | 247361702 | 63    | 4330     | SH  | SOLE      | 01 | 0 |
| DELTA AIR LINES INC DEL      | COM NEW          | 247361702 | 347   | 23800    | SH  | CALL SOLE | 01 |   |

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|                              |                 |           |       |         |     |           |      |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| DENDREON CORP                | COM             | 24823Q107 | 34    | 930     | SH  | SOLE      | 04   |
| DENDREON CORP                | COM             | 24823Q107 | 33005 | 905000  | SH  | PUT SOLE  | 01   |
| DENDREON CORP                | COM             | 24823Q107 | 11433 | 313500  | SH  | CALL SOLE | 01   |
| DEUTSCHE BANK AG             | NAMEN AKT       | D18190898 | 7695  | 100100  | SH  | SOLE      | 01 0 |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 8054  | 125000  | SH  | CALL SOLE | 01   |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 671   | 10420   | SH  | SOLE      | 02 0 |
| DEVRY INC DEL                | COM             | 251893103 | 216   | 3318    | SH  | SOLE      | 04   |
| DICKS SPORTING GOODS INC     | COM             | 253393102 | 157   | 6000    | SH  | SOLE      | 01   |
| DICKS SPORTING GOODS INC     | COM             | 253393102 | 979   | 37500   | SH  | PUT SOLE  | 01   |
| DIGITAL RLTY TR INC          | COM             | 253868103 | 897   | 16567   | SH  | SOLE      | 01 0 |
| DIODES INC                   | COM             | 254543101 | 34    | 1503    | SH  | SOLE      | 04   |
| DIODES INC                   | NOTE 2.250%10/0 | 254543AA9 | 30    | 30000   | PRN | SOLE      | 01   |
| DISCOVER FINL SVCS           | COM             | 254709108 | 527   | 35410   | SH  | SOLE      | 01 0 |
| DISH NETWORK CORP            | CL A            | 25470M109 | 2377  | 114173  | SH  | SOLE      | 02 0 |
| DISH NETWORK CORP            | CL A            | 25470M109 | 4206  | 202000  | SH  | CALL SOLE | 01 0 |
| DOLLAR FINL CORP             | COM             | 256664103 | 1     | 26      | SH  | SOLE      | 04   |
| DOLLAR FINL CORP             | NOTE 3.000% 4/0 | 256664AC7 | 926   | 910000  | PRN | SOLE      | 01   |
| DOLLAR GEN CORP NEW          | COM             | 256677105 | 616   | 24400   | SH  | SOLE      | 01   |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM             | 256743105 | 627   | 19500   | SH  | SOLE      | 01   |
| DOMTAR CORP                  | COM NEW         | 257559203 | 1610  | 25000   | SH  | PUT SOLE  | 01   |
| DOMTAR CORP                  | COM NEW         | 257559203 | 49    | 764     | SH  | SOLE      | 04   |
| DOVER CORP                   | COM             | 260003108 | 1356  | 29000   | SH  | CALL SOLE | 01   |
| DOW CHEM CO                  | COM             | 260543103 | 1288  | 43538   | SH  | SOLE      | 01 0 |
| DR PEPPER SNAPPLE GROUP INC  | COM             | 26138E109 | 1515  | 43078   | SH  | SOLE      | 04   |
| DREAMWORKS ANIMATION SKG INC | CL A            | 26153C103 | 255   | 6486    | SH  | SOLE      | 01 0 |
| DST SYS INC DEL              | DBCV 4.125% 8/1 | 233326AE7 | 5652  | 5481000 | PRN | SOLE      | 01   |
| DST SYS INC DEL              | DBCV 8/1        | 233326AD9 | 1240  | 1201000 | PRN | SOLE      | 01   |
| DSW INC                      | CL A            | 23334L102 | 1149  | 45000   | SH  | CALL SOLE | 01   |
| DSW INC                      | CL A            | 23334L102 | 1     | 34      | SH  | SOLE      | 04   |
| DTE ENERGY CO                | COM             | 233331107 | 698   | 15653   | SH  | SOLE      | 04   |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 752   | 20200   | SH  | CALL SOLE | 01   |
| DU PONT E I DE NEMOURS & CO  | COM             | 263534109 | 932   | 25035   | SH  | SOLE      | 04   |
| DUCOMMUN INC DEL             | COM             | 264147109 | 32    | 1500    | SH  | SOLE      | 04   |
| DUCOMMUN INC DEL             | COM             | 264147109 | 3719  | 177000  | SH  | CALL SOLE | 01   |
| DUKE ENERGY CORP NEW         | COM             | 26441C105 | 392   | 24042   | SH  | SOLE      | 04   |
| DYCOM INDS INC               | COM             | 267475101 | 727   | 83000   | SH  | SOLE      | 02 0 |
| DYNCORP INTL INC             | CL A            | 26817C101 | 1909  | 166206  | SH  | SOLE      | 02 0 |
| E M C CORP MASS              | COM             | 268648102 | 1804  | 100000  | SH  | CALL SOLE | 01   |
| E M C CORP MASS              | COM             | 268648102 | 343   | 19010   | SH  | SOLE      | 01 0 |
| E M C CORP MASS              | NOTE 1.750%12/0 | 268648AM4 | 70    | 56000   | PRN | SOLE      | 01   |
| EASTMAN CHEM CO              | COM             | 277432100 | 650   | 10225   | SH  | SOLE      | 01 0 |
| EASTMAN KODAK CO             | COM             | 277461109 | 915   | 158000  | SH  | CALL SOLE | 01   |
| EASTMAN KODAK CO             | COM             | 277461109 | 11    | 1901    | SH  | SOLE      | 04   |
| EBAY INC                     | COM             | 278642103 | 2658  | 98587   | SH  | SOLE      | 02 0 |
| EBAY INC                     | COM             | 278642103 | 11790 | 437300  | SH  | CALL SOLE | 01   |
| EBAY INC                     | COM             | 278642103 | 280   | 10400   | SH  | PUT SOLE  | 01   |
| ECHOSTAR CORP                | CL A            | 278768106 | 1927  | 95000   | SH  | CALL SOLE | 01   |
| EDUCATION MGMT CORP NEW      | COM             | 28140M103 | 548   | 25000   | SH  | CALL SOLE | 01   |
| EL PASO CORP                 | COM             | 28336L109 | 127   | 11718   | SH  | SOLE      | 04   |
| EL PASO CORP                 | COM             | 28336L109 | 1084  | 100000  | SH  | CALL SOLE | 01   |
| ELAN PLC                     | ADR             | 284131208 | 1020  | 134500  | SH  | PUT SOLE  | 01   |
| ELAN PLC                     | ADR             | 284131208 | 531   | 70000   | SH  | CALL SOLE | 01   |
| ELECTRO OPTICAL SCIENCES INC | COM             | 285192100 | 156   | 21000   | SH  | SOLE      | 01 0 |
| ELECTRO OPTICAL SCIENCES INC | COM             | 285192100 | 308   | 41500   | SH  | PUT SOLE  | 01   |
| ELECTRONIC ARTS INC          | COM             | 285512109 | 9018  | 483300  | SH  | CALL SOLE | 01   |
| EMCORE CORP                  | COM             | 290846104 | 375   | 310000  | SH  | PUT SOLE  | 01   |
| EMERSON ELEC CO              | COM             | 291011104 | 294   | 5843    | SH  | SOLE      | 04   |
| EMERSON ELEC CO              | COM             | 291011104 | 1259  | 25000   | SH  | CALL SOLE | 01   |
| ENDEAVOR INTL CORP INC       | NOTE 6.000% 1/1 | 29257MAB6 | 2343  | 2530000 | PRN | SOLE      | 01   |
| ENDO PHARMACEUTICALS HLDGS I | COM             | 29264F205 | 1206  | 50900   | SH  | CALL SOLE | 01   |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN  | 29273R109 | 583   | 12438   | SH  | SOLE      | 01 0 |
| ENERGY TRANSFER PRTNRS L P   | UNIT LTD PARTN  | 29273R109 | 234   | 5000    | SH  | CALL SOLE | 01   |



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|                              |                 |           |       |         |     |      |      |    |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|
| ENERGY TRANSFER PRTRNS L P   | UNIT LTD PARTN  | 29273R109 | 1762  | 37600   | SH  | PUT  | SOLE | 01 |
| ENPRO INDS INC               | COM             | 29355X107 | 1     | 24      | SH  |      | SOLE | 04 |
| ENPRO INDS INC               | DBCV 3.938%10/1 | 29355XAB3 | 271   | 250000  | PRN |      | SOLE | 01 |
| ENSCO INTL PLC               | SPONSORED ADR   | 29358Q109 | 1120  | 25000   | SH  |      | SOLE | 01 |
| ENTERPRISE GP HLDGS L P      | UNIT LP INT     | 293716106 | 1933  | 45000   | SH  | CALL | SOLE | 01 |
| ENTERPRISE PRODS PARTNERS L  | COM             | 293792107 | 3458  | 100000  | SH  | CALL | SOLE | 01 |
| ENTERPRISE PRODS PARTNERS L  | COM             | 293792107 | 34    | 1000    | SH  |      | SOLE | 01 |
| EOG RES INC                  | COM             | 26875P101 | 301   | 3235    | SH  |      | SOLE | 01 |
| EQT CORP                     | COM             | 26884L109 | 205   | 5000    | SH  | PUT  | SOLE | 01 |
| EQT CORP                     | COM             | 26884L109 | 615   | 15000   | SH  | CALL | SOLE | 01 |
| EQT CORP                     | COM             | 26884L109 | 147   | 3599    | SH  |      | SOLE | 04 |
| EQUIFAX INC                  | COM             | 294429105 | 8     | 234     | SH  |      | SOLE | 04 |
| EQUINIX INC                  | COM NEW         | 29444U502 | 487   | 5000    | SH  | CALL | SOLE | 01 |
| EQUINIX INC                  | COM NEW         | 29444U502 | 2190  | 22500   | SH  | PUT  | SOLE | 01 |
| EQUINIX INC                  | NOTE 4.750% 6/1 | 29444UAH9 | 1360  | 100000  | PRN |      | SOLE | 01 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 235   | 6000    | SH  | CALL | SOLE | 01 |
| EQUITY RESIDENTIAL           | SH BEN INT      | 29476L107 | 235   | 6000    | SH  |      | SOLE | 01 |
| EXCO RESOURCES INC           | COM             | 269279402 | 271   | 14738   | SH  |      | SOLE | 01 |
| EXELON CORP                  | COM             | 30161N101 | 2751  | 62800   | SH  | PUT  | SOLE | 01 |
| EXELON CORP                  | COM             | 30161N101 | 1300  | 29672   | SH  |      | SOLE | 01 |
| EXPEDIA INC DEL              | COM             | 30212P105 | 210   | 8410    | SH  |      | SOLE | 01 |
| EXPEDITORS INTL WASH INC     | COM             | 302130109 | 464   | 12582   | SH  |      | SOLE | 04 |
| EXPRESS SCRIPTS INC          | COM             | 302182100 | 1018  | 10000   | SH  | CALL | SOLE | 01 |
| EXPRESS SCRIPTS INC          | COM             | 302182100 | 1159  | 11381   | SH  |      | SOLE | 01 |
| EXPRESS SCRIPTS INC          | COM             | 302182100 | 1018  | 10000   | SH  | PUT  | SOLE | 01 |
| EXTERRAN HLDGS INC           | NOTE 4.250% 6/1 | 30225XAA1 | 1951  | 1575000 | PRN |      | SOLE | 01 |
| EXXON MOBIL CORP             | COM             | 30231G102 | 164   | 2451    | SH  |      | SOLE | 02 |
| EXXON MOBIL CORP             | COM             | 30231G102 | 15158 | 226300  | SH  | PUT  | SOLE | 01 |
| EXXON MOBIL CORP             | COM             | 30231G102 | 26002 | 388200  | SH  | CALL | SOLE | 01 |
| EZCORP INC                   | CL A NON VTG    | 302301106 | 591   | 28700   | SH  | CALL | SOLE | 01 |
| EZCORP INC                   | CL A NON VTG    | 302301106 | 818   | 39694   | SH  |      | SOLE | 01 |
| F M C CORP                   | COM NEW         | 302491303 | 565   | 9333    | SH  |      | SOLE | 01 |
| F5 NETWORKS INC              | COM             | 315616102 | 112   | 1827    | SH  |      | SOLE | 01 |
| F5 NETWORKS INC              | COM             | 315616102 | 2712  | 44000   | SH  | PUT  | SOLE | 01 |
| FASTENAL CO                  | COM             | 311900104 | 240   | 5000    | SH  | PUT  | SOLE | 01 |
| FASTENAL CO                  | COM             | 311900104 | 683   | 14222   | SH  |      | SOLE | 04 |
| FASTENAL CO                  | COM             | 311900104 | 2519  | 52500   | SH  | CALL | SOLE | 01 |
| FEDEX CORP                   | COM             | 31428X106 | 934   | 10000   | SH  | CALL | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL  | CL A            | 31620R105 | 398   | 26859   | SH  |      | SOLE | 02 |
| FIDELITY NATL INFORMATION SV | COM             | 31620M106 | 206   | 8773    | SH  |      | SOLE | 04 |
| FIFTH THIRD BANCORP          | COM             | 316773100 | 933   | 68822   | SH  |      | SOLE | 02 |
| FIRST BANCORP P R            | COM             | 318672102 | 90    | 37500   | SH  |      | SOLE | 02 |
| FIRST HORIZON NATL CORP      | COM             | 320517105 | 351   | 25000   | SH  | CALL | SOLE | 02 |
| FIRST HORIZON NATL CORP      | COM             | 320517105 | 194   | 13821   | SH  |      | SOLE | 04 |
| FIRST MIDWEST BANCORP DEL    | COM             | 320867104 | 507   | 37400   | SH  |      | SOLE | 02 |
| FIRST NIAGARA FINL GP INC    | COM             | 33582V108 | 2209  | 155232  | SH  |      | SOLE | 02 |
| FIRST SOLAR INC              | COM             | 336433107 | 11039 | 90000   | SH  | PUT  | SOLE | 01 |
| FIRSTENERGY CORP             | COM             | 337932107 | 1384  | 35396   | SH  |      | SOLE | 01 |
| FIRSTENERGY CORP             | COM             | 337932107 | 391   | 10000   | SH  | PUT  | SOLE | 01 |
| FIVE STAR QUALITY CARE INC   | NOTE 3.750%10/1 | 33832DAB2 | 1296  | 1580000 | PRN |      | SOLE | 01 |
| FLAGSTAR BANCORP INC         | COM             | 337930101 | 360   | 600000  | SH  |      | SOLE | 02 |
| FLEXTRONICS INTL LTD         | NOTE 1.000% 8/0 | 33938EAL1 | 50    | 50000   | PRN |      | SOLE | 01 |
| FLEXTRONICS INTL LTD         | ORD             | Y2573F102 | 1400  | 178600  | SH  | PUT  | SOLE | 02 |
| FLUOR CORP NEW               | COM             | 343412102 | 428   | 9199    | SH  |      | SOLE | 04 |
| FMC TECHNOLOGIES INC         | COM             | 30249U101 | 1012  | 15665   | SH  |      | SOLE | 01 |
| FMC TECHNOLOGIES INC         | COM             | 30249U101 | 226   | 3500    | SH  | PUT  | SOLE | 01 |
| FORD MTR CO DEL              | COM PAR \$0.01  | 345370860 | 779   | 61937   | SH  |      | SOLE | 04 |
| FORD MTR CO DEL              | COM PAR \$0.01  | 345370860 | 3394  | 270000  | SH  | PUT  | SOLE | 01 |
| FOREST CITY ENTERPRISES INC  | CL A            | 345550107 | 220   | 15250   | SH  |      | SOLE | 01 |
| FOREST LABS INC              | COM             | 345838106 | 627   | 20000   | SH  | CALL | SOLE | 01 |
| FOREST LABS INC              | COM             | 345838106 | 78    | 2502    | SH  |      | SOLE | 04 |
| FOREST OIL CORP              | COM PAR \$0.01  | 346091705 | 1291  | 50000   | SH  | CALL | SOLE | 01 |

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|                               |                 |           |       |         |     |           |    |
|-------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| FOREST OIL CORP               | COM PAR \$0.01  | 346091705 | 154   | 5953    | SH  | SOLE      | 04 |
| FORTUNE BRANDS INC            | COM             | 349631101 | 269   | 5552    | SH  | SOLE      | 04 |
| FPL GROUP INC                 | COM             | 302571104 | 387   | 8000    | SH  | CALL SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 2080  | 24898   | SH  | SOLE      | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 6683  | 80000   | SH  | CALL SOLE | 01 |
| FREEMPORT-MCMORAN COPPER & GO | COM             | 35671D857 | 3517  | 42100   | SH  | PUT SOLE  | 01 |
| FRONTIER OIL CORP             | COM             | 35914P105 | 376   | 27846   | SH  | SOLE      | 01 |
| FRONTLINE LTD                 | SHS             | G3682E127 | 6750  | 220380  | SH  | SOLE      | 01 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 646   | 29500   | SH  | CALL SOLE | 01 |
| GAMESTOP CORP NEW             | CL A            | 36467W109 | 695   | 31705   | SH  | SOLE      | 01 |
| GANNETT INC                   | COM             | 364730101 | 3731  | 225833  | SH  | SOLE      | 01 |
| GANNETT INC                   | COM             | 364730101 | 1024  | 62000   | SH  | PUT SOLE  | 01 |
| GANNETT INC                   | COM             | 364730101 | 4130  | 250000  | SH  | CALL SOLE | 01 |
| GAP INC DEL                   | COM             | 364760108 | 2311  | 100000  | SH  | CALL SOLE | 01 |
| GAP INC DEL                   | COM             | 364760108 | 45    | 1967    | SH  | SOLE      | 04 |
| GARMIN LTD                    | ORD             | G37260109 | 966   | 25000   | SH  | PUT SOLE  | 01 |
| GARMIN LTD                    | ORD             | G37260109 | 488   | 12629   | SH  | SOLE      | 01 |
| GASTAR EXPL LTD               | COM NEW         | 367299203 | 49    | 10000   | SH  | SOLE      | 01 |
| GAYLORD ENTMT CO NEW          | COM             | 367905106 | 2963  | 101166  | SH  | SOLE      | 01 |
| GAYLORD ENTMT CO NEW          | COM             | 367905106 | 612   | 20900   | SH  | PUT SOLE  | 01 |
| GAYLORD ENTMT CO NEW          | COM             | 367905106 | 12    | 400     | SH  | CALL SOLE | 01 |
| GENCO SHIPPING & TRADING LTD  | SHS             | Y2685T107 | 264   | 12520   | SH  | SOLE      | 01 |
| GENCO SHIPPING & TRADING LTD  | SHS             | Y2685T107 | 422   | 20000   | SH  | PUT SOLE  | 01 |
| GENERAL CABLE CORP DEL NEW    | NOTE 0.875%11/1 | 369300AD0 | 3488  | 4038000 | PRN | SOLE      | 01 |
| GENERAL CABLE CORP DEL NEW    | NOTE 4.500%11/1 | 369300AL2 | 455   | 473000  | PRN | SOLE      | 01 |
| GENERAL DYNAMICS CORP         | COM             | 369550108 | 2548  | 33000   | SH  | CALL SOLE | 01 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 1456  | 80000   | SH  | PUT SOLE  | 01 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 2002  | 110000  | SH  | CALL SOLE | 01 |
| GENERAL ELECTRIC CO           | COM             | 369604103 | 356   | 19570   | SH  | SOLE      | 04 |
| GENERAL GROWTH PPTYS INC      | COM             | 370021107 | 216   | 13400   | SH  | CALL SOLE | 01 |
| GENERAL MLS INC               | COM             | 370334104 | 684   | 9669    | SH  | SOLE      | 04 |
| GENPACT LIMITED               | SHS             | G3922B107 | 243   | 14489   | SH  | SOLE      | 04 |
| GENWORTH FINL INC             | COM CL A        | 37247D106 | 7536  | 410900  | SH  | CALL SOLE | 01 |
| GENZYME CORP                  | COM             | 372917104 | 10864 | 209600  | SH  | CALL SOLE | 01 |
| GENZYME CORP                  | COM             | 372917104 | 778   | 15015   | SH  | SOLE      | 04 |
| GERON CORP                    | COM             | 374163103 | 180   | 31700   | SH  | CALL SOLE | 01 |
| GILEAD SCIENCES INC           | COM             | 375558103 | 1028  | 22600   | SH  | CALL SOLE | 01 |
| GILEAD SCIENCES INC           | COM             | 375558103 | 628   | 13812   | SH  | SOLE      | 01 |
| GILEAD SCIENCES INC           | NOTE 0.625% 5/0 | 375558AH6 | 28    | 22000   | PRN | SOLE      | 01 |
| GLOBAL PMTS INC               | COM             | 37940X102 | 87    | 1900    | SH  | SOLE      | 01 |
| GLOBAL PMTS INC               | COM             | 37940X102 | 1726  | 37900   | SH  | PUT SOLE  | 01 |
| GLOBAL SHIP LEASE INC NEW     | SHS A           | Y27183105 | 266   | 110301  | SH  | SOLE      | 01 |
| GLOBE SPECIALTY METALS INC    | COM             | 37954N206 | 2238  | 200000  | SH  | SOLE      | 02 |
| GMX RES INC                   | COM             | 38011M108 | 52    | 6302    | SH  | SOLE      | 01 |
| GMX RES INC                   | NOTE 4.500% 5/0 | 38011MAJ7 | 152   | 189000  | PRN | SOLE      | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 66887 | 392000  | SH  | CALL SOLE | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 4672  | 27381   | SH  | SOLE      | 01 |
| GOLDMAN SACHS GROUP INC       | COM             | 38141G104 | 37539 | 220000  | SH  | PUT SOLE  | 01 |
| GOODRICH CORP                 | COM             | 382388106 | 1301  | 18458   | SH  | SOLE      | 04 |
| GOODYEAR TIRE & RUBR CO       | COM             | 382550101 | 429   | 33894   | SH  | SOLE      | 04 |
| GOVERNMENT PPTYS INCOME TR    | COM SHS BEN INT | 38376A103 | 1821  | 70000   | SH  | SOLE      | 02 |
| GRACE W R & CO DEL NEW        | COM             | 38388F108 | 1666  | 60000   | SH  | CALL SOLE | 01 |
| GRAINGER W W INC              | COM             | 384802104 | 1587  | 14678   | SH  | SOLE      | 01 |
| GRAPHIC PACKAGING HLDG CO     | COM             | 388689101 | 340   | 94300   | SH  | SOLE      | 01 |
| GREATBATCH INC                | COM             | 39153L106 | 244   | 11501   | SH  | SOLE      | 01 |
| GREATBATCH INC                | COM             | 39153L106 | 1271  | 60000   | SH  | PUT SOLE  | 01 |
| GREEN MTN COFFEE ROASTERS IN  | COM             | 393122106 | 4844  | 50000   | SH  | CALL SOLE | 01 |
| GRIFFON CORP                  | COM             | 398433102 | 3     | 280     | SH  | SOLE      | 01 |
| GRIFFON CORP                  | NOTE 4.000% 7/1 | 398433AC6 | 720   | 717000  | PRN | SOLE      | 01 |
| GTX INC DEL                   | COM             | 40052B108 | 436   | 130000  | SH  | CALL SOLE | 01 |
| GTX INC DEL                   | COM             | 40052B108 | 11    | 3300    | SH  | PUT SOLE  | 01 |
| HALLIBURTON CO                | COM             | 406216101 | 1978  | 65666   | SH  | SOLE      | 01 |

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|------------------------------|-----------------|-----------|-------|--------|-----|------|------|------|
| HALLIBURTON CO               | COM             | 406216101 | 3314  | 110000 | SH  | PUT  | SOLE | 01   |
| HANCOCK HLDG CO              | COM             | 410120109 | 682   | 16300  | SH  | CALL | SOLE | 01   |
| HANGER ORTHOPEDIC GROUP INC  | COM NEW         | 41043F208 | 649   | 35700  | SH  |      | SOLE | 01   |
| HANSEN NAT CORP              | COM             | 411310105 | 1141  | 26300  | SH  | CALL | SOLE | 01   |
| HANSEN NAT CORP              | COM             | 411310105 | 3310  | 76300  | SH  | PUT  | SOLE | 01   |
| HANSEN NAT CORP              | COM             | 411310105 | 3982  | 91800  | SH  |      | SOLE | 01   |
| HARMAN INTL INDS INC         | COM             | 413086109 | 4542  | 97100  | SH  |      | SOLE | 01   |
| HARMAN INTL INDS INC         | COM             | 413086109 | 744   | 15900  | SH  | CALL | SOLE | 01   |
| HARMAN INTL INDS INC         | COM             | 413086109 | 2058  | 44000  | SH  | PUT  | SOLE | 01   |
| HARRIS CORP DEL              | COM             | 413875105 | 264   | 5550   | SH  |      | SOLE | 01 0 |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 1540  | 54200  | SH  |      | SOLE | 01 0 |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 4101  | 144300 | SH  | CALL | SOLE | 01   |
| HARTFORD FINL SVCS GROUP INC | COM             | 416515104 | 3180  | 111900 | SH  | PUT  | SOLE | 01   |
| HASBRO INC                   | COM             | 418056107 | 559   | 14600  | SH  | PUT  | SOLE | 01   |
| HASBRO INC                   | COM             | 418056107 | 720   | 18816  | SH  |      | SOLE | 04   |
| HASBRO INC                   | COM             | 418056107 | 1340  | 35000  | SH  | CALL | SOLE | 01   |
| HCP INC                      | COM             | 40414L109 | 1052  | 31877  | SH  |      | SOLE | 01 0 |
| HEALTH CARE REIT INC         | COM             | 42217K106 | 817   | 18047  | SH  |      | SOLE | 01 0 |
| HEALTH CARE REIT INC         | COM             | 42217K106 | 235   | 5200   | SH  | CALL | SOLE | 01   |
| HEALTHSPRING INC             | COM             | 42224N101 | 125   | 7086   | SH  |      | SOLE | 01 0 |
| HEALTHSPRING INC             | COM             | 42224N101 | 1443  | 82000  | SH  | CALL | SOLE | 01   |
| HEALTHWAYS INC               | COM             | 422245100 | 587   | 36542  | SH  |      | SOLE | 01   |
| HECLA MNG CO                 | 6.5% CONV PFD   | 422704304 | 207   | 3495   | SH  |      | SOLE | 01   |
| HECLA MNG CO                 | COM             | 422704106 | 1     | 210    | SH  |      | SOLE | 02 0 |
| HECLA MNG CO                 | COM             | 422704106 | 1768  | 323200 | SH  | CALL | SOLE | 01   |
| HEINZ H J CO                 | COM             | 423074103 | 676   | 14817  | SH  |      | SOLE | 04   |
| HELEN OF TROY CORP LTD       | COM             | G4388N106 | 737   | 28285  | SH  |      | SOLE | 01 0 |
| HELEN OF TROY CORP LTD       | COM             | G4388N106 | 1303  | 50000  | SH  | PUT  | SOLE | 01   |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 1890  | 49640  | SH  |      | SOLE | 01   |
| HELMERICH & PAYNE INC        | COM             | 423452101 | 2593  | 68100  | SH  | PUT  | SOLE | 01   |
| HESS CORP                    | COM             | 42809H107 | 1720  | 27500  | SH  | CALL | SOLE | 01   |
| HESS CORP                    | COM             | 42809H107 | 2708  | 43300  | SH  | PUT  | SOLE | 01   |
| HESS CORP                    | COM             | 42809H107 | 8     | 124    | SH  |      | SOLE | 02 0 |
| HEWLETT PACKARD CO           | COM             | 428236103 | 797   | 15000  | SH  | CALL | SOLE | 01   |
| HOLOGIC INC                  | COM             | 436440101 | 220   | 11898  | SH  |      | SOLE | 01 0 |
| HOME DEPOT INC               | COM             | 437076102 | 1243  | 38440  | SH  |      | SOLE | 01 0 |
| HOME DEPOT INC               | COM             | 437076102 | 3203  | 99000  | SH  | CALL | SOLE | 01   |
| HOME DEPOT INC               | COM             | 437076102 | 793   | 24500  | SH  | PUT  | SOLE | 01   |
| HONEYWELL INTL INC           | COM             | 438516106 | 324   | 7143   | SH  |      | SOLE | 04   |
| HORNBECK OFFSHORE SVCS INC N | COM             | 440543106 | 1565  | 84253  | SH  |      | SOLE | 01   |
| HOSPIRA INC                  | COM             | 441060100 | 480   | 8466   | SH  |      | SOLE | 04   |
| HUMAN GENOME SCIENCES INC    | COM             | 444903108 | 6300  | 208600 | SH  | PUT  | SOLE | 01   |
| HUMAN GENOME SCIENCES INC    | COM             | 444903108 | 17123 | 567000 | SH  | CALL | SOLE | 01   |
| HUMANA INC                   | COM             | 444859102 | 1036  | 22158  | SH  |      | SOLE | 01 0 |
| HUMANA INC                   | COM             | 444859102 | 1637  | 35000  | SH  | CALL | SOLE | 01   |
| HUMANA INC                   | COM             | 444859102 | 1637  | 35000  | SH  | PUT  | SOLE | 01   |
| IBERIABANK CORP              | COM             | 450828108 | 374   | 6232   | SH  |      | SOLE | 01 0 |
| IBERIABANK CORP              | COM             | 450828108 | 1800  | 30000  | SH  | PUT  | SOLE | 01   |
| ICONIX BRAND GROUP INC       | NOTE 1.875% 6/3 | 451055AB3 | 23    | 25000  | PRN |      | SOLE | 01   |
| ILLINOIS TOOL WKS INC        | COM             | 452308109 | 1058  | 22351  | SH  |      | SOLE | 01 0 |
| INGERSOLL-RAND GLOBAL HLDG C | NOTE 4.500% 4/1 | 45687AAD4 | 36    | 18000  | PRN |      | SOLE | 01   |
| INTEL CORP                   | COM             | 458140100 | 247   | 11108  | SH  |      | SOLE | 04   |
| INTEL CORP                   | COM             | 458140100 | 557   | 25000  | SH  | PUT  | SOLE | 01   |
| INTEL CORP                   | COM             | 458140100 | 19352 | 868200 | SH  | CALL | SOLE | 01   |
| INTERLINE BRANDS INC         | COM             | 458743101 | 479   | 25000  | SH  | CALL | SOLE | 01   |
| INTERLINE BRANDS INC         | COM             | 458743101 | 383   | 20000  | SH  | PUT  | SOLE | 01   |
| INTERMUNE INC                | COM             | 45884X103 | 1114  | 25002  | SH  |      | SOLE | 01 0 |
| INTERMUNE INC                | COM             | 45884X103 | 8829  | 198100 | SH  | CALL | SOLE | 01   |
| INTERNATIONAL BUSINESS MACHS | COM             | 459200101 | 1290  | 10050  | SH  |      | SOLE | 01 0 |
| INTERNATIONAL COAL GRP INC N | COM             | 45928H106 | 229   | 50000  | SH  | CALL | SOLE | 01   |
| INTERNATIONAL COAL GRP INC N | COM             | 45928H106 | 490   | 107300 | SH  |      | SOLE | 01 0 |
| INTL PAPER CO                | COM             | 460146103 | 5498  | 223400 | SH  | PUT  | SOLE | 01   |

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|                              |                  |           |        |         |     |           |    |   |
|------------------------------|------------------|-----------|--------|---------|-----|-----------|----|---|
| INTL PAPER CO                | COM              | 460146103 | 1697   | 68976   | SH  | SOLE      | 01 | 0 |
| INTL PAPER CO                | COM              | 460146103 | 2481   | 100800  | SH  | CALL SOLE | 01 |   |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 6840   | 19649   | SH  | SOLE      | 01 |   |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 30357  | 87200   | SH  | CALL SOLE | 01 |   |
| INTUITIVE SURGICAL INC       | COM NEW          | 46120E602 | 18660  | 53600   | SH  | PUT SOLE  | 01 |   |
| INVACARE CORP                | SDCV 4.125% 2/0  | 461203AD3 | 111    | 92000   | PRN | SOLE      | 01 |   |
| INVERNESS MED INNOVATIONS IN | COM              | 46126P106 | 3      | 70      | SH  | SOLE      | 04 |   |
| INVERNESS MED INNOVATIONS IN | NOTE 3.000% 5/1  | 46126PAD8 | 3742   | 3375000 | PRN | SOLE      | 01 |   |
| INVERNESS MED INNOVATIONS IN | PFD CONV SER B   | 46126P304 | 11     | 41      | SH  | SOLE      | 01 |   |
| ISHARES INC                  | MSCI JAPAN       | 464286848 | 1044   | 100000  | SH  | SOLE      | 02 |   |
| ISHARES INC                  | MSCI MEX INVEST  | 464286822 | 1041   | 19500   | SH  | SOLE      | 01 |   |
| ISHARES INC                  | MSCI MEX INVEST  | 464286822 | 5337   | 100000  | SH  | PUT SOLE  | 01 |   |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 4868   | 284000  | SH  | CALL SOLE | 01 |   |
| ISHARES SILVER TRUST         | ISHARES          | 46428Q109 | 16917  | 987000  | SH  | PUT SOLE  | 01 |   |
| ISHARES TR INDEX             | DJ US REAL EST   | 464287739 | 1991   | 40000   | SH  | SOLE      | 02 |   |
| ISHARES TR INDEX             | FTSE XNHUA IDX   | 464287184 | 7974   | 189400  | SH  | CALL SOLE | 01 |   |
| ISHARES TR INDEX             | FTSE XNHUA IDX   | 464287184 | 15219  | 361500  | SH  | PUT SOLE  | 01 |   |
| ISHARES TR INDEX             | NASDAQ BIO INDX  | 464287556 | 546    | 6000    | SH  | PUT SOLE  | 01 |   |
| ISHARES TR INDEX             | RUSSELL 2000     | 464287655 | 173704 | 2562000 | SH  | PUT SOLE  | 01 |   |
| ISHARES TR INDEX             | RUSSELL 2000     | 464287655 | 30510  | 450000  | SH  | CALL SOLE | 01 |   |
| ISHARES TR INDEX             | RUSSELL 2000     | 464287655 | 28592  | 421713  | SH  | SOLE      | 01 |   |
| ISHARES TR INDEX             | TRANSP AVE IDX   | 464287192 | 11864  | 150000  | SH  | SOLE      | 01 |   |
| ISIS PHARMACEUTICALS INC     | COM              | 464330109 | 1189   | 108800  | SH  | CALL SOLE | 01 |   |
| ISIS PHARMACEUTICALS INC     | COM              | 464330109 | 609    | 55693   | SH  | SOLE      | 01 | 0 |
| ISIS PHARMACEUTICALS INC     | COM              | 464330109 | 1718   | 157200  | SH  | PUT SOLE  | 01 |   |
| ISTAR FINL INC               | FRNT 10/0        | 45031UBF7 | 8      | 10000   | PRN | SOLE      | 01 |   |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 48839  | 434200  | SH  | PUT SOLE  | 01 |   |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 787    | 7000    | SH  | CALL SOLE | 01 |   |
| ITT EDUCATIONAL SERVICES INC | COM              | 45068B109 | 2349   | 20886   | SH  | SOLE      | 01 | 0 |
| IVANHOE MINES LTD            | COM              | 46579N103 | 434    | 24900   | SH  | CALL SOLE | 01 |   |
| JABIL CIRCUIT INC            | COM              | 466313103 | 779    | 48100   | SH  | CALL SOLE | 01 |   |
| JABIL CIRCUIT INC            | COM              | 466313103 | 266    | 16420   | SH  | SOLE      | 04 |   |
| JACK IN THE BOX INC          | COM              | 466367109 | 589    | 25000   | SH  | CALL SOLE | 01 |   |
| JACK IN THE BOX INC          | COM              | 466367109 | 518    | 22000   | SH  | PUT SOLE  | 01 |   |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 172    | 3798    | SH  | SOLE      | 04 |   |
| JACOBS ENGR GROUP INC DEL    | COM              | 469814107 | 1988   | 44000   | SH  | CALL SOLE | 01 |   |
| JAKKS PAC INC                | COM              | 47012E106 | 145    | 11100   | SH  | SOLE      | 01 |   |
| JAMES RIVER COAL CO          | COM NEW          | 470355207 | 1225   | 77032   | SH  | SOLE      | 01 | 0 |
| JANUS CAP GROUP INC          | COM              | 47102X105 | 526    | 36829   | SH  | SOLE      | 01 | 0 |
| JAZZ PHARMACEUTICALS INC     | COM              | 472147107 | 1127   | 103400  | SH  | CALL SOLE | 01 |   |
| JDS UNIPHASE CORP            | COM PAR \$0.001  | 46612J507 | 1529   | 122100  | SH  | CALL SOLE | 01 |   |
| JDS UNIPHASE CORP            | COM PAR \$0.001  | 46612J507 | 100    | 8000    | SH  | PUT SOLE  | 01 |   |
| JOHNSON & JOHNSON            | COM              | 478160104 | 717    | 11000   | SH  | PUT SOLE  | 01 |   |
| JOHNSON & JOHNSON            | COM              | 478160104 | 2079   | 31897   | SH  | SOLE      | 01 | 0 |
| JOS A BANK CLOTHIERS INC     | COM              | 480838101 | 22     | 397     | SH  | SOLE      | 04 |   |
| JOS A BANK CLOTHIERS INC     | COM              | 480838101 | 1642   | 30000   | SH  | PUT SOLE  | 02 |   |
| JOY GLOBAL INC               | COM              | 481165108 | 294    | 5200    | SH  | SOLE      | 01 |   |
| JPMORGAN CHASE & CO          | *W EXP 10/28/201 | 46634E114 | 2      | 100     | SH  | SOLE      | 01 |   |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 26542  | 593100  | SH  | PUT SOLE  | 01 | 0 |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 60     | 1347    | SH  | SOLE      | 04 |   |
| JPMORGAN CHASE & CO          | COM              | 46625H100 | 19019  | 425000  | SH  | CALL SOLE | 01 |   |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 442    | 14418   | SH  | SOLE      | 04 |   |
| KB HOME                      | COM              | 48666K109 | 82     | 4900    | SH  | PUT SOLE  | 01 |   |
| KB HOME                      | COM              | 48666K109 | 585    | 34900   | SH  | CALL SOLE | 01 |   |
| KB HOME                      | COM              | 48666K109 | 598    | 35700   | SH  | SOLE      | 01 |   |
| KELLOGG CO                   | COM              | 487836108 | 351    | 6567    | SH  | SOLE      | 04 |   |
| KEYCORP NEW                  | COM              | 493267108 | 396    | 51090   | SH  | SOLE      | 02 | 0 |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 657    | 10449   | SH  | SOLE      | 04 |   |
| KIMBERLY CLARK CORP          | COM              | 494368103 | 9118   | 145000  | SH  | CALL SOLE | 01 |   |
| KINETIC CONCEPTS INC         | COM NEW          | 49460W208 | 266    | 5579    | SH  | SOLE      | 04 |   |
| KING PHARMACEUTICALS INC     | COM              | 495582108 | 256    | 21738   | SH  | SOLE      | 04 |   |
| KKR FINANCIAL HLDGS LLC      | COM              | 48248A306 | 288    | 25000   | SH  | SOLE      | 02 |   |

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|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| KKR FINANCIAL HLDGS LLC      | NOTE 7.000% 7/1 | 48248AAB4 | 250   | 250000  | PRN |      | SOLE | 01   |
| KKR FINANCIAL HLDGS LLC      | NOTE 7.500% 1/1 | 48248AAD0 | 861   | 705000  | PRN |      | SOLE | 01   |
| KLA-TENCOR CORP              | COM             | 482480100 | 100   | 3234    | SH  |      | SOLE | 04   |
| KLA-TENCOR CORP              | COM             | 482480100 | 2474  | 80000   | SH  | CALL | SOLE | 01   |
| KLA-TENCOR CORP              | COM             | 482480100 | 618   | 20000   | SH  | PUT  | SOLE | 01   |
| KOHL'S CORP                  | COM             | 500255104 | 635   | 11585   | SH  |      | SOLE | 04   |
| KRAFT FOODS INC              | CL A            | 50075N104 | 359   | 11868   | SH  |      | SOLE | 04   |
| KROGER CO                    | COM             | 501044101 | 251   | 11605   | SH  |      | SOLE | 04   |
| L-3 COMMUNICATIONS HLDGS INC | COM             | 502424104 | 1001  | 10922   | SH  |      | SOLE | 04   |
| LABORATORY CORP AMER HLDGS   | NOTE 9/1        | 50540RAG7 | 25    | 25000   | PRN |      | SOLE | 01   |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 673   | 31800   | SH  | PUT  | SOLE | 01   |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 79    | 3731    | SH  |      | SOLE | 04   |
| LAS VEGAS SANDS CORP         | COM             | 517834107 | 2043  | 96600   | SH  | CALL | SOLE | 01   |
| LAWSON SOFTWARE INC NEW      | COM             | 52078P102 | 66    | 10000   | SH  |      | SOLE | 01   |
| LEAP WIRELESS INTL INC       | COM NEW         | 521863308 | 1638  | 100100  | SH  |      | SOLE | 01   |
| LEAP WIRELESS INTL INC       | COM NEW         | 521863308 | 491   | 30000   | SH  | PUT  | SOLE | 01   |
| LEAP WIRELESS INTL INC       | COM NEW         | 521863308 | 2259  | 138100  | SH  | CALL | SOLE | 01   |
| LEAR CORP                    | COM NEW         | 521865204 | 1087  | 13700   | SH  |      | SOLE | 01   |
| LECROY CORP                  | NOTE 4.000%10/1 | 52324WAB5 | 929   | 1000000 | PRN |      | SOLE | 01   |
| LEGG MASON INC               | COM             | 524901105 | 1710  | 59656   | SH  |      | SOLE | 02 0 |
| LENNAR CORP                  | CL A            | 526057104 | 320   | 18600   | SH  | PUT  | SOLE | 01   |
| LENNAR CORP                  | CL A            | 526057104 | 430   | 25000   | SH  |      | SOLE | 02   |
| LEXMARK INTL NEW             | CL A            | 529771107 | 91    | 2532    | SH  |      | SOLE | 04   |
| LEXMARK INTL NEW             | CL A            | 529771107 | 1984  | 55000   | SH  | CALL | SOLE | 01   |
| LIBERTY MEDIA CORP           | DEB 3.250% 3/1  | 530715AR2 | 39    | 62000   | PRN |      | SOLE | 01   |
| LIFE TECHNOLOGIES CORP       | COM             | 53217V109 | 311   | 5947    | SH  |      | SOLE | 04   |
| LILLY ELI & CO               | COM             | 532457108 | 1970  | 54400   | SH  | CALL | SOLE | 01   |
| LIMITED BRANDS INC           | COM             | 532716107 | 886   | 36000   | SH  | PUT  | SOLE | 01   |
| LINCARE HLDGS INC            | COM             | 532791100 | 853   | 19000   | SH  | CALL | SOLE | 01   |
| LINCARE HLDGS INC            | COM             | 532791100 | 853   | 19000   | SH  | PUT  | SOLE | 01   |
| LIVE NATION ENTERTAINMENT IN | NOTE 2.875% 7/1 | 538034AB5 | 168   | 192000  | PRN |      | SOLE | 01   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 8322  | 100000  | SH  | PUT  | SOLE | 01   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 44897 | 539500  | SH  | CALL | SOLE | 01   |
| LOCKHEED MARTIN CORP         | COM             | 539830109 | 374   | 4498    | SH  |      | SOLE | 04   |
| LOGITECH INTL S A            | SHS             | H50430232 | 12418 | 760000  | SH  |      | SOLE | 01   |
| LONGTOP FINL TECHNOLOGIES LT | ADR             | 54318P108 | 43    | 1336    | SH  |      | SOLE | 04   |
| LONGTOP FINL TECHNOLOGIES LT | ADR             | 54318P108 | 805   | 25000   | SH  | CALL | SOLE | 01   |
| LORILLARD INC                | COM             | 544147101 | 230   | 3049    | SH  |      | SOLE | 04   |
| LOWES COS INC                | COM             | 548661107 | 672   | 27742   | SH  |      | SOLE | 04   |
| LOWES COS INC                | COM             | 548661107 | 970   | 40000   | SH  | CALL | SOLE | 01   |
| LSI CORPORATION              | COM             | 502161102 | 1530  | 250000  | SH  | CALL | SOLE | 01   |
| LSI CORPORATION              | COM             | 502161102 | 30    | 4946    | SH  |      | SOLE | 04   |
| LSI CORPORATION              | NOTE 4.000% 5/1 | 502161AJ1 | 18    | 18000   | PRN |      | SOLE | 01   |
| LUBRIZOL CORP                | COM             | 549271104 | 194   | 2120    | SH  |      | SOLE | 04   |
| LUBRIZOL CORP                | COM             | 549271104 | 367   | 4000    | SH  | PUT  | SOLE | 01   |
| M & T BK CORP                | COM             | 55261F104 | 1985  | 25007   | SH  |      | SOLE | 02 0 |
| MACERICH CO                  | COM             | 554382101 | 244   | 6375    | SH  |      | SOLE | 04   |
| MACROVISION CORP             | NOTE 2.625% 8/1 | 555904AB7 | 561   | 410000  | PRN |      | SOLE | 01   |
| MACYS INC                    | COM             | 55616P104 | 120   | 5489    | SH  |      | SOLE | 04   |
| MACYS INC                    | COM             | 55616P104 | 2177  | 100000  | SH  | CALL | SOLE | 01   |
| MAIDEN HOLDINGS LTD          | SHS             | G5753U112 | 126   | 17000   | SH  |      | SOLE | 01   |
| MANNKIND CORP                | COM             | 56400P201 | 203   | 30900   | SH  | PUT  | SOLE | 01   |
| MANNKIND CORP                | COM             | 56400P201 | 1620  | 247000  | SH  | CALL | SOLE | 01   |
| MANNKIND CORP                | COM             | 56400P201 | 412   | 62800   | SH  |      | SOLE | 01 0 |
| MANNKIND CORP                | NOTE 3.750%12/1 | 56400PAA0 | 97    | 150000  | PRN |      | SOLE | 01   |
| MANPOWER INC                 | COM             | 56418H100 | 307   | 5361    | SH  |      | SOLE | 01 0 |
| MARATHON OIL CORP            | COM             | 565849106 | 1582  | 50000   | SH  | PUT  | SOLE | 01   |
| MARATHON OIL CORP            | COM             | 565849106 | 224   | 7090    | SH  |      | SOLE | 01 0 |
| MARATHON OIL CORP            | COM             | 565849106 | 1582  | 50000   | SH  | CALL | SOLE | 01   |
| MARCUS CORP                  | COM             | 566330106 | 195   | 15000   | SH  | CALL | SOLE | 01   |
| MARKET VECTORS ETF TR        | GOLD MINER ETF  | 57060U100 | 4996  | 112500  | SH  | CALL | SOLE | 01   |
| MARKET VECTORS ETF TR        | GOLD MINER ETF  | 57060U100 | 666   | 15000   | SH  |      | SOLE | 01   |

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|                              |                 |           |       |         |     |           |    |   |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|---|
| MARRIOTT INTL INC NEW        | CL A            | 571903202 | 230   | 7300    | SH  | SOLE      | 01 | 0 |
| MARSH & MCLENNAN COS INC     | COM             | 571748102 | 381   | 15594   | SH  | SOLE      | 04 |   |
| MARTIN MARIETTA MATLS INC    | COM             | 573284106 | 3     | 30      | SH  | SOLE      | 04 |   |
| MARTIN MARIETTA MATLS INC    | COM             | 573284106 | 10026 | 120000  | SH  | CALL SOLE | 01 |   |
| MARVELL TECHNOLOGY GROUP LTD | ORD             | G5876H105 | 415   | 20352   | SH  | SOLE      | 01 | 0 |
| MASSEY ENERGY CORP           | COM             | 576206106 | 596   | 11400   | SH  | PUT SOLE  | 01 |   |
| MASSEY ENERGY CORP           | COM             | 576206106 | 994   | 19000   | SH  | CALL SOLE | 01 |   |
| MASSEY ENERGY CORP           | COM             | 576206106 | 1423  | 27220   | SH  | SOLE      | 01 | 0 |
| MASTERCARD INC               | CL A            | 57636Q104 | 20853 | 82100   | SH  | CALL SOLE | 01 |   |
| MASTERCARD INC               | CL A            | 57636Q104 | 8     | 30      | SH  | SOLE      | 04 |   |
| MASTERCARD INC               | CL A            | 57636Q104 | 25    | 100     | SH  | PUT SOLE  | 01 |   |
| MATTEL INC                   | COM             | 577081102 | 393   | 17291   | SH  | SOLE      | 04 |   |
| MAXTOR CORP                  | NOTE 2.375% 8/1 | 577729AE6 | 324   | 278000  | PRN | SOLE      | 01 |   |
| MB FINANCIAL INC NEW         | COM             | 55264U108 | 451   | 20000   | SH  | SOLE      | 02 |   |
| MCAFEE INC                   | COM             | 579064106 | 403   | 10052   | SH  | SOLE      | 01 | 0 |
| MCDERMOTT INTL INC           | COM             | 580037109 | 509   | 18900   | SH  | PUT SOLE  | 01 |   |
| MCDERMOTT INTL INC           | COM             | 580037109 | 580   | 21542   | SH  | SOLE      | 01 | 0 |
| MCDERMOTT INTL INC           | COM             | 580037109 | 404   | 15000   | SH  | CALL SOLE | 01 |   |
| MCDONALDS CORP               | COM             | 580135101 | 453   | 6791    | SH  | SOLE      | 04 |   |
| MEADWESTVACO CORP            | COM             | 583334107 | 593   | 23210   | SH  | SOLE      | 01 | 0 |
| MEDCO HEALTH SOLUTIONS INC   | COM             | 58405U102 | 664   | 10283   | SH  | SOLE      | 04 |   |
| MEDICINES CO                 | COM             | 584688105 | 1     | 100     | SH  | PUT SOLE  | 01 |   |
| MEDICINES CO                 | COM             | 584688105 | 1068  | 136200  | SH  | CALL SOLE | 01 |   |
| MEDICINES CO                 | COM             | 584688105 | 365   | 46600   | SH  | SOLE      | 01 | 0 |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 42    | 1646    | SH  | SOLE      | 04 |   |
| MEDICIS PHARMACEUTICAL CORP  | CL A NEW        | 584690309 | 252   | 10000   | SH  | CALL SOLE | 01 |   |
| MEDIVATION INC               | COM             | 58501N101 | 27    | 2590    | SH  | SOLE      | 01 | 0 |
| MEDIVATION INC               | COM             | 58501N101 | 569   | 54200   | SH  | CALL SOLE | 01 |   |
| MEDIVATION INC               | COM             | 58501N101 | 1003  | 95600   | SH  | PUT SOLE  | 01 |   |
| MEDTRONIC INC                | COM             | 585055106 | 1252  | 27799   | SH  | SOLE      | 01 | 0 |
| MEDTRONIC INC                | COM             | 585055106 | 4192  | 93100   | SH  | PUT SOLE  | 01 |   |
| MELLANOX TECHNOLOGIES LTD    | SHS             | M51363113 | 1650  | 70000   | SH  | CALL SOLE | 02 |   |
| MELLANOX TECHNOLOGIES LTD    | SHS             | M51363113 | 2112  | 89614   | SH  | SOLE      | 02 |   |
| MERCK & CO INC NEW           | COM             | 58933Y105 | 909   | 24330   | SH  | SOLE      | 04 |   |
| MERIT MED SYS INC            | COM             | 589889104 | 188   | 12300   | SH  | CALL SOLE | 01 |   |
| METLIFE INC                  | COM             | 59156R108 | 433   | 10000   | SH  | SOLE      | 02 | 0 |
| METLIFE INC                  | COM             | 59156R108 | 321   | 7400    | SH  | CALL SOLE | 01 |   |
| MF GLOBAL LTD                | NOTE 9.000% 6/2 | 55276YAB2 | 115   | 100000  | PRN | SOLE      | 01 |   |
| MGM MIRAGE                   | COM             | 552953101 | 8360  | 696700  | SH  | PUT SOLE  | 01 |   |
| MGM MIRAGE                   | COM             | 552953101 | 103   | 8584    | SH  | SOLE      | 04 |   |
| MGM MIRAGE                   | COM             | 552953101 | 2520  | 210000  | SH  | CALL SOLE | 01 |   |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 598   | 21238   | SH  | SOLE      | 01 | 0 |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 141   | 5000    | SH  | CALL SOLE | 01 |   |
| MICROCHIP TECHNOLOGY INC     | COM             | 595017104 | 2196  | 78000   | SH  | PUT SOLE  | 01 |   |
| MICROMET INC                 | COM             | 59509C105 | 780   | 96512   | SH  | SOLE      | 01 |   |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 1041  | 100400  | SH  | CALL SOLE | 01 |   |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 1287  | 124100  | SH  | PUT SOLE  | 01 |   |
| MICRON TECHNOLOGY INC        | COM             | 595112103 | 206   | 19801   | SH  | SOLE      | 04 |   |
| MICRON TECHNOLOGY INC        | NOTE 1.875% 6/0 | 595112AH6 | 6165  | 6447000 | PRN | SOLE      | 01 |   |
| MICROSOFT CORP               | COM             | 594918104 | 7227  | 246814  | SH  | SOLE      | 01 | 0 |
| MICROSOFT CORP               | COM             | 594918104 | 1757  | 60000   | SH  | PUT SOLE  | 01 |   |
| MICROSOFT CORP               | COM             | 594918104 | 9323  | 318400  | SH  | CALL SOLE | 01 |   |
| MICROSTRATEGY INC            | CL A NEW        | 594972408 | 2552  | 30000   | SH  | PUT SOLE  | 01 |   |
| MICROSTRATEGY INC            | CL A NEW        | 594972408 | 2315  | 27216   | SH  | SOLE      | 01 | 0 |
| MILLIPORE CORP               | COM             | 601073109 | 4963  | 47000   | SH  | CALL SOLE | 01 |   |
| MILLIPORE CORP               | COM             | 601073109 | 1056  | 10000   | SH  | PUT SOLE  | 01 |   |
| MOLSON COORS BREWING CO      | CL B            | 60871R209 | 376   | 8932    | SH  | SOLE      | 04 |   |
| MONSANTO CO NEW              | COM             | 61166W101 | 608   | 8505    | SH  | SOLE      | 01 | 0 |
| MONSTER WORLDWIDE INC        | COM             | 611742107 | 212   | 12758   | SH  | SOLE      | 01 | 0 |
| MOODYS CORP                  | COM             | 615369105 | 517   | 17374   | SH  | SOLE      | 04 |   |
| MORGAN STANLEY               | COM NEW         | 617446448 | 893   | 30500   | SH  | CALL SOLE | 01 |   |
| MORGAN STANLEY               | COM NEW         | 617446448 | 2944  | 100500  | SH  | PUT SOLE  | 01 |   |

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|                            |                 |           |       |         |     |           |    |   |
|----------------------------|-----------------|-----------|-------|---------|-----|-----------|----|---|
| MORGAN STANLEY             | COM NEW         | 617446448 | 2381  | 81304   | SH  | SOLE      | 01 | 0 |
| MOSAIC CO                  | COM             | 61945A107 | 45176 | 743400  | SH  | CALL SOLE | 01 |   |
| MSCI INC                   | CL A            | 55354G100 | 977   | 27050   | SH  | SOLE      | 01 | 0 |
| MTR GAMING GROUP INC       | COM             | 553769100 | 98    | 48750   | SH  | SOLE      | 01 |   |
| MURPHY OIL CORP            | COM             | 626717102 | 55    | 981     | SH  | SOLE      | 04 |   |
| MURPHY OIL CORP            | COM             | 626717102 | 1686  | 30000   | SH  | CALL SOLE | 01 |   |
| MURPHY OIL CORP            | COM             | 626717102 | 3169  | 56400   | SH  | PUT SOLE  | 01 |   |
| MYLAN INC                  | COM             | 628530107 | 1136  | 50000   | SH  | CALL SOLE | 01 |   |
| MYLAN INC                  | PFD CONV        | 628530206 | 1     | 1       | SH  | SOLE      | 01 |   |
| MYRIAD GENETICS INC        | COM             | 62855J104 | 231   | 9600    | SH  | SOLE      | 01 |   |
| MYRIAD GENETICS INC        | COM             | 62855J104 | 1570  | 65300   | SH  | CALL SOLE | 01 |   |
| NABI BIOPHARMACEUTICALS    | NOTE 2.875% 4/1 | 629519AB5 | 206   | 217000  | PRN | SOLE      | 01 |   |
| NABORS INDUSTRIES LTD      | SHS             | G6359F103 | 699   | 35595   | SH  | SOLE      | 04 |   |
| NALCO HOLDING COMPANY      | COM             | 62985Q101 | 95    | 3910    | SH  | SOLE      | 04 |   |
| NALCO HOLDING COMPANY      | COM             | 62985Q101 | 341   | 14000   | SH  | CALL SOLE | 01 |   |
| NATIONAL FUEL GAS CO N J   | COM             | 636180101 | 101   | 2000    | SH  | CALL SOLE | 01 |   |
| NATIONAL FUEL GAS CO N J   | COM             | 636180101 | 203   | 4026    | SH  | SOLE      | 01 | 0 |
| NATIONAL OILWELL VARCO INC | COM             | 637071101 | 1217  | 30000   | SH  | PUT SOLE  | 01 |   |
| NATIONAL OILWELL VARCO INC | COM             | 637071101 | 1960  | 48307   | SH  | SOLE      | 01 | 0 |
| NATIONAL OILWELL VARCO INC | COM             | 637071101 | 1217  | 30000   | SH  | CALL SOLE | 01 |   |
| NAVISTAR INTL CORP NEW     | NOTE 3.000%10/1 | 63934EAL2 | 162   | 145000  | PRN | SOLE      | 01 |   |
| NETAPP INC                 | COM             | 64110D104 | 252   | 7716    | SH  | SOLE      | 04 |   |
| NETAPP INC                 | NOTE 1.750% 6/0 | 64110DAB0 | 2303  | 1966000 | PRN | SOLE      | 01 |   |
| NETFLIX INC                | COM             | 64110L106 | 22    | 305     | SH  | SOLE      | 04 |   |
| NETFLIX INC                | COM             | 64110L106 | 3687  | 50000   | SH  | PUT SOLE  | 01 |   |
| NEWELL RUBBERMAID INC      | NOTE 5.500% 3/1 | 651229AH9 | 2873  | 1530000 | PRN | SOLE      | 01 |   |
| NEWMONT MINING CORP        | COM             | 651639106 | 299   | 5883    | SH  | SOLE      | 01 | 0 |
| NEWMONT MINING CORP        | NOTE 1.250% 7/1 | 651639AH9 | 119   | 93000   | PRN | SOLE      | 01 |   |
| NEWMONT MINING CORP        | NOTE 1.625% 7/1 | 651639AJ5 | 221   | 171000  | PRN | SOLE      | 01 |   |
| NEWMONT MINING CORP        | NOTE 3.000% 2/1 | 651639AK2 | 27    | 21000   | PRN | SOLE      | 01 |   |
| NICOR INC                  | COM             | 654086107 | 345   | 8227    | SH  | SOLE      | 04 |   |
| NII HLDGS INC              | CL B NEW        | 62913F201 | 29    | 700     | SH  | SOLE      | 01 |   |
| NII HLDGS INC              | CL B NEW        | 62913F201 | 125   | 3000    | SH  | PUT SOLE  | 01 |   |
| NII HLDGS INC              | NOTE 3.125% 6/1 | 62913FAJ1 | 61    | 65000   | PRN | SOLE      | 01 |   |
| NMT MED INC                | COM             | 629294109 | 91    | 20000   | SH  | PUT SOLE  | 01 |   |
| NMT MED INC                | COM             | 629294109 | 8     | 1800    | SH  | SOLE      | 01 |   |
| NOBEL LEARNING CMNTYS INC  | COM             | 654889104 | 2428  | 309657  | SH  | SOLE      | 01 |   |
| NOBLE CORPORATION BAAR     | NAMEN -AKT      | H5833N103 | 1050  | 25105   | SH  | SOLE      | 01 | 0 |
| NORDSTROM INC              | COM             | 655664100 | 196   | 4800    | SH  | SOLE      | 01 | 0 |
| NORDSTROM INC              | COM             | 655664100 | 1838  | 45000   | SH  | PUT SOLE  | 01 |   |
| NORTHROP GRUMMAN CORP      | COM             | 666807102 | 16058 | 244900  | SH  | CALL SOLE | 01 |   |
| NOVELLUS SYS INC           | COM             | 670008101 | 2671  | 106852  | SH  | SOLE      | 02 | 0 |
| NOVELLUS SYS INC           | COM             | 670008101 | 2499  | 100000  | SH  | PUT SOLE  | 02 |   |
| NRG ENERGY INC             | COM NEW         | 629377508 | 568   | 27177   | SH  | SOLE      | 04 |   |
| NUANCE COMMUNICATIONS INC  | COM             | 67020Y100 | 840   | 50500   | SH  | PUT SOLE  | 02 |   |
| NUANCE COMMUNICATIONS INC  | COM             | 67020Y100 | 9824  | 590400  | SH  | CALL SOLE | 01 |   |
| NUCOR CORP                 | COM             | 670346105 | 784   | 17275   | SH  | SOLE      | 01 | 0 |
| NUTRI SYS INC NEW          | COM             | 67069D108 | 424   | 23742   | SH  | SOLE      | 01 | 0 |
| NYSE EURONEXT              | COM             | 629491101 | 888   | 30000   | SH  | SOLE      | 02 | 0 |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 2367  | 28000   | SH  | PUT SOLE  | 01 |   |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 9046  | 107000  | SH  | CALL SOLE | 01 |   |
| OCCIDENTAL PETE CORP DEL   | COM             | 674599105 | 3438  | 40672   | SH  | SOLE      | 01 | 0 |
| OCWEN FINL CORP            | COM NEW         | 675746309 | 555   | 50000   | SH  | SOLE      | 02 |   |
| OIL SVC HOLDERS TR         | DEPOSTRY RCPT   | 678002106 | 6448  | 52600   | SH  | PUT SOLE  | 01 |   |
| OLD REP INTL CORP          | COM             | 680223104 | 1     | 86      | SH  | SOLE      | 04 |   |
| OLD REP INTL CORP          | NOTE 8.000% 5/1 | 680223AF1 | 13    | 10000   | PRN | SOLE      | 01 |   |
| ON SEMICONDUCTOR CORP      | COM             | 682189105 | 90    | 11300   | SH  | SOLE      | 01 |   |
| ON SEMICONDUCTOR CORP      | NOTE 4/1        | 682189AB1 | 4     | 4000    | PRN | SOLE      | 01 |   |
| ON SEMICONDUCTOR CORP      | NOTE 4/1        | 682189AE5 | 291   | 291000  | PRN | SOLE      | 01 |   |
| ONCOTHYREON INC            | COM             | 682324108 | 267   | 77500   | SH  | CALL SOLE | 01 |   |
| ONEOK INC NEW              | COM             | 682680103 | 324   | 7101    | SH  | SOLE      | 04 |   |
| ONYX PHARMACEUTICALS INC   | COM             | 683399109 | 1580  | 52188   | SH  | SOLE      | 01 |   |

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| ONYX PHARMACEUTICALS INC     | COM             | 683399109 | 3709  | 122500  | SH  | CALL | SOLE | 01   |
| ONYX PHARMACEUTICALS INC     | COM             | 683399109 | 3331  | 110000  | SH  | PUT  | SOLE | 01   |
| OPTIMER PHARMACEUTICALS INC  | COM             | 68401H104 | 858   | 69900   | SH  | PUT  | SOLE | 01   |
| OPTIMER PHARMACEUTICALS INC  | COM             | 68401H104 | 858   | 69900   | SH  | CALL | SOLE | 01   |
| OPTIMER PHARMACEUTICALS INC  | COM             | 68401H104 | 7     | 558     | SH  |      | SOLE | 01 0 |
| ORACLE CORP                  | COM             | 68389X105 | 1286  | 50000   | SH  | PUT  | SOLE | 02   |
| ORIENTAL FINL GROUP INC      | COM             | 68618W100 | 675   | 50000   | SH  |      | SOLE | 02   |
| OSI PHARMACEUTICALS INC      | COM             | 671040103 | 5717  | 96000   | SH  | PUT  | SOLE | 01   |
| OSI PHARMACEUTICALS INC      | COM             | 671040103 | 6551  | 110000  | SH  | CALL | SOLE | 01   |
| OWENS CORNING NEW            | COM             | 690742101 | 415   | 16300   | SH  | PUT  | SOLE | 01   |
| OWENS CORNING NEW            | COM             | 690742101 | 6     | 231     | SH  |      | SOLE | 04   |
| OWENS CORNING NEW            | COM             | 690742101 | 1018  | 40000   | SH  | CALL | SOLE | 01   |
| PAIN THERAPEUTICS INC        | COM             | 69562K100 | 108   | 17184   | SH  |      | SOLE | 01   |
| PAIN THERAPEUTICS INC        | COM             | 69562K100 | 125   | 20000   | SH  | CALL | SOLE | 01   |
| PAIN THERAPEUTICS INC        | COM             | 69562K100 | 1952  | 311300  | SH  | PUT  | SOLE | 01   |
| PALM INC NEW                 | COM             | 696643105 | 797   | 212000  | SH  | PUT  | SOLE | 01   |
| PALM INC NEW                 | COM             | 696643105 | 533   | 141873  | SH  |      | SOLE | 01 0 |
| PALM INC NEW                 | COM             | 696643105 | 395   | 105000  | SH  | CALL | SOLE | 01   |
| PANERA BREAD CO              | CL A            | 69840W108 | 381   | 4980    | SH  |      | SOLE | 01 0 |
| PANERA BREAD CO              | CL A            | 69840W108 | 3060  | 40000   | SH  | CALL | SOLE | 01   |
| PANERA BREAD CO              | CL A            | 69840W108 | 382   | 5000    | SH  | PUT  | SOLE | 01   |
| PARKER HANNIFIN CORP         | COM             | 701094104 | 1184  | 18289   | SH  |      | SOLE | 04   |
| PATTERSON UTI ENERGY INC     | COM             | 703481101 | 699   | 50000   | SH  |      | SOLE | 01   |
| PAYCHEX INC                  | COM             | 704326107 | 893   | 29053   | SH  |      | SOLE | 04   |
| PEABODY ENERGY CORP          | COM             | 704549104 | 5517  | 120721  | SH  |      | SOLE | 01 0 |
| PEABODY ENERGY CORP          | COM             | 704549104 | 12024 | 263100  | SH  | CALL | SOLE | 01   |
| PEABODY ENERGY CORP          | COM             | 704549104 | 5662  | 123900  | SH  | PUT  | SOLE | 01   |
| PENN WEST ENERGY TR          | TR UNIT         | 707885109 | 327   | 15500   | SH  | CALL | SOLE | 01   |
| PENN WEST ENERGY TR          | TR UNIT         | 707885109 | 676   | 32000   | SH  | PUT  | SOLE | 01   |
| PENNEY J C INC               | COM             | 708160106 | 765   | 23778   | SH  |      | SOLE | 04   |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT      | 709102107 | 4475  | 358900  | SH  | PUT  | SOLE | 01   |
| PENNSYLVANIA RL ESTATE INVT  | SH BEN INT      | 709102107 | 3287  | 263600  | SH  | CALL | SOLE | 01   |
| PENSON WORLDWIDE INC         | COM             | 709600100 | 403   | 40000   | SH  | CALL | SOLE | 01   |
| PENSON WORLDWIDE INC         | COM             | 709600100 | 403   | 40000   | SH  | PUT  | SOLE | 01   |
| PENWEST PHARMACEUTICALS CO   | COM             | 709754105 | 60    | 17300   | SH  |      | SOLE | 01   |
| PENWEST PHARMACEUTICALS CO   | COM             | 709754105 | 362   | 105000  | SH  | PUT  | SOLE | 01   |
| PEOPLES UNITED FINANCIAL INC | COM             | 712704105 | 62    | 4000    | SH  | CALL | SOLE | 01   |
| PEOPLES UNITED FINANCIAL INC | COM             | 712704105 | 1084  | 69370   | SH  |      | SOLE | 02 0 |
| PEPSICO INC                  | COM             | 713448108 | 907   | 13713   | SH  |      | SOLE | 04   |
| PERKINELMER INC              | COM             | 714046109 | 514   | 21495   | SH  |      | SOLE | 04   |
| PETMED EXPRESS INC           | COM             | 716382106 | 1426  | 64320   | SH  |      | SOLE | 01 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR   | 71654V408 | 5508  | 123801  | SH  |      | SOLE | 01 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR   | 71654V408 | 2599  | 58400   | SH  | CALL | SOLE | 01   |
| PFIZER INC                   | COM             | 717081103 | 262   | 15325   | SH  |      | SOLE | 04   |
| PG&E CORP                    | COM             | 69331C108 | 297   | 6996    | SH  |      | SOLE | 04   |
| PHILIP MORRIS INTL INC       | COM             | 718172109 | 390   | 7470    | SH  |      | SOLE | 01 0 |
| PINNACLE WEST CAP CORP       | COM             | 723484101 | 281   | 7458    | SH  |      | SOLE | 04   |
| PIPER JAFFRAY COS            | COM             | 724078100 | 1322  | 32800   | SH  | CALL | SOLE | 01   |
| PLACER DOME INC              | DBCV 2.750%10/1 | 725906AK7 | 6302  | 4011000 | PRN |      | SOLE | 01   |
| PLAINS EXPL& PRODTN CO       | COM             | 726505100 | 1200  | 40000   | SH  | CALL | SOLE | 01   |
| PLAINS EXPL& PRODTN CO       | COM             | 726505100 | 187   | 6246    | SH  |      | SOLE | 01 0 |
| PLUM CREEK TIMBER CO INC     | COM             | 729251108 | 1198  | 30800   | SH  | CALL | SOLE | 01   |
| POLARIS INDS INC             | COM             | 731068102 | 231   | 4524    | SH  |      | SOLE | 01 0 |
| POLARIS INDS INC             | COM             | 731068102 | 2046  | 40000   | SH  | CALL | SOLE | 01   |
| POLO RALPH LAUREN CORP       | CL A            | 731572103 | 237   | 2792    | SH  |      | SOLE | 04   |
| POOL CORPORATION             | COM             | 73278L105 | 45    | 2000    | SH  |      | SOLE | 01   |
| POOL CORPORATION             | COM             | 73278L105 | 480   | 21200   | SH  | PUT  | SOLE | 01   |
| POPULAR INC                  | COM             | 733174106 | 438   | 150182  | SH  |      | SOLE | 02 0 |
| POPULAR INC                  | COM             | 733174106 | 728   | 250000  | SH  | CALL | SOLE | 02   |
| POST PPTYS INC               | COM             | 737464107 | 1101  | 50000   | SH  | CALL | SOLE | 01   |
| POTASH CORP SASK INC         | COM             | 73755L107 | 7877  | 66000   | SH  | CALL | SOLE | 01   |
| POTASH CORP SASK INC         | COM             | 73755L107 | 131   | 1099    | SH  |      | SOLE | 02 0 |



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|                              |                  |           |        |          |     |      |      |    |
|------------------------------|------------------|-----------|--------|----------|-----|------|------|----|
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 94422  | 1960600  | SH  | PUT  | SOLE | 01 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 9106   | 189075   | SH  |      | SOLE | 01 |
| POWERSHARES QQQ TRUST        | UNIT SER 1       | 73935A104 | 11053  | 229500   | SH  | CALL | SOLE | 01 |
| POWERSHS DB MULTI SECT COMM  | DB AGRICULT FD   | 73936B408 | 242    | 10000    | SH  |      | SOLE | 01 |
| POWERWAVE TECHNOLOGIES INC   | NOTE 3.875%10/0  | 739363AF6 | 35     | 50000    | PRN |      | SOLE | 01 |
| PPL CORP                     | COM              | 69351T106 | 685    | 24700    | SH  |      | SOLE | 04 |
| PRAXAIR INC                  | COM              | 74005P104 | 236    | 2842     | SH  |      | SOLE | 01 |
| PRE PAID LEGAL SVCS INC      | COM              | 740065107 | 379    | 10000    | SH  | PUT  | SOLE | 01 |
| PRE PAID LEGAL SVCS INC      | COM              | 740065107 | 218    | 5771     | SH  |      | SOLE | 01 |
| PREMIERWEST BANCORP          | COM              | 740921101 | 285    | 633119   | SH  |      | SOLE | 01 |
| PRICE T ROWE GROUP INC       | COM              | 74144T108 | 3298   | 60000    | SH  | PUT  | SOLE | 02 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 108862 | 1720600  | SH  | CALL | SOLE | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 3796   | 60000    | SH  | PUT  | SOLE | 01 |
| PROCTER & GAMBLE CO          | COM              | 742718109 | 789    | 12456    | SH  |      | SOLE | 04 |
| PROGENICS PHARMACEUTICALS IN | COM              | 743187106 | 163    | 30600    | SH  |      | SOLE | 01 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 1340   | 70200    | SH  | CALL | SOLE | 01 |
| PROLOGIS                     | SH BEN INT       | 743410102 | 1496   | 113300   | SH  | PUT  | SOLE | 01 |
| PROLOGIS                     | SH BEN INT       | 743410102 | 1496   | 113300   | SH  | CALL | SOLE | 01 |
| PROLOGIS                     | SH BEN INT       | 743410102 | 611    | 46294    | SH  |      | SOLE | 04 |
| PROSHARES TR                 | PSHS ULTASH DW30 | 74347R867 | 264    | 10000    | SH  |      | SOLE | 01 |
| PROSHARES TR                 | PSHS ULTRA QQQ   | 74347R206 | 1309   | 20000    | SH  | CALL | SOLE | 01 |
| PROSHARES TR                 | PSHS ULTSHRT QQQ | 74347R875 | 1252   | 74809    | SH  |      | SOLE | 01 |
| PROTEIN DESIGN LABS INC      | NOTE 2.000% 2/1  | 74369LAF0 | 7778   | 8060000  | PRN |      | SOLE | 01 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 5024   | 83034    | SH  |      | SOLE | 01 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 23420  | 387100   | SH  | CALL | SOLE | 01 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 21526  | 355800   | SH  | PUT  | SOLE | 01 |
| PSYCHIATRIC SOLUTIONS INC    | COM              | 74439H108 | 746    | 25000    | SH  | CALL | SOLE | 01 |
| PUBLIC STORAGE               | COM              | 74460D109 | 365    | 3968     | SH  |      | SOLE | 04 |
| PUBLIC SVC ENTERPRISE GROUP  | COM              | 744573106 | 827    | 28000    | SH  | CALL | SOLE | 01 |
| PULTE HOMES INC              | COM              | 745867101 | 357    | 31716    | SH  |      | SOLE | 01 |
| QUALCOMM INC                 | COM              | 747525103 | 1184   | 28215    | SH  |      | SOLE | 04 |
| QUANTA SVCS INC              | COM              | 74762E102 | 593    | 30932    | SH  |      | SOLE | 04 |
| QUANTA SVCS INC              | NOTE 3.750% 4/3  | 74762EAE2 | 761    | 746000   | PRN |      | SOLE | 01 |
| QUICKSILVER RESOURCES INC    | COM              | 74837R104 | 46     | 3246     | SH  |      | SOLE | 04 |
| QUICKSILVER RESOURCES INC    | COM              | 74837R104 | 141    | 10000    | SH  | CALL | SOLE | 01 |
| RADIAN GROUP INC             | COM              | 750236101 | 469    | 30000    | SH  | CALL | SOLE | 01 |
| RADIOSHACK CORP              | COM              | 750438103 | 3197   | 141270   | SH  |      | SOLE | 02 |
| RADIOSHACK CORP              | COM              | 750438103 | 792    | 35000    | SH  | CALL | SOLE | 01 |
| RADIOSHACK CORP              | COM              | 750438103 | 792    | 35000    | SH  | PUT  | SOLE | 01 |
| RAM ENERGY RESOURCES INC     | COM              | 75130P109 | 28173  | 19295941 | SH  |      | SOLE | 01 |
| RAMBUS INC DEL               | COM              | 750917106 | 4479   | 205000   | SH  | CALL | SOLE | 01 |
| RAMBUS INC DEL               | COM              | 750917106 | 759    | 34718    | SH  |      | SOLE | 01 |
| RAMBUS INC DEL               | COM              | 750917106 | 1125   | 51500    | SH  | PUT  | SOLE | 01 |
| RANDGOLD RES LTD             | ADR              | 752344309 | 215    | 2800     | SH  |      | SOLE | 01 |
| RED HAT INC                  | COM              | 756577102 | 8406   | 287200   | SH  | CALL | SOLE | 01 |
| RED HAT INC                  | COM              | 756577102 | 5061   | 172900   | SH  | PUT  | SOLE | 01 |
| RED HAT INC                  | COM              | 756577102 | 5182   | 177027   | SH  |      | SOLE | 01 |
| REDWOOD TR INC               | COM              | 758075402 | 193    | 12500    | SH  | CALL | SOLE | 01 |
| RESEARCH IN MOTION LTD       | COM              | 760975102 | 296    | 4000     | SH  | CALL | SOLE | 01 |
| RITCHIE BROS AUCTIONEERS     | COM              | 767744105 | 2153   | 100000   | SH  | PUT  | SOLE | 02 |
| ROBERT HALF INTL INC         | COM              | 770323103 | 597    | 19609    | SH  |      | SOLE | 04 |
| ROCKWELL AUTOMATION INC      | COM              | 773903109 | 246    | 4358     | SH  |      | SOLE | 04 |
| ROCKWOOD HLDGS INC           | COM              | 774415103 | 2000   | 75136    | SH  |      | SOLE | 01 |
| ROCKWOOD HLDGS INC           | COM              | 774415103 | 1597   | 60000    | SH  | CALL | SOLE | 01 |
| ROGERS CORP                  | COM              | 775133101 | 580    | 20000    | SH  | CALL | SOLE | 01 |
| ROPER INDS INC NEW           | NOTE 1/1         | 776696AA4 | 16     | 22000    | PRN |      | SOLE | 01 |
| ROSS STORES INC              | COM              | 778296103 | 377    | 7043     | SH  |      | SOLE | 04 |
| ROWAN COS INC                | COM              | 779382100 | 364    | 12500    | SH  | CALL | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD  | COM              | V7780T103 | 1059   | 32100    | SH  | PUT  | SOLE | 01 |
| RPM INTL INC                 | COM              | 749685103 | 3201   | 150000   | SH  | CALL | SOLE | 01 |
| RPM INTL INC                 | COM              | 749685103 | 2      | 116      | SH  |      | SOLE | 04 |
| RYANAIR HLDGS PLC            | SPONSORED ADR    | 783513104 | 435    | 16000    | SH  |      | SOLE | 01 |

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| RYDER SYS INC                | COM             | 783549108 | 775   | 20000  | SH  | PUT  | SOLE | 01 |
| RYDER SYS INC                | COM             | 783549108 | 775   | 20000  | SH  | CALL | SOLE | 01 |
| SAIC INC                     | COM             | 78390X101 | 746   | 42148  | SH  |      | SOLE | 04 |
| SALESFORCE COM INC           | COM             | 79466L302 | 992   | 13328  | SH  |      | SOLE | 04 |
| SALIX PHARMACEUTICALS INC    | COM             | 795435106 | 2082  | 55911  | SH  |      | SOLE | 01 |
| SALIX PHARMACEUTICALS INC    | COM             | 795435106 | 1863  | 50000  | SH  | CALL | SOLE | 01 |
| SALIX PHARMACEUTICALS INC    | COM             | 795435106 | 9964  | 267500 | SH  | PUT  | SOLE | 01 |
| SANDERSON FARMS INC          | COM             | 800013104 | 1072  | 20000  | SH  | CALL | SOLE | 01 |
| SANDERSON FARMS INC          | COM             | 800013104 | 10    | 182    | SH  |      | SOLE | 04 |
| SANDERSON FARMS INC          | COM             | 800013104 | 1608  | 30000  | SH  | PUT  | SOLE | 01 |
| SANDISK CORP                 | COM             | 80004C101 | 3490  | 100774 | SH  |      | SOLE | 01 |
| SANDISK CORP                 | COM             | 80004C101 | 7345  | 212100 | SH  | CALL | SOLE | 01 |
| SARA LEE CORP                | COM             | 803111103 | 162   | 11600  | SH  | PUT  | SOLE | 01 |
| SARA LEE CORP                | COM             | 803111103 | 321   | 22969  | SH  |      | SOLE | 01 |
| SAVIENT PHARMACEUTICALS INC  | COM             | 80517Q100 | 1826  | 126400 | SH  | CALL | SOLE | 01 |
| SBA COMMUNICATIONS CORP      | COM             | 78388J106 | 225   | 6227   | SH  |      | SOLE | 01 |
| SBA COMMUNICATIONS CORP      | NOTE 0.375%12/0 | 78388JAJ5 | 8     | 7000   | PRN |      | SOLE | 01 |
| SBA COMMUNICATIONS CORP      | NOTE 1.875% 5/0 | 78388JAN6 | 189   | 179000 | PRN |      | SOLE | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 4442  | 70000  | SH  | CALL | SOLE | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 5077  | 80000  | SH  | PUT  | SOLE | 01 |
| SCHLUMBERGER LTD             | COM             | 806857108 | 3334  | 52539  | SH  |      | SOLE | 01 |
| SCHLUMBERGER LTD             | DCV 2.125% 6/0  | 806857AD0 | 16    | 10000  | PRN |      | SOLE | 01 |
| SCHWAB CHARLES CORP NEW      | COM             | 808513105 | 841   | 45000  | SH  | CALL | SOLE | 01 |
| SCHWEITZER-MAUDUIT INTL INC  | COM             | 808541106 | 713   | 15000  | SH  | CALL | SOLE | 01 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM        | 811065101 | 1233  | 27800  | SH  | CALL | SOLE | 02 |
| SCRIPPS NETWORKS INTERACT IN | CL A COM        | 811065101 | 2702  | 60923  | SH  |      | SOLE | 02 |
| SEABRIDGE GOLD INC           | COM             | 811916105 | 487   | 20000  | SH  | CALL | SOLE | 01 |
| SEAGATE TECHNOLOGY           | SHS             | G7945J104 | 1304  | 71400  | SH  | PUT  | SOLE | 01 |
| SEAGATE TECHNOLOGY           | SHS             | G7945J104 | 1304  | 71400  | SH  | CALL | SOLE | 01 |
| SEAGATE TECHNOLOGY           | SHS             | G7945J104 | 471   | 25808  | SH  |      | SOLE | 01 |
| SEALED AIR CORP NEW          | COM             | 81211K100 | 558   | 26478  | SH  |      | SOLE | 01 |
| SEARS HLDGS CORP             | COM             | 812350106 | 239   | 2200   | SH  |      | SOLE | 01 |
| SEATTLE GENETICS INC         | COM             | 812578102 | 294   | 24600  | SH  |      | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 8319  | 144636 | SH  |      | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY  | 81369Y506 | 9146  | 159000 | SH  | PUT  | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 5884  | 368900 | SH  | PUT  | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-FINL    | 81369Y605 | 13347 | 836800 | SH  | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 2421  | 77500  | SH  | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS    | 81369Y704 | 286   | 9160   | SH  |      | SOLE | 04 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 742   | 25000  | SH  | PUT  | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 742   | 25000  | SH  | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-UTILS   | 81369Y886 | 3577  | 120598 | SH  |      | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 2869  | 84559  | SH  |      | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 1866  | 55000  | SH  | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI MATERIALS   | 81369Y100 | 9138  | 269400 | SH  | PUT  | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT        | 816636203 | 279   | 10000  | SH  | PUT  | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT        | 816636203 | 279   | 10000  | SH  | CALL | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT        | 816636203 | 22121 | 793706 | SH  |      | SOLE | 01 |
| SEMPRA ENERGY                | COM             | 816851109 | 429   | 8597   | SH  |      | SOLE | 04 |
| SEQUENOM INC                 | COM NEW         | 817337405 | 157   | 25000  | SH  | PUT  | SOLE | 01 |
| SEQUENOM INC                 | COM NEW         | 817337405 | 94    | 15000  | SH  |      | SOLE | 01 |
| SEQUENOM INC                 | COM NEW         | 817337405 | 252   | 40000  | SH  | CALL | SOLE | 01 |
| SFN GROUP INC                | COM             | 784153108 | 384   | 48000  | SH  | PUT  | SOLE | 01 |
| SFN GROUP INC                | COM             | 784153108 | 785   | 98000  | SH  | CALL | SOLE | 01 |
| SFN GROUP INC                | COM             | 784153108 | 25    | 3100   | SH  |      | SOLE | 04 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 49    | 725    | SH  |      | SOLE | 04 |
| SHERWIN WILLIAMS CO          | COM             | 824348106 | 1760  | 26000  | SH  | PUT  | SOLE | 01 |
| SHIP FINANCE INTERNATIONAL L | SHS             | G81075106 | 1332  | 75000  | SH  | CALL | SOLE | 01 |
| SHIRE PLC                    | SPONSORED ADR   | 82481R106 | 3248  | 49200  | SH  | CALL | SOLE | 01 |
| SHIRE PLC                    | SPONSORED ADR   | 82481R106 | 51    | 780    | SH  |      | SOLE | 04 |
| SILVER WHEATON CORP          | COM             | 828336107 | 470   | 30000  | SH  | PUT  | SOLE | 01 |
| SIMON PTY GROUP INC NEW      | COM             | 828806109 | 3591  | 42800  | SH  | PUT  | SOLE | 01 |

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|                              |                 |           |        |         |     |      |      |    |
|------------------------------|-----------------|-----------|--------|---------|-----|------|------|----|
| SIMON PPTY GROUP INC NEW     | COM             | 828806109 | 556    | 6626    | SH  |      | SOLE | 04 |
| SIMON PPTY GROUP INC NEW     | COM             | 828806109 | 1619   | 19300   | SH  | CALL | SOLE | 01 |
| SIMS METAL MANAGEMENT LTD    | SPONS ADR       | 829160100 | 841    | 42838   | SH  |      | SOLE | 01 |
| SKILLSOFT PLC                | SPONSORED ADR   | 830928107 | 114    | 11000   | SH  |      | SOLE | 01 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 1718   | 30000   | SH  | PUT  | SOLE | 01 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 1718   | 30000   | SH  | CALL | SOLE | 01 |
| SL GREEN RLTY CORP           | COM             | 78440X101 | 1707   | 29800   | SH  |      | SOLE | 01 |
| SLM CORP                     | COM             | 78442P106 | 2455   | 196100  | SH  | PUT  | SOLE | 01 |
| SLM CORP                     | COM             | 78442P106 | 5718   | 456700  | SH  | CALL | SOLE | 01 |
| SLM CORP                     | COM             | 78442P106 | 186    | 14860   | SH  |      | SOLE | 04 |
| SMITHFIELD FOODS INC         | COM             | 832248108 | 6821   | 328900  | SH  | CALL | SOLE | 01 |
| SMITHFIELD FOODS INC         | COM             | 832248108 | 52     | 2500    | SH  |      | SOLE | 01 |
| SMITHTOWN BANCORP INC        | COM             | 832449102 | 1579   | 382200  | SH  |      | SOLE | 02 |
| SOUTHERN COPPER CORP         | COM             | 84265V105 | 3800   | 120000  | SH  | PUT  | SOLE | 01 |
| SOUTHERN COPPER CORP         | COM             | 84265V105 | 3      | 87      | SH  |      | SOLE | 02 |
| SOUTHWESTERN ENERGY CO       | COM             | 845467109 | 335    | 8217    | SH  |      | SOLE | 02 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 134542 | 1234900 | SH  | CALL | SOLE | 01 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 62516  | 573800  | SH  | PUT  | SOLE | 01 |
| SPDR GOLD TRUST              | GOLD SHS        | 78463V107 | 81     | 750     | SH  |      | SOLE | 01 |
| SPDR S&P 500 ETF TR          | UNIT SER 1 S&P  | 78462F103 | 26800  | 229065  | SH  |      | SOLE | 01 |
| SPDR S&P 500 ETF TR          | UNIT SER 1 S&P  | 78462F103 | 149830 | 1280600 | SH  | PUT  | SOLE | 01 |
| SPDR S&P 500 ETF TR          | UNIT SER 1 S&P  | 78462F103 | 50825  | 434400  | SH  | CALL | SOLE | 01 |
| SPDR SERIES TRUST            | KBW REGN BK ETF | 78464A698 | 383    | 14600   | SH  | PUT  | SOLE | 01 |
| SPDR SERIES TRUST            | KBW REGN BK ETF | 78464A698 | 1967   | 75000   | SH  |      | SOLE | 02 |
| SPDR SERIES TRUST            | S&P BIOTECH     | 78464A870 | 7740   | 129100  | SH  | CALL | SOLE | 01 |
| SPDR SERIES TRUST            | S&P RETAIL ETF  | 78464A714 | 306    | 7398    | SH  |      | SOLE | 01 |
| SPECTRA ENERGY CORP          | COM             | 847560109 | 474    | 21049   | SH  |      | SOLE | 04 |
| SPRINT NEXTEL CORP           | COM SER 1       | 852061100 | 152    | 40000   | SH  |      | SOLE | 01 |
| SPX CORP                     | COM             | 784635104 | 348    | 5253    | SH  |      | SOLE | 04 |
| ST MARY LD & EXPL CO         | COM             | 792228108 | 200    | 5752    | SH  |      | SOLE | 01 |
| STANLEY BLACK & DECKER INC   | COM             | 854502101 | 1599   | 27859   | SH  |      | SOLE | 04 |
| STAPLES INC                  | COM             | 855030102 | 503    | 21482   | SH  |      | SOLE | 04 |
| STARBUCKS CORP               | COM             | 855244109 | 552    | 22730   | SH  |      | SOLE | 04 |
| STARWOOD PPTY TR INC         | COM             | 85571B105 | 386    | 20000   | SH  |      | SOLE | 02 |
| STATE STR CORP               | COM             | 857477103 | 1537   | 34027   | SH  |      | SOLE | 02 |
| STEC INC                     | COM             | 784774101 | 50     | 4200    | SH  |      | SOLE | 01 |
| STEC INC                     | COM             | 784774101 | 587    | 49000   | SH  | PUT  | SOLE | 01 |
| STEEL DYNAMICS INC           | COM             | 858119100 | 1006   | 57602   | SH  |      | SOLE | 01 |
| STERICYCLE INC               | COM             | 858912108 | 304    | 5571    | SH  |      | SOLE | 04 |
| STEWART ENTERPRISES INC      | NOTE 3.375% 7/1 | 860370AK1 | 98     | 115000  | PRN |      | SOLE | 01 |
| STRATEGIC HOTELS & RESORTS I | COM             | 86272T106 | 21250  | 5000000 | SH  |      | SOLE | 01 |
| STRYKER CORP                 | COM             | 863667101 | 133    | 2317    | SH  |      | SOLE | 04 |
| STRYKER CORP                 | COM             | 863667101 | 5150   | 90000   | SH  | CALL | SOLE | 01 |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 21     | 639     | SH  |      | SOLE | 02 |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 651    | 20000   | SH  | CALL | SOLE | 01 |
| SUNCOR ENERGY INC NEW        | COM             | 867224107 | 976    | 30000   | SH  | PUT  | SOLE | 01 |
| SUNTRUST BKS INC             | COM             | 867914103 | 241    | 9000    | SH  | CALL | SOLE | 01 |
| SUNTRUST BKS INC             | COM             | 867914103 | 213    | 7928    | SH  |      | SOLE | 04 |
| SUPERGEN INC                 | COM             | 868059106 | 456    | 142400  | SH  | CALL | SOLE | 01 |
| SUSQUEHANNA BANCSHARES INC P | COM             | 869099101 | 525    | 53500   | SH  |      | SOLE | 02 |
| SVB FINL GROUP               | COM             | 78486Q101 | 237    | 5078    | SH  |      | SOLE | 01 |
| SYMANTEC CORP                | COM             | 871503108 | 289    | 17047   | SH  |      | SOLE | 01 |
| SYNNEX CORP                  | COM             | 87162W100 | 220    | 7434    | SH  |      | SOLE | 01 |
| TALBOTS INC                  | COM             | 874161102 | 389    | 30000   | SH  | PUT  | SOLE | 01 |
| TALBOTS INC                  | COM             | 874161102 | 2352   | 181418  | SH  |      | SOLE | 01 |
| TALBOTS INC                  | COM             | 874161102 | 244    | 18800   | SH  | CALL | SOLE | 01 |
| TAM SA                       | SP ADR REP PFD  | 87484D103 | 628    | 37006   | SH  |      | SOLE | 01 |
| TARGACEPT INC                | COM             | 87611R306 | 786    | 40000   | SH  | PUT  | SOLE | 01 |
| TARGACEPT INC                | COM             | 87611R306 | 896    | 45600   | SH  | CALL | SOLE | 01 |
| TARGET CORP                  | COM             | 87612E106 | 16351  | 310850  | SH  |      | SOLE | 01 |
| TAUBMAN CTRS INC             | COM             | 876664103 | 200    | 5012    | SH  |      | SOLE | 04 |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 477    | 25000   | SH  | CALL | SOLE | 01 |

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|                              |                 |           |       |         |     |      |      |      |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 477   | 25000   | SH  | PUT  | SOLE | 01   |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 1     | 40      | SH  |      | SOLE | 04   |
| TECH DATA CORP               | COM             | 878237106 | 409   | 9760    | SH  |      | SOLE | 01 0 |
| TEEKAY LNG PARTNERS L P      | PRTNRSP UNITS   | Y8564M105 | 872   | 29200   | SH  | CALL | SOLE | 01   |
| TELLABS INC                  | COM             | 879664100 | 108   | 14262   | SH  |      | SOLE | 01 0 |
| TENNECO INC                  | COM             | 880349105 | 1064  | 45000   | SH  | CALL | SOLE | 01   |
| TENNECO INC                  | COM             | 880349105 | 1064  | 45000   | SH  | PUT  | SOLE | 01   |
| TERADATA CORP DEL            | COM             | 88076W103 | 1152  | 39911   | SH  |      | SOLE | 01 0 |
| TERRA INDS INC               | COM             | 880915103 | 152   | 3323    | SH  |      | SOLE | 01 0 |
| TERRA INDS INC               | COM             | 880915103 | 705   | 15400   | SH  | PUT  | SOLE | 01   |
| TESORO CORP                  | COM             | 881609101 | 1043  | 75000   | SH  | PUT  | SOLE | 01   |
| TESORO CORP                  | COM             | 881609101 | 1070  | 77000   | SH  | CALL | SOLE | 01   |
| TESORO CORP                  | COM             | 881609101 | 11    | 790     | SH  |      | SOLE | 04   |
| TEVA PHARMACEUTICAL INDS LTD | ADR             | 881624209 | 1148  | 18200   | SH  |      | SOLE | 01   |
| TEXAS INSTRS INC             | COM             | 882508104 | 436   | 17819   | SH  |      | SOLE | 04   |
| TEXTRON INC                  | COM             | 883203101 | 1204  | 56682   | SH  |      | SOLE | 04   |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 635   | 12345   | SH  |      | SOLE | 01 0 |
| TIDEWATER INC                | COM             | 886423102 | 1139  | 24100   | SH  |      | SOLE | 01 0 |
| TIDEWATER INC                | COM             | 886423102 | 3309  | 70000   | SH  | PUT  | SOLE | 01   |
| TIFFANY & CO NEW             | COM             | 886547108 | 1187  | 25000   | SH  | CALL | SOLE | 01   |
| TIFFANY & CO NEW             | COM             | 886547108 | 237   | 5000    | SH  | PUT  | SOLE | 01   |
| TIME WARNER INC              | COM NEW         | 887317303 | 223   | 7124    | SH  |      | SOLE | 01 0 |
| TIME WARNER TELECOM INC      | DBCV 2.375% 4/0 | 887319AC5 | 1143  | 1004000 | PRN |      | SOLE | 01   |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 1659  | 100000  | SH  |      | SOLE | 02 0 |
| TITANIUM METALS CORP         | COM NEW         | 888339207 | 697   | 42000   | SH  | CALL | SOLE | 01   |
| TJX COS INC NEW              | COM             | 872540109 | 1004  | 23621   | SH  |      | SOLE | 04   |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 48    | 600     | SH  | PUT  | SOLE | 01   |
| TOYOTA MOTOR CORP            | SP ADR REP2COM  | 892331307 | 16111 | 200340  | SH  |      | SOLE | 01 0 |
| TRANSOCEAN LTD               | REG SHS         | H8817H100 | 4224  | 48900   | SH  | CALL | SOLE | 01   |
| TRANSOCEAN LTD               | REG SHS         | H8817H100 | 950   | 11000   | SH  | PUT  | SOLE | 01   |
| TRANSOCEAN LTD               | REG SHS         | H8817H100 | 52    | 612     | SH  |      | SOLE | 02 0 |
| TRAVELERS COMPANIES INC      | COM             | 89417E109 | 309   | 5728    | SH  |      | SOLE | 04   |
| TRICO MARINE SERVICES INC    | COM NEW         | 896106200 | 227   | 97700   | SH  | PUT  | SOLE | 01   |
| TRINITY INDS INC             | COM             | 896522109 | 51    | 2532    | SH  |      | SOLE | 04   |
| TRINITY INDS INC             | NOTE 3.875% 6/0 | 896522AF6 | 8     | 10000   | PRN |      | SOLE | 01   |
| TRW AUTOMOTIVE HLDGS CORP    | COM             | 87264S106 | 715   | 25000   | SH  | PUT  | SOLE | 01   |
| TRW AUTOMOTIVE HLDGS CORP    | COM             | 87264S106 | 44    | 1538    | SH  |      | SOLE | 04   |
| TRW AUTOMOTIVE HLDGS CORP    | COM             | 87264S106 | 3001  | 105000  | SH  | CALL | SOLE | 01   |
| TYCO INTERNATIONAL LTD       | SHS             | H89128104 | 5164  | 135000  | SH  | CALL | SOLE | 01   |
| TYCO INTERNATIONAL LTD       | SHS             | H89128104 | 3     | 80      | SH  |      | SOLE | 04   |
| TYSON FOODS INC              | CL A            | 902494103 | 1532  | 80000   | SH  | CALL | SOLE | 01   |
| TYSON FOODS INC              | CL A            | 902494103 | 1532  | 80000   | SH  | PUT  | SOLE | 01   |
| U S G CORP                   | COM NEW         | 903293405 | 349   | 20377   | SH  |      | SOLE | 01 0 |
| UAL CORP                     | COM NEW         | 902549807 | 3716  | 190100  | SH  | PUT  | SOLE | 01   |
| UAL CORP                     | COM NEW         | 902549807 | 235   | 12000   | SH  |      | SOLE | 01   |
| UBS AG                       | SHS NEW         | H89231338 | 651   | 40000   | SH  |      | SOLE | 02   |
| UNDER ARMOUR INC             | CL A            | 904311107 | 1     | 33      | SH  |      | SOLE | 04   |
| UNDER ARMOUR INC             | CL A            | 904311107 | 788   | 26800   | SH  | PUT  | SOLE | 01   |
| UNILEVER PLC                 | SPON ADR NEW    | 904767704 | 2489  | 85000   | SH  |      | SOLE | 01   |
| UNION PAC CORP               | COM             | 907818108 | 1     | 7       | SH  |      | SOLE | 04   |
| UNION PAC CORP               | COM             | 907818108 | 3643  | 49700   | SH  | CALL | SOLE | 01   |
| UNISOURCE ENERGY CORP        | COM             | 909205106 | 19    | 600     | SH  |      | SOLE | 01   |
| UNISOURCE ENERGY CORP        | NOTE 4.500% 3/0 | 909205AB2 | 50    | 50000   | PRN |      | SOLE | 01   |
| UNISYS CORP                  | COM NEW         | 909214306 | 11    | 309     | SH  |      | SOLE | 04   |
| UNISYS CORP                  | COM NEW         | 909214306 | 1396  | 40000   | SH  | CALL | SOLE | 01   |
| UNITED AUTO GROUP INC        | NOTE 3.500% 4/0 | 909440AH2 | 141   | 141000  | PRN |      | SOLE | 01   |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 342   | 5314    | SH  |      | SOLE | 04   |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 30    | 30000   | PRN |      | SOLE | 01   |
| UNITED STATES STL CORP NEW   | CALL            | 912909908 | 5     | 73      | SH  |      | SOLE | 02   |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 731   | 11513   | SH  |      | SOLE | 01 0 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 1270  | 20000   | SH  | CALL | SOLE | 01   |
| UNITED STATES STL CORP NEW   | NOTE 4.000% 5/1 | 912909AE8 | 105   | 50000   | PRN |      | SOLE | 01   |

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|                              |                  |           |       |         |     |           |      |
|------------------------------|------------------|-----------|-------|---------|-----|-----------|------|
| UNITED TECHNOLOGIES CORP     | COM              | 913017109 | 600   | 8156    | SH  | SOLE      | 04   |
| UNITED THERAPEUTICS CORP DEL | COM              | 91307C102 | 332   | 6000    | SH  | PUT SOLE  | 01   |
| UNITED THERAPEUTICS CORP DEL | COM              | 91307C102 | 4294  | 77600   | SH  | CALL SOLE | 01   |
| UNITED THERAPEUTICS CORP DEL | COM              | 91307C102 | 856   | 15481   | SH  | SOLE      | 01 0 |
| UNITED THERAPEUTICS CORP DEL | NOTE 0.500%10/1  | 91307CAD4 | 930   | 625000  | PRN | SOLE      | 01   |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 1145  | 35012   | SH  | SOLE      | 01 0 |
| UNITEDHEALTH GROUP INC       | COM              | 91324P102 | 2450  | 75000   | SH  | CALL SOLE | 01   |
| UNUM GROUP                   | COM              | 91529Y106 | 89    | 3600    | SH  | SOLE      | 01 0 |
| UNUM GROUP                   | COM              | 91529Y106 | 1982  | 80000   | SH  | CALL SOLE | 01   |
| UNUM GROUP                   | COM              | 91529Y106 | 1982  | 80000   | SH  | PUT SOLE  | 01   |
| US BANCORP DEL               | COM NEW          | 902973304 | 3020  | 116700  | SH  | PUT SOLE  | 01   |
| US BANCORP DEL               | COM NEW          | 902973304 | 1315  | 50800   | SH  | CALL SOLE | 01   |
| US BANCORP DEL               | COM NEW          | 902973304 | 2622  | 101300  | SH  | SOLE      | 02 0 |
| USA TECHNOLOGIES INC         | *W EXP 12/31/201 | 90328S179 | 23    | 85050   | SH  | SOLE      | 01   |
| USA TECHNOLOGIES INC         | COM NO PAR       | 90328S500 | 23    | 21727   | SH  | SOLE      | 01   |
| USEC INC                     | NOTE 3.000%10/0  | 90333EAC2 | 824   | 1020000 | PRN | SOLE      | 01   |
| VALEANT PHARMACEUTICALS INTL | COM              | 91911X104 | 837   | 19500   | SH  | PUT SOLE  | 01   |
| VALEANT PHARMACEUTICALS INTL | COM              | 91911X104 | 837   | 19500   | SH  | CALL SOLE | 01   |
| VALEANT PHARMACEUTICALS INTL | COM              | 91911X104 | 180   | 4200    | SH  | SOLE      | 01   |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 264   | 13336   | SH  | SOLE      | 02 0 |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 1570  | 79700   | SH  | CALL SOLE | 01   |
| VALERO ENERGY CORP NEW       | COM              | 91913Y100 | 837   | 42500   | SH  | PUT SOLE  | 01   |
| VALUECLICK INC               | COM              | 92046N102 | 2725  | 269000  | SH  | SOLE      | 02   |
| VECTOR GROUP LTD             | COM              | 92240M108 | 56513 | 3662593 | SH  | SOLE      | 01   |
| VECTOR GROUP LTD             | FRNT 11/1        | 92240MAS7 | 2228  | 1948000 | PRN | SOLE      | 01   |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 435   | 10000   | SH  | CALL SOLE | 01   |
| VEECO INSTRS INC DEL         | COM              | 922417100 | 76    | 1761    | SH  | SOLE      | 04   |
| VENTAS INC                   | COM              | 92276F100 | 941   | 19819   | SH  | SOLE      | 04   |
| VERISIGN INC                 | COM              | 92343E102 | 72    | 2751    | SH  | SOLE      | 04   |
| VERISIGN INC                 | SDCV 3.250% 8/1  | 92343EAD4 | 904   | 1000000 | PRN | SOLE      | 01   |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 338   | 10896   | SH  | SOLE      | 04   |
| VERIZON COMMUNICATIONS INC   | COM              | 92343V104 | 74    | 2400    | SH  | CALL SOLE | 01   |
| VERTEX PHARMACEUTICALS INC   | COM              | 92532F100 | 7209  | 176400  | SH  | PUT SOLE  | 01   |
| VERTEX PHARMACEUTICALS INC   | COM              | 92532F100 | 6229  | 152400  | SH  | CALL SOLE | 01   |
| VIASYSTEMS GROUP INC         | COM PAR\$.01     | 92553H803 | 701   | 32265   | SH  | SOLE      | 01   |
| VISA INC                     | COM CL A         | 92826C839 | 47991 | 527200  | SH  | CALL SOLE | 01   |
| VISA INC                     | COM CL A         | 92826C839 | 9103  | 100000  | SH  | PUT SOLE  | 01   |
| VISA INC                     | COM CL A         | 92826C839 | 248   | 2719    | SH  | SOLE      | 04   |
| VIVUS INC                    | COM              | 928551100 | 1813  | 207700  | SH  | CALL SOLE | 01   |
| VIVUS INC                    | COM              | 928551100 | 1265  | 144900  | SH  | PUT SOLE  | 01   |
| VMWARE INC                   | CL A COM         | 928563402 | 367   | 6903    | SH  | SOLE      | 01 0 |
| VORNADO RLTY TR              | SH BEN INT       | 929042109 | 482   | 6368    | SH  | SOLE      | 04   |
| VULCAN MATLS CO              | COM              | 929160109 | 1616  | 34200   | SH  | CALL SOLE | 01   |
| VULCAN MATLS CO              | COM              | 929160109 | 1231  | 26060   | SH  | SOLE      | 02 0 |
| WABCO HLDGS INC              | COM              | 92927K102 | 1898  | 63437   | SH  | SOLE      | 02   |
| WAL MART STORES INC          | COM              | 931142103 | 636   | 11433   | SH  | SOLE      | 04   |
| WALTER ENERGY INC            | COM              | 93317Q105 | 4890  | 52998   | SH  | SOLE      | 01   |
| WALTER ENERGY INC            | COM              | 93317Q105 | 4420  | 47900   | SH  | PUT SOLE  | 01   |
| WALTER INVT MGMT CORP        | COM              | 93317W102 | 216   | 13506   | SH  | SOLE      | 01   |
| WARNER CHILCOTT PLC IRELAND  | SHS A            | G94368100 | 1659  | 65000   | SH  | CALL SOLE | 01   |
| WASHINGTON POST CO           | CL B             | 939640108 | 2014  | 4534    | SH  | SOLE      | 02   |
| WASTE CONNECTIONS INC        | COM              | 941053100 | 5046  | 148600  | SH  | CALL SOLE | 01   |
| WATERS CORP                  | COM              | 941848103 | 1013  | 15000   | SH  | PUT SOLE  | 01   |
| WATERS CORP                  | COM              | 941848103 | 2681  | 39700   | SH  | CALL SOLE | 01   |
| WEATHERFORD INTERNATIONAL LT | REG              | H27013103 | 622   | 39192   | SH  | SOLE      | 01 0 |
| WEATHERFORD INTERNATIONAL LT | REG              | H27013103 | 1291  | 81400   | SH  | CALL SOLE | 01   |
| WEATHERFORD INTERNATIONAL LT | REG              | H27013103 | 768   | 48400   | SH  | PUT SOLE  | 01   |
| WELLCARE HEALTH PLANS INC    | COM              | 94946T106 | 745   | 25000   | SH  | CALL SOLE | 01   |
| WELLPOINT INC                | COM              | 94973V107 | 64651 | 1004200 | SH  | CALL SOLE | 01 0 |
| WELLPOINT INC                | COM              | 94973V107 | 72923 | 1132700 | SH  | PUT SOLE  | 01   |
| WELLPOINT INC                | COM              | 94973V107 | 38748 | 601865  | SH  | SOLE      | 01 0 |
| WELLS FARGO & CO NEW         | COM              | 949746101 | 4762  | 153012  | SH  | SOLE      | 01 0 |

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|                              |                 |           |       |         |     |      |      |      |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| WELLS FARGO & CO NEW         | COM             | 949746101 | 5633  | 181000  | SH  | PUT  | SOLE | 01   |
| WELLS FARGO & CO NEW         | COM             | 949746101 | 39837 | 1280100 | SH  | CALL | SOLE | 01   |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 817   | 20951   | SH  |      | SOLE | 01 0 |
| WESTERN DIGITAL CORP         | COM             | 958102105 | 2534  | 65000   | SH  | PUT  | SOLE | 01   |
| WESTERN REFNG INC            | COM             | 959319104 | 200   | 36300   | SH  |      | SOLE | 01 0 |
| WESTERN UN CO                | COM             | 959802109 | 497   | 29323   | SH  |      | SOLE | 02 0 |
| WEYERHAEUSER CO              | COM             | 962166104 | 344   | 7600    | SH  | CALL | SOLE | 01   |
| WHIRLPOOL CORP               | COM             | 963320106 | 1161  | 13309   | SH  |      | SOLE | 04   |
| WHITING PETE CORP NEW        | COM             | 966387102 | 166   | 2050    | SH  |      | SOLE | 04   |
| WHITING PETE CORP NEW        | COM             | 966387102 | 6669  | 82500   | SH  | CALL | SOLE | 01   |
| WHOLE FOODS MKT INC          | COM             | 966837106 | 320   | 8851    | SH  |      | SOLE | 01 0 |
| WHOLE FOODS MKT INC          | COM             | 966837106 | 5423  | 150000  | SH  | PUT  | SOLE | 01   |
| WILLBROS GROUP INC DEL       | COM             | 969203108 | 601   | 50000   | SH  |      | SOLE | 01   |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 2673  | 115706  | SH  |      | SOLE | 01 0 |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 1675  | 72500   | SH  | CALL | SOLE | 01   |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 404   | 17500   | SH  | PUT  | SOLE | 01   |
| WILMINGTON TRUST CORP        | COM             | 971807102 | 414   | 25000   | SH  |      | SOLE | 02   |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 2091  | 2110000 | PRN |      | SOLE | 01   |
| WISCONSIN ENERGY CORP        | COM             | 976657106 | 615   | 12452   | SH  |      | SOLE | 04   |
| WPP PLC                      | ADR             | 92933H101 | 289   | 5600    | SH  |      | SOLE | 01   |
| WPP PLC                      | ADR             | 92933H101 | 516   | 10000   | SH  | PUT  | SOLE | 01   |
| WRIGHT MED GROUP INC         | COM             | 98235T107 | 441   | 24800   | SH  |      | SOLE | 01   |
| WYNDHAM WORLDWIDE CORP       | COM             | 98310W108 | 603   | 23444   | SH  |      | SOLE | 01 0 |
| WYNN RESORTS LTD             | COM             | 983134107 | 268   | 3541    | SH  |      | SOLE | 01 0 |
| XEROX CORP                   | COM             | 984121103 | 1327  | 136100  | SH  | PUT  | SOLE | 01   |
| XEROX CORP                   | COM             | 984121103 | 934   | 95805   | SH  |      | SOLE | 01 0 |
| XEROX CORP                   | COM             | 984121103 | 1448  | 148500  | SH  | CALL | SOLE | 01   |
| XILINX INC                   | COM             | 983919101 | 2285  | 89600   | SH  | PUT  | SOLE | 01   |
| XILINX INC                   | COM             | 983919101 | 821   | 32205   | SH  |      | SOLE | 04   |
| XL CAP LTD                   | CL A            | G98255105 | 7579  | 401000  | SH  | CALL | SOLE | 01   |
| XL CAP LTD                   | CL A            | G98255105 | 183   | 9654    | SH  |      | SOLE | 04   |
| YAHOO INC                    | COM             | 984332106 | 1470  | 88932   | SH  |      | SOLE | 01   |
| YAHOO INC                    | COM             | 984332106 | 3170  | 191800  | SH  | PUT  | SOLE | 01   |
| YINGLI GREEN ENERGY HLDG CO  | NOTE 12/1       | 98584BAA1 | 33    | 30000   | PRN |      | SOLE | 01   |
| YRC WORLDWIDE INC            | COM             | 984249102 | 270   | 500000  | SH  | CALL | SOLE | 01   |
| ZIONS BANCORPORATION         | COM             | 989701107 | 385   | 17646   | SH  |      | SOLE | 02 0 |
| ZIOPHARM ONCOLOGY INC        | COM             | 98973P101 | 41    | 8000    | SH  |      | SOLE | 01   |
| ZIOPHARM ONCOLOGY INC        | COM             | 98973P101 | 559   | 110000  | SH  | PUT  | SOLE | 01   |