

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

JEFFERIES GROUP INC /DE/
Form 13F-HR
May 16, 2011

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, 2011

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 13, 2011

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: 1717
Form 13F Information Table Value Total: \$6,323,498 (thousands)
List of Other Included Managers:

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

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 | 028-13965 | Jefferies Investment Advisers LLC |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DSCRETN | OTH MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO | COM | 88579Y101 | 455 | 4861 | SH | | SOLE | 04 |
| AARONS INC | COM PAR \$0.50 | 002535300 | 237 | 9351 | SH | | SOLE | 04 |
| ABBOTT LABS | COM | 002824100 | 502 | 10233 | SH | | SOLE | 04 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 1150 | 19586 | SH | | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 358 | 6100 | SH | CALL | SOLE | 01 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 3534 | 60200 | SH | PUT | SOLE | 01 |
| ABIOMED INC | COM | 003654100 | 51 | 3533 | SH | | SOLE | 04 |
| ABIOMED INC | COM | 003654100 | 164 | 11300 | SH | PUT | SOLE | 01 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 7241 | 131735 | SH | | SOLE | 04 |
| ACCENTURE PLC IRELAND | SHS CLASS A | G1151C101 | 1484 | 27000 | SH | CALL | SOLE | 01 |
| ACCURIDE CORP NEW | COM NEW | 00439T206 | 10355 | 745509 | SH | | SOLE | |
| ACE LTD | SHS | H0023R105 | 647 | 10000 | SH | CALL | SOLE | 01 |
| ACME PACKET INC | COM | 004764106 | 986 | 13900 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 735 | 31700 | SH | | SOLE | 01 |
| ACORDA THERAPEUTICS INC | COM | 00484M106 | 696 | 30000 | SH | CALL | SOLE | 01 |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | 116 | 10620 | SH | | SOLE | 01 0 |
| ADTRAN INC | COM | 00738A106 | 59 | 1380 | SH | | SOLE | 04 |
| ADTRAN INC | COM | 00738A106 | 815 | 19200 | SH | CALL | SOLE | 01 |
| ADTRAN INC | COM | 00738A106 | 59 | 1400 | SH | PUT | SOLE | 01 |
| ADVANCE AMER CASH ADVANCE CT | COM | 00739W107 | 74 | 14000 | SH | | SOLE | 04 |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | 214 | 3261 | SH | | SOLE | 04 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 118 | 13760 | SH | | SOLE | 01 0 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1634 | 190000 | SH | CALL | SOLE | 01 |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | 1290 | 150000 | SH | PUT | SOLE | 01 |
| ADVANCED SEMICONDUCTOR ENGR | SPONSORED ADR | 00756M404 | 75 | 13825 | SH | | SOLE | 04 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 3158 | 251205 | SH | | SOLE | 02 0 |
| AERCAP HOLDINGS NV | SHS | N00985106 | 880 | 70000 | SH | CALL | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 6537 | 268800 | SH | CALL | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 4227 | 173800 | SH | PUT | SOLE | 01 |
| AEROPOSTALE | COM | 007865108 | 1878 | 77231 | SH | | SOLE | 01 0 |
| AETNA INC NEW | COM | 00817Y108 | 4647 | 124180 | SH | | SOLE | 01 0 |
| AETNA INC NEW | COM | 00817Y108 | 5749 | 153600 | SH | CALL | SOLE | 01 |
| AETNA INC NEW | COM | 00817Y108 | 7617 | 203500 | SH | PUT | SOLE | 01 |
| AFFYMETRIX INC | COM | 00826T108 | 133 | 25619 | SH | | SOLE | 04 |
| AFFYMETRIX INC | NOTE 3.500% 1/1 | 00826TAG3 | 21 | 21000 | PRN | | SOLE | 01 |
| AFLAC INC | COM | 001055102 | 1363 | 25810 | SH | | SOLE | 01 0 |
| AFLAC INC | COM | 001055102 | 3040 | 57600 | SH | PUT | SOLE | 01 |
| AGCO CORP | COM | 001084102 | 1599 | 29111 | SH | | SOLE | 02 0 |
| AGCO CORP | NOTE 1.750%12/3 | 001084AL6 | 25 | 10000 | PRN | | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 11661 | 260400 | SH | PUT | SOLE | 01 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 21 | 459 | SH | | SOLE | 04 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 5598 | 125000 | SH | CALL | SOLE | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 91 | 1374 | SH | | SOLE | 02 0 |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|--------|--------|-----|------|------|----|
| AGNICO EAGLE MINES LTD | COM | 008474108 | 2415 | 36400 | SH | CALL | SOLE | 01 |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 3968 | 59800 | SH | PUT | SOLE | 01 |
| AGRIUM INC | COM | 008916108 | 568 | 6166 | SH | | SOLE | 02 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 121 | 1802 | SH | | SOLE | 04 |
| AIR METHODS CORP | COM PAR \$.06 | 009128307 | 2858 | 42500 | SH | CALL | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 3969 | 44013 | SH | | SOLE | 01 |
| AIR PRODS & CHEMS INC | COM | 009158106 | 45 | 500 | SH | PUT | SOLE | 01 |
| AIR TRANSPORT SERVICES GRP I | COM | 00922R105 | 109 | 12900 | SH | | SOLE | 04 |
| AIRGAS INC | COM | 009363102 | 990 | 14900 | SH | CALL | SOLE | 01 |
| AIRGAS INC | COM | 009363102 | 373 | 5617 | SH | | SOLE | 01 |
| AIXTRON SE | SPONSORED ADR | 009606104 | 23036 | 524955 | SH | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 1106 | 70099 | SH | | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 991 | 62800 | SH | CALL | SOLE | 01 |
| AK STL HLDG CORP | COM | 001547108 | 316 | 20000 | SH | PUT | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 2206 | 58073 | SH | | SOLE | 01 |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 3029 | 79700 | SH | PUT | SOLE | 01 |
| ALCOA INC | COM | 013817101 | 228 | 12909 | SH | | SOLE | 02 |
| ALCOA INC | COM | 013817101 | 1766 | 100000 | SH | CALL | SOLE | 01 |
| ALCON INC | COM SHS | H01301102 | 4750 | 28700 | SH | | SOLE | 01 |
| ALERE INC | NOTE 3.000% 5/1 | 01449JAA3 | 637 | 565000 | PRN | | SOLE | 01 |
| ALERE INC | PERP PFD CONV SE | 01449J204 | 6182 | 22439 | SH | | SOLE | 01 |
| ALEXANDRIA REAL ESTATE EQ IN | COM | 015271109 | 282 | 3617 | SH | | SOLE | 04 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 3027 | 30670 | SH | | SOLE | 04 |
| ALEXION PHARMACEUTICALS INC | COM | 015351109 | 3306 | 33500 | SH | PUT | SOLE | 01 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 142 | 2089 | SH | | SOLE | 02 |
| ALLEGHENY TECHNOLOGIES INC | NOTE 4.250% 6/0 | 01741RAD4 | 23 | 13000 | PRN | | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 123 | 1739 | SH | | SOLE | 01 |
| ALLERGAN INC | COM | 018490102 | 781 | 11000 | SH | CALL | SOLE | 01 |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 1074 | 12500 | SH | CALL | SOLE | 01 |
| ALLSTATE CORP | COM | 020002101 | 2187 | 68804 | SH | | SOLE | 02 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 4635 | 78065 | SH | | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 8336 | 140400 | SH | CALL | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | 9582 | 161400 | SH | PUT | SOLE | 01 |
| ALPHA NATURAL RESOURCES INC | NOTE 2.375% 4/1 | 02076XAA0 | 5 | 4000 | PRN | | SOLE | 01 |
| ALTERA CORP | COM | 021441100 | 521 | 11840 | SH | | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 11987 | 460500 | SH | CALL | SOLE | 01 |
| ALTRIA GROUP INC | COM | 02209S103 | 40 | 1538 | SH | | SOLE | 04 |
| ALZA CORP | SDCV 7/2 | 02261WAB5 | 313 | 367000 | PRN | | SOLE | 01 |
| AMARIN CORP PLC | SPONS ADR NEW | 023111206 | 88 | 12090 | SH | | SOLE | 01 |
| AMARIN CORP PLC | SPONS ADR NEW | 023111206 | 219 | 30000 | SH | PUT | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 27 | 151 | SH | | SOLE | 04 |
| AMAZON COM INC | COM | 023135106 | 155722 | 864500 | SH | CALL | SOLE | 01 |
| AMAZON COM INC | COM | 023135106 | 17995 | 99900 | SH | PUT | SOLE | 01 |
| AMDOCS LTD | ORD | G02602103 | 595 | 20652 | SH | | SOLE | 04 |
| AMEDISYS INC | COM | 023436108 | 8902 | 254354 | SH | | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 410 | 11700 | SH | CALL | SOLE | 01 |
| AMEDISYS INC | COM | 023436108 | 1575 | 45000 | SH | PUT | SOLE | 01 |
| AMERICA MOVIL SAB DE CV | SPON ADR L SHS | 02364W105 | 538 | 9260 | SH | | SOLE | 04 |
| AMERICAN CAP LTD | COM | 02503Y103 | 142 | 14325 | SH | | SOLE | 04 |
| AMERICAN CAPITAL AGENCY CORP | COM | 02503X105 | 447 | 15354 | SH | | SOLE | 04 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 580 | 36486 | SH | | SOLE | 01 |
| AMERICAN EAGLE OUTFITTERS NE | COM | 02553E106 | 6356 | 400000 | SH | CALL | SOLE | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 3530 | 100478 | SH | | SOLE | 01 |
| AMERICAN ELEC PWR INC | COM | 025537101 | 362 | 10300 | SH | CALL | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 456 | 10074 | SH | | SOLE | 04 |
| AMERICAN EXPRESS CO | COM | 025816109 | 2721 | 60200 | SH | CALL | SOLE | 01 |
| AMERICAN EXPRESS CO | COM | 025816109 | 1356 | 30000 | SH | PUT | SOLE | 01 |
| AMERICAN INTL GROUP INC | *W EXP 01/19/202 | 026874156 | 57 | 5160 | SH | | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 126 | 3584 | SH | | SOLE | 01 |
| AMERICAN INTL GROUP INC | COM NEW | 026874784 | 12903 | 367200 | SH | CALL | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 42 | 1718 | SH | | SOLE | 01 |
| AMERICAN SUPERCONDUCTOR CORP | COM | 030111108 | 1119 | 45000 | SH | CALL | SOLE | 01 |

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

| | | | | | | | | |
|-----------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| AMERICAN TOWER CORP | CL A | 029912201 | 2171 | 41900 | SH | PUT | SOLE | 01 |
| AMERICAN TOWER CORP | CL A | 029912201 | 115 | 2212 | SH | | SOLE | 01 0 |
| AMERIGROUP CORP | COM | 03073T102 | 490 | 7624 | SH | | SOLE | 04 |
| AMERIPRISE FINL INC | COM | 03076C106 | 391 | 6413 | SH | | SOLE | 04 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 1301 | 32883 | SH | | SOLE | 04 |
| AMGEN INC | COM | 031162100 | 339 | 6351 | SH | | SOLE | 04 |
| AMGEN INC | NOTE 3/0 | 031162AL4 | 304 | 390000 | PRN | | SOLE | 01 |
| AMPHENOL CORP NEW | CL A | 032095101 | 3624 | 66643 | SH | | SOLE | 04 |
| AMR CORP | COM | 001765106 | 131 | 20308 | SH | | SOLE | 01 |
| AMR CORP | COM | 001765106 | 5503 | 851900 | SH | CALL | SOLE | 01 |
| AMR CORP | COM | 001765106 | 6 | 1000 | SH | PUT | SOLE | 01 |
| AMR CORP | NOTE 6.250%10/1 | 001765BC9 | 69 | 66000 | PRN | | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 308 | 27100 | SH | PUT | SOLE | 01 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 206 | 18190 | SH | | SOLE | 04 |
| AMYLIN PHARMACEUTICALS INC | COM | 032346108 | 2050 | 180300 | SH | CALL | SOLE | 01 |
| ANADARKO PETE CORP | COM | 032511107 | 368 | 4495 | SH | | SOLE | 01 0 |
| ANADARKO PETE CORP | COM | 032511107 | 5325 | 65000 | SH | CALL | SOLE | 01 |
| ANIXTER INTL INC | COM | 035290105 | 147 | 2105 | SH | | SOLE | 04 |
| ANIXTER INTL INC | NOTE 1.000% 2/1 | 035290AJ4 | 63 | 50000 | PRN | | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 2235 | 128072 | SH | | SOLE | 04 |
| ANNALY CAP MGMT INC | COM | 035710409 | 989 | 56700 | SH | CALL | SOLE | 01 |
| ANNALY CAP MGMT INC | COM | 035710409 | 817 | 46800 | SH | PUT | SOLE | 01 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 98 | 13885 | SH | | SOLE | 04 |
| APACHE CORP | COM | 037411105 | 449 | 3430 | SH | | SOLE | 01 0 |
| APACHE CORP | COM | 037411105 | 1047 | 8000 | SH | CALL | SOLE | 01 |
| APACHE CORP | COM | 037411105 | 26 | 200 | SH | PUT | SOLE | 01 |
| APARTMENT INVT & MGMT CO | CL A | 03748R101 | 1268 | 49759 | SH | | SOLE | 04 |
| APOLLO GROUP INC | CL A | 037604105 | 1030 | 24687 | SH | | SOLE | 01 0 |
| APOLLO GROUP INC | CL A | 037604105 | 6169 | 147900 | SH | PUT | SOLE | 01 |
| APOLLO GROUP INC | CL A | 037604105 | 1301 | 31200 | SH | CALL | SOLE | 01 |
| APPLE INC | COM | 037833100 | 41576 | 119300 | SH | CALL | SOLE | 01 |
| APPLE INC | COM | 037833100 | 12720 | 36500 | SH | PUT | SOLE | 01 |
| APPLIED MATLS INC | COM | 038222105 | 219 | 14032 | SH | | SOLE | 01 0 |
| APTARGROUP INC | COM | 038336103 | 256 | 5105 | SH | | SOLE | 04 |
| AQUA AMERICA INC | COM | 03836W103 | 636 | 27752 | SH | | SOLE | 04 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L104 | 37264 | 1030815 | SH | | SOLE | 01 |
| ARCH COAL INC | COM | 039380100 | 1069 | 29668 | SH | | SOLE | 04 |
| ARCH COAL INC | COM | 039380100 | 10812 | 300000 | SH | PUT | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3968 | 110200 | SH | PUT | SOLE | 01 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 3341 | 92792 | SH | | SOLE | 01 0 |
| ARCHER DANIELS MIDLAND CO | COM | 039483102 | 1268 | 35200 | SH | CALL | SOLE | 01 |
| ARENA PHARMACEUTICALS INC | COM | 040047102 | 110 | 79200 | SH | CALL | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 113 | 15000 | SH | CALL | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 7652 | 1017600 | SH | PUT | SOLE | 01 |
| ARIAD PHARMACEUTICALS INC | COM | 04033A100 | 930 | 123684 | SH | | SOLE | 01 |
| ARIBA INC | COM NEW | 04033V203 | 618 | 18100 | SH | CALL | SOLE | 01 |
| ARRIS GROUP INC | COM | 04269Q100 | 130 | 10210 | SH | | SOLE | 04 |
| ARROW ELECTRS INC | COM | 042735100 | 200 | 4787 | SH | | SOLE | 01 0 |
| ARTHROCARE CORP | COM | 043136100 | 3408 | 102210 | SH | | SOLE | 01 |
| ASHLAND INC NEW | COM | 044209104 | 258 | 4463 | SH | | SOLE | 04 |
| ASM INTL N V | NY REGISTER SH | N07045102 | 4197 | 106000 | SH | | SOLE | 01 |
| ASSOCIATED BANC CORP | COM | 045487105 | 526 | 35428 | SH | | SOLE | 04 |
| ASSURANT INC | COM | 04621X108 | 1367 | 35488 | SH | | SOLE | 04 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 3627 | 243400 | SH | PUT | SOLE | 01 |
| ASSURED GUARANTY LTD | COM | G0585R106 | 2818 | 189108 | SH | | SOLE | 01 |
| ATHENAHEALTH INC | COM | 04685W103 | 903 | 20000 | SH | PUT | SOLE | 01 |
| ATHENAHEALTH INC | COM | 04685W103 | 786 | 17427 | SH | | SOLE | 01 |
| ATHEROS COMMUNICATIONS INC | COM | 04743P108 | 10075 | 225600 | SH | | SOLE | 01 0 |
| ATMEL CORP | COM | 049513104 | 803 | 58855 | SH | | SOLE | 01 0 |
| ATP OIL & GAS CORP | COM | 00208J108 | 310 | 17100 | SH | | SOLE | 01 |
| AUDIOVOX CORP | CL A | 050757103 | 121 | 15100 | SH | | SOLE | 04 |
| AUTODESK INC | COM | 052769106 | 1309 | 29674 | SH | | SOLE | 04 |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|-------|--------|-----|-----------|----|---|
| AUTONATION INC | COM | 05329W102 | 377 | 10640 | SH | SOLE | 01 | 0 |
| AUTOZONE INC | COM | 053332102 | 286 | 1044 | SH | SOLE | 01 | 0 |
| AUTOZONE INC | COM | 053332102 | 2736 | 10000 | SH | PUT SOLE | 01 | 0 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 1461 | 68050 | SH | SOLE | 01 | 0 |
| AUXILIUM PHARMACEUTICALS INC | COM | 05334D107 | 1505 | 70100 | SH | PUT SOLE | 01 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 144 | 1200 | SH | SOLE | 01 | 0 |
| AVALONBAY CMNTYS INC | COM | 053484101 | 396 | 3300 | SH | PUT SOLE | 01 | 0 |
| AVANIR PHARMACEUTICALS INC | CL A NEW | 05348P401 | 2534 | 621000 | SH | CALL SOLE | 01 | 0 |
| AVIS BUDGET GROUP | COM | 053774105 | 786 | 43900 | SH | CALL SOLE | 01 | 0 |
| AVON PRODS INC | COM | 054303102 | 471 | 17445 | SH | SOLE | 01 | 0 |
| AVON PRODS INC | COM | 054303102 | 1947 | 72000 | SH | CALL SOLE | 01 | 0 |
| AVX CORP NEW | COM | 002444107 | 201 | 13528 | SH | SOLE | 04 | 0 |
| AXIS CAPITAL HOLDINGS | SHS | G0692U109 | 898 | 25720 | SH | SOLE | 04 | 0 |
| BAIDU INC | SPON ADR REP A | 056752108 | 1245 | 9037 | SH | SOLE | 04 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 514 | 6985 | SH | SOLE | 01 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 1403 | 19100 | SH | CALL SOLE | 01 | 0 |
| BAKER HUGHES INC | COM | 057224107 | 20538 | 279700 | SH | PUT SOLE | 01 | 0 |
| BALL CORP | COM | 058498106 | 612 | 17079 | SH | SOLE | 04 | 0 |
| BANCO BILBAO VIZCAYA ARGENTA | SPONSORED ADR | 05946K101 | 4802 | 400140 | SH | SOLE | 01 | 0 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 351 | 28625 | SH | SOLE | 01 | 0 |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | 1839 | 150000 | SH | PUT SOLE | 01 | 0 |
| BANCO SANTANDER SA | ADR | 05964H105 | 2290 | 195535 | SH | SOLE | 01 | 0 |
| BANCORPSOUTH INC | COM | 059692103 | 324 | 20959 | SH | SOLE | 04 | 0 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 873 | 65457 | SH | SOLE | 01 | 0 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 6481 | 486200 | SH | CALL SOLE | 01 | 0 |
| BANK OF AMERICA CORPORATION | COM | 060505104 | 499 | 37400 | SH | PUT SOLE | 01 | 0 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 747 | 25000 | SH | SOLE | 02 | 0 |
| BARCLAYS BK PLC | IPTH S&P VIX NEW | 06740C261 | 2937 | 100000 | SH | SOLE | 01 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 1447 | 79713 | SH | SOLE | 02 | 0 |
| BARRICK GOLD CORP | COM | 067901108 | 455 | 8750 | SH | SOLE | 02 | 0 |
| BARRICK GOLD CORP | COM | 067901108 | 1734 | 33400 | SH | CALL SOLE | 01 | 0 |
| BASIC ENERGY SVCS INC NEW | COM | 06985P100 | 372 | 14600 | SH | SOLE | 01 | 0 |
| BE AEROSPACE INC | COM | 073302101 | 356 | 10024 | SH | SOLE | 04 | 0 |
| BECKMAN COULTER INC | COM | 075811109 | 17445 | 210000 | SH | SOLE | 01 | 0 |
| BECKMAN COULTER INC | COM | 075811109 | 7302 | 87900 | SH | PUT SOLE | 01 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 2661 | 33421 | SH | SOLE | 04 | 0 |
| BECTON DICKINSON & CO | COM | 075887109 | 2468 | 31000 | SH | CALL SOLE | 01 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 1793 | 37141 | SH | SOLE | 01 | 0 |
| BED BATH & BEYOND INC | COM | 075896100 | 8607 | 178300 | SH | CALL SOLE | 01 | 0 |
| BEMIS INC | COM | 081437105 | 407 | 12407 | SH | SOLE | 04 | 0 |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | 521 | 6215 | SH | SOLE | 01 | 0 |
| BERRY PETE CO | CL A | 085789105 | 295 | 5834 | SH | SOLE | 01 | 0 |
| BERRY PETE CO | CL A | 085789105 | 353 | 7000 | SH | CALL SOLE | 01 | 0 |
| BERRY PETE CO | CL A | 085789105 | 837 | 16600 | SH | PUT SOLE | 01 | 0 |
| BEST BUY INC | COM | 086516101 | 8687 | 302494 | SH | SOLE | 01 | 0 |
| BEST BUY INC | COM | 086516101 | 549 | 19100 | SH | CALL SOLE | 01 | 0 |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 82 | 80000 | PRN | SOLE | 01 | 0 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 125 | 1300 | SH | SOLE | 01 | 0 |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 518 | 5400 | SH | PUT SOLE | 01 | 0 |
| BHP BILLITON PLC | SPONSORED ADR | 05545E209 | 10372 | 130300 | SH | SOLE | 01 | 0 |
| BIG LOTS INC | COM | 089302103 | 1981 | 45609 | SH | SOLE | 01 | 0 |
| BIG LOTS INC | COM | 089302103 | 9746 | 224400 | SH | CALL SOLE | 01 | 0 |
| BIG LOTS INC | COM | 089302103 | 1702 | 39200 | SH | PUT SOLE | 01 | 0 |
| BIODEL INC | COM | 09064M105 | 746 | 355100 | SH | CALL SOLE | 01 | 0 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 2693 | 55164 | SH | SOLE | 04 | 0 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 27168 | 556500 | SH | CALL SOLE | 01 | 0 |
| BJS WHOLESALE CLUB INC | COM | 05548J106 | 8021 | 164300 | SH | PUT SOLE | 01 | 0 |
| BLACKROCK INC | COM | 09247X101 | 4015 | 19975 | SH | SOLE | 04 | 0 |
| BLACKROCK INC | COM | 09247X101 | 1608 | 8000 | SH | PUT SOLE | 01 | 0 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 816 | 45660 | SH | SOLE | 01 | 0 |
| BLOCK H & R INC | COM | 093671105 | 42 | 2473 | SH | SOLE | 01 | 0 |
| BLOCK H & R INC | COM | 093671105 | 1055 | 63000 | SH | CALL SOLE | 01 | 0 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|-------|--------|-----|------|------|------|
| BLOUNT INTL INC NEW | COM | 095180105 | 438 | 27400 | SH | CALL | SOLE | 01 |
| BOEING CO | COM | 097023105 | 91 | 1236 | SH | | SOLE | 04 |
| BOEING CO | COM | 097023105 | 370 | 5000 | SH | CALL | SOLE | 01 |
| BOEING CO | COM | 097023105 | 370 | 5000 | SH | PUT | SOLE | 01 |
| BORGWARNER INC | COM | 099724106 | 9993 | 125400 | SH | PUT | SOLE | 01 |
| BORGWARNER INC | NOTE 3.500% 4/1 | 099724AF3 | 335 | 137000 | PRN | | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 11962 | 271008 | SH | | SOLE | 01 0 |
| BP PLC | SPONSORED ADR | 055622104 | 29534 | 669100 | SH | CALL | SOLE | 01 |
| BP PLC | SPONSORED ADR | 055622104 | 2211 | 50100 | SH | PUT | SOLE | 01 |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | 575 | 47382 | SH | | SOLE | 04 |
| BRIDGEPOINT ED INC | COM | 10807M105 | 795 | 46500 | SH | PUT | SOLE | 01 |
| BRIDGEPOINT ED INC | COM | 10807M105 | 922 | 53900 | SH | CALL | SOLE | 01 |
| BRIDGEPOINT ED INC | COM | 10807M105 | 52 | 3000 | SH | | SOLE | 04 |
| BRIGHAM EXPLORATION CO | COM | 109178103 | 221 | 5957 | SH | | SOLE | 02 |
| BRIGHTPOINT INC | COM NEW | 109473405 | 271 | 25027 | SH | | SOLE | 04 |
| BRINKS CO | COM | 109696104 | 216 | 6523 | SH | | SOLE | 04 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 12018 | 454704 | SH | | SOLE | 01 0 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 26 | 1000 | SH | CALL | SOLE | 01 |
| BRISTOL MYERS SQUIBB CO | COM | 110122108 | 6608 | 250000 | SH | PUT | SOLE | 01 |
| BRISTOW GROUP INC | NOTE 3.000% 6/1 | 110394AC7 | 475 | 474000 | PRN | | SOLE | 01 |
| BROADCOM CORP | CL A | 111320107 | 3895 | 98912 | SH | | SOLE | 01 0 |
| BROADRIDGE FINL SOLUTIONS IN | COM | 11133T103 | 645 | 28446 | SH | | SOLE | 04 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 34 | 5540 | SH | | SOLE | 04 |
| BROCADE COMMUNICATIONS SYS I | COM NEW | 111621306 | 5144 | 836500 | SH | CALL | SOLE | 01 |
| BROWN FORMAN CORP | CL B | 115637209 | 945 | 13835 | SH | | SOLE | 04 |
| BRUKER CORP | COM | 116794108 | 2085 | 100000 | SH | CALL | SOLE | 01 |
| BRUNSWICK CORP | COM | 117043109 | 7199 | 283100 | SH | PUT | SOLE | 01 |
| BRUNSWICK CORP | COM | 117043109 | 552 | 21700 | SH | | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 1652 | 22839 | SH | | SOLE | 01 0 |
| BUNGE LIMITED | COM | G16962105 | 6864 | 94900 | SH | CALL | SOLE | 01 |
| BUNGE LIMITED | COM | G16962105 | 217 | 3000 | SH | PUT | SOLE | 01 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 285 | 3835 | SH | | SOLE | 04 |
| C H ROBINSON WORLDWIDE INC | COM NEW | 12541W209 | 9570 | 129100 | SH | CALL | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 57 | 1076 | SH | | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 1658 | 31300 | SH | CALL | SOLE | 01 |
| CABOT OIL & GAS CORP | COM | 127097103 | 212 | 4000 | SH | PUT | SOLE | 01 |
| CACI INTL INC | CL A | 127190304 | 219 | 3573 | SH | | SOLE | 01 0 |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | 58 | 5959 | SH | | SOLE | 04 |
| CADENCE DESIGN SYSTEM INC | NOTE 1.375%12/1 | 127387AD0 | 99 | 100000 | PRN | | SOLE | 01 |
| CADENCE PHARMACEUTICALS INC | COM | 12738T100 | 1858 | 202400 | SH | CALL | SOLE | 01 |
| CADENCE PHARMACEUTICALS INC | COM | 12738T100 | 37 | 4080 | SH | | SOLE | 04 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 303 | 10260 | SH | | SOLE | 04 |
| CAL MAINE FOODS INC | COM NEW | 128030202 | 578 | 19600 | SH | CALL | SOLE | 01 |
| CALLON PETE CO DEL | COM | 13123X102 | 99 | 12800 | SH | | SOLE | 04 |
| CAMBREX CORP | COM | 132011107 | 110 | 20080 | SH | | SOLE | 04 |
| CAMECO CORP | COM | 13321L108 | 240 | 7982 | SH | | SOLE | 02 0 |
| CAMECO CORP | COM | 13321L108 | 1133 | 37700 | SH | CALL | SOLE | 01 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 4971 | 87068 | SH | | SOLE | 02 0 |
| CAMERON INTERNATIONAL CORP | NOTE 2.500% 6/1 | 13342BAB1 | 15 | 9000 | PRN | | SOLE | 01 |
| CAMPBELL SOUP CO | COM | 134429109 | 4672 | 141094 | SH | | SOLE | 04 |
| CANADIAN NAT RES LTD | COM | 136385101 | 262 | 5302 | SH | | SOLE | 02 0 |
| CANON INC | ADR | 138006309 | 434 | 10010 | SH | | SOLE | 04 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 2078 | 40000 | SH | PUT | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 846 | 16274 | SH | | SOLE | 01 |
| CAPITAL ONE FINL CORP | COM | 14040H105 | 577 | 11100 | SH | CALL | SOLE | 01 |
| CAPITOL FED FINL INC | COM | 14057J101 | 1212 | 107532 | SH | | SOLE | 04 |
| CARACO PHARMACEUTICAL LABS L | COM | 14075T107 | 54 | 10400 | SH | | SOLE | 04 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 715 | 17372 | SH | | SOLE | 04 |
| CARDIONET INC | COM | 14159L103 | 334 | 69654 | SH | | SOLE | 01 |
| CAREER EDUCATION CORP | COM | 141665109 | 214 | 9447 | SH | | SOLE | 04 |
| CAREER EDUCATION CORP | COM | 141665109 | 909 | 40000 | SH | CALL | SOLE | 01 |
| CAREFUSION CORP | COM | 14170T101 | 594 | 21075 | SH | | SOLE | 04 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| CARLISLE COS INC | COM | 142339100 | 359 | 8058 | SH | SOLE | 04 |
| CARMAX INC | COM | 143130102 | 56 | 1745 | SH | SOLE | 01 |
| CARMAX INC | COM | 143130102 | 5123 | 159600 | SH | PUT SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 7063 | 184119 | SH | SOLE | 01 0 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1492 | 38900 | SH | PUT SOLE | 01 |
| CARNIVAL CORP | PAIRED CTF | 143658300 | 1350 | 35200 | SH | CALL SOLE | 01 |
| CARPENTER TECHNOLOGY CORP | COM | 144285103 | 641 | 15000 | SH | CALL SOLE | 01 |
| CARTER INC | COM | 146229109 | 313 | 10955 | SH | SOLE | 01 0 |
| CARTER INC | COM | 146229109 | 573 | 20000 | SH | PUT SOLE | 01 |
| CASEYS GEN STORES INC | COM | 147528103 | 293 | 7500 | SH | CALL SOLE | 01 |
| CATERPILLAR INC DEL | COM | 149123101 | 445 | 3998 | SH | SOLE | 04 |
| CATERPILLAR INC DEL | COM | 149123101 | 7973 | 71600 | SH | CALL SOLE | 01 |
| CAVIUM NETWORKS INC | COM | 14965A101 | 21760 | 484300 | SH | PUT SOLE | 01 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 235 | 8833 | SH | SOLE | 04 |
| CBS CORP NEW | CL B | 124857202 | 669 | 26730 | SH | SOLE | 01 0 |
| CBS CORP NEW | CL B | 124857202 | 711 | 28400 | SH | CALL SOLE | 01 |
| CELANESE CORP DEL | COM SER A | 150870103 | 262 | 5905 | SH | SOLE | 04 |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 242 | 22595 | SH | SOLE | 04 |
| CELGENE CORP | COM | 151020104 | 1324 | 23000 | SH | CALL SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 2591 | 45000 | SH | PUT SOLE | 01 |
| CELGENE CORP | COM | 151020104 | 1211 | 21040 | SH | SOLE | 01 |
| CELL THERAPEUTICS INC | COM NO PAR | 150934503 | 24 | 65700 | SH | CALL SOLE | 01 |
| CELLDEX THERAPEUTICS INC NEW | COM | 15117B103 | 240 | 59650 | SH | SOLE | 01 |
| CELLDEX THERAPEUTICS INC NEW | COM | 15117B103 | 589 | 146400 | SH | PUT SOLE | 01 |
| CELSION CORPORATION | COM NEW | 15117N305 | 656 | 284100 | SH | CALL SOLE | 01 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 1997 | 113745 | SH | SOLE | 01 0 |
| CENTRAL EUROPEAN DIST CORP | NOTE 3.000% 3/1 | 153435AA0 | 46 | 53000 | PRN | SOLE | 01 |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW | G20045202 | 333 | 15810 | SH | SOLE | 04 |
| CENTURY ALUM CO | COM | 156431108 | 383 | 20522 | SH | SOLE | 01 0 |
| CENTURYLINK INC | COM | 156700106 | 2606 | 62719 | SH | SOLE | 04 |
| CEPHALON INC | COM | 156708109 | 18320 | 240800 | SH | PUT SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 14227 | 187000 | SH | CALL SOLE | 01 |
| CEPHALON INC | COM | 156708109 | 712 | 9356 | SH | SOLE | 04 |
| CEPHALON INC | NOTE 2.000% 6/0 | 156708AP4 | 183 | 110000 | PRN | SOLE | 01 |
| CEPHALON INC | NOTE 2.500% 5/0 | 156708AR0 | 1850 | 1550000 | PRN | SOLE | 01 |
| CF INDS HLDGS INC | COM | 125269100 | 1164 | 8519 | SH | SOLE | 01 0 |
| CF INDS HLDGS INC | COM | 125269100 | 1888 | 13800 | SH | PUT SOLE | 01 |
| CHECK POINT SOFTWARE TECH LT | ORD | M22465104 | 382 | 7480 | SH | SOLE | 04 |
| CHELSEA THERAPEUTICS INTL LT | COM | 163428105 | 698 | 179968 | SH | SOLE | 01 |
| CHELSEA THERAPEUTICS INTL LT | COM | 163428105 | 716 | 184500 | SH | PUT SOLE | 01 |
| CHEMED CORP NEW | COM | 16359R103 | 51 | 765 | SH | SOLE | 04 |
| CHEMED CORP NEW | NOTE 1.875% 5/1 | 16359RAC7 | 75 | 72000 | PRN | SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 10428 | 311100 | SH | CALL SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 10559 | 315000 | SH | PUT SOLE | 01 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 370 | 10985 | SH | SOLE | 01 0 |
| CHESAPEAKE ENERGY CORP | PFD CONV | 165167842 | 4214 | 43443 | SH | SOLE | 01 |
| CHEVRON CORP NEW | COM | 166764100 | 2520 | 23443 | SH | SOLE | 01 0 |
| CHEVRON CORP NEW | COM | 166764100 | 20423 | 190000 | SH | CALL SOLE | 01 |
| CHICOS FAS INC | COM | 168615102 | 221 | 14842 | SH | SOLE | 04 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 214 | 3820 | SH | SOLE | 01 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 5089 | 90800 | SH | CALL SOLE | 01 |
| CHINA LIFE INS CO LTD | SPON ADR REP H | 16939P106 | 45 | 800 | SH | PUT SOLE | 01 |
| CHINA MED TECHNOLOGIES INC | SPONSORED ADR | 169483104 | 34 | 2889 | SH | SOLE | 01 |
| CHINA MED TECHNOLOGIES INC | SPONSORED ADR | 169483104 | 204 | 17500 | SH | PUT SOLE | 01 |
| CHINA MOBILE LIMITED | SPONSORED ADR | 16941M109 | 493 | 10650 | SH | SOLE | 01 |
| CHINA PETE & CHEM CORP | SPON ADR H SHS | 16941R108 | 213 | 2120 | SH | SOLE | 01 |
| CHINA TELECOM CORP LTD | SPON ADR H SHS | 169426103 | 225 | 3690 | SH | SOLE | 01 |
| CHINA UNICOM (HONG KONG) LTD | SPONSORED ADR | 16945R104 | 1633 | 98394 | SH | SOLE | 01 0 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 953 | 3500 | SH | SOLE | 01 |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | 2724 | 10000 | SH | PUT SOLE | 01 |
| CHURCH & DWIGHT INC | COM | 171340102 | 690 | 8691 | SH | SOLE | 04 |
| CIBER INC | COM | 17163B102 | 105 | 15700 | SH | SOLE | 04 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|---|
| CIMAREX ENERGY CO | COM | 171798101 | 1773 | 15389 | SH | SOLE | 01 | 0 |
| CINCINNATI FINL CORP | COM | 172062101 | 1332 | 40599 | SH | SOLE | 04 | |
| CINCINNATI FINL CORP | COM | 172062101 | 1410 | 43000 | SH | CALL SOLE | 01 | |
| CINEMARK HOLDINGS INC | COM | 17243V102 | 222 | 11490 | SH | SOLE | 04 | |
| CINTAS CORP | COM | 172908105 | 2876 | 95023 | SH | SOLE | 04 | |
| CISCO SYS INC | COM | 17275R102 | 1458 | 85000 | SH | PUT SOLE | 01 | |
| CISCO SYS INC | COM | 17275R102 | 2869 | 167319 | SH | SOLE | 04 | |
| CISCO SYS INC | COM | 17275R102 | 6860 | 400000 | SH | CALL SOLE | 01 | |
| CIT GROUP INC | COM NEW | 125581801 | 407 | 9547 | SH | SOLE | 01 | 0 |
| CIT GROUP INC | COM NEW | 125581801 | 170 | 4000 | SH | CALL SOLE | 01 | |
| CITIGROUP INC | COM | 172967101 | 7825 | 1770303 | SH | SOLE | 01 | 0 |
| CITIGROUP INC | COM | 172967101 | 11286 | 2553500 | SH | CALL SOLE | 01 | |
| CITIGROUP INC | COM | 172967101 | 6630 | 1500000 | SH | PUT SOLE | 01 | |
| CITIZENS REPUBLIC BANCORP IN | COM | 174420109 | 356 | 400000 | SH | SOLE | 02 | |
| CKX INC | COM | 12562M106 | 111 | 26400 | SH | SOLE | 04 | |
| CLEAN ENERGY FUELS CORP | COM | 184499101 | 170 | 10370 | SH | SOLE | 04 | |
| CLEARWATER PAPER CORP | COM | 18538R103 | 227 | 2796 | SH | SOLE | 04 | |
| CLEARWIRE CORP NEW | CL A | 18538Q105 | 997 | 178401 | SH | SOLE | 01 | 0 |
| CLEARWIRE CORP NEW | CL A | 18538Q105 | 2124 | 380000 | SH | CALL SOLE | 01 | |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 15862 | 161400 | SH | PUT SOLE | 01 | |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 7994 | 81339 | SH | SOLE | 01 | 0 |
| CLIFFS NATURAL RESOURCES INC | COM | 18683K101 | 5356 | 54500 | SH | CALL SOLE | 01 | |
| CLINICAL DATA INC NEW | COM | 18725U109 | 503 | 16600 | SH | PUT SOLE | 01 | |
| CLINICAL DATA INC NEW | COM | 18725U109 | 503 | 16600 | SH | CALL SOLE | 01 | |
| CLOROX CO DEL | COM | 189054109 | 32 | 458 | SH | SOLE | 01 | |
| CLOROX CO DEL | COM | 189054109 | 2102 | 30000 | SH | CALL SOLE | 01 | |
| CLOROX CO DEL | COM | 189054109 | 12262 | 175000 | SH | PUT SOLE | 01 | |
| CME GROUP INC | COM | 12572Q105 | 4956 | 16434 | SH | SOLE | 01 | |
| CME GROUP INC | COM | 12572Q105 | 9951 | 33000 | SH | CALL SOLE | 01 | |
| CME GROUP INC | COM | 12572Q105 | 9951 | 33000 | SH | PUT SOLE | 01 | |
| CNA FINL CORP | COM | 126117100 | 416 | 14082 | SH | SOLE | 01 | 0 |
| CNA FINL CORP | COM | 126117100 | 1729 | 58500 | SH | CALL SOLE | 01 | |
| CNA FINL CORP | COM | 126117100 | 1723 | 58300 | SH | PUT SOLE | 01 | |
| CNH GLOBAL N V | SHS NEW | N20935206 | 404 | 8315 | SH | SOLE | 02 | |
| CNO FINL GROUP INC | COM | 12621E103 | 228 | 30328 | SH | SOLE | 01 | 0 |
| CNOOC LTD | SPONSORED ADR | 126132109 | 442 | 1747 | SH | SOLE | 01 | 0 |
| COACH INC | COM | 189754104 | 1299 | 24963 | SH | SOLE | 01 | 0 |
| CODEXIS INC | COM | 192005106 | 142 | 12038 | SH | SOLE | 04 | |
| COEUR D ALENE MINES CORP IDA | COM NEW | 192108504 | 236 | 6778 | SH | SOLE | 02 | 0 |
| COEUR D ALENE MINES CORP IDA | COM NEW | 192108504 | 8118 | 233400 | SH | PUT SOLE | 01 | |
| COINSTAR INC | COM | 19259P300 | 216 | 4700 | SH | SOLE | 01 | |
| COLEMAN CABLE INC | COM | 193459302 | 537 | 60641 | SH | SOLE | 04 | |
| COLGATE PALMOLIVE CO | COM | 194162103 | 5255 | 65069 | SH | SOLE | 01 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 4461 | 180472 | SH | SOLE | 01 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 2620 | 106000 | SH | CALL SOLE | 01 | |
| COMCAST CORP NEW | CL A | 20030N101 | 6501 | 263000 | SH | PUT SOLE | 01 | |
| COMERICA INC | COM | 200340107 | 2470 | 67268 | SH | SOLE | 04 | |
| COMMERCIAL METALS CO | COM | 201723103 | 552 | 31976 | SH | SOLE | 04 | |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 298 | 10508 | SH | SOLE | 04 | |
| COMPANIA DE MINAS BUENAVENTU | SPONSORED ADR | 204448104 | 669 | 15552 | SH | SOLE | 02 | 0 |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q104 | 181 | 12265 | SH | SOLE | 04 | |
| COMPUCREDIT HLDGS CORP | COM | 20478T107 | 1306 | 200000 | SH | CALL SOLE | 01 | |
| COMPUWARE CORP | COM | 205638109 | 406 | 35148 | SH | SOLE | 04 | |
| COMTECH TELECOMMUNICATIONS C | COM NEW | 205826209 | 103 | 3780 | SH | SOLE | 04 | |
| COMTECH TELECOMMUNICATIONS C | NOTE 3.000% 5/0 | 205826AF7 | 242 | 234000 | PRN | SOLE | 01 | |
| CONCHO RES INC | COM | 20605P101 | 610 | 5687 | SH | SOLE | 01 | 0 |
| CONEXANT SYSTEMS INC | COM NEW | 207142308 | 34 | 14500 | SH | SOLE | 04 | |
| CONOCOPHILLIPS | COM | 20825C104 | 1381 | 17295 | SH | SOLE | 01 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 543 | 10134 | SH | SOLE | 01 | 0 |
| CONSOL ENERGY INC | COM | 20854P109 | 5266 | 98200 | SH | CALL SOLE | 01 | |
| CONSOL ENERGY INC | COM | 20854P109 | 7412 | 138200 | SH | PUT SOLE | 01 | |
| CONSOLIDATED EDISON INC | COM | 209115104 | 2515 | 49604 | SH | SOLE | 01 | 0 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|-------|----------|----|-----------|------|
| CONSTELLATION ENERGY GROUP I | COM | 210371100 | 543 | 17448 | SH | SOLE | 04 |
| CONTINUCARE CORP | COM | 212172100 | 94 | 17500 | SH | SOLE | 04 |
| CONVERGYS CORP | COM | 212485106 | 328 | 22816 | SH | SOLE | 04 |
| COOPER COS INC | COM NEW | 216648402 | 77 | 1108 | SH | SOLE | 04 |
| COOPER COS INC | COM NEW | 216648402 | 451 | 6500 | SH | CALL SOLE | 01 |
| COPANO ENERGY L L C | COM UNITS | 217202100 | 6796 | 190900 | SH | CALL SOLE | 01 |
| COPANO ENERGY L L C | COM UNITS | 217202100 | 687 | 19300 | SH | PUT SOLE | 01 |
| COPART INC | COM | 217204106 | 1544 | 35626 | SH | SOLE | 01 0 |
| COPART INC | COM | 217204106 | 2167 | 50000 | SH | CALL SOLE | 01 |
| COPART INC | COM | 217204106 | 1014 | 23400 | SH | PUT SOLE | 01 |
| CORN PRODS INTL INC | COM | 219023108 | 493 | 9525 | SH | SOLE | 02 |
| CORNERSTONE PROGRESSIVE RTN | COM | 21925C101 | 348 | 47500 | SH | SOLE | 01 |
| CORNING INC | COM | 219350105 | 3729 | 180738 | SH | SOLE | 04 |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 504 | 20652 | SH | SOLE | 04 |
| COVANCE INC | COM | 222816100 | 794 | 14513 | SH | SOLE | 04 |
| COVANTA HLDG CORP | COM | 22282E102 | 815 | 47700 | SH | SOLE | 01 0 |
| CRACKER BARREL OLD CTRY STOR | COM | 22410J106 | 737 | 15000 | SH | CALL SOLE | 01 |
| CRAWFORD & CO | CL B | 224633107 | 63 | 13233 | SH | SOLE | 04 |
| CRESUD SA COMERCIAL | *W EXP 05/22/201 | P3311R192 | 7401 | 33641443 | SH | SOLE | |
| CSX CORP | COM | 126408103 | 2345 | 29842 | SH | SOLE | 04 |
| CSX CORP | COM | 126408103 | 472 | 6000 | SH | CALL SOLE | 01 |
| CSX CORP | COM | 126408103 | 1179 | 15000 | SH | PUT SOLE | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 355 | 14052 | SH | SOLE | 01 0 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 687 | 27200 | SH | CALL SOLE | 01 |
| CUBIST PHARMACEUTICALS INC | COM | 229678107 | 858 | 34000 | SH | PUT SOLE | 01 |
| CURRENCYSHARES EURO TR | EURO SHS | 23130C108 | 2823 | 20000 | SH | PUT SOLE | 01 |
| CURRENCYSHARES EURO TR | EURO SHS | 23130C108 | 254 | 1800 | SH | SOLE | 01 |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 1253 | 10552 | SH | SOLE | 01 |
| CURRENCYSHS JAPANESE YEN TR | JAPANESE YEN | 23130A102 | 8218 | 69200 | SH | PUT SOLE | 01 |
| CVR ENERGY INC | COM | 12662P108 | 3562 | 153785 | SH | SOLE | 01 0 |
| CVR ENERGY INC | COM | 12662P108 | 3474 | 150000 | SH | PUT SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 7910 | 230499 | SH | SOLE | 01 0 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 9284 | 270500 | SH | CALL SOLE | 01 |
| CVS CAREMARK CORPORATION | COM | 126650100 | 16539 | 481900 | SH | PUT SOLE | 01 |
| CYMER INC | COM | 232572107 | 217 | 3836 | SH | SOLE | 04 |
| CYTEC INDS INC | COM | 232820100 | 211 | 3874 | SH | SOLE | 04 |
| CYTOKINETICS INC | COM | 23282W100 | 28 | 18748 | SH | SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 4739 | 406800 | SH | PUT SOLE | 01 |
| D R HORTON INC | COM | 23331A109 | 4149 | 356127 | SH | SOLE | 01 0 |
| D R HORTON INC | COM | 23331A109 | 1403 | 120400 | SH | CALL SOLE | 01 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 212 | 4308 | SH | SOLE | 01 0 |
| DARLING INTL INC | COM | 237266101 | 104 | 6785 | SH | SOLE | 04 |
| DARLING INTL INC | COM | 237266101 | 3612 | 235000 | SH | CALL SOLE | 01 |
| DAVITA INC | COM | 23918K108 | 391 | 4580 | SH | SOLE | 04 |
| DEAN FOODS CO NEW | COM | 242370104 | 2532 | 253162 | SH | SOLE | 01 0 |
| DEAN FOODS CO NEW | COM | 242370104 | 3371 | 337100 | SH | PUT SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 302 | 3509 | SH | SOLE | 04 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 1353 | 15700 | SH | CALL SOLE | 01 |
| DECKERS OUTDOOR CORP | COM | 243537107 | 190 | 2200 | SH | PUT SOLE | 01 |
| DEERE & CO | COM | 244199105 | 1367 | 14145 | SH | SOLE | 02 |
| DELGATH SYS INC | COM | 24661P104 | 1396 | 189700 | SH | PUT SOLE | 01 |
| DELL INC | COM | 24702R101 | 781 | 53800 | SH | CALL SOLE | 01 |
| DELL INC | COM | 24702R101 | 1669 | 115000 | SH | PUT SOLE | 01 |
| DELL INC | COM | 24702R101 | 3879 | 267356 | SH | SOLE | 01 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 456 | 46564 | SH | SOLE | 01 0 |
| DENBURY RES INC | COM NEW | 247916208 | 213 | 8725 | SH | SOLE | 01 0 |
| DENBURY RES INC | COM NEW | 247916208 | 5490 | 225000 | SH | CALL SOLE | 01 |
| DENDREON CORP | COM | 24823Q107 | 2246 | 60000 | SH | CALL SOLE | 01 |
| DEPOMED INC | COM | 249908104 | 119 | 11885 | SH | SOLE | 04 |
| DEPOMED INC | COM | 249908104 | 3882 | 386700 | SH | CALL SOLE | 01 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 3609 | 61100 | SH | SOLE | 01 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 5316 | 90000 | SH | PUT SOLE | 01 |

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

| | | | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|----|---|
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1825 | 19887 | SH | | SOLE | 01 | 0 |
| DEVON ENERGY CORP NEW | COM | 25179M103 | 1790 | 19500 | SH | PUT | SOLE | 01 | |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2096 | 27500 | SH | PUT | SOLE | 01 | |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 52 | 682 | SH | | SOLE | 04 | |
| DIAGEO P L C | SPON ADR NEW | 25243Q205 | 2096 | 27500 | SH | CALL | SOLE | 01 | |
| DIAMOND OFFSHORE DRILLING IN | COM | 25271C102 | 673 | 8665 | SH | | SOLE | 02 | 0 |
| DIGITAL RLTY TR INC | COM | 253868103 | 719 | 12365 | SH | | SOLE | 04 | |
| DIRECTV | COM CL A | 25490A101 | 721 | 15408 | SH | | SOLE | 01 | 0 |
| DISCOVER FINL SVCS | COM | 254709108 | 1023 | 42416 | SH | | SOLE | 04 | |
| DISCOVERY COMMUNICATNS NEW | COM SER A | 25470F104 | 1653 | 41437 | SH | | SOLE | 01 | 0 |
| DISNEY WALT CO | COM DISNEY | 254687106 | 633 | 14700 | SH | | SOLE | 01 | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 4309 | 100000 | SH | CALL | SOLE | 01 | |
| DISNEY WALT CO | COM DISNEY | 254687106 | 646 | 15000 | SH | PUT | SOLE | 01 | |
| DOLBY LABORATORIES INC | COM | 25659T107 | 520 | 10552 | SH | | SOLE | 04 | |
| DOLBY LABORATORIES INC | COM | 25659T107 | 492 | 10000 | SH | CALL | SOLE | 01 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 29061 | 435500 | SH | CALL | SOLE | 01 | |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | 256743105 | 11491 | 172200 | SH | PUT | SOLE | 01 | |
| DOMINION RES INC VA NEW | COM | 25746U109 | 897 | 20074 | SH | | SOLE | 04 | |
| DOMINION RES INC VA NEW | NOTE 2.125%12/1 | 25746UAT6 | 1384 | 1090800 | PRN | | SOLE | 01 | |
| DOMTAR CORP | COM NEW | 257559203 | 340 | 3700 | SH | PUT | SOLE | 01 | |
| DOMTAR CORP | COM NEW | 257559203 | 1248 | 13600 | SH | | SOLE | 01 | |
| DOMTAR CORP | COM NEW | 257559203 | 10123 | 110300 | SH | CALL | SOLE | 01 | |
| DONALDSON INC | COM | 257651109 | 448 | 7309 | SH | | SOLE | 01 | 0 |
| DORAL FINL CORP | COM NEW | 25811P886 | 495 | 450000 | SH | | SOLE | 02 | |
| DOUGLAS EMMETT INC | COM | 25960P109 | 780 | 41600 | SH | | SOLE | 04 | |
| DOVER CORP | COM | 260003108 | 478 | 7264 | SH | | SOLE | 04 | |
| DOW CHEM CO | COM | 260543103 | 3617 | 95812 | SH | | SOLE | 04 | |
| DREAMWORKS ANIMATION SKG INC | CL A | 26153C103 | 231 | 8236 | SH | | SOLE | 04 | |
| DRESSER-RAND GROUP INC | COM | 261608103 | 732 | 13660 | SH | | SOLE | 04 | |
| DRUGSTORE COM INC | COM | 262241102 | 822 | 213500 | SH | PUT | SOLE | 01 | |
| DRUGSTORE COM INC | COM | 262241102 | 1348 | 350000 | SH | | SOLE | 01 | |
| DRUGSTORE COM INC | COM | 262241102 | 218 | 56600 | SH | CALL | SOLE | 01 | |
| DRYSHIPS INC | SHS | Y2109Q101 | 248 | 50000 | SH | PUT | SOLE | 01 | |
| DRYSHIPS INC | SHS | Y2109Q101 | 370 | 74800 | SH | CALL | SOLE | 01 | |
| DRYSHIPS INC | SHS | Y2109Q101 | 16 | 3315 | SH | | SOLE | 04 | |
| DRYSHIPS INC. | NOTE 5.000%12/0 | 262498AB4 | 1001 | 1000000 | PRN | | SOLE | 01 | |
| DST SYS INC DEL | DBCX 8/1 | 233326AE7 | 1240 | 1024000 | PRN | | SOLE | 01 | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 558 | 10160 | SH | | SOLE | 04 | |
| DU PONT E I DE NEMOURS & CO | COM | 263534109 | 10994 | 200000 | SH | PUT | SOLE | 01 | |
| DUN & BRADSTREET CORP DEL NE | COM | 26483E100 | 331 | 4128 | SH | | SOLE | 04 | |
| DXP ENTERPRISES INC NEW | COM NEW | 233377407 | 202 | 8736 | SH | | SOLE | 04 | |
| DYNEX CAP INC | COM NEW | 26817Q506 | 101 | 10000 | SH | | SOLE | 04 | |
| E M C CORP MASS | COM | 268648102 | 5283 | 198910 | SH | | SOLE | 01 | 0 |
| E M C CORP MASS | COM | 268648102 | 956 | 36000 | SH | CALL | SOLE | 01 | |
| E M C CORP MASS | NOTE 1.750%12/0 | 268648AK8 | 655 | 396000 | PRN | | SOLE | 01 | |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 971 | 62095 | SH | | SOLE | 01 | 0 |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | 570 | 36500 | SH | CALL | SOLE | 01 | |
| EAGLE MATERIALS INC | COM | 26969P108 | 286 | 9450 | SH | | SOLE | 04 | |
| EAGLE ROCK ENERGY PARTNERS L | UNIT | 26985R104 | 341 | 33232 | SH | | SOLE | 01 | |
| EARTHLINK INC | COM | 270321102 | 801 | 102231 | SH | | SOLE | 01 | 0 |
| EASTMAN CHEM CO | COM | 277432100 | 624 | 6283 | SH | | SOLE | 04 | |
| EASTMAN KODAK CO | COM | 277461109 | 1846 | 571651 | SH | | SOLE | 01 | |
| EASTMAN KODAK CO | COM | 277461109 | 194 | 60000 | SH | CALL | SOLE | 01 | |
| EASTMAN KODAK CO | COM | 277461109 | 162 | 50000 | SH | PUT | SOLE | 01 | |
| EATON CORP | COM | 278058102 | 3037 | 54781 | SH | | SOLE | 01 | 0 |
| EATON CORP | COM | 278058102 | 1109 | 20000 | SH | CALL | SOLE | 01 | |
| EATON CORP | COM | 278058102 | 1109 | 20000 | SH | PUT | SOLE | 01 | |
| EATON VANCE TX MNG BY WRT OP | COM | 27828Y108 | 382 | 29870 | SH | | SOLE | 01 | |
| EBAY INC | COM | 278642103 | 2607 | 83988 | SH | | SOLE | 04 | |
| EBAY INC | COM | 278642103 | 9781 | 315100 | SH | CALL | SOLE | 01 | |
| ECHOSTAR CORP | CL A | 278768106 | 154 | 4080 | SH | | SOLE | 04 | |
| ECHOSTAR CORP | CL A | 278768106 | 450 | 11900 | SH | CALL | SOLE | 01 | |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|
| EDISON INTL | COM | 281020107 | 258 | 7052 | SH | SOLE | 04 |
| EDWARDS LIFESCIENCES CORP | COM | 28176E108 | 3535 | 40640 | SH | SOLE | 04 |
| EL PASO CORP | COM | 28336L109 | 223 | 12392 | SH | SOLE | 01 |
| ELAN PLC | ADR | 284131208 | 687 | 99900 | SH | CALL SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 202 | 10342 | SH | SOLE | 01 |
| ELECTRONIC ARTS INC | COM | 285512109 | 430 | 22000 | SH | CALL SOLE | 01 |
| EMERSON ELEC CO | COM | 291011104 | 1772 | 30318 | SH | SOLE | 04 |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | 277 | 13430 | SH | SOLE | 04 |
| ENCANA CORP | COM | 292505104 | 14485 | 419500 | SH | CALL SOLE | 01 |
| ENCANA CORP | COM | 292505104 | 2108 | 61037 | SH | SOLE | 02 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 3697 | 96890 | SH | SOLE | 04 |
| ENDO PHARMACEUTICALS HLDGS I | COM | 29264F205 | 588 | 15400 | SH | CALL SOLE | 01 |
| ENDURANCE SPECIALTY HLDGS LT | SHS | G30397106 | 1323 | 27105 | SH | SOLE | 04 |
| ENERGEN CORP | COM | 29265N108 | 9358 | 148268 | SH | SOLE | 01 |
| ENERGEN CORP | COM | 29265N108 | 6173 | 97800 | SH | PUT SOLE | 01 |
| ENERPLUS CORP | COM | 292766102 | 2 | 60 | SH | SOLE | 04 |
| ENERPLUS CORP | COM | 292766102 | 3166 | 100000 | SH | CALL SOLE | 01 |
| ENTEGRIS INC | COM | 29362U104 | 133 | 15110 | SH | SOLE | 04 |
| ENTERGY CORP NEW | COM | 29364G103 | 658 | 9779 | SH | SOLE | 04 |
| ENTERTAINMENT PPTYS TR | COM SH BEN INT | 29380T105 | 674 | 14400 | SH | CALL SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 347 | 2926 | SH | SOLE | 01 |
| EOG RES INC | COM | 26875P101 | 1185 | 10000 | SH | CALL SOLE | 01 |
| EQUINIX INC | COM NEW | 29444U502 | 3461 | 37997 | SH | SOLE | 01 |
| EQUINIX INC | COM NEW | 29444U502 | 364 | 4000 | SH | CALL SOLE | 01 |
| EV ENERGY PARTNERS LP | COM UNITS | 26926V107 | 8227 | 152800 | SH | CALL SOLE | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1953 | 22145 | SH | SOLE | 04 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1764 | 20000 | SH | CALL SOLE | 01 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1764 | 20000 | SH | PUT SOLE | 01 |
| EVERGREEN SOLAR INC | COM NEW | 30033R306 | 152 | 112600 | SH | PUT SOLE | 01 |
| EXCEL MARITIME CARRIERS LTD | COM | V3267N107 | 68 | 15911 | SH | SOLE | 04 |
| EXIDE TECHNOLOGIES | COM NEW | 302051206 | 187 | 16706 | SH | SOLE | 04 |
| EXPEDIA INC DEL | COM | 30212P105 | 2038 | 89964 | SH | SOLE | 01 |
| EXPEDIA INC DEL | COM | 30212P105 | 1371 | 60500 | SH | CALL SOLE | 01 |
| EXPRESS INC | COM | 30219E103 | 219 | 11215 | SH | SOLE | 04 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 5561 | 100000 | SH | CALL SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 1813 | 32600 | SH | PUT SOLE | 01 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 815 | 14657 | SH | SOLE | 04 |
| EXTERRAN HLDGS INC | COM | 30225X103 | 883 | 37198 | SH | SOLE | 04 |
| EXTERRAN HLDGS INC | NOTE 4.250% 6/1 | 30225XAA1 | 111 | 90000 | PRN | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 3073 | 36513 | SH | SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 13545 | 161000 | SH | CALL SOLE | 01 |
| EXXON MOBIL CORP | COM | 30231G102 | 43748 | 520000 | SH | PUT SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 1149 | 22390 | SH | SOLE | 01 |
| FAMILY DLR STORES INC | COM | 307000109 | 359 | 7000 | SH | PUT SOLE | 01 |
| FASTENAL CO | COM | 311900104 | 2425 | 37400 | SH | CALL SOLE | 01 |
| FEDERAL MOGUL CORP | COM | 313549404 | 510 | 20485 | SH | SOLE | 04 |
| FEDERAL REALTY INVT TR | SH BEN INT NEW | 313747206 | 421 | 5162 | SH | SOLE | 04 |
| FEDEX CORP | COM | 31428X106 | 17840 | 190700 | SH | PUT SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 2559 | 27350 | SH | SOLE | 01 |
| FEDEX CORP | COM | 31428X106 | 1796 | 19200 | SH | CALL SOLE | 01 |
| FEI CO | COM | 30241L109 | 180 | 5329 | SH | SOLE | 04 |
| FEI CO | NOTE 2.875% 6/0 | 30241LAF6 | 239 | 184000 | PRN | SOLE | 01 |
| FIDELITY NATIONAL FINANCIAL | CL A | 31620R105 | 861 | 60967 | SH | SOLE | 04 |
| FIFTH THIRD BANCORP | COM | 316773100 | 2897 | 208635 | SH | SOLE | 02 |
| FIRST SOLAR INC | COM | 336433107 | 2525 | 15700 | SH | CALL SOLE | 01 |
| FIRST SOLAR INC | COM | 336433107 | 35899 | 223200 | SH | PUT SOLE | 01 |
| FIRSTENERGY CORP | COM | 337932107 | 1638 | 44162 | SH | SOLE | 04 |
| FISHER SCIENTIFIC INTL INC | NOTE 3.250% 3/0 | 338032AX3 | 5727 | 4192000 | PRN | SOLE | 01 |
| FIVE STAR QUALITY CARE INC | NOTE 3.750%10/1 | 33832DAB2 | 63 | 64000 | PRN | SOLE | 01 |
| FLOTEK INDS INC DEL | COM | 343389102 | 2293 | 272600 | SH | CALL SOLE | 01 |
| FLOTEK INDS INC DEL | NOTE 5.250% 2/1 | 343389AA0 | 2 | 2000 | PRN | SOLE | 01 |
| FLOW INTL CORP | COM | 343468104 | 78 | 17670 | SH | SOLE | 04 |

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

| | | | | | | | |
|------------------------------|------------------|-----------|-------|----------|-----|-----------|------|
| FLOWERS FOODS INC | COM | 343498101 | 522 | 19150 | SH | SOLE | 04 |
| FLUOR CORP NEW | COM | 343412102 | 96 | 1300 | SH | SOLE | 01 0 |
| FLUOR CORP NEW | NOTE 1.500% 2/1 | 343412AA0 | 45 | 17000 | PRN | SOLE | 01 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 411 | 4347 | SH | SOLE | 01 0 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 522 | 17025 | SH | SOLE | 01 0 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 2822 | 92000 | SH | CALL SOLE | 01 |
| FOCUS MEDIA HLDG LTD | SPONSORED ADR | 34415V109 | 920 | 30000 | SH | PUT SOLE | 01 |
| FORD MTR CO DEL | *W EXP 01/01/201 | 345370134 | 792 | 124200 | SH | SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 2681 | 179792 | SH | SOLE | 01 0 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 33713 | 2261100 | SH | CALL SOLE | 01 |
| FORD MTR CO DEL | COM PAR \$0.01 | 345370860 | 11352 | 761400 | SH | PUT SOLE | 01 |
| FOREST LABS INC | COM | 345838106 | 5361 | 165960 | SH | SOLE | 04 |
| FOREST LABS INC | COM | 345838106 | 3621 | 112100 | SH | CALL SOLE | 01 |
| FOREST OIL CORP | COM PAR \$0.01 | 346091705 | 933 | 24661 | SH | SOLE | 04 |
| FORTUNE BRANDS INC | COM | 349631101 | 214 | 3455 | SH | SOLE | 01 0 |
| FORTUNE BRANDS INC | COM | 349631101 | 359 | 5800 | SH | CALL SOLE | 01 |
| FOSSIL INC | COM | 349882100 | 1967 | 21010 | SH | SOLE | 01 0 |
| FOSSIL INC | COM | 349882100 | 1414 | 15100 | SH | PUT SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 530 | 9553 | SH | SOLE | 02 0 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 8438 | 151900 | SH | CALL SOLE | 01 |
| FREEPORT-MCMORAN COPPER & GO | COM | 35671D857 | 5605 | 100900 | SH | PUT SOLE | 01 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 1140 | 138615 | SH | SOLE | 04 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 2959 | 360000 | SH | CALL SOLE | 01 |
| FRONTLINE LTD | SHS | G3682E127 | 558 | 22507 | SH | SOLE | 01 0 |
| FRONTLINE LTD | SHS | G3682E127 | 149 | 6000 | SH | CALL SOLE | 01 |
| FSI INTL INC | COM | 302633102 | 105 | 23930 | SH | SOLE | 04 |
| FTI CONSULTING INC | COM | 302941109 | 4830 | 126000 | SH | PUT SOLE | 01 |
| FTI CONSULTING INC | COM | 302941109 | 1862 | 48587 | SH | SOLE | 01 0 |
| FULTON FINL CORP PA | COM | 360271100 | 401 | 36118 | SH | SOLE | 04 |
| FX ENERGY INC | COM | 302695101 | 346 | 41400 | SH | PUT SOLE | 01 |
| FX ENERGY INC | COM | 302695101 | 23 | 2700 | SH | SOLE | 01 |
| GABELLI HLTHCARE & WELLNESS | RIGHT 04/12/2011 | 36246K111 | 5 | 15000 | SH | SOLE | 01 |
| GABELLI HLTHCARE & WELLNESS | SHS | 36246K103 | 115 | 15000 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 26 | 1170 | SH | SOLE | 01 |
| GAMESTOP CORP NEW | CL A | 36467W109 | 4056 | 180100 | SH | CALL SOLE | 01 |
| GAMMON GOLD INC | COM | 36467T106 | 261 | 25000 | SH | SOLE | 04 |
| GANNETT INC | COM | 364730101 | 564 | 37057 | SH | SOLE | 01 0 |
| GAP INC DEL | COM | 364760108 | 1400 | 61800 | SH | SOLE | 01 |
| GAP INC DEL | COM | 364760108 | 1167 | 51500 | SH | CALL SOLE | 01 |
| GAP INC DEL | COM | 364760108 | 929 | 41000 | SH | PUT SOLE | 01 |
| GARMIN LTD | SHS | H2906T109 | 264 | 7786 | SH | SOLE | 04 |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 547 | 12625 | SH | SOLE | 01 0 |
| GENERAL CABLE CORP DEL NEW | NOTE 0.875%11/1 | 369300AD0 | 1373 | 1255000 | PRN | SOLE | 01 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 260 | 3392 | SH | SOLE | 04 |
| GENERAL ELECTRIC CO | COM | 369604103 | 14570 | 726700 | SH | CALL SOLE | 01 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 682 | 44142 | SH | SOLE | 01 0 |
| GENERAL GROWTH PPTYS INC NEW | COM | 370023103 | 2435 | 157300 | SH | PUT SOLE | 01 |
| GENERAL MARITIME CORP NEW | SHS | Y2693R101 | 21856 | 10661600 | SH | SOLE | 01 |
| GENERAL MARITIME CORP NEW | SHS | Y2693R101 | 615 | 300000 | SH | PUT SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 6001 | 164183 | SH | SOLE | 01 0 |
| GENERAL MLS INC | COM | 370334104 | 1948 | 53300 | SH | CALL SOLE | 01 |
| GENERAL MLS INC | COM | 370334104 | 25267 | 691300 | SH | PUT SOLE | 01 |
| GENERAL MTRS CO | COM | 37045V100 | 1136 | 36600 | SH | SOLE | 01 |
| GENERAL MTRS CO | COM | 37045V100 | 5585 | 180000 | SH | PUT SOLE | 01 |
| GENERAL MTRS CO | JR PFD CNV SRB | 37045V209 | 29 | 612 | SH | SOLE | 01 |
| GENON ENERGY INC | COM | 37244E107 | 223 | 58490 | SH | SOLE | 04 |
| GENPACT LIMITED | SHS | G3922B107 | 340 | 23460 | SH | SOLE | 04 |
| GENZYME CORP | COM | 372917104 | 2315 | 30400 | SH | CALL SOLE | 01 |
| GENZYME CORP | COM | 372917104 | 2170 | 28500 | SH | PUT SOLE | 01 |
| GERDAU S A | SPONSORED ADR | 373737105 | 135 | 10798 | SH | SOLE | 02 0 |
| GERON CORP | COM | 374163103 | 126 | 25000 | SH | CALL SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 701 | 16518 | SH | SOLE | 04 |

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

| | | | | | | | | |
|------------------------------|------------------|------------|-------|--------|-----|------|------|------|
| GILEAD SCIENCES INC | COM | 375558103 | 4977 | 117200 | SH | CALL | SOLE | 01 |
| GILEAD SCIENCES INC | COM | 375558103 | 8 | 200 | SH | PUT | SOLE | 01 |
| GLOBAL SHIP LEASE INC NEW | SHS A | Y27183105 | 777 | 110301 | SH | | SOLE | 01 |
| GLOBE SPECIALTY METALS INC | COM | 37954N206 | 11951 | 525100 | SH | | SOLE | |
| GOLDCORP INC NEW | COM | 380956409 | 2361 | 47400 | SH | CALL | SOLE | 01 |
| GOLDCORP INC NEW | COM | 380956409 | 291 | 5835 | SH | | SOLE | 02 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 1269 | 8000 | SH | PUT | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 29230 | 184300 | SH | CALL | SOLE | 01 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2739 | 17265 | SH | | SOLE | 02 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 626 | 41814 | SH | | SOLE | 01 0 |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | 300 | 20000 | SH | CALL | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 4882 | 8320 | SH | | SOLE | 01 0 |
| GOOGLE INC | CL A | 38259P508 | 4459 | 7600 | SH | CALL | SOLE | 01 |
| GOOGLE INC | CL A | 38259P508 | 3227 | 5500 | SH | PUT | SOLE | 01 |
| GRACO INC | COM | 384109104 | 741 | 16293 | SH | | SOLE | 04 |
| GRAINGER W W INC | COM | 384802104 | 1151 | 8359 | SH | | SOLE | 04 |
| GRAN TIERRA ENERGY INC | COM | 38500T101 | 97 | 12059 | SH | | SOLE | 02 |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | 568 | 104900 | SH | | SOLE | 04 |
| GREAT PLAINS ENERGY INC | COM | 391164100 | 737 | 36799 | SH | | SOLE | 04 |
| GREATBATCH INC | SDCV 2.250% 6/1 | 39153LAB2 | 38 | 38000 | PRN | | SOLE | 01 |
| GREEN DOT CORP | CL A | 39304D102 | 1073 | 25000 | SH | | SOLE | 02 |
| GREEN MTN COFFEE ROASTERS IN | COM | 3931222106 | 4639 | 71800 | SH | CALL | SOLE | 01 |
| GREEN MTN COFFEE ROASTERS IN | COM | 3931222106 | 7107 | 110000 | SH | PUT | SOLE | 01 |
| GREEN MTN COFFEE ROASTERS IN | COM | 3931222106 | 5520 | 85443 | SH | | SOLE | 01 0 |
| GROUP 1 AUTOMOTIVE INC | FRNT 2.250% 6/1 | 398905AE9 | 62 | 61000 | PRN | | SOLE | 01 |
| GSI COMMERCE INC | COM | 36238G102 | 1089 | 37200 | SH | | SOLE | 01 |
| GT SOLAR INTL INC | COM | 3623E0209 | 206 | 19335 | SH | | SOLE | 04 |
| GTX INC DEL | COM | 40052B108 | 310 | 120680 | SH | | SOLE | 01 |
| GTX INC DEL | COM | 40052B108 | 386 | 150000 | SH | PUT | SOLE | 01 |
| GUESS INC | COM | 401617105 | 249 | 6308 | SH | | SOLE | 04 |
| HALLIBURTON CO | COM | 406216101 | 732 | 14698 | SH | | SOLE | 01 0 |
| HALOZYME THERAPEUTICS INC | COM | 40637H109 | 468 | 69800 | SH | | SOLE | 01 |
| HANGER ORTHOPEDIC GROUP INC | COM NEW | 41043F208 | 237 | 9108 | SH | | SOLE | 04 |
| HANMI FINL CORP | COM | 410495105 | 25 | 20300 | SH | | SOLE | 04 |
| HANSEN NAT CORP | COM | 411310105 | 1039 | 17260 | SH | | SOLE | 04 |
| HARBIN ELECTRIC INC | COM | 41145W109 | 103 | 5000 | SH | CALL | SOLE | 01 |
| HARBIN ELECTRIC INC | COM | 41145W109 | 1243 | 60100 | SH | PUT | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 2752 | 64765 | SH | | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 4789 | 112700 | SH | CALL | SOLE | 01 |
| HARLEY DAVIDSON INC | COM | 412822108 | 1984 | 46700 | SH | PUT | SOLE | 01 |
| HARRIS CORP DEL | COM | 413875105 | 3224 | 65000 | SH | CALL | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 137 | 5106 | SH | | SOLE | 04 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 3940 | 146300 | SH | CALL | SOLE | 01 |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | 318 | 11800 | SH | PUT | SOLE | 01 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 27 | 1746 | SH | | SOLE | 02 |
| HARVEST NATURAL RESOURCES IN | COM | 41754V103 | 381 | 25000 | SH | CALL | SOLE | |
| HASBRO INC | COM | 418056107 | 1709 | 36465 | SH | | SOLE | 01 0 |
| HAWAIIAN ELEC INDUSTRIES | COM | 419870100 | 707 | 28504 | SH | | SOLE | 04 |
| HCP INC | COM | 40414L109 | 212 | 5600 | SH | CALL | SOLE | 01 |
| HCP INC | COM | 40414L109 | 879 | 23166 | SH | | SOLE | 04 |
| HEALTH CARE REIT INC | COM | 42217K106 | 681 | 12976 | SH | | SOLE | 04 |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 288 | 26465 | SH | | SOLE | 04 |
| HECKMANN CORP | *W EXP 11/09/201 | 422680116 | 191 | 201084 | SH | | SOLE | 01 |
| HECKMANN CORP | COM | 422680108 | 117 | 17800 | SH | | SOLE | 04 |
| HEINZ H J CO | COM | 423074103 | 3826 | 78378 | SH | | SOLE | 04 |
| HEINZ H J CO | COM | 423074103 | 4516 | 92500 | SH | CALL | SOLE | 01 |
| HELMERICH & PAYNE INC | COM | 423452101 | 254 | 3701 | SH | | SOLE | 01 0 |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 597 | 7332 | SH | | SOLE | 04 |
| HERTZ GLOBAL HOLDINGS INC | COM | 42805T105 | 1343 | 85900 | SH | CALL | SOLE | 01 |
| HESS CORP | COM | 42809H107 | 259 | 3040 | SH | | SOLE | 01 0 |
| HEWLETT PACKARD CO | COM | 428236103 | 1905 | 46500 | SH | PUT | SOLE | 01 |
| HEWLETT PACKARD CO | COM | 428236103 | 13610 | 332200 | SH | CALL | SOLE | 01 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|----|---|
| HEWLETT PACKARD CO | COM | 428236103 | 8400 | 205027 | SH | SOLE | 01 | 0 |
| HILL ROM HLDGS INC | COM | 431475102 | 431 | 11354 | SH | SOLE | 04 | |
| HILLENBRAND INC | COM | 431571108 | 1119 | 52044 | SH | SOLE | 01 | 0 |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 210 | 3460 | SH | SOLE | 04 | |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 425 | 7000 | SH | CALL SOLE | 01 | |
| HOLOGIC INC | COM | 436440101 | 198 | 8935 | SH | SOLE | 01 | |
| HOLOGIC INC | COM | 436440101 | 5206 | 234500 | SH | CALL SOLE | 01 | |
| HOLOGIC INC | COM | 436440101 | 724 | 32600 | SH | PUT SOLE | 01 | |
| HOME DEPOT INC | COM | 437076102 | 1767 | 47691 | SH | SOLE | 04 | |
| HOME DEPOT INC | COM | 437076102 | 1067 | 28800 | SH | CALL SOLE | 01 | |
| HOME INNS & HOTELS MGMT INC | SPON ADR | 43713W107 | 256 | 6465 | SH | SOLE | 04 | |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 1282 | 34182 | SH | SOLE | 01 | 0 |
| HORMEL FOODS CORP | COM | 440452100 | 729 | 26209 | SH | SOLE | 04 | |
| HORNBECK OFFSHORE SVCS INC N | COM | 440543106 | 3332 | 107991 | SH | SOLE | 01 | |
| HORNBECK OFFSHORE SVCS INC N | FRNT 1.625%11/1 | 440543AE6 | 131 | 133000 | PRN | SOLE | 01 | |
| HOSPIRA INC | COM | 441060100 | 10 | 180 | SH | SOLE | 04 | |
| HOSPIRA INC | COM | 441060100 | 442 | 8000 | SH | CALL SOLE | 01 | |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 469 | 26650 | SH | SOLE | 04 | |
| HOWARD HUGHES CORP | COM | 44267D107 | 319 | 4517 | SH | SOLE | 01 | 0 |
| HUGOTON RTY TR TEX | UNIT BEN INT | 444717102 | 3282 | 138000 | SH | CALL SOLE | 01 | |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 2508 | 91356 | SH | SOLE | 01 | 0 |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 12446 | 453400 | SH | CALL SOLE | 01 | |
| HUMAN GENOME SCIENCES INC | COM | 444903108 | 21532 | 784400 | SH | PUT SOLE | 01 | |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 78 | 11610 | SH | SOLE | 04 | |
| HURON CONSULTING GROUP INC | COM | 447462102 | 204 | 7376 | SH | SOLE | 04 | |
| IAMGOLD CORP | COM | 450913108 | 500 | 22690 | SH | SOLE | 02 | 0 |
| ICICI BK LTD | ADR | 45104G104 | 12458 | 250000 | SH | CALL SOLE | 01 | |
| ICICI BK LTD | ADR | 45104G104 | 11212 | 225000 | SH | PUT SOLE | 01 | |
| IDEX CORP | COM | 45167R104 | 300 | 6871 | SH | SOLE | 04 | |
| IDEX CORP | COM | 45167R104 | 275 | 6300 | SH | CALL SOLE | 01 | |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 1668 | 31055 | SH | SOLE | 04 | |
| IMMUNOGEN INC | COM | 45253H101 | 5137 | 566400 | SH | CALL SOLE | 01 | |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 468 | 9170 | SH | SOLE | 04 | |
| INFOSPACE INC | COM PAR \$.0001 | 45678T300 | 342 | 39515 | SH | SOLE | 01 | 0 |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 329 | 4600 | SH | SOLE | 04 | |
| ING GROEP N V | SPONSORED ADR | 456837103 | 1728 | 135946 | SH | SOLE | 01 | 0 |
| ING GROEP N V | SPONSORED ADR | 456837103 | 2159 | 169900 | SH | CALL SOLE | 01 | |
| ING GROEP N V | SPONSORED ADR | 456837103 | 2297 | 180700 | SH | PUT SOLE | 01 | |
| INGERSOLL-RAND PLC | SHS | G47791101 | 840 | 17390 | SH | SOLE | 04 | |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 579 | 78500 | SH | SOLE | 01 | |
| INTEL CORP | COM | 458140100 | 6276 | 311000 | SH | CALL SOLE | 01 | |
| INTEL CORP | COM | 458140100 | 626 | 31000 | SH | PUT SOLE | 01 | |
| INTEL CORP | COM | 458140100 | 490 | 24283 | SH | SOLE | 01 | 0 |
| INTERACTIVE BROKERS GROUP IN | COM | 45841N107 | 174 | 10964 | SH | SOLE | 04 | |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 1803 | 14598 | SH | SOLE | 02 | 0 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 2631 | 21300 | SH | CALL SOLE | 01 | |
| INTERMUNE INC | COM | 45884X103 | 10429 | 221001 | SH | SOLE | 01 | |
| INTERMUNE INC | COM | 45884X103 | 6116 | 129600 | SH | CALL SOLE | 01 | |
| INTERMUNE INC | COM | 45884X103 | 19485 | 412900 | SH | PUT SOLE | 01 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 24461 | 150000 | SH | PUT SOLE | 01 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 45 | 273 | SH | SOLE | 04 | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | 23629 | 144900 | SH | CALL SOLE | 01 | |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 565 | 50000 | SH | PUT SOLE | 01 | |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 633 | 56000 | SH | CALL SOLE | 01 | |
| INTERNATIONAL COAL GRP INC N | COM | 45928H106 | 4173 | 369300 | SH | SOLE | 04 | |
| INTERNATIONAL COAL GRP INC N | NOTE 4.000% 4/0 | 45928HAG1 | 260 | 125000 | PRN | SOLE | 01 | |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 1617 | 99628 | SH | SOLE | 01 | 0 |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 649 | 40000 | SH | CALL SOLE | 01 | |
| INTERNATIONAL GAME TECHNOLOG | NOTE 3.250% 5/0 | 459902AQ5 | 2257 | 1967000 | PRN | SOLE | 01 | |
| INTEROIL CORP | COM | 460951106 | 1158 | 15518 | SH | SOLE | 01 | 0 |
| INTEROIL CORP | COM | 460951106 | 4762 | 63800 | SH | CALL SOLE | 01 | |
| INTEROIL CORP | COM | 460951106 | 1575 | 21100 | SH | PUT SOLE | 01 | |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|--------|---------|-----|-----------|----|---|
| INTERPUBLIC GROUP COS INC | COM | 460690100 | 302 | 24043 | SH | SOLE | 01 | 0 |
| INTERPUBLIC GROUP COS INC | NOTE 4.250% 3/1 | 460690BA7 | 152 | 133000 | PRN | SOLE | 01 | |
| INTERSIL CORP | CL A | 46069S109 | 469 | 37694 | SH | SOLE | 04 | |
| INTL PAPER CO | COM | 460146103 | 245 | 8102 | SH | SOLE | 02 | |
| INTL PAPER CO | COM | 460146103 | 2342 | 77600 | SH | CALL SOLE | 01 | |
| INTL PAPER CO | COM | 460146103 | 3018 | 100000 | SH | PUT SOLE | 01 | |
| INTREPID POTASH INC | COM | 46121Y102 | 614 | 17681 | SH | SOLE | 01 | 0 |
| INTUIT | COM | 461202103 | 847 | 15941 | SH | SOLE | 04 | |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 30 | 90 | SH | SOLE | 04 | |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 5836 | 17500 | SH | CALL SOLE | 01 | |
| INVESCO LTD | SHS | G491BT108 | 1453 | 56860 | SH | SOLE | 04 | |
| INVESCO LTD | SHS | G491BT108 | 2684 | 105000 | SH | CALL SOLE | 01 | |
| INVESCO VAN KAMP DYN CRDT OP | COM | 46132R104 | 255 | 19616 | SH | SOLE | 01 | |
| ION GEOPHYSICAL CORP | COM | 462044108 | 168 | 13200 | SH | SOLE | 04 | |
| IRIDIUM COMMUNICATIONS INC | *W EXP 02/14/201 | 46269C110 | 274 | 114750 | SH | SOLE | 01 | |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | 1 | 85 | SH | SOLE | 04 | |
| ISHARES GOLD TRUST | ISHARES | 464285105 | 2284 | 162983 | SH | SOLE | 01 | 0 |
| ISHARES INC | MSCI HONG KONG | 464286871 | 947 | 50000 | SH | PUT SOLE | 01 | |
| ISHARES INC | MSCI JAPAN | 464286848 | 3212 | 311500 | SH | SOLE | 01 | |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 18245 | 496266 | SH | SOLE | 01 | |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 35660 | 969800 | SH | CALL SOLE | 01 | |
| ISHARES SILVER TRUST | ISHARES | 46428Q109 | 12833 | 349000 | SH | PUT SOLE | 01 | |
| ISHARES TR | DJ US ENERGY | 464287796 | 39 | 864 | SH | SOLE | 01 | |
| ISHARES TR | FTSE CHINA25 IDX | 464287184 | 1495 | 33315 | SH | SOLE | 01 | |
| ISHARES TR | FTSE CHINA25 IDX | 464287184 | 2246 | 50000 | SH | CALL SOLE | 01 | |
| ISHARES TR | FTSE CHINA25 IDX | 464287184 | 2246 | 50000 | SH | PUT SOLE | 01 | |
| ISHARES TR | MSCI EAFE INDEX | 464287465 | 4806 | 80000 | SH | PUT SOLE | 01 | |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 11283 | 231826 | SH | SOLE | 01 | |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 7247 | 148900 | SH | CALL SOLE | 01 | |
| ISHARES TR | MSCI EMERG MKT | 464287234 | 32614 | 670100 | SH | PUT SOLE | 01 | |
| ISHARES TR | RUSSELL 1000 | 464287622 | 91 | 1250 | SH | SOLE | 01 | |
| ISHARES TR | RUSSELL 2000 | 464287655 | 159746 | 1897900 | SH | PUT SOLE | 01 | |
| ISHARES TR | RUSSELL 2000 | 464287655 | 25731 | 305700 | SH | CALL SOLE | 01 | |
| ISHARES TR | S&P GLB100INDX | 464287572 | 51 | 787 | SH | SOLE | 01 | |
| ISTAR FINL INC | COM | 45031U101 | 1323 | 144100 | SH | CALL SOLE | 01 | |
| ISTAR FINL INC | COM | 45031U101 | 2277 | 248000 | SH | PUT SOLE | 01 | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 75 | 1035 | SH | SOLE | 04 | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 2201 | 30500 | SH | CALL SOLE | 01 | |
| ITT EDUCATIONAL SERVICES INC | COM | 45068B109 | 1371 | 19000 | SH | PUT SOLE | 01 | |
| IVANHOE MINES LTD | COM | 46579N103 | 62 | 2246 | SH | SOLE | 02 | |
| IVANHOE MINES LTD | COM | 46579N103 | 4481 | 163200 | SH | CALL SOLE | 01 | |
| IXIA | COM | 45071R109 | 1521 | 95820 | SH | SOLE | 01 | 0 |
| JABIL CIRCUIT INC | COM | 466313103 | 654 | 32000 | SH | PUT SOLE | 01 | |
| JABIL CIRCUIT INC | COM | 466313103 | 1510 | 73951 | SH | SOLE | 01 | 0 |
| JACOBS ENGR GROUP INC DEL | COM | 469814107 | 514 | 10000 | SH | CALL SOLE | 01 | |
| JAKKS PAC INC | COM | 47012E106 | 301 | 15550 | SH | SOLE | 01 | 0 |
| JANUS CAP GROUP INC | COM | 47102X105 | 139 | 11178 | SH | SOLE | 04 | |
| JAZZ PHARMACEUTICALS INC | COM | 472147107 | 247 | 7738 | SH | SOLE | 01 | 0 |
| JAZZ PHARMACEUTICALS INC | COM | 472147107 | 64 | 2000 | SH | PUT SOLE | 01 | |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 3726 | 178814 | SH | SOLE | 01 | 0 |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 4487 | 215300 | SH | CALL SOLE | 01 | |
| JDS UNIPHASE CORP | COM PAR \$0.001 | 46612J507 | 2668 | 128000 | SH | PUT SOLE | 01 | |
| JINKOSOLAR HLDG CO LTD | SPONSORED ADR | 47759T100 | 2014 | 74600 | SH | CALL SOLE | 01 | |
| JOHNSON & JOHNSON | COM | 478160104 | 3746 | 63226 | SH | SOLE | 01 | 0 |
| JOHNSON & JOHNSON | COM | 478160104 | 2441 | 41200 | SH | CALL SOLE | 01 | |
| JOHNSON & JOHNSON | COM | 478160104 | 2631 | 44400 | SH | PUT SOLE | 01 | |
| JOHNSON CTLS INC | COM | 478366107 | 218 | 5245 | SH | SOLE | 01 | |
| JOHNSON CTLS INC | COM | 478366107 | 1139 | 27400 | SH | CALL SOLE | 01 | |
| JOHNSON CTLS INC | COM | 478366107 | 3176 | 76400 | SH | PUT SOLE | 01 | |
| JONES LANG LASALLE INC | COM | 48020Q107 | 1278 | 12819 | SH | SOLE | 02 | 0 |
| JOS A BANK CLOTHIERS INC | COM | 480838101 | 946 | 18600 | SH | SOLE | 04 | |
| JOURNAL COMMUNICATIONS INC | CL A | 481130102 | 73 | 12200 | SH | SOLE | 04 | |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|------|--------|-----|-----------|------|
| JOY GLOBAL INC | COM | 481165108 | 392 | 3967 | SH | SOLE | 04 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 2313 | 50168 | SH | SOLE | 02 0 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 1153 | 25000 | SH | CALL SOLE | 01 |
| KAMAN CORP | COM | 483548103 | 216 | 6124 | SH | SOLE | 04 |
| KELLOGG CO | COM | 487836108 | 274 | 5076 | SH | SOLE | 04 |
| KELLY SVCS INC | CL A | 488152208 | 251 | 11581 | SH | SOLE | 04 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 236 | 47106 | SH | SOLE | 01 |
| KERYX BIOPHARMACEUTICALS INC | COM | 492515101 | 3562 | 712300 | SH | PUT SOLE | 01 |
| KEY ENERGY SVCS INC | COM | 492914106 | 1090 | 70100 | SH | CALL SOLE | 01 |
| KEY ENERGY SVCS INC | COM | 492914106 | 28 | 1800 | SH | SOLE | 04 |
| KEYCORP NEW | COM | 493267108 | 8105 | 912718 | SH | SOLE | 02 0 |
| KEYNOTE SYS INC | COM | 493308100 | 229 | 12356 | SH | SOLE | 04 |
| KIMBERLY CLARK CORP | COM | 494368103 | 724 | 11091 | SH | SOLE | 01 0 |
| KIMBERLY CLARK CORP | COM | 494368103 | 6631 | 101600 | SH | CALL SOLE | 01 |
| KIMBERLY CLARK CORP | COM | 494368103 | 3355 | 51400 | SH | PUT SOLE | 01 |
| KINDRED HEALTHCARE INC | COM | 494580103 | 214 | 8946 | SH | SOLE | 04 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 81 | 5177 | SH | SOLE | 02 0 |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | 473 | 30000 | SH | CALL SOLE | 01 |
| KIRBY CORP | COM | 497266106 | 237 | 4140 | SH | SOLE | 04 |
| KKR & CO L P DEL | COM UNITS | 48248M102 | 2307 | 140600 | SH | SOLE | 01 |
| KKR & CO L P DEL | COM UNITS | 48248M102 | 16 | 1000 | SH | PUT SOLE | 01 |
| KLA-TENCOR CORP | COM | 482480100 | 1560 | 32974 | SH | SOLE | 01 0 |
| KOHL'S CORP | COM | 500255104 | 1060 | 20001 | SH | SOLE | 01 0 |
| KOHL'S CORP | COM | 500255104 | 1501 | 28300 | SH | PUT SOLE | 01 |
| KRATOS DEFENSE & SEC SOLUTIO | COM NEW | 50077B207 | 531 | 37300 | SH | SOLE | 04 |
| KROGER CO | COM | 501044101 | 425 | 17767 | SH | SOLE | 04 |
| KULICKE & SOFFA INDS INC | COM | 501242101 | 220 | 23536 | SH | SOLE | 04 |
| KULICKE & SOFFA INDS INC | NOTE 0.875% 6/0 | 501242AT8 | 4 | 4000 | PRN | SOLE | 01 |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | 1482 | 18930 | SH | SOLE | 04 |
| LANCASTER COLONY CORP | COM | 513847103 | 98 | 1620 | SH | SOLE | 04 |
| LANCASTER COLONY CORP | COM | 513847103 | 576 | 9500 | SH | CALL SOLE | 01 |
| LAS VEGAS SANDS CORP | COM | 517834107 | 1900 | 45000 | SH | SOLE | |
| LAS VEGAS SANDS CORP | COM | 517834107 | 2913 | 69000 | SH | PUT SOLE | 01 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 734 | 60000 | SH | PUT SOLE | 01 |
| LDK SOLAR CO LTD | SPONSORED ADR | 50183L107 | 12 | 958 | SH | SOLE | 01 |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | 460 | 29725 | SH | SOLE | 04 |
| LEAR CORP | COM NEW | 521865204 | 1572 | 32158 | SH | SOLE | 04 |
| LEE ENTERPRISES INC | COM | 523768109 | 31 | 11571 | SH | SOLE | 04 |
| LENDER PROCESSING SVCS INC | COM | 52602E102 | 165 | 5112 | SH | SOLE | 01 0 |
| LENDER PROCESSING SVCS INC | COM | 52602E102 | 644 | 20000 | SH | PUT SOLE | 01 |
| LENNAR CORP | CL A | 526057104 | 2565 | 141577 | SH | SOLE | 01 0 |
| LENNAR CORP | CL A | 526057104 | 272 | 15000 | SH | CALL SOLE | 01 |
| LENNAR CORP | CL A | 526057104 | 272 | 15000 | SH | PUT SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC | COM | 52729N100 | 1318 | 896330 | SH | SOLE | 01 |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | 511 | 12320 | SH | SOLE | 01 0 |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | 80 | 2000 | SH | SOLE | 01 |
| LIBERTY MEDIA CORP | DEB 3.250% 3/1 | 530715AR2 | 51 | 62000 | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW | CAP COM SER A | 53071M302 | 1429 | 19391 | SH | SOLE | 04 |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | 8 | 515 | SH | SOLE | 04 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 543 | 16500 | SH | CALL SOLE | 01 |
| LIBERTY PPTY TR | SH BEN INT | 531172104 | 25 | 753 | SH | SOLE | 04 |
| LIFETIME BRANDS INC | COM | 53222Q103 | 194 | 12966 | SH | SOLE | 04 |
| LILLY ELI & CO | COM | 532457108 | 304 | 8624 | SH | SOLE | 04 |
| LILLY ELI & CO | COM | 532457108 | 6039 | 171700 | SH | CALL SOLE | 01 |
| LIMITED BRANDS INC | COM | 532716107 | 378 | 11495 | SH | SOLE | 04 |
| LINCARE HLDGS INC | COM | 532791100 | 758 | 25542 | SH | SOLE | 04 |
| LINCOLN EDL SVCS CORP | COM | 533535100 | 203 | 12787 | SH | SOLE | 04 |
| LINCOLN NATL CORP IND | COM | 534187109 | 1220 | 40614 | SH | SOLE | 04 |
| LINDSAY CORP | COM | 535555106 | 726 | 9190 | SH | SOLE | 04 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 348 | 10364 | SH | SOLE | 01 0 |
| LINN ENERGY LLC | UNIT LTD LIAB | 536020100 | 244 | 6274 | SH | SOLE | 01 0 |
| LITHIA MTRS INC | CL A | 536797103 | 251 | 17241 | SH | SOLE | 04 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| LIVE NATION ENTERTAINMENT IN | NOTE 2.875% 7/1 | 538034AB5 | 142 | 157000 | PRN | SOLE | 01 |
| LKQ CORP | COM | 501889208 | 470 | 19522 | SH | SOLE | 04 |
| LLOYDS BANKING GROUP PLC | SPONSORED ADR | 539439109 | 231 | 62500 | SH | SOLE | 01 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1078 | 13401 | SH | SOLE | 04 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1037 | 12900 | SH | CALL SOLE | 01 |
| LOEWS CORP | COM | 540424108 | 600 | 13928 | SH | SOLE | 04 |
| LOGITECH INTL S A | SHS | H50430232 | 23724 | 1308580 | SH | SOLE | 01 0 |
| LONGTOP FINL TECHNOLOGIES LT | ADR | 54318P108 | 625 | 19890 | SH | SOLE | 04 |
| LORILLARD INC | COM | 544147101 | 374 | 3935 | SH | SOLE | 04 |
| LORILLARD INC | COM | 544147101 | 1520 | 16000 | SH | CALL SOLE | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 767 | 73003 | SH | SOLE | 01 |
| LOUISIANA PAC CORP | COM | 546347105 | 1932 | 184000 | SH | PUT SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 10008 | 378655 | SH | SOLE | 01 0 |
| LOWES COS INC | COM | 548661107 | 25505 | 965000 | SH | CALL SOLE | 01 |
| LOWES COS INC | COM | 548661107 | 10067 | 380900 | SH | PUT SOLE | 01 |
| LSB INDS INC | COM | 502160104 | 263 | 6630 | SH | SOLE | 04 |
| LSI CORPORATION | COM | 502161102 | 5571 | 819166 | SH | SOLE | 01 0 |
| LSI CORPORATION | COM | 502161102 | 3101 | 456100 | SH | PUT SOLE | 01 |
| LTX-CREDENCE CORP | COM NEW | 502403207 | 120 | 13113 | SH | SOLE | 04 |
| LUBRIZOL CORP | COM | 549271104 | 17460 | 130335 | SH | SOLE | 01 0 |
| LUBRIZOL CORP | COM | 549271104 | 9819 | 73300 | SH | CALL SOLE | 01 |
| LUBRIZOL CORP | COM | 549271104 | 16209 | 121000 | SH | PUT SOLE | 01 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 94 | 1058 | SH | SOLE | 01 |
| LULULEMON ATHLETICA INC | COM | 550021109 | 6109 | 68600 | SH | CALL SOLE | 01 |
| LUXOTTICA GROUP S P A | SPONSORED ADR | 55068R202 | 656 | 20000 | SH | SOLE | 01 |
| LYDALL INC DEL | COM | 550819106 | 128 | 14400 | SH | SOLE | 04 |
| M & T BK CORP | COM | 55261F104 | 2169 | 24517 | SH | SOLE | 02 |
| MACK CALI RLTY CORP | COM | 554489104 | 1548 | 45649 | SH | SOLE | 02 0 |
| MACYS INC | COM | 55616P104 | 1213 | 50000 | SH | CALL SOLE | 01 |
| MACYS INC | COM | 55616P104 | 5216 | 215000 | SH | PUT SOLE | 01 |
| MACYS INC | COM | 55616P104 | 2950 | 121600 | SH | SOLE | 01 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 12 | 192 | SH | SOLE | 04 |
| MAGELLAN MIDSTREAM PRTRNS LP | COM UNIT RP LP | 559080106 | 2556 | 42700 | SH | CALL SOLE | 01 |
| MAGNA INTL INC | COM | 559222401 | 1040 | 21700 | SH | SOLE | 04 |
| MAINSOURCE FINANCIAL GP INC | COM | 56062Y102 | 101 | 10100 | SH | SOLE | 04 |
| MANNKIND CORP | COM | 56400P201 | 4602 | 1264200 | SH | CALL SOLE | 01 |
| MANNKIND CORP | COM | 56400P201 | 218 | 60000 | SH | PUT SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 13200 | 247600 | SH | PUT SOLE | 01 |
| MARATHON OIL CORP | COM | 565849106 | 9366 | 175685 | SH | SOLE | 01 0 |
| MARATHON OIL CORP | COM | 565849106 | 869 | 16300 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | COAL ETF | 57060U837 | 254 | 5000 | SH | PUT SOLE | 01 |
| MARKET VECTORS ETF TR | COAL ETF | 57060U837 | 254 | 5000 | SH | CALL SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 53327 | 887300 | SH | PUT SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 14331 | 238460 | SH | SOLE | 01 |
| MARKET VECTORS ETF TR | GOLD MINER ETF | 57060U100 | 47311 | 787200 | SH | CALL SOLE | 01 |
| MARKWEST ENERGY PARTNERS L P | UNIT LTD PARTN | 570759100 | 1478 | 30500 | SH | PUT SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 888 | 24980 | SH | SOLE | 01 0 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 8183 | 230000 | SH | CALL SOLE | 01 |
| MARRIOTT INTL INC NEW | CL A | 571903202 | 4298 | 120800 | SH | PUT SOLE | 01 |
| MARSH & MCLENNAN COS INC | COM | 571748102 | 570 | 19127 | SH | SOLE | 04 |
| MARSHALL & ILSLEY CORP NEW | COM | 571837103 | 14305 | 1790399 | SH | SOLE | 01 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 880 | 56595 | SH | SOLE | 04 |
| MARVELL TECHNOLOGY GROUP LTD | ORD | G5876H105 | 156 | 10000 | SH | PUT SOLE | 01 |
| MASCO CORP | COM | 574599106 | 304 | 21873 | SH | SOLE | 04 |
| MASSEY ENERGY CO | NOTE 3.250% 8/0 | 576203AJ2 | 40 | 35000 | PRN | SOLE | 01 |
| MASSEY ENERGY COMPANY | COM | 576206106 | 23646 | 345900 | SH | CALL SOLE | 01 |
| MASSEY ENERGY COMPANY | COM | 576206106 | 31774 | 464800 | SH | PUT SOLE | 01 |
| MASSEY ENERGY COMPANY | COM | 576206106 | 143 | 2088 | SH | SOLE | 01 |
| MASTERCARD INC | CL A | 57636Q104 | 2578 | 10244 | SH | SOLE | 04 |
| MASTERCARD INC | CL A | 57636Q104 | 8735 | 34700 | SH | CALL SOLE | 01 |
| MATTEL INC | COM | 577081102 | 617 | 24727 | SH | SOLE | 01 0 |
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 70 | 2749 | SH | SOLE | 04 |

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

| | | | | | | | | |
|------------------------------|---------------|-----------|-------|----------|----|------|------|------|
| MAXIM INTEGRATED PRODS INC | COM | 57772K101 | 1203 | 47000 | SH | CALL | SOLE | 01 |
| MB FINANCIAL INC NEW | COM | 55264U108 | 263 | 12523 | SH | | SOLE | 02 0 |
| MCCLATCHY CO | CL A | 579489105 | 43 | 12615 | SH | | SOLE | 04 |
| MCDONALDS CORP | COM | 580135101 | 614 | 8075 | SH | | SOLE | 01 |
| MCGRAW HILL COS INC | COM | 580645109 | 4840 | 122828 | SH | | SOLE | 01 0 |
| MCGRAW HILL COS INC | COM | 580645109 | 7884 | 200100 | SH | CALL | SOLE | 01 |
| MCKESSON CORP | COM | 58155Q103 | 737 | 9321 | SH | | SOLE | 04 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 97 | 5471 | SH | | SOLE | 02 |
| MCMORAN EXPLORATION CO | COM | 582411104 | 4096 | 231300 | SH | CALL | SOLE | 01 |
| MDU RES GROUP INC | COM | 552690109 | 861 | 37493 | SH | | SOLE | 04 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 315 | 5442 | SH | | SOLE | 04 |
| MEAD JOHNSON NUTRITION CO | COM | 582839106 | 1448 | 25000 | SH | CALL | SOLE | 01 |
| MEADWESTVACO CORP | COM | 583334107 | 54 | 1784 | SH | | SOLE | 04 |
| MEADWESTVACO CORP | COM | 583334107 | 303 | 10000 | SH | CALL | SOLE | 01 |
| MEDASSETS INC | COM | 584045108 | 395 | 25900 | SH | | SOLE | 04 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 5054 | 90000 | SH | | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 4493 | 80000 | SH | PUT | SOLE | 01 |
| MEDIDATA SOLUTIONS INC | COM | 58471A105 | 1244 | 48629 | SH | | SOLE | 01 0 |
| MEDIVATION INC | COM | 58501N101 | 1892 | 101500 | SH | | SOLE | 01 |
| MEDIVATION INC | COM | 58501N101 | 1864 | 100000 | SH | PUT | SOLE | 01 |
| MELA SCIENCES INC | COM | 55277R100 | 1183 | 336082 | SH | | SOLE | 01 |
| MELA SCIENCES INC | COM | 55277R100 | 973 | 276400 | SH | CALL | SOLE | 01 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 47 | 3670 | SH | | SOLE | 01 0 |
| MEMC ELECTR MATLS INC | COM | 552715104 | 6998 | 540000 | SH | CALL | SOLE | 01 |
| MERCADOLIBRE INC | COM | 58733R102 | 1094 | 13400 | SH | | SOLE | 01 |
| MERCK & CO INC NEW | COM | 58933Y105 | 973 | 29478 | SH | | SOLE | 04 |
| MERCK & CO INC NEW | COM | 58933Y105 | 13650 | 413500 | SH | CALL | SOLE | 01 |
| MEREDITH CORP | COM | 589433101 | 339 | 9980 | SH | | SOLE | 04 |
| METALICO INC | COM | 591176102 | 109 | 17476 | SH | | SOLE | |
| METHANEX CORP | COM | 59151K108 | 2498 | 80000 | SH | CALL | SOLE | 01 |
| METLIFE INC | COM | 59156R108 | 699 | 15633 | SH | | SOLE | 01 0 |
| METLIFE INC | COM | 59156R108 | 32537 | 727400 | SH | CALL | SOLE | 01 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 5651 | 347934 | SH | | SOLE | 01 0 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 1491 | 91800 | SH | CALL | SOLE | 01 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 2384 | 146800 | SH | PUT | SOLE | 01 |
| METROPOLITAN HEALTH NETWORKS | COM | 592142103 | 60 | 12725 | SH | | SOLE | 04 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 855 | 4968 | SH | | SOLE | 01 0 |
| METTLER TOLEDO INTERNATIONAL | COM | 592688105 | 1152 | 6700 | SH | PUT | SOLE | 01 |
| MFA FINANCIAL INC | COM | 55272X102 | 1323 | 161400 | SH | | SOLE | 02 0 |
| MGIC INVT CORP WIS | COM | 552848103 | 28 | 3200 | SH | | SOLE | 01 |
| MGIC INVT CORP WIS | COM | 552848103 | 477 | 53700 | SH | CALL | SOLE | 01 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 18 | 1360 | SH | | SOLE | 04 |
| MGM RESORTS INTERNATIONAL | COM | 552953101 | 623 | 47400 | SH | PUT | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 17320 | 1510000 | SH | PUT | SOLE | 01 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 6232 | 543344 | SH | | SOLE | 01 0 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 19040 | 1660000 | SH | CALL | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 42937 | 1691100 | SH | PUT | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 32189 | 1267800 | SH | CALL | SOLE | 01 |
| MICROSOFT CORP | COM | 594918104 | 6676 | 262941 | SH | | SOLE | 01 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 308 | 2289 | SH | | SOLE | 01 0 |
| MICROSTRATEGY INC | CL A NEW | 594972408 | 2690 | 20000 | SH | PUT | SOLE | 01 |
| MINDRAY MEDICAL INTL LTD | SPON ADR | 602675100 | 689 | 27330 | SH | | SOLE | 04 |
| MINIBISHI UFJ FINL GROUP IN | SPONSORED ADR | 606822104 | 57355 | 12468400 | SH | | SOLE | 01 |
| MOLEX INC | COM | 608554101 | 458 | 18224 | SH | | SOLE | 04 |
| MOLINA HEALTHCARE INC | COM | 60855R100 | 616 | 15388 | SH | | SOLE | 01 0 |
| MOLYCORP INC DEL | COM | 608753109 | 6 | 100 | SH | CALL | SOLE | 01 |
| MOLYCORP INC DEL | COM | 608753109 | 2827 | 47100 | SH | PUT | SOLE | 01 |
| MONSANTO CO NEW | COM | 61166W101 | 1295 | 17956 | SH | | SOLE | 02 |
| MONSANTO CO NEW | COM | 61166W101 | 3685 | 51000 | SH | CALL | SOLE | 01 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 1750 | 110056 | SH | | SOLE | 04 |
| MOODYS CORP | COM | 615369105 | 17 | 487 | SH | | SOLE | 04 |
| MOODYS CORP | COM | 615369105 | 817 | 24100 | SH | CALL | SOLE | 01 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| MORGAN STANLEY | COM NEW | 617446448 | 1366 | 50000 | SH | | SOLE | 02 |
| MORGAN STANLEY | COM NEW | 617446448 | 1115 | 40800 | SH | CALL | SOLE | 01 |
| MOSAIC CO | COM | 61945A107 | 394 | 5001 | SH | | SOLE | 02 0 |
| MOTOROLA MOBILITY HLDGS INC | COM | 620097105 | 9 | 380 | SH | | SOLE | 04 |
| MOTOROLA MOBILITY HLDGS INC | COM | 620097105 | 1762 | 72200 | SH | CALL | SOLE | 01 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 4636 | 103725 | SH | | SOLE | 01 0 |
| MOTOROLA SOLUTIONS INC | COM NEW | 620076307 | 6002 | 134300 | SH | CALL | SOLE | 01 |
| MOVADO GROUP INC | COM | 624580106 | 188 | 12789 | SH | | SOLE | 04 |
| MSCI INC | CL A | 55354G100 | 1127 | 30597 | SH | | SOLE | 04 |
| MTR GAMING GROUP INC | COM | 553769100 | 128 | 48750 | SH | | SOLE | 01 |
| MTS SYS CORP | COM | 553777103 | 202 | 4437 | SH | | SOLE | 04 |
| MULTIMEDIA GAMES INC | COM | 625453105 | 107 | 18700 | SH | | SOLE | 04 |
| MURPHY OIL CORP | COM | 626717102 | 4547 | 61934 | SH | | SOLE | 01 0 |
| MYLAN INC | COM | 628530107 | 977 | 43103 | SH | | SOLE | 01 0 |
| MYLAN INC | COM | 628530107 | 1133 | 50000 | SH | PUT | SOLE | 01 |
| MYLAN INC | NOTE 3.750% 9/1 | 628530AJ6 | 2707 | 1473000 | PRN | | SOLE | 01 |
| MYRIAD GENETICS INC | COM | 62855J104 | 401 | 19890 | SH | | SOLE | 04 |
| NABI BIOPHARMACEUTICALS | COM | 629519109 | 104 | 17900 | SH | | SOLE | 04 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 3917 | 128942 | SH | | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 760 | 25000 | SH | CALL | SOLE | 01 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 4405 | 145000 | SH | PUT | SOLE | 01 |
| NARA BANCORP INC | COM | 63080P105 | 126 | 13104 | SH | | SOLE | 04 |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 1482 | 20025 | SH | | SOLE | 01 0 |
| NATIONAL INSTRS CORP | COM | 636518102 | 573 | 17489 | SH | | SOLE | 04 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 3105 | 39168 | SH | | SOLE | 01 0 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 56099 | 707700 | SH | PUT | SOLE | 01 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 873 | 60852 | SH | | SOLE | 01 0 |
| NATURAL RESOURCE PARTNERS L | COM UNIT L P | 63900P103 | 597 | 17030 | SH | | SOLE | 04 |
| NAVISTAR INTL CORP NEW | COM | 63934E108 | 2080 | 30000 | SH | CALL | SOLE | 01 |
| NAVISTAR INTL CORP NEW | NOTE 3.000%10/1 | 63934EAL2 | 942 | 624000 | PRN | | SOLE | 01 |
| NCR CORP NEW | COM | 62886E108 | 808 | 42912 | SH | | SOLE | 04 |
| NETAPP INC | COM | 64110D104 | 1037 | 21544 | SH | | SOLE | 04 |
| NETAPP INC | NOTE 1.750% 6/0 | 64110DAB0 | 3753 | 2366000 | PRN | | SOLE | 01 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 163 | 3300 | SH | | SOLE | 01 |
| NETEASE COM INC | SPONSORED ADR | 64110W102 | 495 | 10000 | SH | PUT | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 5469 | 23000 | SH | PUT | SOLE | 01 |
| NETFLIX INC | COM | 64110L106 | 567 | 2384 | SH | | SOLE | 01 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 7610 | 181100 | SH | PUT | SOLE | 01 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 672 | 16000 | SH | CALL | SOLE | 01 |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 33 | 783 | SH | | SOLE | 04 |
| NEUROCRINE BIOSCIENCES INC | COM | 64125C109 | 128 | 16835 | SH | | SOLE | 04 |
| NEUSTAR INC | CL A | 64126X201 | 309 | 12092 | SH | | SOLE | 04 |
| NEUTRAL TANDEM INC | COM | 64128B108 | 295 | 20000 | SH | CALL | SOLE | 01 |
| NEW ORIENTAL ED & TECH GRP I | SPON ADR | 647581107 | 561 | 5610 | SH | | SOLE | 04 |
| NEW YORK & CO INC | COM | 649295102 | 132 | 18870 | SH | | SOLE | 04 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 470 | 27277 | SH | | SOLE | 04 |
| NEW YORK TIMES CO | CL A | 650111107 | 184 | 19391 | SH | | SOLE | 01 |
| NEW YORK TIMES CO | CL A | 650111107 | 2494 | 263400 | SH | PUT | SOLE | 01 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 1348 | 70424 | SH | | SOLE | 01 0 |
| NEWFIELD EXPL CO | COM | 651290108 | 1057 | 13900 | SH | CALL | SOLE | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 380 | 5000 | SH | PUT | SOLE | 01 |
| NEWFIELD EXPL CO | COM | 651290108 | 3456 | 45472 | SH | | SOLE | 01 0 |
| NEWMONT MINING CORP | COM | 651639106 | 2009 | 36800 | SH | CALL | SOLE | 01 |
| NEWMONT MINING CORP | COM | 651639106 | 2692 | 49326 | SH | | SOLE | 01 0 |
| NEWMONT MINING CORP | NOTE 1.625% 7/1 | 651639AJ5 | 14 | 10000 | PRN | | SOLE | 01 |
| NEWMONT MINING CORP | NOTE 3.000% 2/1 | 651639AK2 | 391 | 319000 | PRN | | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 311 | 17675 | SH | | SOLE | 01 |
| NEWS CORP | CL A | 65248E104 | 1758 | 100000 | SH | CALL | SOLE | 01 |
| NEWS CORP | CL B | 65248E203 | 2833 | 152168 | SH | | SOLE | 01 |
| NII HLDGS INC | CL B NEW | 62913F201 | 806 | 19343 | SH | | SOLE | 01 0 |
| NIKE INC | CL B | 654106103 | 3098 | 40919 | SH | | SOLE | 01 0 |
| NIPPON TELEG & TEL CORP | SPONSORED ADR | 654624105 | 413 | 18348 | SH | | SOLE | 01 0 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| NOBEL LEARNING CMNTYS INC | COM | 654889104 | 3056 | 309657 | SH | SOLE | 01 |
| NOBLE CORPORATION BAAR | NAMEN -AKT | H5833N103 | 68 | 1495 | SH | SOLE | 02 0 |
| NOBLE CORPORATION BAAR | NAMEN -AKT | H5833N103 | 4904 | 107500 | SH | CALL SOLE | 01 |
| NOBLE ENERGY INC | COM | 655044105 | 503 | 5204 | SH | SOLE | 01 0 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 2 | 255 | SH | SOLE | 04 |
| NOKIA CORP | SPONSORED ADR | 654902204 | 806 | 94700 | SH | CALL SOLE | 01 |
| NOMURA HLDGS INC | SPONSORED ADR | 65535H208 | 10597 | 2037829 | SH | SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 4295 | 95710 | SH | SOLE | 01 0 |
| NORDSTROM INC | COM | 655664100 | 3213 | 71600 | SH | CALL SOLE | 01 |
| NORDSTROM INC | COM | 655664100 | 3213 | 71600 | SH | PUT SOLE | 01 |
| NORTHEAST UTILS | COM | 664397106 | 1705 | 49270 | SH | SOLE | 04 |
| NORTHERN OIL & GAS INC NEV | COM | 665531109 | 121 | 4535 | SH | SOLE | 02 0 |
| NORTHERN OIL & GAS INC NEV | COM | 665531109 | 294 | 11000 | SH | CALL SOLE | 01 |
| NORTHERN TR CORP | COM | 665859104 | 803 | 15827 | SH | SOLE | 04 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 3136 | 50000 | SH | SOLE | 01 |
| NORTHSTAR RLTY FIN CORP | COM | 66704R100 | 139 | 26020 | SH | SOLE | 04 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 652 | 12000 | SH | CALL SOLE | 01 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 652 | 12000 | SH | PUT SOLE | 01 |
| NOVARTIS A G | SPONSORED ADR | 66987V109 | 30684 | 564550 | SH | SOLE | 01 0 |
| NOVELLUS SYS INC | COM | 670008101 | 432 | 11629 | SH | SOLE | 01 0 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 285 | 29800 | SH | SOLE | 01 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 192 | 20000 | SH | CALL SOLE | 01 |
| NPS PHARMACEUTICALS INC | COM | 62936P103 | 192 | 20000 | SH | PUT SOLE | 01 |
| NTT DOCOMO INC | SPONS ADR | 62942M201 | 381 | 21700 | SH | SOLE | 04 |
| NU SKIN ENTERPRISES INC | CL A | 67018T105 | 1851 | 64370 | SH | SOLE | 01 0 |
| NUANCE COMMUNICATIONS INC | COM | 67020Y100 | 1562 | 79894 | SH | SOLE | 04 |
| NUCOR CORP | COM | 670346105 | 2249 | 48855 | SH | SOLE | 02 0 |
| NUTRI SYS INC NEW | COM | 67069D108 | 326 | 22500 | SH | CALL SOLE | 01 |
| NV ENERGY INC | COM | 67073Y106 | 765 | 51385 | SH | SOLE | 04 |
| NVIDIA CORP | COM | 67066G104 | 222 | 12000 | SH | CALL SOLE | 01 |
| NVIDIA CORP | COM | 67066G104 | 1902 | 103052 | SH | SOLE | 04 |
| NYSE EURONEXT | COM | 629491101 | 1960 | 55708 | SH | SOLE | 01 0 |
| NYSE EURONEXT | COM | 629491101 | 865 | 24600 | SH | PUT SOLE | 01 |
| O REILLY AUTOMOTIVE INC NEW | COM | 67103H107 | 2011 | 34995 | SH | SOLE | 01 0 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 21495 | 205721 | SH | SOLE | 01 0 |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 24670 | 236100 | SH | PUT SOLE | 01 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 5998 | 36493 | SH | SOLE | 01 |
| OIL SVC HOLDRS TR | DEPOSTRY RCPT | 678002106 | 19773 | 120300 | SH | PUT SOLE | 01 |
| OMNICARE INC | COM | 681904108 | 195 | 6507 | SH | SOLE | 01 0 |
| OMNICARE INC | COM | 681904108 | 570 | 19000 | SH | CALL SOLE | 01 |
| OMNICARE INC | COM | 681904108 | 600 | 20000 | SH | PUT SOLE | 01 |
| OMNICOM GROUP INC | COM | 681919106 | 3678 | 74965 | SH | SOLE | 01 0 |
| OMNOVA SOLUTIONS INC | COM | 682129101 | 210 | 26735 | SH | SOLE | 04 |
| ON ASSIGNMENT INC | COM | 682159108 | 133 | 14100 | SH | SOLE | 04 |
| ON SEMICONDUCTOR CORP | NOTE 2.625%12/1 | 682189AG0 | 960 | 815000 | PRN | SOLE | 01 |
| ON SEMICONDUCTOR CORP | NOTE 4/1 | 682189AE5 | 329 | 294000 | PRN | SOLE | 01 |
| ONCOHYREON INC | COM | 682324108 | 263 | 68000 | SH | CALL SOLE | 01 |
| ONEOK INC NEW | COM | 682680103 | 508 | 7599 | SH | SOLE | 04 |
| ONEOK INC NEW | COM | 682680103 | 11503 | 172000 | SH | CALL SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 236 | 6700 | SH | SOLE | 01 |
| ONYX PHARMACEUTICALS INC | COM | 683399109 | 11729 | 333400 | SH | PUT SOLE | 01 |
| OPENTABLE INC | COM | 68372A104 | 6211 | 58400 | SH | CALL SOLE | 01 |
| OPLINK COMMUNICATIONS INC | COM NEW | 68375Q403 | 1219 | 62542 | SH | SOLE | 01 0 |
| OPTIMER PHARMACEUTICALS INC | COM | 68401H104 | 1353 | 114400 | SH | CALL SOLE | 01 |
| ORACLE CORP | COM | 68389X105 | 1480 | 44275 | SH | SOLE | 04 |
| OREXIGEN THERAPEUTICS INC | COM | 686164104 | 1559 | 549000 | SH | CALL SOLE | 01 |
| ORTHOFIX INTL N V | COM | N6748L102 | 310 | 9550 | SH | SOLE | 04 |
| OSHKOSH CORP | COM | 688239201 | 265 | 7500 | SH | SOLE | 04 |
| OSHKOSH CORP | COM | 688239201 | 354 | 10000 | SH | CALL SOLE | 01 |
| OVERSEAS SHIPHOLDING GROUP I | COM | 690368105 | 315 | 9800 | SH | SOLE | 01 |
| OWENS ILL INC | COM NEW | 690768403 | 460 | 15255 | SH | SOLE | 04 |
| PACCAR INC | COM | 693718108 | 2461 | 47000 | SH | CALL SOLE | 01 |

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

| | | | | | | | | |
|------------------------------|----------------|-----------|-------|--------|----|------|------|------|
| PALL CORP | COM | 696429307 | 1839 | 31929 | SH | | SOLE | 04 |
| PARKER HANNIFIN CORP | COM | 701094104 | 275 | 2908 | SH | | SOLE | 04 |
| PARTNERRE LTD | COM | G6852T105 | 281 | 3540 | SH | | SOLE | 04 |
| PATTERSON COMPANIES INC | COM | 703395103 | 300 | 9332 | SH | | SOLE | 04 |
| PAYCHEX INC | COM | 704326107 | 369 | 11755 | SH | | SOLE | 04 |
| PDL BIOPHARMA INC | COM | 69329Y104 | 120 | 20768 | SH | | SOLE | 04 |
| PEABODY ENERGY CORP | COM | 704549104 | 2408 | 33475 | SH | | SOLE | 01 0 |
| PEABODY ENERGY CORP | COM | 704549104 | 14392 | 200000 | SH | PUT | SOLE | 01 |
| PEGASYSTEMS INC | COM | 705573103 | 759 | 20000 | SH | PUT | SOLE | 01 |
| PEGASYSTEMS INC | COM | 705573103 | 133 | 3500 | SH | | SOLE | 01 |
| PENN NATL GAMING INC | COM | 707569109 | 856 | 23100 | SH | | SOLE | 04 |
| PENNEY J C INC | COM | 708160106 | 1068 | 29723 | SH | | SOLE | 01 0 |
| PENTAIR INC | COM | 709631105 | 255 | 6743 | SH | | SOLE | 04 |
| PEOPLES UNITED FINANCIAL INC | COM | 712704105 | 1590 | 126442 | SH | | SOLE | 02 0 |
| PEPCO HOLDINGS INC | COM | 713291102 | 1215 | 65166 | SH | | SOLE | 04 |
| PEPSICO INC | COM | 713448108 | 425 | 6587 | SH | | SOLE | 04 |
| PERKINELMER INC | COM | 714046109 | 1407 | 53586 | SH | | SOLE | 04 |
| PERMIAN BASIN RTY TR | UNIT BEN INT | 714236106 | 323 | 14800 | SH | | SOLE | 01 |
| PERMIAN BASIN RTY TR | UNIT BEN INT | 714236106 | 1835 | 84100 | SH | PUT | SOLE | 01 |
| PETROCHINA CO LTD | SPONSORED ADR | 71646E100 | 239 | 1569 | SH | | SOLE | 01 |
| PETROHAWK ENERGY CORP | COM | 716495106 | 5269 | 214700 | SH | CALL | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SP ADR NON VTG | 71654V101 | 5221 | 146909 | SH | | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 363 | 8981 | SH | | SOLE | 02 0 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 4306 | 106500 | SH | CALL | SOLE | 01 |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | 71654V408 | 2850 | 70500 | SH | PUT | SOLE | 01 |
| PETROLEUM DEV CORP | COM | 716578109 | 58 | 1216 | SH | | SOLE | 02 |
| PETROLEUM DEV CORP | COM | 716578109 | 2280 | 47500 | SH | CALL | SOLE | 01 |
| PFIZER INC | COM | 717081103 | 2409 | 118655 | SH | | SOLE | 04 |
| PG&E CORP | COM | 69331C108 | 953 | 21575 | SH | | SOLE | 04 |
| PHARMACEUTICAL PROD DEV INC | COM | 717124101 | 302 | 10896 | SH | | SOLE | 04 |
| PHARMACYCLICS INC | COM | 716933106 | 594 | 100830 | SH | | SOLE | 01 |
| PHARMACYCLICS INC | COM | 716933106 | 147 | 25000 | SH | CALL | SOLE | 01 |
| PHARMACYCLICS INC | COM | 716933106 | 2341 | 397400 | SH | PUT | SOLE | 01 |
| PHARMASSET INC | COM | 71715N106 | 277 | 3520 | SH | | SOLE | 01 0 |
| PHARMASSET INC | COM | 71715N106 | 787 | 10000 | SH | PUT | SOLE | 01 |
| PHARMATHENE INC | COM | 71714G102 | 1005 | 314900 | SH | CALL | SOLE | 01 |
| PHH CORP | COM NEW | 693320202 | 200 | 9180 | SH | | SOLE | 04 |
| PHILLIPS VAN HEUSEN CORP | COM | 718592108 | 7950 | 122251 | SH | | SOLE | 04 |
| PIKE ELEC CORP | COM | 721283109 | 106 | 11087 | SH | | SOLE | 04 |
| PILGRIMS PRIDE CORP NEW | COM | 72147K108 | 355 | 46049 | SH | | SOLE | 01 0 |
| PIMCO CORPORATE OPP FD | COM | 72201B101 | 213 | 9955 | SH | | SOLE | 01 |
| PIONEER NAT RES CO | COM | 723787107 | 1153 | 11321 | SH | | SOLE | 01 0 |
| PIONEER NAT RES CO | COM | 723787107 | 2650 | 26000 | SH | CALL | SOLE | 01 |
| PIPER JAFFRAY COS | COM | 724078100 | 272 | 6569 | SH | | SOLE | 04 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 14822 | 409100 | SH | CALL | SOLE | 01 |
| PLAINS EXPL& PRODTN CO | COM | 726505100 | 1848 | 51000 | SH | PUT | SOLE | 01 |
| PLUM CREEK TIMBER CO INC | COM | 729251108 | 474 | 10862 | SH | | SOLE | 04 |
| PNC FINL SVCS GROUP INC | COM | 693475105 | 610 | 9680 | SH | | SOLE | 01 |
| POLARIS INDS INC | COM | 731068102 | 44 | 500 | SH | | SOLE | 04 |
| POLARIS INDS INC | COM | 731068102 | 1001 | 11500 | SH | PUT | SOLE | 01 |
| POSCO | SPONSORED ADR | 693483109 | 298 | 2608 | SH | | SOLE | 04 |
| POTASH CORP SASK INC | COM | 73755L107 | 1810 | 30750 | SH | | SOLE | 01 0 |
| POTASH CORP SASK INC | COM | 73755L107 | 2640 | 44800 | SH | PUT | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 22989 | 400300 | SH | CALL | SOLE | 01 |
| POWERSHARES QQQ TRUST | UNIT SER 1 | 73935A104 | 10217 | 177900 | SH | PUT | SOLE | 01 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 2401 | 110200 | SH | | SOLE | 01 |
| POWERSHS DB US DOLLAR INDEX | DOLL INDX BULL | 73936D107 | 2484 | 114000 | SH | PUT | SOLE | 01 |
| POZEN INC | COM | 73941U102 | 62 | 11560 | SH | | SOLE | 04 |
| PPG INDS INC | COM | 693506107 | 6571 | 69015 | SH | | SOLE | 04 |
| PRAXAIR INC | COM | 74005P104 | 179 | 1763 | SH | | SOLE | 01 0 |
| PRAXAIR INC | COM | 74005P104 | 3424 | 33700 | SH | PUT | SOLE | 01 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 369 | 2504 | SH | | SOLE | 04 |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|-------|----------|-----|-----------|----|---|
| PRICELINE COM INC | COM NEW | 741503403 | 293 | 579 | SH | SOLE | 01 | 0 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 11173 | 260146 | SH | SOLE | 01 | 0 |
| PRIDE INTL INC DEL | COM | 74153Q102 | 880 | 20500 | SH | CALL SOLE | 01 | |
| PROASSURANCE CORP | COM | 74267C106 | 248 | 3911 | SH | SOLE | 04 | |
| PROCTER & GAMBLE CO | COM | 742718109 | 5846 | 94910 | SH | SOLE | 01 | 0 |
| PROCTER & GAMBLE CO | COM | 742718109 | 9240 | 150000 | SH | CALL SOLE | 01 | |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 30 | 4900 | SH | SOLE | 04 | |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 599 | 97000 | SH | CALL SOLE | 01 | |
| PROGENICS PHARMACEUTICALS IN | COM | 743187106 | 49 | 8000 | SH | PUT SOLE | 01 | |
| PROLOGIS | SH BEN INT | 743410102 | 1211 | 75800 | SH | PUT SOLE | 01 | |
| PROLOGIS | SH BEN INT | 743410102 | 1 | 45 | SH | SOLE | 04 | |
| PROLOGIS | SH BEN INT | 743410102 | 1131 | 70800 | SH | CALL SOLE | 01 | |
| PROMOTORA DE INFORMACIONES S | ADR CL A SHS | 74343G204 | 3699 | 313997 | SH | SOLE | 01 | |
| PROMOTORA DE INFORMACIONES S | ADR CL B CONV | 74343G303 | 422 | 35375 | SH | SOLE | 01 | |
| PROSHARES TR | PSHS ULTRA DOW30 | 74347R305 | 1734 | 28000 | SH | CALL SOLE | 01 | |
| PROSHARES TR | PSHS ULTSH 20YRS | 74347R297 | 19 | 507 | SH | SOLE | 04 | |
| PROTALIX BIOTHERAPEUTICS INC | COM | 74365A101 | 181 | 29700 | SH | SOLE | 01 | |
| PROTALIX BIOTHERAPEUTICS INC | COM | 74365A101 | 182 | 30000 | SH | PUT SOLE | 01 | |
| PROVIDENCE SVC CORP | NOTE 6.500% 5/1 | 743815AB8 | 640 | 656000 | PRN | SOLE | 01 | |
| PROVIDENT NEW YORK BANCORP | COM | 744028101 | 107 | 10372 | SH | SOLE | 04 | |
| PRUDENTIAL FINL INC | COM | 744320102 | 83 | 1343 | SH | SOLE | 04 | |
| PRUDENTIAL FINL INC | COM | 744320102 | 1540 | 25000 | SH | PUT SOLE | 01 | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 467 | 14843 | SH | SOLE | 04 | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573106 | 898 | 28500 | SH | CALL SOLE | 01 | |
| PULSE ELECTRONICS CORP | COM | 74586W106 | 73 | 12100 | SH | SOLE | 04 | |
| PULTE GROUP INC | COM | 745867101 | 21 | 2862 | SH | SOLE | 01 | 0 |
| PULTE GROUP INC | COM | 745867101 | 7407 | 1001000 | SH | PUT SOLE | 01 | |
| PZENA INVESTMENT MGMT INC | CLASS A | 74731Q103 | 97 | 13800 | SH | SOLE | 04 | |
| QEP RES INC | COM | 74733V100 | 246 | 6075 | SH | SOLE | 01 | 0 |
| QIAO XING MOBILE COMM CO LTD | SHS | G73031109 | 249 | 60927 | SH | SOLE | 01 | |
| QLOGIC CORP | COM | 747277101 | 369 | 19911 | SH | SOLE | 04 | |
| QUALCOMM INC | COM | 747525103 | 2390 | 43589 | SH | SOLE | 04 | |
| QUALITY SYS INC | COM | 747582104 | 146 | 1748 | SH | SOLE | 01 | 0 |
| QUALITY SYS INC | COM | 747582104 | 1667 | 20000 | SH | PUT SOLE | 01 | |
| QUANTA SVCS INC | COM | 74762E102 | 594 | 26458 | SH | SOLE | 04 | |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 5006 | 86726 | SH | SOLE | 01 | 0 |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 941 | 16300 | SH | PUT SOLE | 01 | |
| QUESTAR CORP | COM | 748356102 | 186 | 10671 | SH | SOLE | 04 | |
| QUICKSILVER RESOURCES INC | COM | 74837R104 | 538 | 37573 | SH | SOLE | 02 | 0 |
| QUIDEL CORP | COM | 74838J101 | 1041 | 87000 | SH | PUT SOLE | 01 | |
| QUIDEL CORP | COM | 74838J101 | 1154 | 96500 | SH | CALL SOLE | 01 | |
| QUIDEL CORP | COM | 74838J101 | 410 | 34300 | SH | SOLE | 01 | |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 15567 | 2279120 | SH | SOLE | 01 | 0 |
| RADIOSHACK CORP | COM | 750438103 | 597 | 39800 | SH | SOLE | 01 | |
| RADIOSHACK CORP | COM | 750438103 | 6 | 400 | SH | CALL SOLE | 01 | |
| RADIOSHACK CORP | COM | 750438103 | 302 | 20100 | SH | PUT SOLE | 01 | |
| RALCORP HLDGS INC NEW | COM | 751028101 | 788 | 11511 | SH | SOLE | 04 | |
| RAM ENERGY RESOURCES INC | COM | 75130P109 | 35620 | 17124997 | SH | SOLE | 01 | |
| RAMBUS INC DEL | COM | 750917106 | 470 | 23790 | SH | SOLE | 04 | |
| RANDGOLD RES LTD | ADR | 752344309 | 971 | 11915 | SH | SOLE | 04 | |
| RANGE RES CORP | COM | 75281A109 | 90 | 1543 | SH | SOLE | 01 | 0 |
| RANGE RES CORP | COM | 75281A109 | 2338 | 40000 | SH | PUT SOLE | 01 | |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 205 | 5362 | SH | SOLE | 04 | |
| RAYTHEON CO | COM NEW | 755111507 | 810 | 15934 | SH | SOLE | 04 | |
| RAYTHEON CO | COM NEW | 755111507 | 3383 | 66500 | SH | CALL SOLE | 01 | |
| REALD INC | COM | 75604L105 | 90 | 3300 | SH | SOLE | 01 | |
| REALD INC | COM | 75604L105 | 547 | 20000 | SH | PUT SOLE | 01 | |
| RED HAT INC | COM | 756577102 | 11294 | 248818 | SH | SOLE | 04 | |
| REDWOOD TR INC | COM | 758075402 | 0 | 5 | SH | SOLE | 04 | |
| REDWOOD TR INC | COM | 758075402 | 467 | 30000 | SH | CALL SOLE | 01 | |
| REGAL ENTMT GROUP | CL A | 758766109 | 561 | 41514 | SH | SOLE | 04 | |
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 112 | 15311 | SH | SOLE | 01 | 0 |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|-------|---------|-----|------|------|----|
| REGIONS FINANCIAL CORP NEW | COM | 7591EP100 | 394 | 54300 | SH | PUT | SOLE | 01 |
| REGIS CORP MINN | COM | 758932107 | 177 | 10000 | SH | CALL | SOLE | 01 |
| REINSURANCE GROUP AMER INC | COM NEW | 759351604 | 1369 | 21811 | SH | | SOLE | 04 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 1190 | 17255 | SH | | SOLE | 04 |
| REPUBLIC SVCS INC | COM | 760759100 | 511 | 17008 | SH | | SOLE | 04 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 1210 | 21404 | SH | | SOLE | 01 |
| RESEARCH IN MOTION LTD | COM | 760975102 | 5654 | 100000 | SH | PUT | SOLE | 01 |
| RESMED INC | COM | 761152107 | 840 | 28002 | SH | | SOLE | 04 |
| RETAIL HOLDRS TR | DEP RCPT | 76127U101 | 5303 | 50044 | SH | | SOLE | 01 |
| RF MICRODEVICES INC | COM | 749941100 | 140 | 21767 | SH | | SOLE | 04 |
| RLI CORP | COM | 749607107 | 290 | 5028 | SH | | SOLE | 04 |
| ROCK-TENN CO | CL A | 772739207 | 180 | 2590 | SH | | SOLE | 01 |
| ROCK-TENN CO | CL A | 772739207 | 2795 | 40300 | SH | CALL | SOLE | 01 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 540 | 5701 | SH | | SOLE | 04 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 382 | 10500 | SH | CALL | SOLE | 01 |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 284 | 7800 | SH | PUT | SOLE | 01 |
| ROPER INDS INC NEW | COM | 776696106 | 207 | 2392 | SH | | SOLE | 04 |
| ROSS STORES INC | COM | 778296103 | 2434 | 34220 | SH | | SOLE | 01 |
| ROVI CORP | COM | 779376102 | 2560 | 47702 | SH | | SOLE | 01 |
| ROWAN COS INC | COM | 779382100 | 2690 | 60872 | SH | | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 2 | 60 | SH | | SOLE | 04 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 248 | 6000 | SH | CALL | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD | COM | V7780T103 | 210 | 5100 | SH | PUT | SOLE | 01 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 161 | 2200 | SH | | SOLE | 01 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 8701 | 119416 | SH | | SOLE | 01 |
| RPM INTL INC | COM | 749685103 | 545 | 22981 | SH | | SOLE | 04 |
| RSC HOLDINGS INC | COM | 74972L102 | 1438 | 100000 | SH | | SOLE | 01 |
| RTI BIOLOGICS INC | COM | 74975N105 | 1001 | 350000 | SH | | SOLE | 01 |
| RUBY TUESDAY INC | COM | 781182100 | 173 | 13224 | SH | | SOLE | 04 |
| RURAL / METRO CORP | COM | 781748108 | 625 | 36701 | SH | | SOLE | 01 |
| RXI PHARMACEUTICALS CORP | COM | 74978T109 | 55 | 40000 | SH | PUT | SOLE | 01 |
| RXI PHARMACEUTICALS CORP | COM | 74978T109 | 45 | 32400 | SH | | SOLE | 01 |
| RXI PHARMACEUTICALS CORP | COM | 74978T109 | 1 | 600 | SH | CALL | SOLE | 01 |
| SAFEGUARD SCIENTIFICS INC | DBCV 10.125% 3/1 | 786449AH1 | 4703 | 3079000 | PRN | | SOLE | 01 |
| SAIC INC | COM | 78390X101 | 1267 | 74923 | SH | | SOLE | 04 |
| SALESFORCE COM INC | COM | 79466L302 | 1576 | 11800 | SH | PUT | SOLE | 01 |
| SANDISK CORP | COM | 80004C101 | 277 | 6000 | SH | | SOLE | 01 |
| SAP AG | SPON ADR | 803054204 | 362 | 5900 | SH | | SOLE | 01 |
| SASOL LTD | SPONSORED ADR | 803866300 | 56 | 974 | SH | | SOLE | 04 |
| SASOL LTD | SPONSORED ADR | 803866300 | 614 | 10600 | SH | CALL | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 1047 | 26370 | SH | | SOLE | 01 |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 714 | 18000 | SH | PUT | SOLE | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 1053 | 15000 | SH | CALL | SOLE | 01 |
| SCHEIN HENRY INC | COM | 806407102 | 98 | 1399 | SH | | SOLE | 04 |
| SCHIFF NUTRITION INTL INC | COM | 806693107 | 143 | 15646 | SH | | SOLE | 04 |
| SCHLUMBERGER LTD | COM | 806857108 | 444 | 4762 | SH | | SOLE | 02 |
| SCICLONE PHARMACEUTICALS INC | COM | 80862K104 | 113 | 28067 | SH | | SOLE | 04 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 1452 | 100863 | SH | | SOLE | 01 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 884 | 61400 | SH | CALL | SOLE | 01 |
| SEAGATE TECHNOLOGY PLC | SHS | G7945M107 | 788 | 54700 | SH | PUT | SOLE | 01 |
| SEALED AIR CORP NEW | COM | 81211K100 | 756 | 28354 | SH | | SOLE | 04 |
| SEARS HLDGS CORP | COM | 812350106 | 458 | 5538 | SH | | SOLE | 01 |
| SEARS HLDGS CORP | COM | 812350106 | 9579 | 115900 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y407 | 6529 | 167200 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y209 | 894 | 27000 | SH | | SOLE | 04 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 7975 | 100000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 1556 | 19509 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y506 | 17346 | 217500 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 489 | 29840 | SH | | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 1639 | 100000 | SH | CALL | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y605 | 2459 | 150000 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 9968 | 264695 | SH | | SOLE | 01 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|------|------|------|
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y704 | 7434 | 197400 | SH | PUT | SOLE | 01 |
| SELECT SECTOR SPDR TR | SBI INT-TECH | 81369Y803 | 676 | 25950 | SH | | SOLE | 04 |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y100 | 288 | 7185 | SH | | SOLE | 04 |
| SEMGROUP CORP | CL A | 81663A105 | 1408 | 50000 | SH | | SOLE | |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 1643 | 47500 | SH | CALL | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR | DEP RCPT | 816636203 | 1643 | 47500 | SH | PUT | SOLE | 01 |
| SEMPRA ENERGY | COM | 816851109 | 4815 | 90000 | SH | CALL | SOLE | 01 |
| SEMPRA ENERGY | COM | 816851109 | 416 | 7772 | SH | | SOLE | 04 |
| SEQUENOM INC | COM NEW | 817337405 | 381 | 60078 | SH | | SOLE | 01 |
| SERVICE CORP INTL | COM | 817565104 | 368 | 33248 | SH | | SOLE | 04 |
| SESI L L C | FRNT 1.500%12/1 | 78412FAH7 | 2483 | 2342000 | PRN | | SOLE | 01 |
| SFN GROUP INC | COM | 784153108 | 451 | 32000 | SH | CALL | SOLE | 01 |
| SHAW GROUP INC | COM | 820280105 | 985 | 27829 | SH | | SOLE | 01 0 |
| SHAW GROUP INC | COM | 820280105 | 89 | 2500 | SH | CALL | SOLE | 01 |
| SHAW GROUP INC | COM | 820280105 | 1101 | 31100 | SH | PUT | SOLE | 01 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 389 | 4635 | SH | | SOLE | 04 |
| SHERWIN WILLIAMS CO | COM | 824348106 | 1302 | 15500 | SH | CALL | SOLE | 01 |
| SHUFFLE MASTER INC | COM | 825549108 | 709 | 66400 | SH | CALL | SOLE | 01 |
| SIEMENS A G | SPONSORED ADR | 826197501 | 315 | 2295 | SH | | SOLE | 04 |
| SIGMA ALDRICH CORP | COM | 826552101 | 407 | 6401 | SH | | SOLE | 04 |
| SIGMA DESIGNS INC | COM | 826565103 | 131 | 10108 | SH | | SOLE | 04 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 230 | 5000 | SH | | SOLE | 01 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 635 | 13800 | SH | PUT | SOLE | 01 |
| SILICON GRAPHICS INTL CORP | COM | 82706L108 | 207 | 9657 | SH | | SOLE | 04 |
| SILVER WHEATON CORP | COM | 828336107 | 424 | 9770 | SH | | SOLE | 01 0 |
| SIMON PPTY GROUP INC NEW | COM | 828806109 | 1711 | 15975 | SH | | SOLE | 04 |
| SIRIUS SATELLITE RADIO INC | NOTE 3.250%10/1 | 82966UAD5 | 60 | 60000 | PRN | | SOLE | 01 |
| SIRIUS XM RADIO INC | COM | 82967N108 | 141 | 85400 | SH | | SOLE | 01 |
| SKECHERS U S A INC | CL A | 830566105 | 1054 | 51300 | SH | CALL | SOLE | 01 |
| SKYWORKS SOLUTIONS INC | COM | 83088M102 | 704 | 21722 | SH | | SOLE | 01 0 |
| SL GREEN RLTY CORP | COM | 78440X101 | 15040 | 200000 | SH | CALL | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 848 | 55402 | SH | | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 392 | 25600 | SH | CALL | SOLE | 01 |
| SLM CORP | COM | 78442P106 | 1951 | 127500 | SH | PUT | SOLE | 01 |
| SM ENERGY CO | COM | 78454L100 | 731 | 9853 | SH | | SOLE | 04 |
| SMITH MICRO SOFTWARE INC | COM | 832154108 | 95 | 10123 | SH | | SOLE | 04 |
| SMITHFIELD FOODS INC | COM | 832248108 | 4242 | 176300 | SH | CALL | SOLE | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 645 | 26800 | SH | PUT | SOLE | 01 |
| SMITHFIELD FOODS INC | COM | 832248108 | 1173 | 48749 | SH | | SOLE | 01 0 |
| SMUCKER J M CO | COM NEW | 832696405 | 763 | 10684 | SH | | SOLE | 04 |
| SMUCKER J M CO | COM NEW | 832696405 | 557 | 7800 | SH | CALL | SOLE | 01 |
| SMURFIT-STONE CONTAINER CORP | COM | 83272A104 | 796 | 20600 | SH | | SOLE | |
| SNAP ON INC | COM | 833034101 | 314 | 5231 | SH | | SOLE | 04 |
| SOCIEDAD QUIMICA MINERA DE C | SPON ADR SER B | 833635105 | 487 | 8824 | SH | | SOLE | 02 0 |
| SOLARFUN POWER HOLDINGS CO L | NOTE 3.500% 1/1 | 83415UAB4 | 2323 | 2790000 | PRN | | SOLE | 01 |
| SOLUTIA INC | COM NEW | 834376501 | 20 | 800 | SH | | SOLE | 04 |
| SOLUTIA INC | COM NEW | 834376501 | 3045 | 119900 | SH | CALL | SOLE | 01 |
| SOMAXON PHARMACEUTICALS INC | COM | 834453102 | 1784 | 630500 | SH | CALL | SOLE | 01 |
| SOMAXON PHARMACEUTICALS INC | COM | 834453102 | 451 | 159500 | SH | PUT | SOLE | 01 |
| SOMAXON PHARMACEUTICALS INC | COM | 834453102 | 2 | 850 | SH | | SOLE | 01 |
| SONOCO PRODS CO | COM | 835495102 | 548 | 15126 | SH | | SOLE | 04 |
| SOTHEBYS | COM | 835898107 | 12912 | 245480 | SH | | SOLE | 01 0 |
| SOTHEBYS | COM | 835898107 | 9615 | 182800 | SH | CALL | SOLE | 01 |
| SOTHEBYS | COM | 835898107 | 2104 | 40000 | SH | PUT | SOLE | 01 |
| SOTHEBYS | NOTE 3.125% 6/1 | 835898AC1 | 1123 | 683000 | PRN | | SOLE | 01 |
| SOUTHERN CO | COM | 842587107 | 5682 | 149100 | SH | CALL | SOLE | 01 |
| SOUTHERN COPPER CORP | COM | 84265V105 | 1513 | 37564 | SH | | SOLE | 02 0 |
| SOUTHERN UN CO NEW | COM | 844030106 | 658 | 22993 | SH | | SOLE | 04 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 4870 | 385608 | SH | | SOLE | 01 0 |
| SOUTHWEST AIRLS CO | COM | 844741108 | 1263 | 100000 | SH | PUT | SOLE | 01 |
| SOUTHWEST BANCORP INC OKLA | COM | 844767103 | 165 | 11659 | SH | | SOLE | 04 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 611 | 14224 | SH | | SOLE | 01 0 |

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

| | | | | | | | | |
|------------------------------|-----------------|-----------|--------|---------|----|------|------|----|
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 3683 | 85700 | SH | CALL | SOLE | 01 |
| SPARTAN STORES INC | COM | 846822104 | 169 | 11435 | SH | | SOLE | 04 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1 | 78467X109 | 3076 | 25000 | SH | | SOLE | 02 |
| SPDR DOW JONES INDL AVRG ETF | UT SER 1 | 78467X109 | 11650 | 94700 | SH | CALL | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 7086 | 50678 | SH | | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 55776 | 398800 | SH | CALL | SOLE | 01 |
| SPDR GOLD TRUST | GOLD SHS | 78463V107 | 198349 | 1418200 | SH | PUT | SOLE | 01 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 87569 | 660450 | SH | | SOLE | 01 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 370324 | 2793000 | SH | CALL | SOLE | 01 |
| SPDR S&P 500 ETF TR | TR UNIT | 78462F103 | 527151 | 3975800 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | BRCLYS YLD ETF | 78464A417 | 4 | 100 | SH | | SOLE | 04 |
| SPDR SERIES TRUST | S&P HOMEBUILD | 78464A888 | 1366 | 75000 | SH | | SOLE | 02 |
| SPDR SERIES TRUST | S&P METALS MNG | 78464A755 | 10594 | 142600 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | S&P METALS MNG | 78464A755 | 1402 | 18872 | SH | | SOLE | 01 |
| SPDR SERIES TRUST | S&P OILGAS EXP | 78464A730 | 21091 | 327400 | SH | CALL | SOLE | 01 |
| SPDR SERIES TRUST | S&P OILGAS EXP | 78464A730 | 1160 | 18000 | SH | PUT | SOLE | 01 |
| SPDR SERIES TRUST | S&P RETAIL ETF | 78464A714 | 18181 | 357900 | SH | PUT | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 400 | 14691 | SH | | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 1359 | 50000 | SH | CALL | SOLE | 01 |
| SPECTRA ENERGY CORP | COM | 847560109 | 1962 | 72200 | SH | PUT | SOLE | 01 |
| SPECTRUM BRANDS HLDGS INC | COM | 84763R101 | 3609 | 130000 | SH | | SOLE | |
| SPECTRUM CTL INC | COM | 847615101 | 1610 | 81800 | SH | | SOLE | 01 |
| SPECTRUM PHARMACEUTICALS INC | COM | 84763A108 | 103 | 11600 | SH | | SOLE | 04 |
| SPIRIT AEROSYSTEMS HLDGS INC | COM CL A | 848574109 | 501 | 19538 | SH | | SOLE | 04 |
| SPREADTRUM COMMUNICATIONS IN | ADR | 849415203 | 157 | 8480 | SH | | SOLE | 01 |
| SPREADTRUM COMMUNICATIONS IN | ADR | 849415203 | 557 | 30000 | SH | PUT | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 1 | 321 | SH | | SOLE | 04 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 2889 | 622600 | SH | CALL | SOLE | 01 |
| SPRINT NEXTEL CORP | COM SER 1 | 852061100 | 526 | 113300 | SH | PUT | SOLE | 01 |
| SRA INTL INC | CL A | 78464R105 | 605 | 21340 | SH | | SOLE | 01 |
| SRA INTL INC | CL A | 78464R105 | 1560 | 55000 | SH | CALL | SOLE | 01 |
| SRA INTL INC | CL A | 78464R105 | 851 | 30000 | SH | PUT | SOLE | 01 |
| ST JOE CO | COM | 790148100 | 639 | 25500 | SH | | SOLE | 01 |
| ST JOE CO | COM | 790148100 | 1657 | 66100 | SH | PUT | SOLE | 01 |
| ST JUDE MED INC | COM | 790849103 | 511 | 9976 | SH | | SOLE | 01 |
| STANLEY BLACK & DECKER INC | COM | 854502101 | 907 | 11841 | SH | | SOLE | 01 |
| STANLEY BLACK & DECKER INC | UNIT 99/99/9999 | 854502309 | 219 | 1832 | SH | | SOLE | 01 |
| STAPLES INC | COM | 855030102 | 1296 | 66747 | SH | | SOLE | 01 |
| STAPLES INC | COM | 855030102 | 161 | 8300 | SH | PUT | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 7083 | 191700 | SH | CALL | SOLE | 01 |
| STARBUCKS CORP | COM | 855244109 | 5063 | 137024 | SH | | SOLE | 01 |
| STATE STR CORP | COM | 857477103 | 4699 | 104577 | SH | | SOLE | 02 |
| STATOIL ASA | SPONSORED ADR | 85771P102 | 829 | 30000 | SH | CALL | SOLE | 01 |
| STEEL DYNAMICS INC | COM | 858119100 | 691 | 36800 | SH | | SOLE | 01 |
| STEIN MART INC | COM | 858375108 | 138 | 13685 | SH | | SOLE | 04 |
| STERICYCLE INC | COM | 858912108 | 1187 | 13390 | SH | | SOLE | 04 |
| STERLING CONSTRUCTION CO INC | COM | 859241101 | 212 | 12540 | SH | | SOLE | 04 |
| STRATEGIC HOTELS & RESORTS I | COM | 86272T106 | 29025 | 4500000 | SH | | SOLE | 01 |
| STRAYER ED INC | COM | 863236105 | 926 | 7100 | SH | | SOLE | 01 |
| STRYKER CORP | COM | 863667101 | 3402 | 55953 | SH | | SOLE | 04 |
| STRYKER CORP | COM | 863667101 | 760 | 12500 | SH | CALL | SOLE | 01 |
| SUMITOMO MITSUI FINL GROUP I | SPONSORED ADR | 86562M209 | 1001 | 160170 | SH | | SOLE | 01 |
| SUNCOR ENERGY INC NEW | COM | 867224107 | 291 | 6491 | SH | | SOLE | 02 |
| SUNOCO INC | COM | 86764P109 | 1316 | 28849 | SH | | SOLE | 01 |
| SUNOCO INC | COM | 86764P109 | 2649 | 58100 | SH | CALL | SOLE | 01 |
| SUNOCO LOGISTICS PRTRNS L P | COM UNITS | 86764L108 | 4252 | 49000 | SH | CALL | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 70 | 4073 | SH | | SOLE | 04 |
| SUNPOWER CORP | COM CL A | 867652109 | 3879 | 226300 | SH | CALL | SOLE | 01 |
| SUNPOWER CORP | COM CL A | 867652109 | 1625 | 94800 | SH | PUT | SOLE | 01 |
| SUNPOWER CORP | COM CL B | 867652307 | 749 | 45000 | SH | | SOLE | 01 |
| SUNTRUST BKS INC | COM | 867914103 | 1726 | 59857 | SH | | SOLE | 04 |
| SUNTRUST BKS INC | COM | 867914103 | 2737 | 94900 | SH | CALL | SOLE | 01 |

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

| | | | | | | | |
|-------------------------------|-----------------|-----------|-------|---------|---------|------|------|
| SUPERGEN INC | COM | 868059106 | 39 | 12441 | SH | SOLE | 04 |
| SYMANTEC CORP | COM | 871503108 | 1016 | 54822 | SH | SOLE | 04 |
| SYMANTEC CORP | COM | 871503108 | 8048 | 434100 | SH CALL | SOLE | 01 |
| SYNAPTICS INC | COM | 87157D109 | 540 | 20000 | SH PUT | SOLE | 01 |
| SYNAPTICS INC | COM | 87157D109 | 323 | 11970 | SH | SOLE | 01 |
| SYNAPTICS INC | COM | 87157D109 | 540 | 20000 | SH CALL | SOLE | 01 |
| SYNERON MEDICAL LTD | ORD SHS | M87245102 | 174 | 13356 | SH | SOLE | 04 |
| SYNGENTA AG | SPONSORED ADR | 87160A100 | 978 | 15000 | SH | SOLE | 01 |
| SYNNEX CORP | NOTE 4.000% 5/1 | 87162WAB6 | 1523 | 1183000 | PRN | SOLE | 01 |
| SYNOVUS FINL CORP | COM | 87161C105 | 960 | 400000 | SH CALL | SOLE | 02 |
| SYSCO CORP | COM | 871829107 | 661 | 23889 | SH | SOLE | 04 |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | 874039100 | 136 | 11200 | SH | SOLE | 04 |
| TAKE-TWO INTERACTIVE SOFTWARE | NOTE 4.375% 6/0 | 874054AA7 | 477 | 300000 | PRN | SOLE | 01 |
| TAL INTL GROUP INC | COM | 874083108 | 948 | 26121 | SH | SOLE | 01 0 |
| TALBOTS INC | COM | 874161102 | 90 | 14875 | SH | SOLE | 04 |
| TALBOTS INC | COM | 874161102 | 288 | 47600 | SH CALL | SOLE | 01 |
| TAM SA | SP ADR REP PFD | 87484D103 | 702 | 35567 | SH | SOLE | 01 |
| TARGET CORP | COM | 87612E106 | 5400 | 107974 | SH | SOLE | 04 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 781 | 37401 | SH | SOLE | 04 |
| TD AMERITRADE HLDG CORP | COM | 87236Y108 | 835 | 40000 | SH CALL | SOLE | 01 |
| TECK RESOURCES LTD | CL B | 878742204 | 248 | 4678 | SH | SOLE | 02 |
| TEEKAY CORPORATION | COM | Y8564W103 | 424 | 11462 | SH | SOLE | 04 |
| TEEKAY CORPORATION | COM | Y8564W103 | 3826 | 103600 | SH CALL | SOLE | 01 |
| TEEKAY CORPORATION | COM | Y8564W103 | 3364 | 91100 | SH PUT | SOLE | 01 |
| TEKELEC | COM | 879101103 | 235 | 28900 | SH CALL | SOLE | 01 |
| TELESTONE TECHNOLOGIES CORP | COM | 87953J102 | 101 | 15100 | SH | SOLE | 04 |
| TEMPLE INLAND INC | COM | 879868107 | 15771 | 673978 | SH | SOLE | 01 |
| TEMPLE INLAND INC | COM | 879868107 | 3412 | 145800 | SH PUT | SOLE | 01 |
| TENNECO INC | COM | 880349105 | 287 | 6750 | SH | SOLE | 01 |
| TERADATA CORP DEL | COM | 88076W103 | 723 | 14263 | SH | SOLE | 04 |
| TERADYNE INC | COM | 880770102 | 398 | 22316 | SH | SOLE | 01 0 |
| TEREX CORP NEW | COM | 880779103 | 2867 | 77400 | SH CALL | SOLE | 01 |
| TEREX CORP NEW | COM | 880779103 | 165 | 4458 | SH | SOLE | 04 |
| TEREX CORP NEW | NOTE 4.000% 6/0 | 880779AV5 | 172 | 72000 | PRN | SOLE | 01 |
| TETRA TECH INC NEW | COM | 88162G103 | 4 | 174 | SH | SOLE | 04 |
| TETRA TECH INC NEW | COM | 88162G103 | 1086 | 44000 | SH CALL | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 1015 | 20235 | SH | SOLE | 04 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 6989 | 139300 | SH CALL | SOLE | 01 |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 90 | 1800 | SH PUT | SOLE | 01 |
| TEXAS INDS INC | COM | 882491103 | 3980 | 88000 | SH CALL | SOLE | 01 |
| TEXAS INSTRS INC | COM | 882508104 | 380 | 11000 | SH | SOLE | 01 |
| TEXTRON INC | COM | 883203101 | 1853 | 67618 | SH | SOLE | 01 0 |
| THOMSON REUTERS CORP | COM | 884903105 | 423 | 10777 | SH | SOLE | 04 |
| THQ INC | COM NEW | 872443403 | 73 | 15921 | SH | SOLE | 04 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 273 | 10000 | SH PUT | SOLE | 01 |
| TIBCO SOFTWARE INC | COM | 88632Q103 | 108 | 3946 | SH | SOLE | 01 0 |
| TIDEWATER INC | COM | 886423102 | 656 | 10976 | SH | SOLE | 04 |
| TIFFANY & CO NEW | COM | 886547108 | 1056 | 17180 | SH | SOLE | 01 |
| TIM HORTONS INC | COM | 88706M103 | 284 | 6255 | SH | SOLE | 04 |
| TIMBERLAND CO | CL A | 887100105 | 330 | 8004 | SH | SOLE | 04 |
| TIME WARNER CABLE INC | COM | 88732J207 | 190 | 2660 | SH | SOLE | 01 |
| TIME WARNER CABLE INC | COM | 88732J207 | 428 | 6000 | SH CALL | SOLE | 01 |
| TIME WARNER INC | COM NEW | 887317303 | 956 | 26783 | SH | SOLE | 01 0 |
| TIME WARNER INC | COM NEW | 887317303 | 4391 | 123000 | SH CALL | SOLE | 01 |
| TIME WARNER TELECOM INC | DBCV 2.375% 4/0 | 887319AC5 | 100 | 84000 | PRN | SOLE | 01 |
| TIVO INC | COM | 888706108 | 1015 | 116028 | SH | SOLE | 01 |
| TIVO INC | COM | 888706108 | 4316 | 493300 | SH CALL | SOLE | 01 |
| TIVO INC | COM | 888706108 | 3098 | 354000 | SH PUT | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 995 | 20000 | SH PUT | SOLE | 01 |
| TJX COS INC NEW | COM | 872540109 | 343 | 6897 | SH | SOLE | 04 |
| TOLL BROTHERS INC | COM | 889478103 | 745 | 37700 | SH PUT | SOLE | 01 |
| TOLL BROTHERS INC | COM | 889478103 | 416 | 21050 | SH | SOLE | 01 0 |

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

| | | | | | | | |
|------------------------------|-----------------|-----------|-------|---------|-----|-----------|------|
| TORCHMARK CORP | COM | 891027104 | 211 | 3180 | SH | SOLE | 04 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 232 | 3800 | SH | SOLE | 04 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 3298 | 54100 | SH | CALL SOLE | 01 |
| TOTAL S A | SPONSORED ADR | 89151E109 | 1219 | 20000 | SH | PUT SOLE | 01 |
| TOTAL SYS SVCS INC | COM | 891906109 | 1133 | 62857 | SH | SOLE | 04 |
| TRACTOR SUPPLY CO | COM | 892356106 | 679 | 11337 | SH | SOLE | 04 |
| TRANSATLANTIC PETROLEUM LTD | SHS | G89982105 | 495 | 159780 | SH | SOLE | 01 0 |
| TRANSCANADA CORP | COM | 89353D107 | 257 | 6335 | SH | SOLE | 02 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 3344 | 42900 | SH | PUT SOLE | 01 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 872 | 11180 | SH | SOLE | 01 0 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 2432 | 31200 | SH | CALL SOLE | 01 |
| TRAVELERS COMPANIES INC | COM | 89417E109 | 365 | 6125 | SH | SOLE | 04 |
| TRINITY INDS INC | COM | 896522109 | 418 | 11400 | SH | SOLE | 01 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 2518 | 107300 | SH | CALL SOLE | 01 |
| TRUE RELIGION APPAREL INC | COM | 89784N104 | 47 | 2000 | SH | PUT SOLE | 01 |
| TRW AUTOMOTIVE HLDGS CORP | COM | 87264S106 | 878 | 15937 | SH | SOLE | 04 |
| TTM TECHNOLOGIES INC | NOTE 3.250% 5/1 | 87305RAC3 | 144 | 105000 | PRN | SOLE | 01 |
| TUPPERWARE BRANDS CORP | COM | 899896104 | 942 | 15781 | SH | SOLE | 04 |
| TW TELECOM INC | COM | 87311L104 | 587 | 30582 | SH | SOLE | 04 |
| TYCO ELECTRONICS LTD SWITZER | SHS | H8912P106 | 279 | 8000 | SH | CALL SOLE | 01 |
| TYCO ELECTRONICS LTD SWITZER | SHS | H8912P106 | 279 | 8000 | SH | PUT SOLE | 01 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 11819 | 264000 | SH | PUT SOLE | 01 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 1972 | 44045 | SH | SOLE | 01 0 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 45 | 1000 | SH | CALL SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 768 | 40000 | SH | PUT SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 9983 | 520200 | SH | CALL SOLE | 01 |
| TYSON FOODS INC | CL A | 902494103 | 480 | 24997 | SH | SOLE | 01 0 |
| U S AIRWAYS GROUP INC | COM | 90341W108 | 2178 | 250000 | SH | PUT SOLE | 01 |
| U S G CORP | COM NEW | 903293405 | 196 | 11790 | SH | SOLE | 04 |
| UAL CORP | NOTE 6.000%10/1 | 902549AJ3 | 201 | 71000 | PRN | SOLE | 01 |
| UGI CORP NEW | COM | 902681105 | 159 | 4840 | SH | SOLE | 04 |
| UGI CORP NEW | COM | 902681105 | 3191 | 97000 | SH | CALL SOLE | 01 |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 1169 | 19900 | SH | CALL SOLE | 01 |
| ULTRA PETROLEUM CORP | COM | 903914109 | 497 | 10101 | SH | SOLE | 04 |
| ULTRAPETROL BAHAMAS LTD | COM | P94398107 | 193 | 37914 | SH | SOLE | 01 |
| UNILEVER N V | N Y SHS NEW | 904784709 | 327 | 10430 | SH | SOLE | 04 |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 5971 | 195000 | SH | SOLE | 01 |
| UNISYS CORP | COM NEW | 909214306 | 168 | 5394 | SH | SOLE | 04 |
| UNISYS CORP | COM NEW | 909214306 | 1561 | 50000 | SH | CALL SOLE | 01 |
| UNITED CONTL HLDGS INC | COM | 910047109 | 575 | 25000 | SH | PUT SOLE | 01 |
| UNITED CONTL HLDGS INC | COM | 910047109 | 67 | 2900 | SH | CALL SOLE | 01 |
| UNITED ONLINE INC | COM | 911268100 | 106 | 16830 | SH | SOLE | 04 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 610 | 8201 | SH | SOLE | 04 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 2928 | 39400 | SH | CALL SOLE | 01 |
| UNITED PARCEL SERVICE INC | CL B | 911312106 | 12389 | 166700 | SH | PUT SOLE | 01 |
| UNITED RENTALS INC | COM | 911363109 | 1478 | 44400 | SH | CALL SOLE | 01 |
| UNITED STATES NATL GAS FUND | UNIT NEW | 912318110 | 1525 | 132600 | SH | SOLE | 01 0 |
| UNITED STATES NATL GAS FUND | UNIT NEW | 912318110 | 15997 | 1391000 | SH | CALL SOLE | 01 |
| UNITED STATES OIL FUND LP | UNITS | 91232N108 | 24849 | 583300 | SH | PUT SOLE | 01 |
| UNITED STATES OIL FUND LP | UNITS | 91232N108 | 2383 | 55940 | SH | SOLE | 01 |
| UNITED STATES OIL FUND LP | UNITS | 91232N108 | 3408 | 80000 | SH | CALL SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 13005 | 241100 | SH | PUT SOLE | 01 |
| UNITED STATES STL CORP NEW | COM | 912909108 | 3483 | 64577 | SH | SOLE | 01 0 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 3390 | 75000 | SH | CALL SOLE | 01 |
| UNIVERSAL AMERICAN CORP | COM | 913377107 | 373 | 16300 | SH | SOLE | 04 |
| UNUM GROUP | COM | 91529Y106 | 677 | 25804 | SH | SOLE | 04 |
| URANIUM ENERGY CORP | COM | 916896103 | 1600 | 401000 | SH | CALL SOLE | 01 |
| URBAN OUTFITTERS INC | COM | 917047102 | 1898 | 63636 | SH | SOLE | 01 0 |
| US BANCORP DEL | COM NEW | 902973304 | 794 | 30041 | SH | SOLE | 04 |
| UTI WORLDWIDE INC | ORD | G87210103 | 459 | 22780 | SH | SOLE | 04 |
| VALE S A | ADR | 91912E105 | 182 | 5456 | SH | SOLE | 02 |
| VALE S A | ADR REPSTG PFD | 91912E204 | 605 | 20500 | SH | SOLE | 01 |

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

| | | | | | | | | |
|------------------------------|------------------|-----------|-------|---------|-----|------|------|------|
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 4483 | 90000 | SH | PUT | SOLE | 01 |
| VALEANT PHARMACEUTICALS INTL | COM | 91911K102 | 1041 | 20900 | SH | | SOLE | 01 |
| VALERO ENERGY CORP NEW | COM | 91913Y100 | 488 | 16334 | SH | | SOLE | 01 0 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 535 | 16065 | SH | | SOLE | 04 |
| VANGUARD INTL EQUITY INDEX F | MSCI EMR MKT ETF | 922042858 | 335 | 7045 | SH | | SOLE | 01 |
| VARIAN MED SYS INC | COM | 92220P105 | 1110 | 16415 | SH | | SOLE | 04 |
| VASCO DATA SEC INTL INC | COM | 92230Y104 | 245 | 17835 | SH | | SOLE | 04 |
| VCA ANTECH INC | COM | 918194101 | 372 | 14795 | SH | | SOLE | 04 |
| VCA ANTECH INC | COM | 918194101 | 398 | 15800 | SH | CALL | SOLE | 01 |
| VCA ANTECH INC | COM | 918194101 | 398 | 15800 | SH | PUT | SOLE | 01 |
| VECTOR GROUP LTD | COM | 92240M108 | 11239 | 650000 | SH | | SOLE | 01 |
| VECTOR GROUP LTD | FRNT 11/1 | 92240MAS7 | 4518 | 3479000 | PRN | | SOLE | 01 |
| VECTREN CORP | COM | 92240G101 | 328 | 12047 | SH | | SOLE | 04 |
| VEECO INSTRS INC DEL | COM | 922417100 | 9 | 174 | SH | | SOLE | 04 |
| VEECO INSTRS INC DEL | COM | 922417100 | 35857 | 705300 | SH | CALL | SOLE | 01 |
| VENOCO INC | COM | 92275P307 | 209 | 12218 | SH | | SOLE | 02 0 |
| VENTAS INC | COM | 92276F100 | 2204 | 40593 | SH | | SOLE | 04 |
| VERIGY LTD | NOTE 5.250% 7/1 | 92345XAB4 | 5443 | 4307000 | PRN | | SOLE | 01 |
| VERIGY LTD | SHS | Y93691106 | 1057 | 75000 | SH | | SOLE | 01 |
| VERISIGN INC | COM | 92343E102 | 3185 | 87967 | SH | | SOLE | 01 0 |
| VERISIGN INC | COM | 92343E102 | 1999 | 55200 | SH | CALL | SOLE | 01 |
| VERISIGN INC | COM | 92343E102 | 1952 | 53900 | SH | PUT | SOLE | 01 |
| VERISIGN INC | SDCV 3.250% 8/1 | 92343EAD4 | 84 | 70000 | PRN | | SOLE | 01 |
| VERISK ANALYTICS INC | CL A | 92345Y106 | 372 | 11355 | SH | | SOLE | 04 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 612 | 15886 | SH | | SOLE | 01 0 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 7708 | 200000 | SH | CALL | SOLE | 01 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 12838 | 333100 | SH | PUT | SOLE | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 4318 | 90100 | SH | CALL | SOLE | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 18851 | 393300 | SH | PUT | SOLE | 01 |
| VERTEX PHARMACEUTICALS INC | COM | 92532F100 | 336 | 6994 | SH | | SOLE | 04 |
| VIACOM INC NEW | CL B | 92553P201 | 215 | 4620 | SH | | SOLE | 01 |
| VIRGIN MEDIA INC | COM | 92769L101 | 222 | 7978 | SH | | SOLE | 04 |
| VIRNETX HLDG CORP | COM | 92823T108 | 319 | 16000 | SH | CALL | SOLE | 01 |
| VIOPHARMA INC | COM | 928241108 | 261 | 13137 | SH | | SOLE | 04 |
| VISA INC | COM CL A | 92826C839 | 5794 | 78696 | SH | | SOLE | 04 |
| VISA INC | COM CL A | 92826C839 | 876 | 11900 | SH | CALL | SOLE | 01 |
| VISTAPRINT N V | SHS | N93540107 | 204 | 3936 | SH | | SOLE | 04 |
| VITESSE SEMICONDUCTOR CORP | DBCV 8.000% 6/1 | 928497AE6 | 682 | 492000 | PRN | | SOLE | 01 |
| VIVO PARTICIPACOES S A | SPON ADR PFD NEW | 92855S200 | 347 | 8600 | SH | | SOLE | 04 |
| VIVUS INC | COM | 928551100 | 1630 | 263400 | SH | CALL | SOLE | 01 |
| VIVUS INC | COM | 928551100 | 1054 | 170300 | SH | PUT | SOLE | 01 |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | 92857W209 | 673 | 23400 | SH | | SOLE | 04 |
| VONAGE HLDGS CORP | COM | 92886T201 | 89 | 19510 | SH | | SOLE | 04 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 1750 | 20000 | SH | CALL | SOLE | 01 |
| VORNADO RLTY TR | SH BEN INT | 929042109 | 599 | 6849 | SH | | SOLE | 04 |
| WABCO HLDGS INC | COM | 92927K102 | 847 | 13754 | SH | | SOLE | 04 |
| WABTEC CORP | COM | 929740108 | 1453 | 21424 | SH | | SOLE | 04 |
| WAL MART STORES INC | COM | 931142103 | 8492 | 163147 | SH | | SOLE | 01 0 |
| WAL MART STORES INC | COM | 931142103 | 21 | 400 | SH | CALL | SOLE | 01 |
| WAL MART STORES INC | COM | 931142103 | 4268 | 82000 | SH | PUT | SOLE | 01 |
| WALGREEN CO | COM | 931422109 | 12434 | 309778 | SH | | SOLE | 01 0 |
| WALGREEN CO | COM | 931422109 | 12094 | 301300 | SH | PUT | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 333 | 2455 | SH | | SOLE | 04 |
| WALTER ENERGY INC | COM | 93317Q105 | 3440 | 25400 | SH | CALL | SOLE | 01 |
| WALTER ENERGY INC | COM | 93317Q105 | 2099 | 15500 | SH | PUT | SOLE | 01 |
| WARNER CHILCOTT PLC IRELAND | SHS A | G94368100 | 207 | 8883 | SH | | SOLE | 04 |
| WASTE CONNECTIONS INC | COM | 941053100 | 601 | 20885 | SH | | SOLE | 04 |
| WASTE MGMT INC DEL | COM | 94106L109 | 1867 | 50000 | SH | PUT | SOLE | 01 |
| WASTE MGMT INC DEL | COM | 94106L109 | 254 | 6798 | SH | | SOLE | 01 0 |
| WATERS CORP | COM | 941848103 | 749 | 8617 | SH | | SOLE | 04 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 4649 | 83010 | SH | | SOLE | 04 |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749102 | 588 | 15400 | SH | CALL | SOLE | 01 |

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

| | | | | | | | | | |
|------------------------------|------------------|-----------|-------|--------|-----|------|------|----|---|
| WEATHERFORD INTERNATIONAL LT | REG SHS | H27013103 | 1550 | 68607 | SH | | SOLE | 01 | 0 |
| WEATHERFORD INTERNATIONAL LT | REG SHS | H27013103 | 8970 | 396900 | SH | CALL | SOLE | 01 | |
| WEATHERFORD INTERNATIONAL LT | REG SHS | H27013103 | 4543 | 201000 | SH | PUT | SOLE | 01 | |
| WEBMD HEALTH CORP | COM | 94770V102 | 384 | 7174 | SH | | SOLE | 01 | 0 |
| WEBMD HEALTH CORP | COM | 94770V102 | 727 | 13600 | SH | CALL | SOLE | 01 | |
| WEBMD HEALTH CORP | COM | 94770V102 | 871 | 16300 | SH | PUT | SOLE | 01 | |
| WEINGARTEN RLTY INVS | SH BEN INT | 948741103 | 788 | 31443 | SH | | SOLE | 04 | |
| WELLS FARGO & CO NEW | COM | 949746101 | 10147 | 320000 | SH | CALL | SOLE | 01 | |
| WELLS FARGO & CO NEW | COM | 949746101 | 539 | 17000 | SH | PUT | SOLE | 01 | |
| WESTERN DIGITAL CORP | COM | 958102105 | 745 | 19995 | SH | | SOLE | 01 | 0 |
| WESTERN UN CO | COM | 959802109 | 4327 | 208313 | SH | | SOLE | 01 | 0 |
| WESTERN UN CO | COM | 959802109 | 1039 | 50000 | SH | CALL | SOLE | 01 | |
| WESTERN UN CO | COM | 959802109 | 1566 | 75400 | SH | PUT | SOLE | 01 | |
| WESTLAKE CHEM CORP | COM | 960413102 | 376 | 6699 | SH | | SOLE | 04 | |
| WET SEAL INC | CL A | 961840105 | 44 | 10475 | SH | | SOLE | 04 | |
| WEYERHAEUSER CO | COM | 962166104 | 9128 | 371016 | SH | | SOLE | 01 | 0 |
| WEYERHAEUSER CO | COM | 962166104 | 162 | 6600 | SH | CALL | SOLE | 01 | |
| WEYERHAEUSER CO | COM | 962166104 | 945 | 38400 | SH | PUT | SOLE | 01 | |
| WHIRLPOOL CORP | COM | 963320106 | 1064 | 12469 | SH | | SOLE | 01 | 0 |
| WHITING PETE CORP NEW | COM | 966387102 | 2321 | 31600 | SH | CALL | SOLE | 01 | |
| WHITING PETE CORP NEW | COM | 966387102 | 8447 | 115000 | SH | PUT | SOLE | 01 | |
| WHITING PETE CORP NEW | COM | 966387102 | 1484 | 20200 | SH | | SOLE | 01 | |
| WHOLE FOODS MKT INC | COM | 966837106 | 281 | 4259 | SH | | SOLE | 01 | 0 |
| WILEY JOHN & SONS INC | CL A | 968223206 | 479 | 9420 | SH | | SOLE | 04 | |
| WILLIAMS COS INC DEL | COM | 969457100 | 3211 | 103001 | SH | | SOLE | 01 | 0 |
| WILLIAMS COS INC DEL | COM | 969457100 | 20735 | 665000 | SH | CALL | SOLE | 01 | |
| WILLIAMS SONOMA INC | COM | 969904101 | 293 | 7220 | SH | | SOLE | 04 | |
| WILLIS GROUP HOLDINGS PUBLIC | SHS | G96666105 | 438 | 10850 | SH | | SOLE | 04 | |
| WILMINGTON TRUST CORP | COM | 971807102 | 678 | 150000 | SH | | SOLE | 02 | |
| WONDER AUTO TECHNOLOGY INC | COM | 978166106 | 83 | 15435 | SH | | SOLE | 04 | |
| WORTHINGTON INDS INC | COM | 981811102 | 807 | 38603 | SH | | SOLE | 04 | |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 43 | 1340 | SH | | SOLE | 01 | |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 3031 | 95300 | SH | CALL | SOLE | 01 | |
| WYNN RESORTS LTD | COM | 983134107 | 509 | 4000 | SH | PUT | SOLE | 01 | |
| WYNN RESORTS LTD | COM | 983134107 | 199 | 1567 | SH | | SOLE | 01 | 0 |
| XCEL ENERGY INC | COM | 98389B100 | 980 | 41021 | SH | | SOLE | 04 | |
| XENOPORT INC | COM | 98411C100 | 1313 | 221500 | SH | CALL | SOLE | 01 | |
| XENOPORT INC | COM | 98411C100 | 1362 | 229700 | SH | PUT | SOLE | 01 | |
| XENOPORT INC | COM | 98411C100 | 1299 | 219101 | SH | | SOLE | 01 | |
| XEROX CORP | COM | 984121103 | 2343 | 220000 | SH | | SOLE | 01 | |
| XEROX CORP | COM | 984121103 | 960 | 90100 | SH | CALL | SOLE | 01 | |
| XEROX CORP | COM | 984121103 | 2126 | 199600 | SH | PUT | SOLE | 01 | |
| XILINX INC | COM | 983919101 | 626 | 19083 | SH | | SOLE | 01 | 0 |
| XILINX INC | SDCV 3.125% 3/1 | 983919AD3 | 29 | 25000 | PRN | | SOLE | 01 | |
| XOMA LTD | SHS | G9825R206 | 227 | 81510 | SH | | SOLE | 01 | |
| XOMA LTD | SHS | G9825R206 | 54 | 19400 | SH | CALL | SOLE | 01 | |
| XOMA LTD | SHS | G9825R206 | 190 | 68000 | SH | PUT | SOLE | 01 | |
| XYRATEX LTD | COM | G98268108 | 118 | 10600 | SH | | SOLE | 04 | |
| YAHOO INC | COM | 984332106 | 5748 | 344600 | SH | PUT | SOLE | 01 | |
| YAHOO INC | COM | 984332106 | 5341 | 320185 | SH | | SOLE | 01 | 0 |
| YAHOO INC | COM | 984332106 | 7659 | 459200 | SH | CALL | SOLE | 01 | |
| YAMANA GOLD INC | COM | 98462Y100 | 189 | 15305 | SH | | SOLE | 02 | 0 |
| YRC WORLDWIDE INC | COM NEW | 984249300 | 42 | 24400 | SH | | SOLE | 01 | |
| YRC WORLDWIDE INC | COM NEW | 984249300 | 231 | 132500 | SH | PUT | SOLE | 01 | |
| YUM BRANDS INC | COM | 988498101 | 5942 | 115653 | SH | | SOLE | 01 | 0 |
| ZEBRA TECHNOLOGIES CORP | CL A | 989207105 | 664 | 16931 | SH | | SOLE | 04 | |
| ZIMMER HLDGS INC | COM | 98956P102 | 1887 | 31182 | SH | | SOLE | 04 | |
| ZIONS BANCORPORATION | *W EXP 05/22/202 | 989701115 | 170 | 24675 | SH | | SOLE | 01 | |
| ZIONS BANCORPORATION | COM | 989701107 | 384 | 16641 | SH | | SOLE | 01 | 0 |
| ZIONS BANCORPORATION | COM | 989701107 | 1236 | 53600 | SH | PUT | SOLE | 01 | |
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 813 | 130000 | SH | PUT | SOLE | 01 | |
| ZIOPHARM ONCOLOGY INC | COM | 98973P101 | 609 | 97500 | SH | CALL | SOLE | 01 | |

