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

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2006

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: 11100 Santa Monica Blvd, 11th Flr.  
Los Angeles, CA 90025

13F File Number: 28-10917

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Larry Scarpa  
Title: Managing Director  
Phone: 212-336-7090

Signature, Place, and Date of Signing:

/s/ Larry Scarpa Jersey City, NJ February 07, 2007

Report Type (Check only one.):

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

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 3  
Form13F Information Table Entry Total: 566  
Form13F Information Table Value Total: \$1,477,651 (thousands)  
List of Other Included Managers:

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

| No. | 13F File Number | Name                            |
|-----|-----------------|---------------------------------|
| 01  | 28-10432        | Jefferies & Company, Inc.       |
| 02  | 28-11239        | Jefferies Asset Management, LLC |
| 03  | 28-10937        | Jefferies Group Inc.            |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER               | TITLE OF CLASS  | CUSIP     | VALUE<br>(x\$1000) | SHARES/<br>PRN AMT | SH/<br>PRN | PUT/<br>CALL | INVSTMT<br>DSCRETN | OTH<br>MANA |
|------------------------------|-----------------|-----------|--------------------|--------------------|------------|--------------|--------------------|-------------|
| 3M CO                        | COM             | 88579Y101 | 4039               | 49635              | SH         |              | SOLE               | 01          |
| ABERCROMBIE & FITCH CO       | CL A            | 002896207 | 32559              | 467600             | SH         |              | SOLE               | 02          |
| ACAMBIS PLC                  | SPONSORED ADR   | 004286100 | 139                | 35000              | SH         |              | SOLE               | 01          |
| ACTIVISION INC NEW           | COM NEW         | 004930202 | 358                | 20056              | SH         |              | SOLE               | 01          |
| ADOBE SYS INC                | COM             | 00724F101 | 220                | 5300               | SH         |              | SOLE               | 01          |
| ADVANCED MEDICAL OPTICS INC  | NOTE 1.375% 7/0 | 00763MAJ7 | 948                | 1000000            | PRN        |              | SOLE               | 01          |
| ADVANCED MICRO DEVICES INC   | COM             | 007903107 | 2791               | 131075             | SH         |              | SOLE               | 01          |
| AEROPOSTALE                  | COM             | 007865108 | 19013              | 615900             | SH         |              | SOLE               | 01 0        |
| AES CORP                     | COM             | 00130H105 | 426                | 19100              | SH         |              | SOLE               | 01          |
| AETNA INC NEW                | COM             | 00817Y108 | 1405               | 33600              | SH         |              | SOLE               | 01          |
| AGCO CORP                    | NOTE 1.750%12/3 | 001084AL6 | 2624               | 1715000            | PRN        |              | SOLE               | 01          |
| ALBEMARLE CORP               | COM             | 012653101 | 501                | 7100               | SH         |              | SOLE               | 01          |
| ALCATEL-LUCENT               | SPONSORED ADR   | 013904305 | 65959              | 6155041            | SH         |              | SOLE               | 01          |
| ALLEGHENY TECHNOLOGIES INC   | COM             | 01741R102 | 1666               | 18300              | SH         |              | SOLE               | 01          |
| ALLIED WASTE INDS INC        | COM PAR\$.01NEW | 019589308 | 785                | 62400              | SH         |              | SOLE               | 01          |
| ALZA CORP                    | SDCV 7/2        | 02261WAB5 | 17                 | 19000              | PRN        |              | SOLE               | 01          |
| AMAZON COM INC               | NOTE 4.750% 2/0 | 023135AF3 | 293                | 300000             | PRN        |              | SOLE               | 01          |
| AMDOCS LTD                   | NOTE 0.500% 3/1 | 02342TAD1 | 1767               | 1695000            | PRN        |              | SOLE               | 01          |
| AMEREN CORP                  | COM             | 023608102 | 274                | 5100               | SH         |              | SOLE               | 01          |
| AMERICAN EAGLE OUTFITTERS NE | COM             | 02553E106 | 2790               | 89400              | SH         |              | SOLE               | 02          |
| AMERICAN FINL GROUP INC OHIO | COM             | 025932104 | 233                | 6450               | SH         |              | SOLE               | 01          |
| AMERICAN FINL GROUP INC OHIO | NOTE 1.486% 6/0 | 025932AD6 | 54                 | 89000              | PRN        |              | SOLE               | 01          |
| AMERICAN INTL GROUP INC      | COM             | 026874107 | 524                | 7300               | SH         |              | SOLE               | 01          |
| AMERICAN TOWER CORP          | CL A            | 029912201 | 1412               | 37300              | SH         |              | SOLE               | 01          |
| AMERIPRISE FINL INC          | COM             | 03076C106 | 377                | 6900               | SH         |              | SOLE               | 01          |
| AMERISOURCEBERGEN CORP       | COM             | 03073E105 | 298                | 6600               | SH         |              | SOLE               | 01          |
| AMGEN INC                    | COM             | 031162100 | 928                | 13086              | SH         |              | SOLE               | 01          |
| AMGEN INC                    | NOTE 3/0        | 031162AL4 | 2272               | 3000000            | PRN        |              | SOLE               | 01          |
| APPLE COMPUTER INC           | COM             | 037833100 | 4612               | 53513              | SH         |              | SOLE               | 01          |
| APPLERA CORP                 | COM AP BIO GRP  | 038020103 | 570                | 15400              | SH         |              | SOLE               | 01          |
| APPLIED MATLS INC            | COM             | 038222105 | 764                | 42000              | SH         |              | SOLE               | 01          |
| ARCHER DANIELS MIDLAND CO    | COM             | 039483102 | 263                | 7500               | SH         |              | SOLE               | 01          |
| ARMSTRONG WORLD INDS INC NEW | COM             | 04247X102 | 2926               | 70500              | SH         |              | SOLE               | 01          |
| ASHLAND INC NEW              | COM             | 044209104 | 323                | 4600               | SH         |              | SOLE               | 01          |
| ASSISTED LIVING CONCPT NEV N | CL A            | 04544X102 | 821                | 85366              | SH         |              | SOLE               | 01 0        |
| ASSURANT INC                 | COM             | 04621X108 | 346                | 6200               | SH         |              | SOLE               | 01          |
| AT&T INC                     | COM             | 00206R102 | 374                | 10500              | SH         |              | SOLE               | 01          |
| ATHEROGENICS INC             | NOTE 1.500% 2/0 | 047439AD6 | 347                | 450000             | PRN        |              | SOLE               | 01          |
| ATHEROS COMMUNICATIONS INC   | COM             | 04743P108 | 875                | 41018              | SH         |              | SOLE               | 01 0        |
| ATLAS AIR WORLDWIDE HLDGS IN | COM NEW         | 049164205 | 1650               | 35250              | SH         |              | SOLE               | 01          |
| AUTODESK INC                 | COM             | 052769106 | 356                | 8814               | SH         |              | SOLE               | 01 0        |
| AUTOZONE INC                 | COM             | 053332102 | 898                | 7700               | SH         |              | SOLE               | 01          |
| AVAYA INC                    | COM             | 053499109 | 160                | 12300              | SH         |              | SOLE               | 01          |
| AVERY DENNISON CORP          | COM             | 053611109 | 433                | 6300               | SH         |              | SOLE               | 01          |

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|                              |                  |           |       |          |     |           |      |
|------------------------------|------------------|-----------|-------|----------|-----|-----------|------|
| AVNET INC                    | DBCV 2.000% 3/1  | 053807AL7 | 52    | 52000    | PRN | SOLE      | 01   |
| BAKER HUGHES INC             | COM              | 057224107 | 283   | 3800     | SH  | SOLE      | 01   |
| BANK NEW YORK INC            | COM              | 064057102 | 341   | 8600     | SH  | SOLE      | 01   |
| BARD C R INC                 | COM              | 067383109 | 484   | 5800     | SH  | SOLE      | 01   |
| BARR PHARMACEUTICALS INC     | COM              | 068306109 | 340   | 6700     | SH  | SOLE      | 01   |
| BAUER EDDIE HLDGS INC        | COM              | 071625107 | 300   | 33173    | SH  | SOLE      | 01   |
| BAUSCH & LOMB INC            | FRNT 8/0         | 071707AM5 | 2454  | 2143000  | PRN | SOLE      | 01   |
| BAUSCH & LOMB INC            | COM              | 071707103 | 333   | 6300     | SH  | SOLE      | 01   |
| BEAR STEARNS COS INC         | COM              | 073902108 | 10641 | 68000    | SH  | SOLE      | 01   |
| BEBE STORES INC              | COM              | 075571109 | 5064  | 255899   | SH  | SOLE      | 01 0 |
| BECTON DICKINSON & CO        | COM              | 075887109 | 240   | 3400     | SH  | SOLE      | 01   |
| BELLSOUTH CORP               | COM              | 079860102 | 311   | 6600     | SH  | SOLE      | 01   |
| BEMIS INC                    | COM              | 081437105 | 206   | 6000     | SH  | SOLE      | 01   |
| BENCHMARK ELECTRS INC        | COM              | 08160H101 | 399   | 16400    | SH  | SOLE      | 01 0 |
| BEST BUY INC                 | COM              | 086516101 | 17410 | 346500   | SH  | SOLE      | 01 0 |
| BEST BUY INC                 | SDCV 2.250% 1/1  | 086516AF8 | 165   | 150000   | PRN | SOLE      | 01   |
| BIG LOTS INC                 | COM              | 089302103 | 401   | 17400    | SH  | SOLE      | 01   |
| BIO-REFERENCE LABS INC       | COM \$.01 NEW    | 09057G602 | 344   | 15300    | SH  | SOLE      | 02   |
| BIOGEN IDEC INC              | COM              | 09062X103 | 321   | 6500     | SH  | SOLE      | 01   |
| BIOMET INC                   | COM              | 090613100 | 4519  | 110000   | SH  | SOLE      | 01 0 |
| BLUE COAT SYSTEMS INC        | COM NEW          | 09534T508 | 1149  | 47970    | SH  | SOLE      | 02   |
| BMC SOFTWARE INC             | COM              | 055921100 | 1154  | 35500    | SH  | SOLE      | 01   |
| BOEING CO                    | COM              | 097023105 | 312   | 3500     | SH  | SOLE      | 01   |
| BON-TON STORES INC           | COM              | 09776J101 | 591   | 16947    | SH  | SOLE      | 01 0 |
| BOSTON SCIENTIFIC CORP       | COM              | 101137107 | 4189  | 264240   | SH  | SOLE      | 01   |
| BRINKER INTL INC             | COM              | 109641100 | 306   | 10100    | SH  | SOLE      | 01   |
| BRUNSWICK CORP               | COM              | 117043109 | 902   | 410000   | SH  | CALL SOLE | 02   |
| BUILDERS FIRSTSOURCE INC     | COM              | 12008R107 | 10775 | 604307   | SH  | SOLE      | 02   |
| BUILDING MATLS HLDG CORP     | COM              | 120113105 | 22095 | 894900   | SH  | SOLE      | 02   |
| BUSINESS OBJECTS S A         | SPONSORED ADR    | 12328X107 | 1518  | 41100    | SH  | SOLE      | 01   |
| CABLEVISION SYS CORP         | CL A NY CABLVS   | 12686C109 | 886   | 31200    | SH  | SOLE      | 01 0 |
| CADENCE DESIGN SYSTEM INC    | NOTE 8/1         | 127387AB4 | 13365 | 11000000 | PRN | SOLE      | 01   |
| CAESARS ENTMT INC            | FRNT 4/1         | 127687AB7 | 6318  | 5000000  | PRN | SOLE      | 01   |
| CAMDEN PPTY TR               | SH BEN INT       | 133131102 | 329   | 4300     | SH  | SOLE      | 01   |
| CAMERON INTERNATIONAL CORP   | NOTE 2.500% 6/1  | 13342BAB1 | 188   | 174000   | PRN | SOLE      | 01   |
| CAMPBELL SOUP CO             | COM              | 134429109 | 497   | 12700    | SH  | SOLE      | 01   |
| CAPITAL ONE FINL CORP        | COM              | 14040H105 | 443   | 5701     | SH  | SOLE      | 01   |
| CAPITALSOURCE INC            | DBCV 1.250% 3/1  | 14055XAB8 | 4528  | 4000000  | PRN | SOLE      | 01   |
| CARDINAL HEALTH INC          | COM              | 14149Y108 | 343   | 5300     | SH  | SOLE      | 01   |
| CAREMARK RX INC              | COM              | 141705103 | 23145 | 483988   | SH  | SOLE      | 01 0 |
| CARNIVAL CORP                | PAIRED CTF       | 143658300 | 269   | 5500     | SH  | SOLE      | 01   |
| CB RICHARD ELLIS GROUP INC   | CL A             | 12497T101 | 206   | 6200     | SH  | SOLE      | 01   |
| CBRL GROUP INC               | NOTE 4/0         | 12489VAB2 | 6748  | 13428000 | PRN | SOLE      | 01   |
| CBS CORP NEW                 | CL B             | 124857202 | 326   | 10350    | SH  | SOLE      | 01   |
| CENTERPOINT ENERGY INC       | COM              | 15189T107 | 453   | 27350    | SH  | SOLE      | 01   |
| CENTERPOINT ENERGY INC       | NOTE 2.875% 1/1  | 15189TAL1 | 1375  | 1051000  | PRN | SOLE      | 01   |
| CENTERPOINT ENERGY INC       | NOTE 3.750% 5/1  | 15189TAM9 | 8853  | 6099000  | PRN | SOLE      | 01   |
| CENTURYTEL INC               | COM              | 156700106 | 947   | 21700    | SH  | SOLE      | 01   |
| CENTURYTEL INC               | DBCV 4.750% 8/0  | 156700AH9 | 290   | 265000   | PRN | SOLE      | 01   |
| CEPHALON INC                 | NOTE 2.000% 6/0  | 156708AP4 | 24869 | 15000000 | PRN | SOLE      | 01   |
| CHARLOTTE RUSSE HLDG INC     | COM              | 161048103 | 2081  | 67698    | SH  | SOLE      | 01 0 |
| CHARTER COMMUNICATIONS INC D | NOTE 5.875%11/1  | 16117MAE7 | 48    | 35000    | PRN | SOLE      | 01   |
| CHEMED CORP NEW              | COM              | 16359R103 | 288   | 7800     | SH  | SOLE      | 02   |
| CHESAPEAKE ENERGY CORP       | COM              | 165167107 | 1041  | 35000    | SH  | SOLE      | 01   |
| CHEVRON CORP NEW             | COM              | 166764100 | 824   | 11400    | SH  | SOLE      | 01   |
| CHICAGO MERCANTILE HLDGS INC | CL A             | 167760107 | 1590  | 3044     | SH  | SOLE      | 01   |
| CHIPOTLE MEXICAN GRILL INC   | CL B             | 169656204 | 2340  | 45000    | SH  | SOLE      | 02   |
| CHIQUITA BRANDS INTL INC     | *W EXP 03/19/200 | 170032114 | 37    | 19570    | SH  | SOLE      | 01   |
| CHRISTOPHER & BANKS CORP     | COM              | 171046105 | 7827  | 419400   | SH  | SOLE      | 01 0 |
| CHUBB CORP                   | COM              | 171232101 | 298   | 5600     | SH  | SOLE      | 01   |
| CHURCH & DWIGHT INC          | DBCV 5.250% 8/1  | 171340AC6 | 1433  | 1000000  | PRN | SOLE      | 01   |
| CIBER INC                    | SDCV 2.875%12/1  | 17163BAB8 | 928   | 1000000  | PRN | SOLE      | 01   |

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|------------------------------|-----------------|-----------|-------|----------|-----|------|----|
| CIENA CORP                   | COM NEW         | 171779309 | 387   | 13724    | SH  | SOLE | 01 |
| CIENA CORP                   | NOTE 3.750% 2/0 | 171779AA9 | 921   | 949000   | PRN | SOLE | 01 |
| CINCINNATI FINL CORP         | COM             | 172062101 | 360   | 7897     | SH  | SOLE | 01 |
| CIRCUIT CITY STORE INC       | COM             | 172737108 | 596   | 26700    | SH  | SOLE | 01 |
| CISCO SYS INC                | COM             | 17275R102 | 1260  | 46083    | SH  | SOLE | 01 |
| CITIGROUP INC                | COM             | 172967101 | 1056  | 19900    | SH  | SOLE | 01 |
| CLEAR CHANNEL COMMUNICATIONS | COM             | 184502102 | 2079  | 59400    | SH  | SOLE | 01 |
| CLOROX CO DEL                | COM             | 189054109 | 310   | 4800     | SH  | SOLE | 01 |
| CMS ENERGY CORP              | COM             | 125896100 | 200   | 11900    | SH  | SOLE | 01 |
| COACH INC                    | COM             | 189754104 | 1149  | 26500    | SH  | SOLE | 01 |
| COCA COLA CO                 | COM             | 191216100 | 651   | 13400    | SH  | SOLE | 01 |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A            | 192446102 | 412   | 5301     | SH  | SOLE | 01 |
| COHEN & STEERS SELECT UTIL F | COM             | 19248A109 | 612   | 25000    | SH  | SOLE | 01 |
| COMERICA INC                 | COM             | 200340107 | 759   | 12900    | SH  | SOLE | 01 |
| COMMERCE BANCORP INC NJ      | COM             | 200519106 | 817   | 23200    | SH  | SOLE | 01 |
| COMMERCE GROUP INC MASS      | COM             | 200641108 | 318   | 10600    | SH  | SOLE | 01 |
| COMPASS BANCSHARES INC       | COM             | 20449H109 | 223   | 3691     | SH  | SOLE | 01 |
| CON-WAY INC                  | COM             | 205944101 | 204   | 4500     | SH  | SOLE | 01 |
| CONAGRA FOODS INC            | COM             | 205887102 | 771   | 28200    | SH  | SOLE | 01 |
| CONOCOPHILLIPS               | COM             | 20825C104 | 216   | 3000     | SH  | SOLE | 01 |
| CONOR MEDSYSTEMS INC         | COM             | 208264101 | 971   | 30978    | SH  | SOLE | 01 |
| CONSECO INC                  | DBCV 3.500% 9/3 | 208464BH9 | 1993  | 2000000  | PRN | SOLE | 01 |
| CONSOL ENERGY INC            | COM             | 20854P109 | 277   | 8500     | SH  | SOLE | 01 |
| CONTINENTAL AIRLS INC        | CL B            | 210795308 | 239   | 5873     | SH  | SOLE | 01 |
| CONTINENTAL AIRLS INC        | NOTE 4.500% 2/0 | 210795PD6 | 2874  | 2658000  | PRN | SOLE | 01 |
| COOPER INDS LTD              | CL A            | G24182100 | 346   | 3800     | SH  | SOLE | 01 |
| CORNING INC                  | COM             | 219350105 | 857   | 45800    | SH  | SOLE | 01 |
| COUNTRYWIDE FINANCIAL CORP   | COM             | 222372104 | 212   | 5000     | SH  | SOLE | 02 |
| COVAD COMMUNICATIONS GROUP I | COM             | 222814204 | 76    | 63000    | SH  | SOLE | 01 |
| CREDENCE SYS CORP            | NOTE 1.500% 5/1 | 225302AF5 | 30    | 32000    | PRN | SOLE | 01 |
| CRESUD S A C I F Y A         | SPONSORED ADR   | 226406106 | 3328  | 193798   | SH  | SOLE | 01 |
| CSG SYS INTL INC             | NOTE 2.500% 6/1 | 126349AB5 | 1714  | 1470000  | PRN | SOLE | 01 |
| CSX CORP                     | DBCV 10/3       | 126408GA5 | 12650 | 9784000  | PRN | SOLE | 01 |
| CUBIST PHARMACEUTICALS INC   | NOTE 2.250% 6/1 | 229678AC1 | 3794  | 4000000  | PRN | SOLE | 01 |
| CUMMINS INC                  | COM             | 231021106 | 454   | 3800     | SH  | SOLE | 01 |
| CYMER INC                    | NOTE 3.500% 2/1 | 232572AE7 | 3617  | 3385000  | PRN | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP   | COM             | 232806109 | 441   | 26100    | SH  | SOLE | 01 |
| CYPRESS SEMICONDUCTOR CORP   | NOTE 1.250% 6/1 | 232806AH2 | 29243 | 22968000 | PRN | SOLE | 01 |
| D R HORTON INC               | COM             | 23331A109 | 559   | 21000    | SH  | SOLE | 01 |
| DARDEN RESTAURANTS INC       | COM             | 237194105 | 340   | 8400     | SH  | SOLE | 01 |
| DARLING INTL INC             | COM             | 237266101 | 110   | 20000    | SH  | SOLE | 02 |
| DAVITA INC                   | COM             | 23918K108 | 739   | 13000    | SH  | SOLE | 02 |
| DEALERTRACK HLDGS INC        | COM             | 242309102 | 984   | 33532    | SH  | SOLE | 01 |
| DEERE & CO                   | COM             | 244199105 | 908   | 9505     | SH  | SOLE | 01 |
| DEL MONTE FOODS CO           | COM             | 24522P103 | 372   | 33400    | SH  | SOLE | 01 |
| DELIA'S INC NEW              | COM             | 246911101 | 115   | 10392    | SH  | SOLE | 01 |
| DELL INC                     | COM             | 24702R101 | 646   | 25301    | SH  | SOLE | 01 |
| DELTA PETE CORP              | COM NEW         | 247907207 | 371   | 15929    | SH  | SOLE | 01 |
| DENTSPLY INTL INC NEW        | COM             | 249030107 | 322   | 10500    | SH  | SOLE | 01 |
| DEVON ENERGY CORP NEW        | DEB 4.950% 8/1  | 25179MAB9 | 2894  | 2115000  | PRN | SOLE | 01 |
| DEVON ENERGY CORP NEW        | COM             | 25179M103 | 356   | 5300     | SH  | SOLE | 01 |
| DEVON ENERGY CORP NEW        | DEB 4.900% 8/1  | 25179MAA1 | 1548  | 1132000  | PRN | SOLE | 01 |
| DIAMOND FOODS INC            | COM             | 252603105 | 177   | 10290    | SH  | SOLE | 01 |
| DICKS SPORTING GOODS INC     | COM             | 253393102 | 427   | 8400     | SH  | SOLE | 01 |
| DICKS SPORTING GOODS INC     | COM             | 253393102 | 15    | 10000    | SH  | SOLE | 02 |
| DIEBOLD INC                  | COM             | 253651103 | 384   | 8300     | SH  | SOLE | 01 |
| DIGITAL INSIGHT CORP         | COM             | 25385P106 | 404   | 10500    | SH  | SOLE | 01 |
| DILLARDS INC                 | CL A            | 254067101 | 400   | 11400    | SH  | SOLE | 01 |
| DISNEY WALT CO               | NOTE 2.125% 4/1 | 254687AU0 | 30    | 26000    | PRN | SOLE | 01 |
| DOBSON COMMUNICATIONS CORP   | SDCV 1.500%10/0 | 256069AG0 | 542   | 500000   | PRN | SOLE | 01 |
| DRESS BARN INC               | COM             | 261570105 | 348   | 14668    | SH  | SOLE | 01 |
| DTE ENERGY CO                | COM             | 233331107 | 365   | 7500     | SH  | SOLE | 01 |

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| DUKE ENERGY CORP             | NOTE 1.750% 5/1  | 264399EJ1 | 17    | 13000    | PRN | SOLE | 01   |
| E M C CORP MASS              | COM              | 268648102 | 12337 | 940200   | SH  | SOLE | 01   |
| E TRADE FINANCIAL CORP       | COM              | 269246104 | 675   | 29921    | SH  | SOLE | 01 0 |
| EASTMAN CHEM CO              | COM              | 277432100 | 87499 | 1475300  | SH  | SOLE | 01 0 |
| EASTMAN KODAK CO             | COM              | 277461109 | 427   | 16500    | SH  | SOLE | 01   |
| EATON CORP                   | COM              | 278058102 | 581   | 7700     | SH  | SOLE | 01   |
| EBAY INC                     | COM              | 278642103 | 417   | 13800    | SH  | SOLE | 01   |
| ECHOSTAR COMMUNICATIONS NEW  | NOTE 5.750% 5/1  | 278762AG4 | 295   | 291000   | PRN | SOLE | 01   |
| EDISON INTL                  | COM              | 281020107 | 374   | 8200     | SH  | SOLE | 01   |
| EDWARDS LIFESCIENCES CORP    | DBCV 3.875% 5/1  | 28176EAB4 | 5269  | 5200000  | PRN | SOLE | 01   |
| ELAN PLC                     | ADR              | 284131208 | 1210  | 83800    | SH  | SOLE | 01   |
| ELECTRONIC ARTS INC          | COM              | 285512109 | 1196  | 23234    | SH  | SOLE | 01   |
| ELECTRONIC DATA SYS NEW      | NOTE 3.875% 7/1  | 285661AF1 | 115   | 110000   | PRN | SOLE | 01   |
| ELECTRONICS FOR IMAGING INC  | DBCV 1.500% 6/0  | 286082AA0 | 2145  | 2012000  | PRN | SOLE | 01   |
| ELLIS PERRY INTL INC         | COM              | 288853104 | 293   | 7718     | SH  | SOLE | 01   |
| EMBARQ CORP                  | COM              | 29078E105 | 245   | 4640     | SH  | SOLE | 01   |
| ENCYSIVE PHARMACEUTICALS INC | FRNT 2.500% 3/1  | 29256XAB3 | 25    | 32000    | PRN | SOLE | 01   |
| ENSCO INTL INC               | COM              | 26874Q100 | 1255  | 25100    | SH  | SOLE | 01   |
| EOG RES INC                  | COM              | 26875P101 | 358   | 5700     | SH  | SOLE | 01   |
| EQUITY OFFICE PROPERTIES TRU | COM              | 294741103 | 428   | 8900     | SH  | SOLE | 01   |
| EQUITY OFFICE PROPERTIES TRU | PFD CV B 5.25%   | 294741509 | 2200  | 32600    | SH  | SOLE | 01   |
| EQUITY RESIDENTIAL           | SH BEN INT       | 29476L107 | 305   | 6000     | SH  | SOLE | 01   |
| EVERGREEN ENERGY INC         | COM              | 30024B104 | 5546  | 541768   | SH  | SOLE | 01   |
| EXPEDIA INC DEL              | *W EXP 02/04/200 | 30212P121 | 142   | 19000    | SH  | SOLE | 01   |
| EXPRESS SCRIPTS INC          | COM              | 302182100 | 478   | 6610     | SH  | SOLE | 01   |
| EXXON MOBIL CORP             | COM              | 30231G102 | 252   | 3300     | SH  | SOLE | 01   |
| FAIR ISAAC CORP              | NOTE 1.500% 8/1  | 303250AD6 | 6437  | 6000000  | PRN | SOLE | 01   |
| FAMILY DLR STORES INC        | COM              | 307000109 | 370   | 12500    | SH  | SOLE | 01   |
| FEDERAL NATL MTG ASSN        | COM              | 313586109 | 486   | 8100     | SH  | SOLE | 01   |
| FEDERATED DEPT STORES INC DE | COM              | 31410H101 | 413   | 10819    | SH  | SOLE | 01 0 |
| FEDERATED INVS INC PA        | CL B             | 314211103 | 206   | 6100     | SH  | SOLE | 01   |
| FEDEX CORP                   | COM              | 31428X106 | 572   | 5300     | SH  | SOLE | 01   |
| FIBERTOWER CORP              | COM              | 31567R100 | 448   | 78700    | SH  | SOLE | 01   |
| FIDELITY NATIONAL FINANCIAL  | CL A             | 31620R105 | 27508 | 1215000  | SH  | SOLE | 01   |
| FIFTH THIRD BANCORP          | COM              | 316773100 | 557   | 13614    | SH  | SOLE | 01 0 |
| FIRSTENERGY CORP             | COM              | 337932107 | 297   | 4900     | SH  | SOLE | 01   |
| FISERV INC                   | COM              | 337738108 | 379   | 7212     | SH  | SOLE | 01   |
| FIVE STAR QUALITY CARE INC   | COM              | 33832D106 | 265   | 23800    | SH  | SOLE | 02   |
| FOOT LOCKER INC              | COM              | 344849104 | 282   | 12800    | SH  | SOLE | 01 0 |
| FORD MTR CO DEL              | NOTE 4.250%12/1  | 345370CF5 | 19838 | 19000000 | PRN | SOLE | 01   |
| FORMFACTOR INC               | COM              | 346375108 | 417   | 11205    | SH  | SOLE | 02   |
| FRANCE TELECOM               | SPONSORED ADR    | 35177Q105 | 60632 | 1009390  | SH  | SOLE | 01   |
| FRANKLIN RES INC             | COM              | 354613101 | 843   | 7600     | SH  | SOLE | 01   |
| FRIEDMAN BILLINGS RAMSEY GRO | CL A             | 358434108 | 1156  | 147100   | SH  | SOLE | 01 0 |
| FRONTLINE LTD                | SHS              | G3682E127 | 29015 | 1809244  | SH  | SOLE | 01   |
| GABELLI DIVD & INCOME TR     | COM              | 36242H104 | 279   | 13000    | SH  | SOLE | 01   |
| GAP INC DEL                  | COM              | 364760108 | 204   | 10368    | SH  | SOLE | 01   |
| GATEWAY INC                  | NOTE 1.500%12/3  | 367626AB4 | 1282  | 1500000  | PRN | SOLE | 01   |
| GATEWAY INC                  | NOTE 2.000%12/3  | 367626AD0 | 11951 | 14706000 | PRN | SOLE | 01   |
| GENCORP INC                  | SDCV 2.250%11/1  | 368682AL4 | 2652  | 2844000  | PRN | SOLE | 01   |
| GENE LOGIC INC               | COM              | 368689105 | 22    | 14000    | SH  | SOLE | 02   |
| GENENTECH INC                | COM NEW          | 368710406 | 1910  | 23700    | SH  | SOLE | 01   |
| GENERAL DYNAMICS CORP        | COM              | 369550108 | 350   | 4695     | SH  | SOLE | 01   |
| GENERAL MLS INC              | COM              | 370334104 | 937   | 16100    | SH  | SOLE | 01   |
| GENERAL MTRS CORP            | COM              | 370442105 | 850   | 27152    | SH  | SOLE | 01   |
| GENESIS HEALTHCARE CORP      | COM              | 37184D101 | 236   | 5000     | SH  | SOLE | 02   |
| GENWORTH FINL INC            | COM CL A         | 37247D106 | 494   | 14348    | SH  | SOLE | 01   |
| GENZYME CORP                 | COM              | 372917104 | 552   | 8900     | SH  | SOLE | 01   |
| GEORGIA GULF CORP            | COM PAR \$0.01   | 373200203 | 509   | 25000    | SH  | SOLE | 01   |
| GIANT INDS INC               | COM              | 374508109 | 1075  | 14300    | SH  | SOLE | 01 0 |
| GILEAD SCIENCES INC          | COM              | 375558103 | 447   | 6869     | SH  | SOLE | 01   |
| GOLDMAN SACHS GROUP INC      | COM              | 38141G104 | 540   | 2700     | SH  | SOLE | 01   |

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| GOODRICH CORP                | COM              | 382388106 | 205   | 4500    | SH  | SOLE | 01   |
| GOOGLE INC                   | CL A             | 38259P508 | 7733  | 17800   | SH  | SOLE | 01   |
| GORMAN RUPP CO               | COM              | 383082104 | 206   | 6784    | SH  | SOLE | 01   |
| GRAINGER W W INC             | COM              | 384802104 | 778   | 11000   | SH  | SOLE | 01   |
| GULFMARK OFFSHORE INC        | COM              | 402629109 | 9024  | 234956  | SH  | SOLE | 01   |
| GULFPORT ENERGY CORP         | COM NEW          | 402635304 | 4864  | 407336  | SH  | SOLE | 01   |
| HALLIBURTON CO               | NOTE 3.125% 7/1  | 406216AM3 | 12790 | 7000000 | PRN | SOLE | 01   |
| HARBOR ACQUISITION CORPORATI | *W EXP 04/25/201 | 41145X115 | 2     | 10000   | SH  | SOLE | 01   |
| HARLEY DAVIDSON INC          | COM              | 412822108 | 226   | 3200    | SH  | SOLE | 01   |
| HARMONIC INC                 | COM              | 413160102 | 89    | 11300   | SH  | SOLE | 01   |
| HARSCO CORP                  | COM              | 415864107 | 391   | 5000    | SH  | SOLE | 01   |
| HASBRO INC                   | COM              | 418056107 | 3349  | 124698  | SH  | SOLE | 01   |
| HCC INS HLDGS INC            | COM              | 404132102 | 257   | 8100    | SH  | SOLE | 01   |
| HEARST-ARGYLE TELEVISION INC | COM              | 422317107 | 378   | 14900   | SH  | SOLE | 01   |
| HERCULES INC                 | COM              | 427056106 | 624   | 32300   | SH  | SOLE | 01   |
| HEWLETT PACKARD CO           | NOTE 10/1        | 428236AC7 | 178   | 252000  | PRN | SOLE | 01   |
| HEWLETT PACKARD CO           | COM              | 428236103 | 906   | 22000   | SH  | SOLE | 01   |
| HILLENBRAND INDS INC         | COM              | 431573104 | 423   | 7300    | SH  | SOLE | 01   |
| HILTON HOTELS CORP           | COM              | 432848109 | 1159  | 33300   | SH  | SOLE | 01   |
| HILTON HOTELS CORP           | NOTE 3.375% 4/1  | 432848AZ2 | 7474  | 5010000 | PRN | SOLE | 01   |
| HORACE MANN EDUCATORS CORP N | NOTE 1.425% 5/1  | 440327AG9 | 34    | 73000   | PRN | SOLE | 01   |
| HORIZON HEALTH CORP          | COM              | 44041Y104 | 244   | 12486   | SH  | SOLE | 02   |
| HORMEL FOODS CORP            | COM              | 440452100 | 409   | 10800   | SH  | SOLE | 01   |
| HORNBECK OFFSHORE SVCS INC N | COM              | 440543106 | 975   | 27200   | SH  | SOLE | 01   |
| HUMAN GENOME SCIENCES INC    | NOTE 2.250%10/1  | 444903AK4 | 2489  | 2350000 | PRN | SOLE | 01   |
| HUTCHINSON TECHNOLOGY INC    | NOTE 2.250% 3/1  | 448407AE6 | 463   | 470000  | PRN | SOLE | 01   |
| ICO GLOBAL COMM HLDGS LTD DE | CL A             | 44930K108 | 2676  | 540500  | SH  | SOLE | 01   |
| IDEC PHARMACEUTICALS CORP    | NOTE 2/1         | 449370AC9 | 2112  | 1000000 | PRN | SOLE | 01   |
| INFOSYS TECHNOLOGIES LTD     | SPONSORED ADR    | 456788108 | 535   | 9900    | SH  | SOLE | 01   |
| INPHONIC INC                 | COM              | 45772G105 | 1647  | 144595  | SH  | SOLE | 01   |
| INTEL CORP                   | SDCV 2.950%12/1  | 458140AD2 | 12    | 13000   | PRN | SOLE | 01   |
| INTERCONTINENTALEXCHANGE INC | COM              | 45865V100 | 334   | 3341    | SH  | SOLE | 01   |
| INTERNATIONAL BUSINESS MACHS | COM              | 459200101 | 6730  | 70600   | SH  | SOLE | 01   |
| INTERNATIONAL GAME TECHNOLOG | DBCV 1/2         | 459902AL6 | 11    | 13000   | PRN | SOLE | 01   |
| INTERSEARCH GROUP INC        | COM NEW          | 46070N206 | 169   | 68775   | SH  | SOLE | 01   |
| INTUIT                       | COM              | 461202103 | 238   | 7800    | SH  | SOLE | 01   |
| INVESTTOOLS INC              | COM              | 46145P103 | 207   | 15000   | SH  | SOLE | 02   |
| INVITROGEN CORP              | NOTE 1.500% 2/1  | 46185RAK6 | 900   | 1067000 | PRN | SOLE | 01   |
| ISHARES TR                   | MSCI EMERG MKT   | 464287234 | 1781  | 31400   | SH  | SOLE | 01   |
| ISHARES TR                   | RUSSELL1000GRW   | 464287614 | 27495 | 500000  | SH  | SOLE | 01   |
| JABIL CIRCUIT INC            | COM              | 466313103 | 894   | 36400   | SH  | SOLE | 02   |
| JDS UNIPHASE CORP            | COM PAR \$0.001  | 46612J507 | 172   | 10200   | SH  | SOLE | 01   |
| JOHNSON CTLS INC             | COM              | 478366107 | 412   | 4800    | SH  | SOLE | 01   |
| JUNIPER NETWORKS INC         | COM              | 48203R104 | 248   | 12594   | SH  | SOLE | 01   |
| JUNIPER NETWORKS INC         | NOTE 6/1         | 48203RAC8 | 4645  | 4000000 | PRN | SOLE | 01   |
| KB HOME                      | COM              | 48666K109 | 201   | 3900    | SH  | SOLE | 01   |
| KEANE INC                    | SDCV 2.000% 6/1  | 486665AB8 | 200   | 206000  | PRN | SOLE | 01   |
| KELLOGG CO                   | COM              | 487836108 | 201   | 4000    | SH  | SOLE | 01   |
| KEYCORP NEW                  | COM              | 493267108 | 232   | 6100    | SH  | SOLE | 01   |
| KIMCO REALTY CORP            | COM              | 49446R109 | 328   | 7300    | SH  | SOLE | 01   |
| KING PHARMACEUTICALS INC     | COM              | 495582108 | 528   | 32683   | SH  | SOLE | 01   |
| KLA-TENCOR CORP              | COM              | 482480100 | 1326  | 26634   | SH  | SOLE | 01   |
| KNIGHT CAPITAL GROUP INC     | CL A             | 499005106 | 661   | 34800   | SH  | SOLE | 01   |
| KOHL'S CORP                  | COM              | 500255104 | 34    | 15000   | SH  | PUT  | SOLE |
| KOHL'S CORP                  | COM              | 500255104 | 400   | 5800    | SH  | SOLE | 01   |
| KRISPY KREME DOUGHNUTS INC   | COM              | 501014104 | 32943 | 2967900 | SH  | SOLE | 01   |
| KRISPY KREME DOUGHNUTS INC   | COM              | 501014104 | 2040  | 623600  | SH  | CALL | SOLE |
| KROGER CO                    | COM              | 501044101 | 499   | 21500   | SH  | SOLE | 01   |
| LABORATORY CORP AMER HLDGS   | COM NEW          | 50540R409 | 311   | 4221    | SH  | SOLE | 01   |
| LAM RESEARCH CORP            | COM              | 512807108 | 970   | 19050   | SH  | SOLE | 01   |
| LEHMAN BROS HLDGS INC        | COM              | 524908100 | 2666  | 35300   | SH  | SOLE | 01   |
| LEUCADIA NATL CORP           | COM              | 527288104 | 6048  | 219200  | SH  | SOLE | 01   |

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| LEUCADIA NATL CORP           | NOTE 3.750% 4/1  | 527288AX2 | 3277  | 2414000  | PRN | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC   | COM              | 52729N100 | 126   | 21700    | SH  | SOLE | 01 |
| LEVEL 3 COMMUNICATIONS INC   | NOTE 3.500% 6/1  | 52729NBK5 | 7563  | 6250000  | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP           | DEB 3.250% 3/1   | 530715AR2 | 11    | 14000    | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP           | DEB 4.000%11/1   | 530715AG6 | 54    | 82000    | PRN | SOLE | 01 |
| LIBERTY MEDIA CORP NEW       | DEB 0.750% 3/3   | 530718AF2 | 5739  | 4736000  | PRN | SOLE | 01 |
| LILLY ELI & CO               | COM              | 532457108 | 2487  | 47500    | SH  | SOLE | 01 |
| LIMITED BRANDS INC           | COM              | 532716107 | 1258  | 43100    | SH  | SOLE | 01 |
| LINCARE HLDGS INC            | COM              | 532791100 | 359   | 9000     | SH  | SOLE | 02 |
| LOCKHEED MARTIN CORP         | DBCV 8/1         | 539830AP4 | 17549 | 13380000 | PRN | SOLE | 01 |
| LOEWS CORP                   | COM              | 540424108 | 275   | 6600     | SH  | SOLE | 01 |
| LOGITECH INTL S A            | SHS              | H50430232 | 250   | 8500     | SH  | SOLE | 01 |
| LONE STAR TECHNOLOGIES INC   | COM              | 542312103 | 1688  | 33500    | SH  | SOLE | 01 |
| LOWES COS INC                | NOTE 0.861%10/1  | 548661CG0 | 939   | 902000   | PRN | SOLE | 01 |
| LSI LOGIC CORP               | COM              | 502161102 | 791   | 85000    | SH  | SOLE | 01 |
| MANNKIND CORP                | NOTE 3.750%12/1  | 56400PAA0 | 2222  | 2150000  | PRN | SOLE | 01 |
| MANOR CARE INC NEW           | NOTE 2.000% 6/0  | 564055AP6 | 9830  | 9163000  | PRN | SOLE | 01 |
| MANOR CARE INC NEW           | NOTE 2.125% 8/0  | 564055AM3 | 8644  | 7500000  | PRN | SOLE | 01 |
| MARSH & MCLENNAN COS INC     | COM              | 571748102 | 583   | 19100    | SH  | SOLE | 01 |
| MARVELL TECHNOLOGY GROUP LTD | ORD              | G5876H105 | 864   | 45000    | SH  | SOLE | 02 |
| MASCO CORP                   | NOTE 7/2         | 574599BB1 | 4684  | 10000000 | PRN | SOLE | 01 |
| MASTERCARD INC               | CL A             | 57636Q104 | 5580  | 56952    | SH  | SOLE | 01 |
| MAXIM INTEGRATED PRODS INC   | COM              | 57772K101 | 707   | 23057    | SH  | SOLE | 01 |
| MAXTOR CORP                  | NOTE 2.375% 8/1  | 577729AE6 | 11944 | 7500000  | PRN | SOLE | 01 |
| MAXTOR CORP                  | NOTE 6.800% 4/3  | 577729AC0 | 22    | 20000    | PRN | SOLE | 01 |
| MCCORMICK & CO INC           | COM NON VTG      | 579780206 | 268   | 6900     | SH  | SOLE | 01 |
| MCDONALDS CORP               | COM              | 580135101 | 12382 | 291952   | SH  | SOLE | 01 |
| MCGRAW HILL COS INC          | COM              | 580645109 | 205   | 3000     | SH  | SOLE | 01 |
| MCMORAN EXPLORATION CO       | NOTE 6.000% 7/0  | 582411AB0 | 161   | 115000   | PRN | SOLE | 01 |
| MDU RES GROUP INC            | COM              | 552690109 | 414   | 15750    | SH  | SOLE | 01 |
| MEDCO HEALTH SOLUTIONS INC   | COM              | 58405U102 | 225   | 4173     | SH  | SOLE | 01 |
| MEDIMMUNE INC                | COM              | 584699102 | 3673  | 112363   | SH  | SOLE | 01 |
| MEDTRONIC INC                | NOTE 1.625% 4/1  | 585055AM8 | 5222  | 5000000  | PRN | SOLE | 01 |
| MEDTRONIC INC                | COM              | 585055106 | 705   | 13200    | SH  | SOLE | 01 |
| MELLON FINL CORP             | COM              | 58551A108 | 706   | 16700    | SH  | SOLE | 01 |
| MENTOR GRAPHICS CORP         | FRNT 8/0         | 587200AD8 | 4694  | 4530000  | PRN | SOLE | 01 |
| MERCER INTL INC              | COM              | 588056101 | 163   | 13784    | SH  | SOLE | 01 |
| MERCK & CO INC               | COM              | 589331107 | 221   | 5100     | SH  | SOLE | 01 |
| MERRILL LYNCH & CO INC       | COM              | 590188108 | 1316  | 14700    | SH  | SOLE | 01 |
| MERRILL LYNCH & CO INC       | NOTE 3/1         | 590188W46 | 2517  | 2000000  | PRN | SOLE | 01 |
| METTLER TOLEDO INTERNATIONAL | COM              | 592688105 | 372   | 4800     | SH  | SOLE | 01 |
| MICRON TECHNOLOGY INC        | COM              | 595112103 | 490   | 32806    | SH  | SOLE | 01 |
| MICROSOFT CORP               | COM              | 594918104 | 976   | 32800    | SH  | SOLE | 01 |
| MILLER INDS INC TENN         | COM NEW          | 600551204 | 463   | 19400    | SH  | SOLE | 01 |
| MILLIPORE CORP               | COM              | 601073109 | 201   | 3000     | SH  | SOLE | 01 |
| MILLS CORP                   | COM              | 601148109 | 915   | 43500    | SH  | SOLE | 01 |
| MIRANT CORP NEW              | *W EXP 01/03/201 | 60467R126 | 188   | 14500    | SH  | SOLE | 01 |
| MIRANT CORP NEW              | COM              | 60467R100 | 11193 | 385029   | SH  | SOLE | 01 |
| MOLEX INC                    | COM              | 608554101 | 561   | 17553    | SH  | SOLE | 01 |
| MOLSON COORS BREWING CO      | CL B             | 60871R209 | 303   | 4100     | SH  | SOLE | 01 |
| MOODYS CORP                  | COM              | 615369105 | 613   | 8800     | SH  | SOLE | 01 |
| MORGAN STANLEY               | COM NEW          | 617446448 | 411   | 5080     | SH  | SOLE | 01 |
| MYLAN LABS INC               | COM              | 628530107 | 441   | 21800    | SH  | SOLE | 01 |
| NABORS INDUSTRIES LTD        | SHS              | G6359F103 | 2170  | 67100    | SH  | SOLE | 01 |
| NATIONAL AUSTRALIA BK LTD    | SPONSORED ADR    | 632525408 | 4945  | 32000    | SH  | SOLE | 01 |
| NATIONAL CITY CORP           | COM              | 635405103 | 1262  | 34300    | SH  | SOLE | 01 |
| NATIONAL HEALTH REALTY INC   | COM              | 635905102 | 643   | 26800    | SH  | SOLE | 02 |
| NATIONAL HEALTHCARE CORP     | COM              | 635906100 | 293   | 5300     | SH  | SOLE | 02 |
| NATIONAL INSTRS CORP         | COM              | 636518102 | 304   | 10473    | SH  | SOLE | 01 |
| NATIONAL OILWELL VARCO INC   | COM              | 637071101 | 202   | 3302     | SH  | SOLE | 01 |
| NCI BUILDING SYS INC         | NOTE 2.125%11/1  | 628852AG0 | 9686  | 6500000  | PRN | SOLE | 01 |
| NEKTAR THERAPEUTICS          | NOTE 3.250% 9/2  | 640268AH1 | 2588  | 2500000  | PRN | SOLE | 01 |

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| NETLOGIC MICROSYSTEMS INC    | COM              | 64118B100 | 510   | 23524   | SH     | SOLE | 02   |
| NETWORK APPLIANCE INC        | COM              | 64120L104 | 348   | 8793    | SH     | SOLE | 01   |
| NEW YORK & CO INC            | COM              | 649295102 | 6053  | 462800  | SH     | SOLE | 01 0 |
| NEW YORK CMNTY BANCORP INC   | COM              | 649445103 | 203   | 12600   | SH     | SOLE | 01   |
| NEWMONT MINING CORP          | COM              | 651639106 | 290   | 6400    | SH     | SOLE | 01   |
| NEWPARK RES INC              | COM PAR \$.01NEW | 651718504 | 83    | 12500   | SH     | SOLE | 01   |
| NEWS CORP                    | CL A             | 65248E104 | 364   | 16801   | SH     | SOLE | 01   |
| NEWS CORP                    | CL B             | 65248E203 | 456   | 20500   | SH     | SOLE | 01   |
| NICOR INC                    | COM              | 654086107 | 243   | 5100    | SH     | SOLE | 01   |
| NII HLDGS INC                | NOTE 2.750% 8/1  | 62913FAF9 | 161   | 110000  | PRN    | SOLE | 01   |
| NIKE INC                     | CL B             | 654106103 | 595   | 6000    | SH     | SOLE | 01   |
| NISOURCE INC                 | COM              | 65473P105 | 242   | 10000   | SH     | SOLE | 01   |
| NORTHROP GRUMMAN CORP        | COM              | 666807102 | 326   | 4800    | SH     | SOLE | 01   |
| NOVELL INC                   | COM              | 670006105 | 119   | 19654   | SH     | SOLE | 01   |
| NRG ENERGY INC               | COM NEW          | 629377508 | 423   | 7405    | SH     | SOLE | 01   |
| NUCOR CORP                   | COM              | 670346105 | 353   | 6300    | SH     | SOLE | 01   |
| NVIDIA CORP                  | COM              | 67066G104 | 327   | 8784    | SH     | SOLE | 01   |
| NYMEX HOLDINGS INC           | COM              | 62948N104 | 263   | 2000    | SH     | SOLE | 01   |
| NYSE GROUP INC               | COM              | 62949W103 | 1229  | 12846   | SH     | SOLE | 01   |
| NYSE GROUP INC               | COM              | 62949W103 | 1132  | 44200   | SH PUT | SOLE | 02   |
| OCCULOGIX INC                | COM              | 67461T107 | 52    | 28201   | SH     | SOLE | 01   |
| ODYSSEY RE HLDGS CORP        | COM              | 67612W108 | 235   | 6700    | SH     | SOLE | 01   |
| OFFICE DEPOT INC             | COM              | 676220106 | 555   | 14300   | SH     | SOLE | 01   |
| OHIO CAS CORP                | COM              | 677240103 | 250   | 8500    | SH     | SOLE | 01   |
| OIL SVC HOLDRS TR            | DEPOSTRY RCPT    | 678002106 | 367   | 2513    | SH     | SOLE | 01   |
| OMI CORP                     | NOTE 2.875%12/0  | 670874AF3 | 4210  | 4320000 | PRN    | SOLE | 01   |
| OMNICARE CAP TR II           | PFD B TR 4.00%   | 68214Q200 | 14646 | 267500  | SH     | SOLE | 01   |
| OMNICARE INC                 | DBCV 3.250%12/1  | 681904AL2 | 5323  | 6091000 | PRN    | SOLE | 01   |
| ONYX PHARMACEUTICALS INC     | COM              | 683399109 | 6757  | 387119  | SH     | SOLE | 01   |
| OREGON STL MLS INC           | COM              | 686079104 | 1379  | 22100   | SH     | SOLE | 01 0 |
| OSI PHARMACEUTICALS INC      | COM              | 671040103 | 1313  | 35250   | SH     | SOLE | 01   |
| OSI PHARMACEUTICALS INC      | NOTE 2.000%12/1  | 671040AF0 | 6928  | 5000000 | PRN    | SOLE | 01   |
| OSI RESTAURANT PARTNERS INC  | COM              | 67104A101 | 799   | 20400   | SH     | SOLE | 01 0 |
| OWENS CORNING NEW            | COM              | 690742101 | 2549  | 82250   | SH     | SOLE | 01   |
| PACCAR INC                   | COM              | 693718108 | 283   | 4332    | SH     | SOLE | 01   |
| PACTIV CORP                  | COM              | 695257105 | 208   | 5800    | SH     | SOLE | 01   |
| PAIN THERAPEUTICS INC        | COM              | 69562K100 | 90    | 10300   | SH     | SOLE | 01   |
| PALL CORP                    | COM              | 696429307 | 881   | 25300   | SH     | SOLE | 01   |
| PANERA BREAD CO              | CL A             | 69840W108 | 2151  | 38073   | SH     | SOLE | 01   |
| PARAMETRIC TECHNOLOGY CORP   | COM NEW          | 699173209 | 259   | 14194   | SH     | SOLE | 01   |
| PARKER HANNIFIN CORP         | COM              | 701094104 | 740   | 9500    | SH     | SOLE | 01   |
| PATTERSON COMPANIES INC      | COM              | 703395103 | 1141  | 31379   | SH     | SOLE | 01   |
| PATTERSON UTI ENERGY INC     | COM              | 703481101 | 3182  | 120834  | SH     | SOLE | 01   |
| PEABODY ENERGY CORP          | COM              | 704549104 | 466   | 11400   | SH     | SOLE | 01   |
| PENN NATL GAMING INC         | COM              | 707569109 | 846   | 22222   | SH     | SOLE | 01   |
| PENNEY J C INC               | COM              | 708160106 | 716   | 9200    | SH     | SOLE | 01   |
| PEOPLES ENERGY CORP          | COM              | 711030106 | 242   | 5445    | SH     | SOLE | 01   |
| PEP BOYS MANNY MOE & JACK    | NOTE 4.250% 6/0  | 713278AP4 | 1996  | 2000000 | PRN    | SOLE | 01   |
| PEPSICO INC                  | COM              | 713448108 | 282   | 4500    | SH     | SOLE | 01   |
| PER-SE TECHNOLOGIES INC      | SDCV 3.250% 6/3  | 713569AB7 | 49    | 30000   | PRN    | SOLE | 01   |
| PG&E CORP                    | COM              | 69331C108 | 501   | 10600   | SH     | SOLE | 01   |
| PHARMACEUTICAL RES INC       | NOTE 2.875% 9/3  | 717125AC2 | 1103  | 1250000 | PRN    | SOLE | 01   |
| PHELPS DODGE CORP            | COM              | 717265102 | 8448  | 80624   | SH     | SOLE | 01 0 |
| PHOENIX COS INC NEW          | COM              | 71902E109 | 186   | 11600   | SH     | SOLE | 01   |
| PINNACLE WEST CAP CORP       | COM              | 723484101 | 382   | 7600    | SH     | SOLE | 01   |
| PLATINUM UNDERWRITER HLDGS L | PFD CONV SER A   | G7127P142 | 207   | 7000    | SH     | SOLE | 01   |
| PLX TECHNOLOGY INC           | COM              | 693417107 | 946   | 72453   | SH     | SOLE | 01 0 |
| PMC-SIERRA INC               | COM              | 69344F106 | 235   | 31074   | SH     | SOLE | 01   |
| PNC FINL SVCS GROUP INC      | COM              | 693475105 | 521   | 7000    | SH     | SOLE | 01   |
| POLO RALPH LAUREN CORP       | CL A             | 731572103 | 243   | 3100    | SH     | SOLE | 01   |
| PORTLAND GEN ELEC CO         | COM NEW          | 736508847 | 7185  | 258532  | SH     | SOLE | 01   |
| POWER INTEGRATIONS INC       | COM              | 739276103 | 1099  | 46773   | SH     | SOLE | 01 0 |



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|                              |                  |           |       |         |     |      |    |
|------------------------------|------------------|-----------|-------|---------|-----|------|----|
| POWERWAVE TECHNOLOGIES INC   | COM              | 739363109 | 70    | 10969   | SH  | SOLE | 01 |
| PPG INDS INC                 | COM              | 693506107 | 362   | 5600    | SH  | SOLE | 01 |
| PRAXAIR INC                  | COM              | 74005P104 | 419   | 7009    | SH  | SOLE | 01 |
| PRICE T ROWE GROUP INC       | COM              | 74144T108 | 831   | 18926   | SH  | SOLE | 01 |
| PRIDE INTL INC DEL           | COM              | 74153Q102 | 756   | 23500   | SH  | SOLE | 01 |
| PRINCIPAL FINANCIAL GROUP IN | COM              | 74251V102 | 253   | 4300    | SH  | SOLE | 01 |
| PROGRESSIVE CORP OHIO        | COM              | 743315103 | 679   | 27906   | SH  | SOLE | 01 |
| PROLOGIS                     | SH BEN INT       | 743410102 | 388   | 6400    | SH  | SOLE | 01 |
| PRUDENTIAL FINL INC          | COM              | 744320102 | 688   | 8000    | SH  | SOLE | 01 |
| QLT INC                      | NOTE 3.000% 9/1  | 746927AB8 | 2835  | 3000000 | PRN | SOLE | 01 |
| QUALCOMM INC                 | COM              | 747525103 | 15668 | 422407  | SH  | SOLE | 01 |
| QUANTA SVCS INC              | SDCV 4.500%10/0  | 74762EAC6 | 68    | 38000   | PRN | SOLE | 01 |
| QUEST DIAGNOSTICS INC        | COM              | 74834L100 | 699   | 13200   | SH  | SOLE | 01 |
| QUEST SOFTWARE INC           | COM              | 74834T103 | 301   | 21080   | SH  | SOLE | 01 |
| QUIKSILVER INC               | COM              | 74838C106 | 169   | 10700   | SH  | SOLE | 01 |
| QWEST COMMUNICATIONS INTL IN | COM              | 749121109 | 333   | 43051   | SH  | SOLE | 01 |
| QWEST COMMUNICATIONS INTL IN | NOTE 3.500%11/1  | 749121BY4 | 2940  | 2000000 | PRN | SOLE | 01 |
| RADIAN GROUP INC             | COM              | 750236101 | 628   | 11700   | SH  | SOLE | 01 |
| RAYONIER INC                 | COM              | 754907103 | 305   | 7400    | SH  | SOLE | 01 |
| RAYTHEON CO                  | *W EXP 06/16/201 | 755111119 | 615   | 37300   | SH  | SOLE | 01 |
| RECKSON ASSOCS RLTY CORP     | COM              | 75621K106 | 2848  | 62400   | SH  | SOLE | 01 |
| RED HAT INC                  | DBCV 0.500% 1/1  | 756577AB8 | 74    | 78000   | PRN | SOLE | 01 |
| REGIONS FINANCIAL CORP NEW   | COM              | 7591EP100 | 315   | 8451    | SH  | SOLE | 01 |
| REYNOLDS AMERICAN INC        | COM              | 761713106 | 331   | 5100    | SH  | SOLE | 01 |
| ROCK-TENN CO                 | CL A             | 772739207 | 209   | 8200    | SH  | SOLE | 01 |
| ROCKWELL COLLINS INC         | COM              | 774341101 | 254   | 4000    | SH  | SOLE | 01 |
| ROHM & HAAS CO               | COM              | 775371107 | 326   | 6308    | SH  | SOLE | 01 |
| ROYAL CARIBBEAN CRUISES LTD  | COM              | V7780T103 | 1295  | 31100   | SH  | SOLE | 01 |
| RUDOLPH TECHNOLOGIES INC     | COM              | 781270103 | 279   | 17537   | SH  | SOLE | 02 |
| RYDER SYS INC                | COM              | 783549108 | 444   | 8600    | SH  | SOLE | 01 |
| RYERSON INC                  | COM              | 78375P107 | 2293  | 94900   | SH  | SOLE | 01 |
| SABRE HLDGS CORP             | CL A             | 785905100 | 485   | 15200   | SH  | SOLE | 01 |
| SAFECO CORP                  | COM              | 786429100 | 474   | 7538    | SH  | SOLE | 01 |
| SAFeway INC                  | COM NEW          | 786514208 | 411   | 11800   | SH  | SOLE | 01 |
| SANDERS MORRIS HARRIS GROUP  | COM              | 80000Q104 | 1114  | 87015   | SH  | SOLE | 01 |
| SANOFI AVENTIS               | SPONSORED ADR    | 80105N105 | 229   | 5000    | SH  | SOLE | 01 |
| SARA LEE CORP                | COM              | 803111103 | 387   | 22800   | SH  | SOLE | 01 |
| SCHEIN HENRY INC             | NOTE 3.000% 8/1  | 806407AB8 | 3158  | 2500000 | PRN | SOLE | 01 |
| SCHERING PLOUGH CORP         | COM              | 806605101 | 424   | 17800   | SH  | SOLE | 01 |
| SCHLUMBERGER LTD             | DBCV 1.500% 6/0  | 806857AC2 | 10107 | 5314000 | PRN | SOLE | 01 |
| SCHLUMBERGER LTD             | DBCV 2.125% 6/0  | 806857AD0 | 1337  | 757000  | PRN | SOLE | 01 |
| SCI SYS INC                  | NOTE 3.000% 3/1  | 783890AF3 | 34    | 35000   | PRN | SOLE | 01 |
| SCOR                         | SPONSORED ADR    | 80917Q106 | 717   | 250000  | SH  | SOLE | 01 |
| SEAGATE TECHNOLOGY           | SHS              | G7945J104 | 1508  | 58555   | SH  | SOLE | 01 |
| SEALED AIR CORP NEW          | COM              | 81211K100 | 503   | 7800    | SH  | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-ENERGY   | 81369Y506 | 1188  | 19800   | SH  | SOLE | 01 |
| SELECT SECTOR SPDR TR        | SBI INT-INDS     | 81369Y704 | 902   | 25700   | SH  | SOLE | 01 |
| SEMICONDUCTOR HLDRS TR       | DEP RCPT         | 816636203 | 883   | 25646   | SH  | SOLE | 01 |
| SEMPRA ENERGY                | COM              | 816851109 | 1018  | 18200   | SH  | SOLE | 01 |
| SERVICEMASTER CO             | COM              | 81760N109 | 315   | 24600   | SH  | SOLE | 01 |
| SHIRE PLC                    | SPONSORED ADR    | 82481R106 | 11849 | 191772  | SH  | SOLE | 01 |
| SHOE PAVILION INC            | COM              | 824894109 | 290   | 39505   | SH  | SOLE | 02 |
| SIGMA ALDRICH CORP           | COM              | 826552101 | 281   | 3614    | SH  | SOLE | 01 |
| SINA CORP                    | NOTE 7/1         | 82922RAB9 | 3679  | 3000000 | PRN | SOLE | 01 |
| SIX FLAGS INC                | COM              | 83001P109 | 55    | 10200   | SH  | SOLE | 01 |
| SLM CORP                     | COM              | 78442P106 | 650   | 13100   | SH  | SOLE | 01 |
| SLM CORP                     | DBCV 7/2         | 78442PAC0 | 5007  | 5000000 | PRN | SOLE | 01 |
| SNAP ON INC                  | COM              | 833034101 | 871   | 18200   | SH  | SOLE | 01 |
| SOURCE INTERLINK COS INC     | COM NEW          | 836151209 | 4620  | 566186  | SH  | SOLE | 02 |
| SOUTHERN COPPER CORP         | COM              | 84265V105 | 4706  | 87000   | SH  | SOLE | 01 |
| SOVEREIGN BANCORP INC        | COM              | 845905108 | 595   | 23489   | SH  | SOLE | 01 |
| SPDR TR                      | UNIT SER 1       | 78462F103 | 7781  | 54923   | SH  | SOLE | 01 |

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| ST PAUL TRAVELERS INC        | COM             | 792860108 | 459   | 8500    | SH  | SOLE | 01 |
| STARBUCKS CORP               | COM             | 855244109 | 346   | 9680    | SH  | SOLE | 01 |
| STATE STR CORP               | COM             | 857477103 | 223   | 3300    | SH  | SOLE | 01 |
| STEELCASE INC                | CL A            | 858155203 | 201   | 11100   | SH  | SOLE | 01 |
| STEIN MART INC               | COM             | 858375108 | 1180  | 89000   | SH  | SOLE | 02 |
| STREETTRACKS GOLD TR         | GOLD SHS        | 863307104 | 1235  | 19550   | SH  | SOLE | 01 |
| SUN HEALTHCARE GROUP INC     | COM NEW         | 866933401 | 159   | 12576   | SH  | SOLE | 01 |
| SUNOCO INC                   | COM             | 86764P109 | 3890  | 59400   | SH  | SOLE | 01 |
| SUNRISE SENIOR LIVING INC    | COM             | 86768K106 | 338   | 11000   | SH  | SOLE | 02 |
| SUPERVALU INC                | COM             | 868536103 | 493   | 13700   | SH  | SOLE | 01 |
| SYBASE INC                   | NOTE 1.750% 2/2 | 871130AB6 | 5502  | 5000000 | PRN | SOLE | 01 |
| SYMANTEC CORP                | COM             | 871503108 | 3321  | 157900  | SH  | SOLE | 01 |
| SYNOPSIS INC                 | COM             | 871607107 | 281   | 10700   | SH  | SOLE | 01 |
| TANGER PPTYS LTD PARTNERSHIP | NOTE 3.750% 8/1 | 875484AE7 | 575   | 500000  | PRN | SOLE | 01 |
| TARGET CORP                  | COM             | 87612E106 | 299   | 5200    | SH  | SOLE | 01 |
| TD AMERITRADE HLDG CORP      | COM             | 87236Y108 | 405   | 25000   | SH  | SOLE | 02 |
| TECH DATA CORP               | COM             | 878237106 | 394   | 9500    | SH  | SOLE | 01 |
| TELEPHONE & DATA SYS INC     | COM             | 879433100 | 205   | 3950    | SH  | SOLE | 01 |
| TEREX CORP NEW               | COM             | 880779103 | 209   | 3204    | SH  | SOLE | 01 |
| TESSERA TECHNOLOGIES INC     | COM             | 88164L100 | 1036  | 25683   | SH  | SOLE | 01 |
| TEVA PHARMACEUTICAL FIN CO B | NOTE 1.750% 2/0 | 88165FAA0 | 3340  | 3583000 | PRN | SOLE | 01 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.250% 2/0 | 88164RAB3 | 2628  | 2500000 | PRN | SOLE | 01 |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0 | 88164RAA5 | 85    | 84000   | PRN | SOLE | 01 |
| TEXAS INSTRS INC             | COM             | 882508104 | 1233  | 41900   | SH  | SOLE | 01 |
| TEXTRON INC                  | COM             | 883203101 | 255   | 2700    | SH  | SOLE | 01 |
| THERMO FISHER SCIENTIFIC INC | COM             | 883556102 | 746   | 16400   | SH  | SOLE | 01 |
| TIFFANY & CO NEW             | COM             | 886547108 | 396   | 10000   | SH  | SOLE | 01 |
| TIME WARNER TELECOM INC      | CL A            | 887319101 | 379   | 18000   | SH  | SOLE | 01 |
| TJX COS INC NEW              | COM             | 872540109 | 319   | 11100   | SH  | SOLE | 01 |
| TOPPS INC                    | COM             | 890786106 | 90    | 10200   | SH  | SOLE | 01 |
| TORO CO                      | COM             | 891092108 | 297   | 6300    | SH  | SOLE | 01 |
| TRANSOCEAN INC               | ORD             | G90078109 | 2022  | 25000   | SH  | SOLE | 01 |
| TRANSOCEAN SEDCO FOREX INC   | DBCV 1.500% 5/1 | 893830AD1 | 2837  | 2500000 | PRN | SOLE | 01 |
| TRIAD HOSPITALS INC          | COM             | 89579K109 | 304   | 7300    | SH  | SOLE | 01 |
| TWEETER HOME ENTMT GROUP INC | COM             | 901167106 | 1849  | 847766  | SH  | SOLE | 01 |
| TYCO INTL LTD NEW            | NOTE 11/1       | 902124AC0 | 10    | 14000   | PRN | SOLE | 01 |
| TYSON FOODS INC              | CL A            | 902494103 | 513   | 31000   | SH  | SOLE | 01 |
| U S AIRWAYS GROUP INC        | COM             | 90341W108 | 6038  | 105680  | SH  | SOLE | 01 |
| U S G CORP                   | COM NEW         | 903293405 | 3327  | 58750   | SH  | SOLE | 01 |
| UAL CORP                     | COM NEW         | 902549807 | 5175  | 128614  | SH  | SOLE | 01 |
| UNIFI INC                    | COM             | 904677101 | 53    | 25100   | SH  | SOLE | 01 |
| UNITED INDL CORP             | NOTE 3.750% 9/1 | 910671AB2 | 7035  | 5000000 | PRN | SOLE | 01 |
| UNITED PARCEL SERVICE INC    | CL B            | 911312106 | 765   | 10000   | SH  | SOLE | 01 |
| UNITED RENTALS NORTH AMER IN | NOTE 1.875%10/1 | 911365AH7 | 25    | 20000   | PRN | SOLE | 01 |
| UNITED STATES STL CORP NEW   | COM             | 912909108 | 219   | 3000    | SH  | SOLE | 01 |
| UNITED SURGICAL PARTNERS INT | COM             | 913016309 | 369   | 13000   | SH  | SOLE | 02 |
| UNITED THERAPEUTICS CORP DEL | COM             | 91307C102 | 2889  | 50192   | SH  | SOLE | 01 |
| UNITEDHEALTH GROUP INC       | COM             | 91324P102 | 1573  | 31447   | SH  | SOLE | 01 |
| UNIVISION COMMUNICATIONS INC | CL A            | 914906102 | 1074  | 30300   | SH  | SOLE | 01 |
| UNUMPROVIDENT CORP           | COM             | 91529Y106 | 1192  | 58043   | SH  | SOLE | 01 |
| VAALCO ENERGY INC            | COM NEW         | 91851C201 | 92    | 10968   | SH  | SOLE | 01 |
| VALERO ENERGY CORP NEW       | COM             | 91913Y100 | 263   | 5100    | SH  | SOLE | 01 |
| VALSPAR CORP                 | COM             | 920355104 | 391   | 13900   | SH  | SOLE | 01 |
| VARIAN MED SYS INC           | COM             | 92220P105 | 350   | 7100    | SH  | SOLE | 01 |
| VECTOR GROUP LTD             | COM             | 92240M108 | 88843 | 5005125 | SH  | SOLE | 01 |
| VECTOR GROUP LTD             | NOTE 5.000%11/1 | 92240MAH1 | 5828  | 4640000 | PRN | SOLE | 01 |
| VERINT SYS INC               | COM             | 92343X100 | 432   | 12595   | SH  | SOLE | 02 |
| VERTEX PHARMACEUTICALS INC   | COM             | 92532F100 | 4942  | 129744  | SH  | SOLE | 01 |
| VISTEON CORP                 | COM             | 92839U107 | 278   | 34160   | SH  | SOLE | 01 |
| VOLT INFORMATION SCIENCES IN | COM             | 928703107 | 396   | 8000    | SH  | SOLE | 01 |
| VORNADO RLTY TR              | SH BEN INT      | 929042109 | 256   | 2100    | SH  | SOLE | 01 |
| WADDELL & REED FINL INC      | CL A            | 930059100 | 277   | 10100   | SH  | SOLE | 01 |

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| WALGREEN CO                  | COM             | 931422109 | 887  | 19200   | SH  | SOLE | 01   |
| WASHINGTON MUT INC           | COM             | 939322103 | 647  | 14200   | SH  | SOLE | 01 0 |
| WASHINGTON REAL ESTATE INVT  | NOTE 3.875% 9/1 | 939653AJ0 | 5171 | 5000000 | PRN | SOLE | 01   |
| WATERS CORP                  | COM             | 941848103 | 225  | 4600    | SH  | SOLE | 01   |
| WCI CMNTYS INC               | COM             | 92923C104 | 185  | 10200   | SH  | SOLE | 01   |
| WEBEX COMMUNICATIONS INC     | COM             | 94767L109 | 995  | 28500   | SH  | SOLE | 01 0 |
| WEBSIDESTORY INC             | COM             | 947685103 | 855  | 67508   | SH  | SOLE | 01 0 |
| WEINGARTEN RLTY INVS         | SH BEN INT      | 948741103 | 242  | 5100    | SH  | SOLE | 01   |
| WELLS FARGO & CO NEW         | DBCV 5/0        | 949746FA4 | 9134 | 9000000 | PRN | SOLE | 01   |
| WESTAR ENERGY INC            | COM             | 95709T100 | 459  | 17300   | SH  | SOLE | 01   |
| WESTERN UN CO                | COM             | 959802109 | 261  | 11500   | SH  | SOLE | 01 0 |
| WESTFIELD FINANCIAL INC      | COM             | 96008D101 | 240  | 10433   | SH  | SOLE | 01 0 |
| WEYERHAEUSER CO              | COM             | 962166104 | 1174 | 16600   | SH  | SOLE | 01   |
| WILLIAMS COS INC DEL         | COM             | 969457100 | 8264 | 298700  | SH  | SOLE | 01   |
| WILSON GREATBATCH TECHNOLOGI | SDCV 2.250% 6/1 | 972232AB8 | 1421 | 1525000 | PRN | SOLE | 01   |
| WORLD COLOR PRESS INC DEL    | NOTE 6.000%10/0 | 981443AA2 | 20   | 20000   | PRN | SOLE | 01   |
| WRIGLEY WM JR CO             | COM             | 982526105 | 560  | 10766   | SH  | SOLE | 01   |
| WYETH                        | COM             | 983024100 | 383  | 7504    | SH  | SOLE | 01   |
| WYNDHAM WORLDWIDE CORP       | COM             | 98310W108 | 211  | 6500    | SH  | SOLE | 01   |
| WYNN RESORTS LTD             | DBCV 6.000% 7/1 | 983134AB3 | 2276 | 558000  | PRN | SOLE | 01   |
| XCEL ENERGY INC              | COM             | 98389B100 | 529  | 22900   | SH  | SOLE | 01   |
| XILINX INC                   | COM             | 983919101 | 1982 | 76349   | SH  | SOLE | 01   |
| XL CAP LTD                   | CL A            | G98255105 | 472  | 6600    | SH  | SOLE | 01   |
| YAHOO INC                    | COM             | 984332106 | 3677 | 136148  | SH  | SOLE | 01   |
| YUM BRANDS INC               | COM             | 988498101 | 4732 | 80399   | SH  | SOLE | 01   |
| ZENITH NATL INS CORP         | COM             | 989390109 | 205  | 4400    | SH  | SOLE | 01   |