

Edgar Filing: NOMURA HOLDINGS INC - Form 13F-HR

NOMURA HOLDINGS INC
Form 13F-HR
October 29, 2010

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

Form 13F
Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: 9/30/2010
Check here if Amendment ; Amendment Number:

This Amendment (Check only one.): is a restatement.
 adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: Nomura Holdings Inc.
Address: 1-9-1, Nihonbashi, Chuo-ku, Tokyo 103-8011, Japan

Form 13F File Number: 001-15270

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.

Persons Signing this Report on Behalf of Reporting Manager:

Name: Brendan G. Daly
Title: Head of Compliance and Surveillance
Phone: 212-667-1246

Signature, Place, and Date of Signing:

| | | |
|---------------------|---------------|------------|
| /s/ Brendan G. Daly | New York, NY | 10/29/2010 |
| ----- | ----- | ----- |
| [Signature] | [City, State] | [Date] |

Report Type (Check only one):

- 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

List of Other Managers Reporting for this Manager:

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Form 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 7

Form 13F Information Table Entry Total: 531

Form 13F Information Table Value Total: \$ 1,739,301

(In Thousands)

List of Other Included Managers:

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

| No. | Form 13F File Number | Name |
|-----|----------------------|---|
| 1 | 28-04983 | Nomura Securities International, Inc. |
| 2 | 28-04985 | Nomura International plc |
| 4 | 28-04993 | Nomura Securities (Bermuda) |
| 6 | 28-05739 | Global Funds Management, S.A. |
| 3 | 28-04979 | Nomura Securities Company, Ltd |
| 5 | 028-13982 | Nomura Corporate Research & Asset Management Inc. |
| 7 | 028-10594 | NOMURA HOLDINGS INC |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|------------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| 3M CO | | 88579Y101 | 238 | 2751 | SH | DEFINED | 02 |
| A D C TELECOMMUNICATIONS | | 000886AE1 | 941 | 950000 | PRN | DEFINED | 01 |
| A D C TELECOMMUNICATIONS | | 000886AF8 | 2,048 | 2070000 | PRN | DEFINED | 01 |
| ABBOTT LABS | | 002824100 | 3,656 | 70000 | SH | DEFINED | 01 |
| ACTUANT CORP | | 00508XAB0 | 189 | 161000 | PRN | DEFINED | 01 |
| ADOBE SYS INC | | 00724F101 | 3,883 | 148500 | SH | DEFINED | 01 |
| ADOBE SYS INC | | 00724F101 | 284 | 10950 | SH | DEFINED | 02 |
| ADVANCED BATTERY TECHNOLOG I | | 00752H102 | 156 | 43600 | SH | DEFINED | 01 |
| ADVANCED MICRO DEVICES INC | | 007903AN7 | 990 | 971000 | PRN | DEFINED | 01 |
| AETNA INC NEW | | 00817Y108 | 275 | 8704 | SH | DEFINED | 02 |
| AFFILIATED MANAGERS GROUP | | 008252AL2 | 168 | 166000 | PRN | DEFINED | 01 |
| AIRTRAN HLDGS INC | | 00949P108 | 1,037 | 141190 | SH | DEFINED | 01 |

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| | | | | | | |
|------------------------------|-----------|--------|----------|-----|---------|----|
| ALCOA INC | 013817AT8 | 11,552 | 5762000 | PRN | DEFINED | 01 |
| ALCOA INC | 013817101 | 4,446 | 367201 | SH | DEFINED | 01 |
| ALERE INC | 01449J105 | 516 | 16700 | SH | DEFINED | 01 |
| ALEXANDRIA REAL ESTATE EQ IN | 015271109 | 457 | 6540 | SH | DEFINED | 01 |
| ALEXION PHARMACEUTICALS INC | 015351109 | 2,201 | 34200 | SH | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC | 01741RAD4 | 1,186 | 877000 | PRN | DEFINED | 01 |
| ALLEGHENY TECHNOLOGIES INC | 01741R102 | 214 | 4639 | SH | DEFINED | 02 |
| ALLERGAN INC | 018490AL6 | 1,406 | 1227000 | PRN | DEFINED | 01 |
| ALLIANCE DATA SYSTEMS CORP | 018581AD0 | 3,805 | 3696000 | PRN | DEFINED | 01 |
| ALLIANT TECHSYSTEMS INC | 018804AH7 | 3,066 | 3057000 | PRN | DEFINED | 01 |
| ALLIS CHALMERS ENERGY INC | 019645506 | 80 | 19400 | SH | DEFINED | 01 |
| ALTRIA GROUP INC | 02209S103 | 1,287 | 53600 | SH | DEFINED | 01 |
| AMBOW ED HLDG LTD | 02322P101 | 105 | 10600 | SH | DEFINED | 01 |
| AMERICA MOVIL SAB DE CV | 02364W105 | 223 | 4184 | SH | DEFINED | 01 |
| AMERICAN EAGLE OUTFITTERS NE | 02553E106 | 152 | 10167 | SH | DEFINED | 02 |
| AMERICAN ELEC PWR INC | 025537101 | 568 | 15627 | SH | DEFINED | 02 |
| AMERICAN EXPRESS CO | 025816109 | 218 | 5196 | SH | DEFINED | 01 |
| AMERICAN EXPRESS CO | 025816109 | 1,140 | 26746 | SH | DEFINED | 02 |
| AMERICAN MED SYS HLDGS INC | 02744MAB4 | 1,467 | 1179000 | PRN | DEFINED | 01 |
| AMERICREDIT CORP | 03060R101 | 2,730 | 111617 | SH | DEFINED | 01 |
| AMERIGON INC | 03070L300 | 836 | 81200 | SH | DEFINED | 01 |
| AMERISOURCEBERGEN CORP | 03073E105 | 366 | 11975 | SH | DEFINED | 02 |
| AMGEN INC | 031162AQ3 | 6,491 | 6550000 | PRN | DEFINED | 01 |
| ANADARKO PETE CORP | 032511107 | 211 | 3705 | SH | DEFINED | 01 |
| ANGIOTECH PHARMACEUTICALS IN | 034918102 | 120 | 208517 | SH | DEFINED | 01 |
| ANIXTER INTL INC | 035290AJ4 | 347 | 335000 | PRN | DEFINED | 01 |
| ANNALY CAP MGMT INC | 035710AA0 | 8,086 | 7345000 | PRN | DEFINED | 01 |
| AON CORP | 037389103 | 1,304 | 33356 | SH | DEFINED | 01 |
| APACHE CORP | 037411105 | 807 | 8261 | SH | DEFINED | 01 |
| APPLE INC | 037833100 | 4,042 | 14245 | SH | DEFINED | 01 |
| APPLE INC | 037833100 | 737 | 2607 | SH | DEFINED | 02 |
| APPLIED MICRO CIRCUITS CORP | 03822W406 | 409 | 40900 | SH | DEFINED | 01 |
| ARCELORMITTAL SA LUXEMBOURG | 03938LAK0 | 14,451 | 10911000 | SH | DEFINED | 01 |
| ARCELORMITTAL SA LUXEMBOURG | 03938L104 | 19,382 | 589221 | SH | DEFINED | 02 |
| ARCHER DANIELS MIDLAND CO | 039483102 | 2,180 | 68300 | SH | DEFINED | 01 |
| ARENA PHARMACEUTICALS INC | 040047102 | 313 | 199955 | SH | DEFINED | 01 |
| ARMSTRONG WORLD INDS INC NEW | 04247X102 | 264 | 6381 | SH | DEFINED | 01 |
| ARRIS GROUP INC | 04269Q100 | 167 | 17113 | SH | DEFINED | 01 |
| ARVINMERITOR INC | 043353AF8 | 1,983 | 1879000 | PRN | DEFINED | 01 |
| ATP OIL & GAS CORP | 00208J108 | 281 | 20600 | SH | DEFINED | 02 |
| AU OPTRONICS CORP | 002255107 | 129 | 12348 | SH | DEFINED | 01 |
| BALDOR ELEC CO | 057741100 | 205 | 5090 | SH | DEFINED | 01 |
| BALLARD PWR SYS INC NEW | 058586108 | 17 | 10400 | SH | DEFINED | 01 |
| BANCO BRADESCO S A | 059460303 | 365 | 17955 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | 060505104 | 2,626 | 200467 | SH | DEFINED | 01 |
| BANK OF AMERICA CORPORATION | 060505104 | 764 | 58223 | SH | DEFINED | 02 |
| BANK OF AMERICA CORPORATION | 060505104 | 368 | 28131 | SH | DEFINED | 04 |
| BANK OF NEW YORK MELLON CORP | 064058100 | 1,914 | 73282 | SH | DEFINED | 01 |

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| | | | | | | |
|------------------------------|-----------|--------|---------|-----|---------|----|
| BARCLAYS BK PLC | 06740C519 | 3,467 | 40000 | SH | DEFINED | 01 |
| BARCLAYS BK PLC | 06740C527 | 186 | 10800 | SH | DEFINED | 02 |
| BARNES & NOBLE INC | 067774109 | 162 | 10000 | SH | DEFINED | 01 |
| BARNES & NOBLE INC | 067774109 | 365 | 22557 | SH | DEFINED | 02 |
| BARRICK GOLD CORP | 067901108 | 462 | 10133 | SH | DEFINED | 02 |
| BECKMAN COULTER INC | 075811AD1 | 2,493 | 2439000 | PRN | DEFINED | 01 |
| BERKSHIRE HATHAWAY INC DEL | 084670702 | 672 | 8135 | SH | DEFINED | 01 |
| BEST BUY INC | 086516101 | 2,635 | 64557 | SH | DEFINED | 01 |
| BEST BUY INC | 086516101 | 557 | 13635 | SH | DEFINED | 02 |
| BHP BILLITON LTD | 088606108 | 2,365 | 30993 | SH | DEFINED | 01 |
| BIOMED REALTY TRUST INC | 09063H107 | 1,051 | 58660 | SH | DEFINED | 01 |
| BIOVAIL CORP | 09067J109 | 2,229 | 89000 | SH | DEFINED | 01 |
| BOEING CO | 097023105 | 1,159 | 17337 | SH | DEFINED | 02 |
| BORGWARNER INC | 099724106 | 1,821 | 34624 | SH | DEFINED | 01 |
| BOSTON PPTYS LTD PARTNERSHIP | 10112RAG9 | 482 | 437000 | PRN | DEFINED | 01 |
| BOSTON PPTYS LTD PARTNERSHIP | 10112RAK0 | 649 | 644000 | PRN | DEFINED | 01 |
| BP PLC | 055622104 | 2,670 | 64874 | SH | DEFINED | 01 |
| BRIGHAM EXPLORATION CO | 109178103 | 344 | 18350 | SH | DEFINED | 02 |
| BROCADE COMMUNICATIONS SYS I | 111621306 | 360 | 61500 | SH | DEFINED | 02 |
| BURGER KING HLDGS INC | 121208201 | 236 | 9900 | SH | DEFINED | 01 |
| CACI INTL INC | 127190AD8 | 746 | 709000 | PRN | DEFINED | 01 |
| CAMERON INTERNATIONAL CORP | 13342BAB1 | 2,901 | 2250000 | PRN | DEFINED | 01 |
| CAREFUSION CORP | 14170T101 | 1,701 | 68500 | SH | DEFINED | 01 |
| CARMAX INC | 143130102 | 1,141 | 40988 | SH | DEFINED | 02 |
| CARNIVAL CORP | 143658300 | 769 | 20189 | SH | DEFINED | 02 |
| CASH AMER INTL INC | 14754D100 | 1,167 | 33364 | SH | DEFINED | 01 |
| CATERPILLAR INC DEL | 149123101 | 5,815 | 73912 | SH | DEFINED | 01 |
| CATERPILLAR INC DEL | 149123101 | 788 | 10006 | SH | DEFINED | 02 |
| CBOE HLDGS INC | 12503M108 | 379 | 18800 | SH | DEFINED | 01 |
| CEPHALON INC | 156708AP4 | 6,378 | 4500000 | PRN | DEFINED | 01 |
| CEPHALON INC | 156708AR0 | 76 | 68000 | PRN | DEFINED | 01 |
| CF INDS HLDGS INC | 125269100 | 988 | 10356 | SH | DEFINED | 02 |
| CHARLES RIV LABS INTL INC | 159864AB3 | 19 | 20000 | PRN | DEFINED | 01 |
| CHARMING SHOPPES INC | 161133AE3 | 16 | 21000 | PRN | DEFINED | 01 |
| CHARTER COMMUNICATIONS INC D | 16117M305 | 11,314 | 349205 | SH | DEFINED | 01 |
| CHENIERE ENERGY INC | 16411RAE9 | 1,620 | 4000000 | PRN | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | 165167BW6 | 936 | 976000 | PRN | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | 165167BZ9 | 5,930 | 6844000 | PRN | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | 165167CA3 | 885 | 1040000 | PRN | DEFINED | 01 |
| CHESAPEAKE ENERGY CORP | 165167CB1 | 34 | 45000 | PRN | DEFINED | 01 |
| CHEVRON CORP NEW | 166764100 | 18,793 | 231870 | SH | DEFINED | 01 |
| CHICOS FAS INC | 168615102 | 335 | 31942 | SH | DEFINED | 02 |
| CHIMERA INVT CORP | 16934Q109 | 3,573 | 904745 | SH | DEFINED | 01 |
| CHINA BAK BATTERY INC | 16936Y100 | 29 | 15900 | SH | DEFINED | 01 |
| CHINA LIFE INS CO LTD | 16939P106 | 718 | 12078 | SH | DEFINED | 01 |
| CHINA LODGING GROUP LTD | 16949N109 | 279 | 11900 | SH | DEFINED | 01 |
| CHINA MOBILE LIMITED | 16941M109 | 924 | 18081 | SH | DEFINED | 01 |
| CHUNGHWA TELECOM CO LTD | 17133Q106 | 320 | 14274 | SH | DEFINED | 01 |
| CIENA CORP | 171779AB7 | 177 | 198000 | PRN | DEFINED | 01 |
| CIENA CORP | 171779AE1 | 1,200 | 1625000 | PRN | DEFINED | 01 |
| CISCO SYS INC | 17275R102 | 8,380 | 382649 | SH | DEFINED | 01 |
| CISCO SYS INC | 17275R102 | 1,569 | 71575 | SH | DEFINED | 02 |
| CIT GROUP INC | 125581801 | 865 | 21195 | SH | DEFINED | 01 |
| CIT GROUP INC | 125581801 | 204 | 5024 | SH | DEFINED | 01 |
| CITIGROUP INC | 172967101 | 8,084 | 2067586 | SH | DEFINED | 01 |
| CITIGROUP INC | 172967101 | 75,836 | 1405558 | SH | DEFINED | 02 |
| CITRIX SYS INC | 177376100 | 2,055 | 30122 | SH | DEFINED | 01 |
| CMS ENERGY CORP | 125896AW0 | 9,074 | 6500000 | PRN | DEFINED | 01 |
| COCA COLA CO | 191216100 | 1,794 | 30634 | SH | DEFINED | 02 |
| COCA COLA ENTERPRISES INC | 191219104 | 267 | 8553 | SH | DEFINED | 02 |

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| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| COGNIZANT TECHNOLOGY SOLUTIO | | 192446102 | 1,689 | 26199 | SH | DEFINED | 01 |
| COINSTAR INC | | 19259PAF9 | 3,880 | 3000000 | PRN | DEFINED | 01 |
| COMMONWEALTH REIT | | 203233101 | 286 | 11180 | SH | DEFINED | 01 |
| COMMUNITY HEALTH SYS INC NEW | | 203668108 | 1,548 | 50000 | SH | DEFINED | 01 |
| COMPLETE PRODUCTION SERVICES | | 20453E109 | 409 | 20000 | SH | DEFINED | 02 |
| CONCEPTUS INC | | 206016AA5 | 47 | 50000 | PRN | DEFINED | 01 |
| CONOCOPHILLIPS | | 20825C104 | 620 | 10809 | SH | DEFINED | 01 |
| CONSTELLATION ENERGY GROUP I | | 210371100 | 423 | 13099 | SH | DEFINED | 02 |
| CON-WAY INC | | 205944101 | 219 | 7091 | SH | DEFINED | 01 |
| CORE MARK HOLDING | | 218681104 | 60 | 1966 | SH | DEFINED | 01 |
| COVANTA HLDG CORP | | 22282EAA0 | 2,081 | 2157000 | PRN | DEFINED | 01 |
| CSX CORP | | 126408103 | 272 | 4933 | SH | DEFINED | 02 |
| CUMMINS INC | | 231021106 | 297 | 3295 | SH | DEFINED | 02 |
| CYPRESS SHARPRIDGE INVTS INC | | 23281A307 | 647 | 48500 | SH | DEFINED | 01 |
| D R HORTON INC | | 23331ABB4 | 3,306 | 3000000 | PRN | DEFINED | 01 |
| D R HORTON INC | | 23331A109 | 895 | 81260 | SH | DEFINED | 02 |
| DANA HLDG CORP | | 235825205 | 535 | 43481 | SH | DEFINED | 01 |
| DANAHER CORP DEL | | 235851AF9 | 14,954 | 12673000 | SH | DEFINED | 01 |
| DEALERTRACK HLDGS INC | | 242309102 | 301 | 17668 | SH | DEFINED | 01 |
| DEAN FOODS CO NEW | | 242370104 | 107 | 10616 | SH | DEFINED | 02 |
| DEERE & CO | | 244199105 | 315 | 4501 | SH | DEFINED | 02 |
| DELTA AIR LINES INC DEL | | 247361702 | 272 | 23431 | SH | DEFINED | 01 |
| DELTA AIR LINES INC DEL | | 247361702 | 946 | 81290 | SH | DEFINED | 01 |
| DEVON ENERGY CORP NEW | | 25179M103 | 208 | 3223 | SH | DEFINED | 01 |
| DEX ONE CORP | | 25212W100 | 5839 | 475518 | SH | DEFINED | 01 |
| DIAMOND OFFSHORE DRILLING IN | | 25271C102 | 529 | 7881 | SH | DEFINED | 02 |
| DIRECTV | | 25490A101 | 513 | 12327 | SH | DEFINED | 02 |
| DOW CHEM CO | | 260543103 | 3,065 | 111641 | SH | DEFINED | 01 |
| DR REDDYS LABS LTD | | 256135203 | 1,847 | 57522 | SH | DEFINED | 02 |
| DRYSHIPS INC | | Y2109Q101 | 1,916 | 398400 | SH | DEFINED | 01 |
| DST SYS INC DEL | | 233326AE7 | 241 | 219000 | PRN | DEFINED | 01 |
| E M C CORP MASS | | 268648102 | 964 | 47471 | SH | DEFINED | 01 |
| E M C CORP MASS | | 268648AM4 | 12,420 | 9000000 | PRN | DEFINED | 01 |
| E TRADE FINANCIAL CORP | | 269246401 | 1,237 | 84949 | SH | DEFINED | 02 |
| EARTHLINK INC | | 270321AA0 | 4,884 | 4175000 | PRN | DEFINED | 01 |
| EDWARDS LIFESCIENCES CORP | | 28176E108 | 5,032 | 75050 | SH | DEFINED | 01 |
| EMCORE CORP | | 290846104 | 15 | 18800 | SH | DEFINED | 01 |
| ENER1 INC | | 29267A203 | 471 | 128000 | SH | DEFINED | 01 |
| ENERGY CONVERSION DEVICES IN | | 292659109 | 53 | 10700 | SH | DEFINED | 01 |
| ENERGY XXI (BERMUDA) LTD | | G10082140 | 1,264 | 54700 | SH | DEFINED | 01 |
| ENTERGY CORP NEW | | 29364G103 | 210 | 2738 | SH | DEFINED | 02 |
| EQUINIX INC | | 29444UAG1 | 2,755 | 2500000 | PRN | DEFINED | 01 |
| EQUINIX INC | | 29444UAH9 | 3,553 | 2500000 | PRN | DEFINED | 01 |
| ERICSSON L M TEL CO | | 294821608 | 109 | 10000 | SH | DEFINED | 01 |
| ERP OPER LTD PARTNERSHIP | | 26884AAV5 | 258 | 250000 | PRN | DEFINED | 01 |
| EXELON CORP | | 30161N101 | 1,020 | 23904 | SH | DEFINED | 02 |
| EXPRESS SCRIPTS INC | | 302182100 | 261 | 5373 | SH | DEFINED | 02 |
| EXTERRAN HLDGS INC | | 30225XAA1 | 6,878 | 5730000 | PRN | DEFINED | 01 |
| EXXON MOBIL CORP | | 30231G102 | 2,931 | 47438 | SH | DEFINED | 01 |
| EXXON MOBIL CORP | | 30231G102 | 271 | 4396 | SH | DEFINED | 02 |

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|-------------------------------|-----------|-----------|----------|-----|---------|----|
| FAMILY DLR STORES INC | 307000109 | 370 | 8462 | SH | DEFINED | 02 |
| FEDERAL MOGUL CORP | 313549404 | 1,552 | 82190 | SH | DEFINED | 01 |
| FLUOR CORP NEW | 343412102 | 305 | 6131 | SH | DEFINED | 02 |
| FORD MTR CO DEL | 345370CF5 | 1,616 | 1088000 | PRN | DEFINED | 01 |
| FORD MTR CO DEL | 345370CN8 | 7,270 | 4876000 | PRN | DEFINED | 01 |
| FORD MTR CO DEL | 345370134 | 226 | 52720 | SH | DEFINED | 01 |
| FOREST LABS INC | 345838106 | 2,080 | 67265 | SH | DEFINED | 01 |
| FORTRESS INVESTMENT GROUP LLC | 34958B106 | 217150.72 | 60487666 | SH | DEFINED | 01 |
| FREEPOR-T-MCMORAN COPPER & GO | 35671D857 | 1,443 | 16900 | SH | DEFINED | 01 |
| FREEPOR-T-MCMORAN COPPER & GO | 35671D857 | 614 | 7268 | SH | DEFINED | 02 |

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| FTI CONSULTING INC | | 302941AB5 | 17 | 14000 | PRN | DEFINED | 01 |
| FUELCELL ENERGY INC | | 35952H106 | 45 | 37300 | SH | DEFINED | 01 |
| FURNITURE BRANDS INTL INC | | 360921100 | 73 | 13600 | SH | DEFINED | 01 |
| GAP INC DEL | | 364760108 | 4,210 | 225970 | SH | DEFINED | 02 |
| GENERAL ELECTRIC CO | | 369604103 | 2,052 | 125804 | SH | DEFINED | 02 |
| GENERAL GROWTH PPTYS INC | | 370021107 | 3,572 | 229032 | SH | DEFINED | 01 |
| GENERAL MLS INC | | 370334104 | 684 | 18779 | SH | DEFINED | 02 |
| GENTIVA HEALTH SERVICES INC | | 37247A102 | 388 | 17800 | SH | DEFINED | 02 |
| GENZYME CORP | | 372917104 | 773 | 10927 | SH | DEFINED | 01 |
| GEORGIA GULF CORP | | 373200302 | 2,253 | 137908 | SH | DEFINED | 01 |
| GILEAD SCIENCES INC | | 375558AG8 | 4,736 | 4596000 | PRN | DEFINED | 01 |
| GILEAD SCIENCES INC | | 375558AH6 | 2,647 | 2412000 | PRN | DEFINED | 01 |
| GOL LINHAS AEREAS INTL G S A | | 38045R107 | 3,554 | 226125 | SH | DEFINED | 02 |
| GOLDCORP INC NEW | | 380956409 | 785 | 18058 | SH | DEFINED | 02 |
| GOLDEN STAR RES LTD CDA | | 38119TAC8 | 3,652 | 3093000 | SH | DEFINED | 01 |
| GOLDMAN SACHS GROUP INC | | 38141G104 | 17,077 | 118119 | SH | DEFINED | 01 |
| GREAT ATLANTIC & PAC TEA INC | | 390064103 | 513 | 129690 | SH | DEFINED | 01 |
| GREEN DOT CORP | | 39304D102 | 353 | 7300 | SH | DEFINED | 01 |
| GSI COMMERCE INC | | 36238G102 | 592 | 24000 | SH | DEFINED | 01 |
| GUSHAN ENVIRONMENTAL ENRGY L | | 40330W106 | 7 | 11800 | SH | DEFINED | 01 |
| GYMBOREE CORP | | 403777105 | 1,038 | 25000 | SH | DEFINED | 02 |
| HARTFORD FINL SVCS GROUP INC | | 416515104 | 273 | 11913 | SH | DEFINED | 01 |
| HARTFORD FINL SVCS GROUP INC | | 416515104 | 2,350 | 101581 | SH | DEFINED | 02 |
| HATTERAS FINL CORP | | 41902R103 | 930 | 32700 | SH | DEFINED | 01 |
| HDFC BANK LTD | | 40415F101 | 433 | 2353 | SH | DEFINED | 01 |
| HEALTH CARE REIT INC | | 42217K106 | 577 | 12190 | SH | DEFINED | 01 |
| HEALTH CARE REIT INC | | 42217KAQ9 | 756 | 681000 | PRN | DEFINED | 01 |
| HELICOS BIOSCIENCES CORP | | 42326R109 | 71 | 149500 | SH | DEFINED | 01 |
| HERTZ GLOBAL HOLDINGS INC | | 42805TAA3 | 368 | 250000 | PRN | DEFINED | 01 |
| HOLOGIC INC | | 436440AA9 | 948 | 1025000 | PRN | DEFINED | 01 |
| HONEYWELL INTL INC | | 438516106 | 941 | 21381 | SH | DEFINED | 02 |
| HORNBECK OFFSHORE SVCS | | 440543106 | 179 | 9218 | SH | DEFINED | 01 |
| HOST HOTELS & RESORTS INC | | 44107P104 | 234 | 16126 | SH | DEFINED | 02 |
| HUDSON PAC PPTYS INC | | 444097109 | 184 | 11300 | SH | DEFINED | 01 |
| HUDSON PAC PPTYS INC | | 444097109 | 192 | 11900 | SH | DEFINED | 02 |
| HUMAN GENOME SCIENCES INC | | 444903108 | 202 | 6800 | SH | DEFINED | 01 |
| HUMAN GENOME SCIENCES INC | | 444903AK4 | 4,987 | 2500000 | PRN | DEFINED | 01 |
| ICICI BK LTD | | 45104G104 | 284 | 5717 | SH | DEFINED | 01 |

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|------------------------------|-----------|--------|----------|-----|---------|----|
| ICICI BK LTD | 45104G104 | 988 | 19835 | SH | DEFINED | 02 |
| IDENIX PHARMACEUTICALS INC | 45166R204 | 936 | 301476 | SH | DEFINED | 02 |
| IMAX CORP | 45245E109 | 337 | 20000 | SH | DEFINED | 01 |
| INFORMATICA CORP | 45666QAB8 | 21,296 | 11020000 | PRN | DEFINED | 01 |
| INFOSYS TECHNOLOGIES LTD | 456788108 | 284 | 4225 | SH | DEFINED | 01 |
| INGERSOLL-RAND GLOBAL HLDG C | 45687AAD4 | 5,014 | 2457000 | SH | DEFINED | 01 |
| INNOPHOS HOLDINGS INC | 45774N108 | 342 | 10360 | SH | DEFINED | 01 |
| INTEL CORP | 458140100 | 1,176 | 61184 | SH | DEFINED | 02 |
| INTEL CORP | 458140AD2 | 1,730 | 1752000 | PRN | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | 459200101 | 231 | 1729 | SH | DEFINED | 01 |
| INTERNATIONAL BUSINESS MACHS | 459200101 | 260 | 1939 | SH | DEFINED | 02 |
| INTERNATIONAL COAL GRP INC N | 45928HAG1 | 496 | 431000 | PRN | DEFINED | 01 |
| INTERNATIONAL GAME TECHNOLOG | 459902AQ5 | 4,335 | 4003000 | PRN | DEFINED | 01 |
| INTERPUBLIC GROUP COS INC | 460690BA7 | 1,178 | 1083000 | PRN | DEFINED | 01 |
| INTERSIL CORP | 46069S109 | 3,607 | 308601 | SH | DEFINED | 01 |
| INTUIT | 461202103 | 1,022 | 23350 | SH | DEFINED | 01 |
| INTUITIVE SURGICAL INC | 46120E602 | 230 | 813 | SH | DEFINED | 02 |
| INVITROGEN CORP | 46185RAK6 | 63 | 56000 | PRN | DEFINED | 01 |
| ISHARES INC | 464286400 | 3,941 | 51569 | SH | DEFINED | 02 |
| ISHARES INC | 464286673 | 196 | 14868 | SH | DEFINED | 02 |
| ISHARES INC | 464286848 | 121 | 12247 | SH | DEFINED | 02 |
| ISHARES INC | 464286871 | 1,305 | 71965 | SH | DEFINED | 02 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | | | COLUMN 6 | COLUMN 7 |
|-----------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-----------|----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN | |
| ISHARES SILVER TRUST | | 46428Q109 | 4,168 | 195600 | SH | DEFINED | 01 | |
| ISHARES TR | | 464287101 | 629 | 12215 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287242 | 1,236 | 10932 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287473 | 231 | 5727 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287598 | 273 | 4629 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287622 | 315 | 4991 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287739 | 268 | 5076 | SH | DEFINED | 02 | |
| ISHARES TR | | 464287846 | 19,144 | 334 | SH | DEFINED | 02 | |
| ISHARES TR | | 464288182 | 1,131 | 18700 | SH | DEFINED | 02 | |
| ISHARES TR | | 464288372 | 748 | 21775 | SH | DEFINED | 01 | |
| ISIS PHARMACEUTICALS INC | | 464330109 | 433 | 51600 | SH | DEFINED | 01 | |
| ITAU UNIBANCO HLDG SA | | 465562106 | 519 | 21483 | SH | DEFINED | 01 | |
| JABIL CIRCUIT INC | | 466313103 | 492 | 34267 | SH | DEFINED | 02 | |
| JEFFERIES GROUP INC NEW | | 472319AG7 | 927 | 918000 | PRN | DEFINED | 01 | |
| JOHNSON & JOHNSON | | 478160104 | 1,010 | 16246 | SH | DEFINED | 02 | |
| JPMORGAN CHASE & CO | | 46625H100 | 2,689 | 70673 | SH | DEFINED | 01 | |
| JPMORGAN CHASE & CO | | 46625H100 | 9,087 | 238287 | SH | DEFINED | 02 | |
| K V PHARMACEUTICAL CO | | 482740AC1 | 2,340 | 4000000 | PRN | DEFINED | 01 | |
| KB FINANCIAL GROUP INC | | 48241A105 | 251 | 5875 | SH | DEFINED | 01 | |
| KELLOGG CO | | 487836108 | 216 | 4300 | SH | DEFINED | 02 | |
| KIMBERLY CLARK CORP | | 494368103 | 212 | 3257 | SH | DEFINED | 02 | |
| KINROSS GOLD CORP | | 496902404 | 959 | 51078 | SH | DEFINED | 02 | |
| KLA-TENCOR CORP | | 482480100 | 501 | 14378 | SH | DEFINED | 02 | |
| KOREA ELECTRIC PWR | | 500631106 | 153 | 11868 | SH | DEFINED | 01 | |
| KRAFT FOODS INC | | 50075N104 | 878 | 28313 | SH | DEFINED | 02 | |
| KRATON PERFORMANCE POLYMERS | | 50077C106 | 304 | 11200 | SH | DEFINED | 01 | |

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|----------------------------|-----------|-------|---------|-----|---------|----|
| KROGER CO | 501044101 | 494 | 22824 | SH | DEFINED | 01 |
| L-3 COMMUNICATIONS CORP | 502413AW7 | 5,522 | 5484000 | PRN | DEFINED | 01 |
| LABORATORY CORP AMER HLDGS | 50540RAG7 | 5,099 | 4836000 | SH | DEFINED | 01 |
| LAS VEGAS SANDS CORP | 517834107 | 2,578 | 74000 | SH | DEFINED | 01 |
| LEAR CORP | 521865204 | 1,586 | 20104 | SH | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | 52729N100 | 1,213 | 1295600 | SH | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | 52729NBF6 | 119 | 120000 | PRN | DEFINED | 01 |
| LEVEL 3 COMMUNICATIONS INC | 52729NBK5 | 47 | 50000 | PRN | DEFINED | 01 |
| LIBERTY MEDIA CORP | 530715AR2 | 19 | 30000 | PRN | DEFINED | 01 |
| LIBERTY MEDIA CORP NEW | 530718AF2 | 141 | 129000 | PRN | DEFINED | 01 |
| LIFEPOINT HOSPITALS INC | 53219LAG4 | 2,788 | 2850000 | PRN | DEFINED | 01 |
| LINCARE HLDGS INC | 532791AE0 | 5,317 | 5000000 | PRN | DEFINED | 01 |
| LINCOLN NATL CORP IND | 534187109 | 2,859 | 119524 | SH | DEFINED | 01 |
| LINEAR TECHNOLOGY CORP | 535678106 | 949 | 30940 | SH | DEFINED | 02 |
| LIQUIDITY SERVICES INC | 53635B107 | 377 | 23600 | SH | DEFINED | 01 |
| LOCKHEED MARTIN CORP | 539830109 | 295 | 4117 | SH | DEFINED | 02 |
| LORILLARD INC | 544147101 | 863 | 10754 | SH | DEFINED | 01 |
| LOUISIANA PAC CORP | 546347105 | 333 | 44000 | SH | DEFINED | 01 |
| LUCENT TECHNOLOGIES INC | 549463AH0 | 1,154 | 1255000 | PRN | DEFINED | 01 |
| M & T BK CORP | 55261F104 | 583 | 7106 | SH | DEFINED | 02 |
| MAGMA DESIGN AUTOMATION | 559181102 | 98 | 26500 | SH | DEFINED | 01 |
| MANITOWOC INC | 563571108 | 1,132 | 93500 | SH | DEFINED | 01 |
| MARINER ENERGY INC | 56845T305 | 627 | 25895 | SH | DEFINED | 01 |
| MASCO CORP | 574599BB1 | 167 | 321000 | SH | DEFINED | 01 |
| MBIA INC | 55262C100 | 3,948 | 392911 | SH | DEFINED | 01 |
| MCAFEЕ INC | 579064106 | 3,308 | 70009 | SH | DEFINED | 01 |
| MCCLATCHY CO | 579489105 | 157 | 40000 | SH | DEFINED | 01 |
| MCDONALDS CORP | 580135101 | 1,928 | 25958 | SH | DEFINED | 02 |
| MCKESSON CORP | 58155Q103 | 235 | 3793 | SH | DEFINED | 02 |
| MEAD JOHNSON NUTRITION CO | 582839106 | 3,428 | 60493 | SH | DEFINED | 02 |
| MECHEL OAO | 583840103 | 2,253 | 90698 | SH | DEFINED | 02 |
| MEDCO HEALTH SOLUTIONS INC | 58405U102 | 2,202 | 42306 | SH | DEFINED | 01 |
| MEDTRONIC INC | 585055AM8 | 8,621 | 8621000 | PRN | DEFINED | 01 |
| MEMC ELECTR MATLS INC | 552715104 | 1,414 | 118637 | SH | DEFINED | 01 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 |
|----------------------------|----------------|-----------|--------------------|--------------------|---|------------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ INVESTMENT DISCRETION | OT MAN |
| MERCK & CO INC NEW | | 58933Y105 | 852 | 23155 | SH | DEFINED 01 |
| MERCK & CO INC NEW | | 58933Y105 | 586 | 15795 | SH | DEFINED 02 |
| METLIFE INC | | 59156R108 | 1,376 | 35301 | SH | DEFINED 02 |
| MF GLOBAL LTD | | 55276YAB2 | 93 | 81000 | PRN | DEFINED 01 |
| MGIC INVT CORP WIS | | 552848AD5 | 1,088 | 1000000 | PRN | DEFINED 01 |
| MICROCHIP TECHNOLOGY INC | | 595017AB0 | 1,009 | 900000 | PRN | DEFINED 01 |
| MICRON TECHNOLOGY INC | | 595112103 | 1,471 | 204090 | SH | DEFINED 01 |
| MICRON TECHNOLOGY INC | | 595112103 | 111 | 15450 | SH | DEFINED 02 |
| MICRON TECHNOLOGY INC | | 595112AH6 | 4,655 | 5216000 | PRN | DEFINED 01 |
| MICRON TECHNOLOGY INC | | 595112AJ2 | 4,770 | 3003000 | PRN | DEFINED 01 |
| MICROSOFT CORP | | 594918104 | 23,489 | 959131 | SH | DEFINED 01 |
| MILLICOM INTL CELLULAR S A | | L6388F110 | 1,919 | 20000 | SH | DEFINED 01 |
| MILLICOM INTL CELLULAR S A | | L6388F110 | 424 | 4443 | SH | DEFINED 02 |
| MINEFINDERS LTD | | 602900AB8 | 1,613 | 1500000 | SH | DEFINED 01 |

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|-----------------------------|-----------|--------|---------|-----|---------|----|
| MOBILE TELESYSTEMS OJSC | 607409109 | 6,150 | 292583 | SH | DEFINED | 02 |
| MOHAWK INDS INC | 608190104 | 290 | 5468 | SH | DEFINED | 02 |
| MOLSON COORS BREWING CO | 60871RAA8 | 125 | 112000 | PRN | DEFINED | 01 |
| MOLYCROP INC DEL | 608753109 | 557 | 19700 | SH | DEFINED | 01 |
| MONSANTO CO NEW | 61166W101 | 26,094 | 544432 | SH | DEFINED | 01 |
| MONSANTO CO NEW | 61166W101 | 7,327 | 152584 | SH | DEFINED | 02 |
| MORGAN STANLEY | 617446448 | 545 | 22100 | SH | DEFINED | 01 |
| MOSAIC CO | 61945A107 | 205 | 3500 | SH | DEFINED | 01 |
| MOTOROLA INC | 620076109 | 2,033 | 238422 | SH | DEFINED | 01 |
| MUELLER WTR PRODS INC | 624758108 | 764 | 253300 | SH | DEFINED | 01 |
| NASH FINCH CO | 631158102 | 518 | 12195 | SH | DEFINED | 01 |
| NASH FINCH CO | 631158AD4 | 1,169 | 2362000 | PRN | DEFINED | 01 |
| NAVISTAR INTL CORP NEW | 63934E108 | 901 | 20650 | SH | DEFINED | 01 |
| NAVISTAR INTL CORP NEW | 63934EAL2 | 3,028 | 2698000 | PRN | DEFINED | 01 |
| NBTY INC | 628782104 | 558 | 10150 | SH | DEFINED | 01 |
| NETAPP INC | 64110DAB0 | 7,802 | 4788000 | PRN | DEFINED | 01 |
| NETEZZA CORP | 64111N101 | 269 | 10000 | SH | DEFINED | 01 |
| NETEZZA CORP | 64111N101 | 840 | 31249 | SH | DEFINED | 02 |
| NETLIST INC | 64118P109 | 1,407 | 472360 | SH | DEFINED | 01 |
| NEWMONT MINING CORP | 651639106 | 4,421 | 70400 | SH | DEFINED | 01 |
| NEWMONT MINING CORP | 651639AH9 | 1,441 | 993000 | PRN | DEFINED | 01 |
| NII HLDGS INC | 62913FAJ1 | 3,655 | 3770000 | PRN | DEFINED | 01 |
| NORDSTROM INC | 655664100 | 10,819 | 290838 | SH | DEFINED | 01 |
| NORTHROP GRUMMAN CORP | 666807102 | 293 | 4859 | SH | DEFINED | 02 |
| NOVARTIS A G | 66987V109 | 576 | 10000 | SH | DEFINED | 01 |
| NPS PHARMACEUTICALS INC | 62936P103 | 181 | 26500 | SH | DEFINED | 01 |
| NRG ENERGY INC | 629377508 | 367 | 17650 | SH | DEFINED | 01 |
| NUTRI SYS INC NEW | 67069D108 | 495 | 25756 | SH | DEFINED | 01 |
| NYSE EURONEXT | 629491101 | 1,551 | 54289 | SH | DEFINED | 01 |
| OASIS PETE INC NEW | 674215108 | 718 | 37100 | SH | DEFINED | 01 |
| OCCIDENTAL PETE CORP DEL | 674599105 | 475 | 6075 | SH | DEFINED | 01 |
| OIL STS INTL INC | 678026AB1 | 1,850 | 1208000 | PRN | DEFINED | 01 |
| OLD REP INTL CORP | 680223104 | 988 | 71385 | SH | DEFINED | 01 |
| OLD REP INTL CORP | 680223AF1 | 7,610 | 5832000 | PRN | DEFINED | 01 |
| OMNICARE INC | 681904AL2 | 278 | 323000 | PRN | DEFINED | 01 |
| OMNIVISION TECHNOLOGIES INC | 682128103 | 1,547 | 67147 | SH | DEFINED | 01 |
| ONYX PHARMACEUTICALS INC | 683399109 | 413 | 15683 | SH | DEFINED | 01 |
| OPLINK COMMUNICATIONS INC | 68375Q403 | 1,608 | 79500 | SH | DEFINED | 02 |
| ORACLE CORP | 68389X105 | 15,887 | 591701 | SH | DEFINED | 01 |
| ORASURE TECHNOLOGIES INC | 68554V108 | 506 | 125000 | SH | DEFINED | 01 |
| ORIGIN AGRITECH LIMITED | G67828106 | 680 | 83379 | SH | DEFINED | 02 |
| ORMAT TECHNOLOGIES INC | 686688102 | 273 | 9370 | SH | DEFINED | 01 |
| OWENS ILL INC | 690768403 | 202 | 7200 | SH | DEFINED | 01 |
| PACCAR INC | 693718108 | 515 | 10784 | SH | DEFINED | 02 |
| PACTIV CORP | 695257105 | 2,796 | 84808 | SH | DEFINED | 01 |
| PDL BIOPHARMA INC | 69329Y104 | 404 | 76900 | SH | DEFINED | 01 |

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| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|-----------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| PETROHAWK ENERGY CORP | | 716495106 | 606 | 37553 | SH | DEFINED | 01 |
| PETROHAWK ENERGY CORP | | 716495106 | 234 | 14513 | SH | DEFINED | 02 |

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|------------------------------|-----------|-------|---------|-----|---------|----|
| PETROLEO BRASILEIRO SA PETRO | 71654V101 | 341 | 10392 | SH | DEFINED | 01 |
| PETROLEO BRASILEIRO SA PETRO | 71654V408 | 785 | 21832 | SH | DEFINED | 02 |
| PFIZER INC | 717081103 | 7,726 | 450000 | SH | DEFINED | 01 |
| PFIZER INC | 717081103 | 482 | 27784 | SH | DEFINED | 02 |
| PG&E CORP | 69331C108 | 464 | 10220 | SH | DEFINED | 01 |
| PG&E CORP | 69331C108 | 279 | 6127 | SH | DEFINED | 02 |
| PHARMACYCLICS INC | 716933106 | 189 | 23500 | SH | DEFINED | 01 |
| PHH CORP | 693320AH6 | 1,172 | 1000000 | PRN | DEFINED | 01 |
| PIEDMONT OFFICE REALTY TR IN | 720190206 | 1,032 | 54579 | SH | DEFINED | 01 |
| PLACER DOME INC | 725906AK7 | 376 | 200000 | SH | DEFINED | 01 |
| PLAINS EXPL& PRODTN CO | 726505100 | 3,554 | 133267 | SH | DEFINED | 01 |
| PLUM CREEK TIMBER CO INC | 729251108 | 1,506 | 42675 | SH | DEFINED | 01 |
| PNC FINL SVCS GROUP INC | 693475105 | 3,275 | 63108 | SH | DEFINED | 01 |
| POLYCOM INC | 73172K104 | 862 | 31604 | SH | DEFINED | 01 |
| POSCO | 693483109 | 382 | 3357 | SH | DEFINED | 01 |
| POTASH CORP SASK INC | 73755L107 | 1,627 | 11300 | SH | DEFINED | 01 |
| POTLATCH CORP NEW | 737630103 | 1,088 | 32000 | SH | DEFINED | 01 |
| POWERSHARES QQQ TRUST | 73935A104 | 8,299 | 169126 | SH | DEFINED | 01 |
| PPL CORP | 69351T106 | 989 | 36328 | SH | DEFINED | 01 |
| PROCTER & GAMBLE CO | 742718109 | 1,799 | 30000 | SH | DEFINED | 01 |
| PROCTER & GAMBLE CO | 742718109 | 475 | 7882 | SH | DEFINED | 02 |
| PROGRESSIVE CORP OHIO | 743315103 | 909 | 43592 | SH | DEFINED | 01 |
| PROLOGIS | 743410102 | 581 | 48451 | SH | DEFINED | 02 |
| PROLOGIS | 743410AQ5 | 1,209 | 1250000 | PRN | DEFINED | 01 |
| PROLOGIS | 743410AY8 | 2,961 | 3000000 | PRN | DEFINED | 01 |
| PROSPECT CAPITAL CORPORATION | 74348T102 | 149 | 15400 | SH | DEFINED | 01 |
| PROTALIX BIOTHERAPEUTICS INC | 74365A101 | 347 | 40000 | SH | DEFINED | 02 |
| PRUDENTIAL FINL INC | 744320102 | 6,347 | 117150 | SH | DEFINED | 01 |
| PUBLIC SVC ENTERPRISE GROUP | 744573106 | 832 | 25096 | SH | DEFINED | 02 |
| PULTE GROUP INC | 745867101 | 452 | 51660 | SH | DEFINED | 01 |
| QLIK TECHNOLOGIES INC | 74733T105 | 227 | 10300 | SH | DEFINED | 01 |
| QUAD / GRAPHICS INC | 747301109 | 517 | 11082 | SH | DEFINED | 01 |
| QUALCOMM INC | 747525103 | 6,788 | 150413 | SH | DEFINED | 01 |
| QUALITY DISTR INC FLA | 74756M102 | 1,286 | 202006 | SH | DEFINED | 01 |
| QUANTUM FUEL SYS TECH WORLDW | 74765E109 | 37 | 74800 | SH | DEFINED | 01 |
| QUIKSILVER INC | 74838C106 | 500 | 127890 | SH | DEFINED | 01 |
| QWEST COMMUNICATIONS INTL IN | 749121BY4 | 3,324 | 2540000 | PRN | DEFINED | 01 |
| RADIANT SYSTEMS INC | 75025N102 | 234 | 13700 | SH | DEFINED | 01 |
| RASER TECHNOLOGIES INC | 754055101 | 37 | 160800 | SH | DEFINED | 01 |
| RAYONIER INC | 754907103 | 1,573 | 31400 | SH | DEFINED | 01 |
| RAYONIER TRS HLDGS INC | 75508AAB2 | 1,361 | 1246000 | PRN | DEFINED | 01 |
| RAYTHEON CO | 755111507 | 312 | 6837 | SH | DEFINED | 02 |
| REALD INC | 75604L105 | 205 | 11100 | SH | DEFINED | 01 |
| REALPAGE INC | 75606N109 | 207 | 10900 | SH | DEFINED | 01 |
| REALTY INCOME CORP | 756109104 | 277 | 8220 | SH | DEFINED | 01 |
| REGAL ENTMT GROUP | 758766109 | 2,296 | 175000 | SH | DEFINED | 01 |
| REGIS CORP MINN | 758932107 | 573 | 30000 | SH | DEFINED | 01 |
| REGIS CORP MINN | 758932AA5 | 1,408 | 1000000 | PRN | DEFINED | 01 |
| RESEARCH IN MOTION LTD | 760975102 | 627 | 12887 | SH | DEFINED | 01 |
| RESEARCH IN MOTION LTD | 760975102 | 416 | 8494 | SH | DEFINED | 02 |
| RETAIL HOLDRS TR | 76127U101 | 2,818 | 28550 | SH | DEFINED | 01 |
| RIO TINTO PLC | 767204100 | 2,443 | 41604 | SH | DEFINED | 01 |
| ROWAN COS INC | 779382100 | 1,025 | 34591 | SH | DEFINED | 02 |
| RUBICON TECHNOLOGY INC | 78112T107 | 2,055 | 90609 | SH | DEFINED | 01 |
| RUDDICK CORP | 781258108 | 512 | 14792 | SH | DEFINED | 01 |
| SAFEWAY INC | 786514208 | 552 | 26107 | SH | DEFINED | 01 |
| SANDERSON FARMS INC | 800013104 | 571 | 13729 | SH | DEFINED | 02 |
| SANDISK CORP | 80004CAC5 | 2,504 | 2727000 | PRN | DEFINED | 01 |

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|-------------------------------|----------------|-----------|--------------------|--------------------|------------|--------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| SANDISK CORP | | 80004CAD3 | 4,097 | 4406000 | PRN | | DEFINED | 01 |
| SANDRIDGE ENERGY INC | | 80007P307 | 366 | 64500 | SH | | DEFINED | 02 |
| SBA COMMUNICATIONS CORP | | 78388JAM8 | 11,631 | 7910000 | PRN | | DEFINED | 01 |
| SBA COMMUNICATIONS CORP | | 78388JAN6 | 2,050 | 1846000 | PRN | | DEFINED | 01 |
| SCHLUMBERGER LTD | | 806857108 | 757 | 12302 | SH | | DEFINED | 01 |
| SEAGATE TECHNOLOGY PLC | | G7945M107 | 5,902 | 501241 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | | 81369Y308 | 358 | 12842 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | | 81369Y100 | 25,749 | 785514 | SH | | DEFINED | 01 |
| SELECT SECTOR SPDR TR | | 81369Y209 | 269 | 8837 | SH | | DEFINED | 02 |
| SELECT SECTOR SPDR TR | | 81369Y605 | 1,049 | 72698 | SH | | DEFINED | 02 |
| SEMICONDUCTOR HLDRS TR | | 816636203 | 665 | 24000 | SH | | DEFINED | 02 |
| SESI L L C | | 78412FAH7 | 485 | 500000 | PRN | | DEFINED | 01 |
| SILICONWARE PRECISION INDS L | | 827084864 | 123 | 22801 | SH | | DEFINED | 01 |
| SIX FLAGS ENTMT CORP NEW | | 83001A102 | 877 | 19953 | SH | | DEFINED | 01 |
| SMITHFIELD FOODS INC | | 832248AR9 | 2,732 | 2597000 | PRN | | DEFINED | 01 |
| SMURFIT-STONE CONTAINER CORP | | 83272A104 | 10,780 | 586849 | SH | | DEFINED | 01 |
| SOCIEDAD QUIMICA MINERA DE C | | 833635105 | 220 | 4578 | SH | | DEFINED | 01 |
| SOLUTIA INC | | 834376501 | 2,891 | 180511 | SH | | DEFINED | 01 |
| SOTHEBYS | | 835898107 | 940 | 25537 | SH | | DEFINED | 01 |
| SPDR DOW JONES INDL AVRG ETF | | 78467X109 | 18,182 | 168500 | SH | | DEFINED | 01 |
| SPDR GOLD TRUST | | 78463V107 | 86,707 | 677877 | SH | | DEFINED | 01 |
| SPDR GOLD TRUST | | 78463V107 | 383 | 3017 | SH | | DEFINED | 02 |
| SPDR S&P 500 ETF TR | | 78462F103 | 140,098 | 1227533 | SH | | DEFINED | 01 |
| SPDR SERIES TRUST | | 78464A417 | 2,000 | 50000 | SH | | DEFINED | 01 |
| SPDR SERIES TRUST | | 78464A888 | 989 | 63027 | SH | | DEFINED | 02 |
| SPRINT NEXTEL CORP | | 852061100 | 1,048 | 226550 | SH | | DEFINED | 01 |
| ST JUDE MED INC | | 790849103 | 1,573 | 40000 | SH | | DEFINED | 01 |
| STANLEY BLACK & DECKER INC | | 854502101 | 402 | 6571 | SH | | DEFINED | 01 |
| STEEL DYNAMICS INC | | 858119AP5 | 1,348 | 1193000 | PRN | | DEFINED | 01 |
| STERLITE INDS INDIA LTD | | 859737AB4 | 897 | 927000 | SH | | DEFINED | 01 |
| STRYKER CORP | | 863667101 | 247 | 4901 | SH | | DEFINED | 02 |
| SUPERVALU INC | | 868536103 | 566 | 49149 | SH | | DEFINED | 01 |
| SVB FINL GROUP | | 78486QAB7 | 6,669 | 6548000 | PRN | | DEFINED | 01 |
| SYMANTEC CORP | | 871503AF5 | 1,839 | 1704000 | PRN | | DEFINED | 01 |
| TAIWAN SEMICONDUCTOR MFG LTD | | 874039100 | 449 | 44289 | SH | | DEFINED | 01 |
| TAIWAN SEMICONDUCTOR MFG LTD | | 874039100 | 506 | 50000 | SH | | DEFINED | 02 |
| TAKE-TWO INTERACTIVE SOFTWARE | | 874054AA7 | 3,567 | 3030000 | PRN | | DEFINED | 01 |
| TALBOTS INC | | 874161102 | 306 | 23393 | SH | | DEFINED | 01 |
| TECH DATA CORP | | 878237AE6 | 17 | 17000 | PRN | | DEFINED | 01 |
| TEKELEC | | 879101103 | 2,331 | 179894 | SH | | DEFINED | 01 |
| TERADATA CORP DEL | | 88076W103 | 1,171 | 30386 | SH | | DEFINED | 01 |
| TEREX CORP NEW | | 880779AV5 | 5,234 | 3291000 | PRN | | DEFINED | 01 |
| TESLA MTRS INC | | 88160R101 | 436 | 21400 | SH | | DEFINED | 01 |
| TEVA PHARMACEUTICAL FIN CO B | | 88165FAA0 | 2,813 | 2408000 | SH | | DEFINED | 01 |
| TEVA PHARMACEUTICAL FIN II L | | 88164RAB3 | 1,559 | 1025000 | PRN | | DEFINED | 01 |
| TEVA PHARMACEUTICAL FIN LLC | | 88163VAE9 | 130 | 107000 | PRN | | DEFINED | 01 |
| TEXTRON INC | | 883203101 | 2,073 | 100872 | SH | | DEFINED | 01 |
| TEXTRON INC | | 883203BN0 | 17,826 | 10483000 | PRN | | DEFINED | 01 |
| THERMO FISHER SCIENTIFIC INC | | 883556102 | 3,880 | 81044 | SH | | DEFINED | 01 |
| TIFFANY & CO NEW | | 886547108 | 404 | 8691 | SH | | DEFINED | 02 |
| TIME WARNER CABLE INC | | 88732J207 | 302 | 5595 | SH | | DEFINED | 02 |
| TIME WARNER TELECOM INC | | 887319AC5 | 1,162 | 1000000 | PRN | | DEFINED | 01 |

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|---------------------------|-----------|-------|---------|----|---------|----|
| TORONTO DOMINION BK ONT | 891160509 | 1,022 | 14150 | SH | DEFINED | 01 |
| TOWERS WATSON & CO | 891894107 | 290 | 5900 | SH | DEFINED | 01 |
| TRANSDIGM GROUP INC | 893641100 | 273 | 4400 | SH | DEFINED | 02 |
| TRANSOCEAN INC | 893830AU3 | 2,033 | 2045000 | SH | DEFINED | 01 |
| TRANSOCEAN INC | 893830AV1 | 2,444 | 2505000 | SH | DEFINED | 01 |
| TRANSOCEAN INC | 893830AW9 | 10 | 11000 | SH | DEFINED | 01 |
| TRW AUTOMOTIVE HLDGS CORP | 872648106 | 7,896 | 190000 | SH | DEFINED | 01 |
| TYSON FOODS INC | 902494103 | 512 | 32581 | SH | DEFINED | 02 |

FORM 13F INFORMATION TABLE

| COLUMN 1 | COLUMN 2 | COLUMN 3 | COLUMN 4 | COLUMN 5 | COLUMN 6 | COLUMN 7 | |
|------------------------------|----------------|-----------|--------------------|--------------------|---------------------|--------------------------|-----------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x\$1000) | SHRS OR PRN AMT | SH/ PUT/ CALL | INVESTMENT DISCRETION | OT MAN |
| TYSON FOODS INC | | 902494AP8 | 7,086 | 6000000 | PRN | DEFINED | 01 |
| UAL CORP | | 902549807 | 2,564 | 108410 | SH | DEFINED | 01 |
| UAL CORP | | 902549AH7 | 2,422 | 2400000 | PRN | DEFINED | 01 |
| UDR INC | | 902653104 | 566 | 26810 | SH | DEFINED | 01 |
| UIL HLDG CORP | | 902748102 | 1,912 | 67900 | SH | DEFINED | 01 |
| UNION PAC CORP | | 907818108 | 245 | 3008 | SH | DEFINED | 02 |
| UNITED MICROELECTRONICS CORP | | 910873405 | 182 | 65507 | SH | DEFINED | 01 |
| UNITED RENTALS INC | | 911363AL3 | 857 | 565000 | PRN | DEFINED | 01 |
| UNITED STATES NATL GAS FUND | | 912318102 | 1,542 | 250000 | SH | DEFINED | 01 |
| UNITED STATES OIL FUND LP | | 91232N108 | 938 | 27323 | SH | DEFINED | 02 |
| UNITED STATES STL CORP NEW | | 912909108 | 526 | 12000 | SH | DEFINED | 01 |
| UNITED STATES STL CORP NEW | | 912909AE8 | 11,894 | 7694000 | PRN | DEFINED | 01 |
| UNITED TECHNOLOGIES CORP | | 913017109 | 628 | 8779 | SH | DEFINED | 02 |
| UNITED THERAPEUTICS CORP DEL | | 91307CAD4 | 7,196 | 4750000 | PRN | DEFINED | 01 |
| UQM TECHNOLOGIES INC | | 903213106 | 104 | 40800 | SH | DEFINED | 01 |
| URS CORP NEW | | 903236107 | 288 | 7600 | SH | DEFINED | 01 |
| US BANCORP DEL | | 902973304 | 1,933 | 89306 | SH | DEFINED | 02 |
| VALE CAP II | | 91912F201 | 5,860 | 66300 | PRN | DEFINED | 01 |
| VALE CAP II | | 91912F300 | 4,612 | 51000 | PRN | DEFINED | 01 |
| VALE S A | | 91912E105 | 1,312 | 41958 | SH | DEFINED | 01 |
| VALEANT PHARMACEUTICALS INTL | | 91911X104 | 2,580 | 103015 | SH | DEFINED | 01 |
| VALEANT PHARMACEUTICALS INTL | | 91911XAD6 | 3,090 | 1616000 | PRN | DEFINED | 01 |
| VALERO ENERGY CORP NEW | | 91913Y100 | 2,395 | 136779 | SH | DEFINED | 01 |
| VALMONT INDS INC | | 920253101 | 567 | 7840 | SH | DEFINED | 01 |
| VARIAN MED SYS INC | | 92220P105 | 260 | 4285 | SH | DEFINED | 02 |
| VCA ANTECH INC | | 918194101 | 576 | 27373 | SH | DEFINED | 02 |
| VERIZON COMMUNICATIONS INC | | 92343V104 | 4,156 | 126914 | SH | DEFINED | 02 |
| VIRGIN MEDIA INC | | 92769LAB7 | 4,419 | 3000000 | PRN | DEFINED | 01 |
| VISA INC | | 92826C839 | 116,379 | 1567185 | SH | DEFINED | 01 |
| VMWARE INC | | 928563402 | 1,714 | 20188 | SH | DEFINED | 01 |
| VOLCANO CORPORATION | | 928645100 | 982 | 37808 | SH | DEFINED | 01 |
| VORNADO RLTY L P | | 929043AC1 | 2,742 | 2406000 | PRN | DEFINED | 01 |
| VORNADO RLTY L P | | 929043AE7 | 815 | 800000 | PRN | DEFINED | 01 |
| VULCAN MATLS CO | | 929160109 | 768 | 20807 | SH | DEFINED | 02 |
| WABASH NATL CORP | | 929566107 | 291 | 36000 | SH | DEFINED | 01 |
| WELLPOINT INC | | 94973V107 | 3,681 | 65000 | SH | DEFINED | 01 |
| WELLS FARGO & CO NEW | | 949746101 | 7,394 | 294431 | SH | DEFINED | 01 |
| WELLS FARGO & CO NEW | | 949746101 | 2,074 | 82627 | SH | DEFINED | 02 |
| WHITING PETE CORP NEW | | 966387102 | 1,038 | 10877 | SH | DEFINED | 01 |
| WHOLE FOODS MKT INC | | 966837106 | 505 | 13610 | SH | DEFINED | 01 |

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|---------------------------|-----------|-------|------------|---------|----|
| WIMM BILL DANN FOODS OJSC | 97263M109 | 779 | 34956 SH | DEFINED | 02 |
| WINN DIXIE STORES INC | 974280307 | 496 | 69646 SH | DEFINED | 01 |
| WINTHROP RLTY TR | 976391300 | 202 | 16400 SH | DEFINED | 01 |
| WORLD FUEL SVCS CORP | 981475106 | 764 | 29380 SH | DEFINED | 01 |
| XEROX CORP | 984121103 | 517 | 50000 SH | DEFINED | 01 |
| XEROX CORP | 984121103 | 168 | 16289 SH | DEFINED | 02 |
| XILINX INC | 983919AD3 | 134 | 138000 PRN | DEFINED | 01 |
| YAHOO INC | 984332106 | 8,685 | 612925 SH | DEFINED | 01 |
| ZIMMER HLDGS INC | 98956P102 | 1,486 | 28400 SH | DEFINED | 01 |
| ZIONS BANCORPORATION | 989701107 | 1,617 | 75643 SH | DEFINED | 02 |
| ZOLTEK COS INC | 98975W104 | 466 | 48000 SH | DEFINED | 01 |