<DOCUMENT>
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<SEQUENCE>1
<FILENAME>form_13f-soros.txt
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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 13F
FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 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: Soros Fund Management LLC
Address: 888 Seventh Avenue
New York, New York 10106

Form 13F File Number: 028-06420

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: Jodye M. Anzalotta
Title: Assistant General Counsel
Phone: 212-320-5531

Signature, Place, and Date of Signing:

| /s/ Jodye M. Anzalotta | New York, New York | August 16, 2010 |
|---|---|---|
| [Signature] | [City, State] | [Date] |

Report Type (Check only one.):

[X] 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).)

<PAGE>

Form 13F Summary Page

Report Summary:

| | |
|---|---|
| Number of Other Included Managers: | 1 |
| Form 13F Information Table Entry Total: | 862 |
| Form 13F Information Table Value Total: | $5,085,513 (thousands) |

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 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. | 028-10418 | George Soros |

<PAGE>

<TABLE>
<CAPTION>

| ISSUER | TITLE OF CLASS | CUSIP | VALUE (X$1000) | SHRS OR PRN AMT | SH/ PRN | PUT/ CALL | INV DISC | OTHR MGR** | SOLE | SHARED | NONE |
|---|---|---|---|---|---|---|---|---|---|---|---|
| <S> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> | <C> |
| AAR CORP | COM | 000361105 | $ 382 | 22,800 | SH | | SOLE | 1 | X | | |
| A C MOORE ARTS & CRAFTS INC | COM | 00086T103 | $ 90 | 39,600 | SH | | SOLE | 1 | X | | |
| A D C TELECOMMUNICATIONS | COM NEW | 000886309 | $ 7,196 | 971,057 | SH | | SOLE | 1 | X | | |
| A D C TELECOMMUNICATIONS | SUB NT CV FLT 13 | 000886AB7 | $ 62,737 | 70,690,000 | PRN | | SOLE | 1 | X | | |
| AFLAC INC | COM | 001055102 | $ 350 | 8,200 | SH | | SOLE | 1 | X | | |
| AGCO CORP | COM | 001084102 | $ 380 | 14,100 | SH | | SOLE | 1 | X | | |

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| AGL RES INC | COM | 001204106 | $ 845 | 23,600 | SH | SOLE | 1 | X | |
| AMR CORP | COM | 001765106 | $ 8,475 | 1,250,000 | SH | SOLE | 1 | X | |
| AOL INC | COM | 00184X105 | $ 4,998 | 240,400 | SH | SOLE | 1 | X | |
| AT&T INC | COM | 00206R102 | $ 12,214 | 504,932 | SH | SOLE | 1 | X | |
| ABBOTT LABS | COM | 002824100 | $ 1,081 | 23,100 | SH | SOLE | 1 | X | |
| ABRAXAS PETE CORP | COM | 003830106 | $ 96 | 34,200 | SH | SOLE | 1 | X | |
| ACCELRYS INC | COM | 00430U103 | $ 72 | 11,200 | SH | SOLE | 1 | X | |
| ACERGY S A | SPONSORED ADR | 00443E104 | $ 1,946 | 131,600 | SH | SOLE | 1 | X | |
| ACTIVISION BLIZZARD INC | COM | 00507V109 | $ 649 | 61,900 | SH | SOLE | 1 | X | |
| ACTUANT CORP | CL A NEW | 00508X203 | $ 397 | 21,100 | SH | SOLE | 1 | X | |
| ACXIOM CORP | COM | 005125109 | $ 477 | 32,500 | SH | SOLE | 1 | X | |
| ADVANCE AUTO PARTS INC | COM | 00751Y106 | $ 381 | 7,600 | SH | SOLE | 1 | X | |
| AEROPOSTALE | COM | 007865108 | $ 401 | 14,000 | SH | SOLE | 1 | X | |
| ADVANCED MICRO DEVICES INC | COM | 007903107 | $ 489 | 66,800 | SH | SOLE | 1 | X | |
| AETNA INC NEW | COM | 00817Y108 | $ 580 | 22,000 | SH | SOLE | 1 | X | |
| AIR TRANSPORT SERVICES GRP INC | COM | 00922R105 | $ 186 | 39,000 | SH | SOLE | 1 | X | |
| AIRGAS INC | COM | 009363102 | $ 1,910 | 30,700 | SH | SOLE | 1 | X | |
| AIRTRAN HLDGS INC | COM | 00949P108 | $ 119 | 24,500 | SH | SOLE | 1 | X | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | $ 10,522 | 259,364 | SH | SOLE | 1 | X | |
| ALCOA INC | COM | 013817101 | $ 194 | 19,300 | SH | SOLE | 1 | X | |
| ALCATEL-LUCENT | SPONSORED ADR | 013904305 | $ 100 | 39,200 | SH | SOLE | 1 | X | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | $ 1,142 | 38,337 | SH | SHARED (OTHER) | 1 | | X |
| ALLEGIANT TRAVEL CO | COM | 01748X102 | $ 307 | 7,200 | SH | SOLE | 1 | X | |
| ALLIANCE ONE INTL INC | COM | 018772103 | $ 317 | 89,000 | SH | SOLE | 1 | X | |
| ALLIED NEVADA GOLD CORP | COM | 019344100 | $ 44,402 | 2,254,215 | SH | SOLE | 1 | X | |
| ALPHA NATURAL RESOURCES INC | COM | 02076X102 | $ 423 | 12,500 | SH | SOLE | 1 | X | |
| ALTERA CORP | COM | 021441100 | $ 201 | 8,100 | SH | SOLE | 1 | X | |
| AMAZON COM INC | COM | 023135106 | $ 371 | 3,400 | SH | SOLE | 1 | X | |
| AMEDISYS INC | COM | 023436108 | $ 383 | 8,700 | SH | SOLE | 1 | X | |
| AMERICAN AXLE & MFG HLDGS INC | COM | 024061103 | $ 3,665 | 500,000 | SH | SOLE | 1 | X | |
| AMERICAN EAGLE OUTFITTERS | NEW COM | 02553E106 | $ 435 | 37,000 | SH | SOLE | 1 | X | |
| AMERICAN EQTY INVT LIFE HLD CO | COM | 025676206 | $ 241 | 23,400 | SH | SOLE | 1 | X | |
| AMERICAN ITALIAN PASTA CO | CL A | 027070101 | $ 375 | 7,100 | SH | SOLE | 1 | X | |
| AMERICAN OIL & GAS INC NEW | COM | 028723104 | $ 3,140 | 500,000 | SH | SOLE | 1 | X | |
| AMERICAN TOWER CORP | CL A | 029912201 | $ 2,243 | 50,400 | SH | SOLE | 1 | X | |
| AMERICAN WTR WKS CO INC NEW | COM | 030420103 | $ 779 | 37,800 | SH | SOLE | 1 | X | |
| AMERISTAR CASINOS INC | COM | 03070Q101 | $ 577 | 38,300 | SH | SOLE | 1 | X | |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | $ 651 | 20,500 | SH | SOLE | 1 | X | |
| AMERIPRISE FINL INC | COM | 03076C106 | $ 275 | 7,600 | SH | SOLE | 1 | X | |
| AMGEN INC | COM | 031162100 | $ 826 | 15,700 | SH | SOLE | 1 | X | |
| AMKOR TECHNOLOGY INC | COM | 031652100 | $ 312 | 56,600 | SH | SOLE | 1 | X | |
| ANADARKO PETE CORP | COM | 032511107 | $ 1,130 | 31,300 | SH | SOLE | 1 | X | |
| ANNTAYLOR STORES CORP | COM | 036115103 | $ 397 | 24,400 | SH | SOLE | 1 | X | |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | $ 164 | 23,100 | SH | SOLE | 1 | X | |
| AON CORP | COM | 037389103 | $ 802 | 21,600 | SH | SOLE | 1 | X | |
| APACHE CORP | COM | 037411105 | $ 682 | 8,100 | SH | SOLE | 1 | X | |
| APOLLO GROUP INC | CL A | 037604105 | $ 1,355 | 31,900 | SH | SOLE | 1 | X | |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | $ 281 | 17,100 | SH | SOLE | 1 | X | |
| APPLE INC | COM | 037833100 | $ 54,675 | 217,368 | SH | SOLE | 1 | X | |
| APPLE INC | COM | 037833100 | $ 225 | 894 | SH | SHARED (OTHER) | 1 | | X |
| APPLIED INDL TECHNOLOGIES INC | COM | 03820C105 | $ 306 | 12,100 | SH | SOLE | 1 | X | |
| ARENA RESOURCES INC | COM | 040049108 | $ 11,165 | 350,000 | SH | SOLE | 1 | X | |
| ARES CAP CORP | COM | 04010L103 | $ 214 | 17,100 | SH | SOLE | 1 | X | |
| ARMSTRONG WORLD INDS INC NEW | COM | 04247X102 | $ 4,527 | 150,000 | SH | SOLE | 1 | X | |
| ARRIS GROUP INC | COM | 04269Q100 | $ 398 | 39,100 | SH | SOLE | 1 | X | |
| ARROW ELECTRS INC | COM | 042735100 | $ 208 | 9,300 | SH | SOLE | 1 | X | |
| ART TECHNOLOGY GROUP INC | COM | 04289L107 | $ 82 | 24,000 | SH | SOLE | 1 | X | |
| ARTHROCARE CORP | COM | 043136100 | $ 261 | 8,500 | SH | SOLE | 1 | X | |
| ARUBA NETWORKS INC | COM | 043176106 | $ 947 | 66,500 | SH | SOLE | 1 | X | |
| ASPEN TECHNOLOGY INC | COM | 045327103 | $ 381 | 35,000 | SH | SOLE | 1 | X | |
| ATLAS AIR WORLDWIDE HLDGS INC | COM NEW | 049164205 | $ 276 | 5,800 | SH | SOLE | 1 | X | |
| ATLAS ENERGY INC | COM | 049298102 | $ 877 | 32,400 | SH | SOLE | 1 | X | |
| ATMOS ENERGY CORP | COM | 049560105 | $ 906 | 33,500 | SH | SOLE | 1 | X | |
| ATWOOD OCEANICS INC | COM | 050095108 | $ 447 | 17,500 | SH | SOLE | 1 | X | |
| AUDIOVOX CORP | CL A | 050757103 | $ 129 | 17,600 | SH | SOLE | 1 | X | |
| AUTOMATIC DATA PROCESSING INC | COM | 053015103 | $ 354 | 8,800 | SH | SOLE | 1 | X | |
| AUTOZONE INC | COM | 053332102 | $ 309 | 1,600 | SH | SOLE | 1 | X | |
| AVNET INC | COM | 053807103 | $ 475 | 19,700 | SH | SOLE | 1 | X | |
| BPZ RESOURCES INC | COM | 055639108 | $ 28,419 | 6,847,875 | SH | SOLE | 1 | X | |
| BMC SOFTWARE INC | COM | 055921100 | $ 367 | 10,600 | SH | SOLE | 1 | X | |
| BAIDU INC | SPON ADR REP A | 056752108 | $ 4,085 | 60,000 | SH | SOLE | 1 | X | |
| BAIDU INC | SPON ADR REP A | 056752108 | $ 207 | 3,046 | SH | SHARED (OTHER) | 1 | | X |
| BALDOR ELEC CO | COM | 057741100 | $ 339 | 9,400 | SH | SOLE | 1 | X | |
| BANCO SANTANDER BRASIL S A | ADS REP 1 UNIT | 05967A107 | $ 617 | 59,700 | SH | SOLE | 1 | X | |
| BANK OF AMERICA CORPORATION | COM | 060505104 | $ 4,871 | 339,000 | SH | SOLE | 1 | X | |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | $ 308 | 6,700 | SH | SOLE | 1 | X | |
| BARD C R INC | COM | 067383109 | $ 675 | 8,700 | SH | SOLE | 1 | X | |
| BARRICK GOLD CORP | COM | 067901108 | $ 895 | 19,700 | SH | SOLE | 1 | X | |
| BARRICK GOLD CORP | COM | 067901108 | $ 8,645 | 190,378 | SH | SHARED (OTHER) | 1 | | X |
| BARRETT BILL CORP | COM | 06846N104 | $ 434 | 14,100 | SH | SOLE | 1 | X | |
| BAXTER INTL INC | COM | 071813109 | $ 2,894 | 71,200 | SH | SOLE | 1 | X | |
| BED BATH & BEYOND INC | COM | 075896100 | $ 419 | 11,300 | SH | SOLE | 1 | X | |
| BELDEN INC | COM | 077454106 | $ 299 | 13,600 | SH | SOLE | 1 | X | |
| BELO CORP | COM SER A | 080555105 | $ 69 | 12,100 | SH | SOLE | 1 | X | |
| BERKLEY W R CORP | COM | 084423102 | $ 273 | 10,300 | SH | SOLE | 1 | X | |
| BERKSHIRE HATHAWAY INC | | | | | | | | | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| DEL | CL A | 084670108 | $ 1,440 | 12 | SH | | SOLE | 1 | X | |
| BERKSHIRE HATHAWAY INC DEL | CL B NEW | 084670702 | $ 966 | 12,117 | SH | | SOLE | 1 | X | |
| BEST BUY INC | COM | 086516101 | $ 31,723 | 936,895 | SH | | SOLE | 1 | X | |
| BIG LOTS INC | COM | 089302103 | $ 334 | 10,400 | SH | | SOLE | 1 | X | |
| BIOMARIN PHARMACEUTICAL INC | COM | 09061G101 | $ 525 | 27,700 | SH | | SOLE | 1 | X | |
| BIOGEN IDEC INC | COM | 09062X103 | $ 522 | 11,000 | SH | | SOLE | 1 | X | |
| BIOFUEL ENERGY CORP | COM | 09064Y109 | $ 89 | 66,600 | SH | | SOLE | 1 | X | |
| BLACKBOARD INC | SR NT CV 3.25%27 | 091935AA4 | $ 92,939 | 92,534,000 | PRN | | SOLE | 1 | X | |
| BLACKROCK INC | COM | 09247X101 | $ 239 | 1,665 | SH | | SOLE | 1 | X | |
| BLOCK H & R INC | COM | 093671105 | $ 80 | 5,100 | SH | | SOLE | 1 | X | |
| BLOCK H & R INC | COM | 093671105 | $ 1,769 | 112,765 | SH | | SHARED (OTHER) | 1 | | X |
| BLUEFLY INC | COM NEW | 096227301 | $ 11,849 | 5,924,515 | SH | | SOLE | 1 | X | |
| BOEING CO | COM | 097023105 | $ 515 | 8,200 | SH | | SOLE | 1 | X | |
| BOEING CO | COM | 097023105 | $ 6,275 | 100,000 | SH | Call | SOLE | 1 | X | |
| BOISE INC | COM | 09746Y105 | $ 116 | 21,100 | SH | | SOLE | 1 | X | |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | $ 535 | 92,300 | SH | | SOLE | 1 | X | |
| BRANDYWINE RLTY TR | SH BEN INT NEW | 105368203 | $ 130 | 12,100 | SH | | SOLE | 1 | X | |
| BRIDGEPOINT ED INC | COM | 10807M105 | $ 319 | 20,200 | SH | | SOLE | 1 | X | |
| BRIGHAM EXPLORATION CO | COM | 109178103 | $ 7,690 | 500,000 | SH | | SOLE | 1 | X | |
| BROADRIDGE FINL SOLUTIONS INC | COM | 11133T103 | $ 537 | 28,200 | SH | | SOLE | 1 | X | |
| BROCADE COMMUNICATIONS SYS INC | COM NEW | 111621306 | $ 740 | 143,500 | SH | | SOLE | 1 | X | |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | $ 296 | 13,100 | SH | | SOLE | 1 | X | |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | $ 543 | 24,000 | SH | | SHARED (OTHER) | 1 | | X |
| BROOKFIELD PPTYS CORP | COM | 112900105 | $ 279 | 19,900 | SH | | SOLE | 1 | X | |
| BRUKER CORP | COM | 116794108 | $ 143 | 11,800 | SH | | SOLE | 1 | X | |
| BRUNSWICK CORP | COM | 117043109 | $ 124 | 10,000 | SH | | SOLE | 1 | X | |
| BUFFALO WILD WINGS INC | COM | 119848109 | $ 289 | 7,900 | SH | | SOLE | 1 | X | |
| BURGER KING HLDGS INC | COM | 121208201 | $ 214 | 12,700 | SH | | SOLE | 1 | X | |
| CBS CORP NEW | CL B | 124857202 | $ 321 | 24,800 | SH | | SOLE | 1 | X | |
| CF INDS HLDGS INC | COM | 125269100 | $ 774 | 12,200 | SH | | SOLE | 1 | X | |
| CIGNA CORP | COM | 125509109 | $ 1,711 | 55,100 | SH | | SOLE | 1 | X | |
| CIT GROUP INC | COM NEW | 125581801 | $ 6,582 | 194,400 | SH | | SOLE | 1 | X | |
| CKX INC | COM | 12562M106 | $ 83 | 16,700 | SH | | SOLE | 1 | X | |
| CME GROUP INC | COM | 12572Q105 | $ 2,772 | 9,846 | SH | | SOLE | 1 | X | |
| CMS ENERGY CORP | COM | 125896100 | $ 769 | 52,500 | SH | | SOLE | 1 | X | |
| CNA FINL CORP | COM | 126117100 | $ 284 | 11,100 | SH | | SOLE | 1 | X | |
| CNO FINL GROUP INC | COM | 12621E103 | $ 281 | 56,800 | SH | | SOLE | 1 | X | |
| CSX CORP | COM | 126408103 | $ 1,752 | 35,300 | SH | | SOLE | 1 | X | |
| CVS CAREMARK CORPORATION | COM | 126650100 | $ 53,254 | 1,816,298 | SH | | SOLE | 1 | X | |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C109 | $ 5,364 | 223,413 | SH | | SOLE | 1 | X | |
| CABOT CORP | COM | 127055101 | $ 6,536 | 271,100 | SH | | SOLE | 1 | X | |
| CACI INTL INC | CL A | 127190304 | $ 969 | 22,800 | SH | | SOLE | 1 | X | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | $ 167 | 28,900 | SH | | SOLE | 1 | X | |
| CADENCE DESIGN SYSTEM INC | COM | 127387108 | $ 290 | 50,000 | SH | | SHARED (OTHER) | 1 | | X |
| CADENCE DESIGN SYSTEM INC | SR NT CV1.375%11 | 127387AD0 | $102,623 | 104,054,000 | PRN | | SOLE | 1 | X | |
| CADENCE DESIGN SYSTEM INC | SR NT CV 1.5%13 | 127387AF5 | $ 80,183 | 90,880,000 | PRN | | SOLE | 1 | X | |
| CAL DIVE INTL INC DEL | COM | 12802T101 | $ 108 | 18,500 | SH | | SOLE | 1 | X | |
| CALLAWAY GOLF CO | COM | 131193104 | $ 67 | 11,100 | SH | | SOLE | 1 | X | |
| CALPINE CORP | COM NEW | 131347304 | $ 1,311 | 103,100 | SH | | SOLE | 1 | X | |
| CANADIAN NAT RES LTD | COM | 136385101 | $ 841 | 25,300 | SH | | SOLE | 1 | X | |
| CANADIAN PAC RY LTD | COM | 13645T100 | $ 290 | 5,400 | SH | | SOLE | 1 | X | |
| CANO PETE INC | COM | 137801106 | $ 474 | 619,203 | SH | | SOLE | 1 | X | |
| CAPITAL ONE FINL CORP | COM | 14040H105 | $ 552 | 13,700 | SH | | SOLE | 1 | X | |
| CAPITALSOURCE INC | COM | 14055X102 | $ 1,227 | 257,700 | SH | | SOLE | 1 | X | |
| CARDINAL HEALTH INC | COM | 14149Y108 | $ 1,176 | 35,000 | SH | | SOLE | 1 | X | |
| CARDIOME PHARMA CORP | COM NEW | 14159U202 | $ 89 | 10,900 | SH | | SOLE | 1 | X | |
| CARDIOVASCULAR SYS INC DEL | COM | 141619106 | $ 667 | 148,780 | SH | | SHARED (OTHER) | 1 | | X |
| CAREER EDUCATION CORP | COM | 141665109 | $ 426 | 18,500 | SH | | SOLE | 1 | X | |
| CAREFUSION CORP | COM | 14170T101 | $ 785 | 34,600 | SH | | SOLE | 1 | X | |
| CARMAX INC | COM | 143130102 | $ 1,031 | 51,800 | SH | | SOLE | 1 | X | |
| CARNIVAL CORP | PAIRED CTF | 143658300 | $ 532 | 17,600 | SH | | SOLE | 1 | X | |
| CARTER INC | COM | 146229109 | $ 467 | 17,800 | SH | | SOLE | 1 | X | |
| CASH AMER INTL INC | COM | 14754D100 | $ 288 | 8,400 | SH | | SOLE | 1 | X | |
| CASUAL MALE RETAIL GRP INC | COM NEW | 148711302 | $ 137 | 40,200 | SH | | SOLE | 1 | X | |
| CATHAY GENERAL BANCORP | COM | 149150104 | $ 162 | 15,700 | SH | | SOLE | 1 | X | |
| CAVIUM NETWORKS INC | COM | 14965A101 | $ 2,726 | 104,100 | SH | | SOLE | 1 | X | |
| CELANESE CORP DEL | COM SER A | 150870103 | $ 359 | 14,400 | SH | | SOLE | 1 | X | |
| CELGENE CORP | COM | 151020104 | $ 310 | 6,100 | SH | | SOLE | 1 | X | |
| CENTERPOINT ENERGY INC | COM | 15189T107 | $ 500 | 38,000 | SH | | SOLE | 1 | X | |
| CENVEO INC | COM | 15670S105 | $ 181 | 33,100 | SH | | SOLE | 1 | X | |
| CERADYNE INC | SR SUB NT CV 35 | 156710AA3 | $ 66,005 | 68,845,000 | PRN | | SOLE | 1 | X | |
| CHARLES RIV LABS INTL INC | COM | 159864107 | $ 332 | 9,700 | SH | | SOLE | 1 | X | |
| CHARMING SHOPPES INC | COM | 161133103 | $ 98 | 26,000 | SH | | SOLE | 1 | X | |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | $ 725 | 34,600 | SH | | SOLE | 1 | X | |
| CHINA NEPSTAR CHAIN DRUGSTORE | SPONSORED ADR | 16943C109 | $ 66 | 20,800 | SH | | SOLE | 1 | X | |
| CHINA REAL ESTATE INFO CORP | ADR | 16948Q103 | $ 4,919 | 618,682 | SH | | SOLE | 1 | X | |
| CHINA LODGING GROUP LTD | SPONSORED ADR | 16949N109 | $ 1,188 | 77,773 | SH | | SOLE | 1 | X | |
| CHIPOTLE MEXICAN GRILL INC | COM | 169656105 | $ 3,024 | 22,100 | SH | | SOLE | 1 | X | |
| CHUBB CORP | COM | 171232101 | $ 200 | 4,000 | SH | | SOLE | 1 | X | |
| CIENA CORP | COM NEW | 171779309 | $ 245 | 19,300 | SH | | SOLE | 1 | X | |
| CISCO SYS INC | COM | 17275R102 | $ 671 | 31,500 | SH | | SOLE | 1 | X | |
| CINTAS CORP | COM | 172908105 | $ 367 | 15,300 | SH | | SOLE | 1 | X | |
| CITI TRENDS INC | COM | 17306X102 | $ 38,744 | 1,176,186 | SH | | SOLE | 1 | X | |
| CITRIX SYS INC | COM | 177376100 | $ 283 | 6,700 | SH | | SOLE | 1 | X | |
| CLEAR CHANNEL OUTDOOR HLDGS IN | CL A | 18451C109 | $ 168 | 19,400 | SH | | SOLE | 1 | X | |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| CLEARWIRE CORP NEW | CL A | 18538Q105 | $ 932 | 128,206 | SH | | SOLE | 1 | X | |
| CNINSURE INC | SPONSORED ADR | 18976M103 | $ 1,911 | 73,658 | SH | | SOLE | 1 | X | |
| COBALT INTL ENERGY INC | COM | 19075F106 | $ 36,045 | 4,838,291 | SH | | SOLE | 1 | X | |
| COCA COLA CO | COM | 191216100 | $ 446 | 8,900 | SH | | SOLE | 1 | X | |
| COCA COLA ENTERPRISES INC | COM | 191219104 | $ 4,593 | 177,600 | SH | | SOLE | 1 | X | |
| CODEXIS INC | COM | 192005106 | $ 1,346 | 153,639 | SH | | SOLE | 1 | X | |
| COGENT INC | COM | 19239Y108 | $ 176 | 19,500 | SH | | SOLE | 1 | X | |
| COGNIZANT TECHNOLOGY SOLUTIONS | CL A | 192446102 | $ 3,019 | 60,300 | SH | | SOLE | 1 | X | |
| COHEN & STEERS INC | COM | 19247A100 | $ 480 | 23,160 | SH | | SHARED (OTHER) | 1 | | X |
| COINSTAR INC | COM | 19259P300 | $ 314 | 7,300 | SH | | SOLE | 1 | X | |
| COLLECTIVE BRANDS INC | COM | 19421W100 | $ 465 | 29,400 | SH | | SOLE | 1 | X | |
| COLUMBIA SPORTSWEAR CO | COM | 198516106 | $ 280 | 6,000 | SH | | SOLE | 1 | X | |
| COMCAST CORP NEW | CL A | 20030N101 | $ 12,569 | 723,590 | SH | | SOLE | 1 | X | |
| COMCAST CORP NEW | CL A SPL | 20030N200 | $ 1,117 | 68,000 | SH | | SOLE | 1 | X | |
| COMMSCOPE INC | COM | 203372107 | $ 49,498 | 2,082,353 | SH | | SOLE | 1 | X | |
| COMMUNITY HEALTH SYS INC NEWCO | COM | 203668108 | $ 277 | 8,200 | SH | | SOLE | 1 | X | |
| COMPANHIA DE BEBIDAS DAS AMERS | SPON ADR PFD | 20441W203 | $ 273 | 2,700 | SH | | SOLE | 1 | X | |
| COMPLETE PRODUCTION SERVICES | COM | 20453E109 | $ 287 | 20,100 | SH | | SOLE | 1 | X | |
| COMSTOCK RES INC | COM NEW | 205768203 | $ 385 | 13,900 | SH | | SOLE | 1 | X | |
| COMTECH TELECOM-MUNICATIONS CP | COM NEW | 205826209 | $ 422 | 14,100 | SH | | SOLE | 1 | X | |
| CONEXANT SYSTEMS INC | COM NEW | 207142308 | $ 1,448 | 646,466 | SH | | SOLE | 1 | X | |
| CONOCOPHILLIPS | COM | 20825C104 | $ 1,183 | 24,100 | SH | | SOLE | 1 | X | |
| CONSOL ENERGY INC | COM | 20854P109 | $ 51,318 | 1,520,097 | SH | | SOLE | 1 | X | |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | $ 204 | 13,040 | SH | | SOLE | 1 | X | |
| CONSTELLATION ENERGY GROUP INC | COM | 210371100 | $ 258 | 8,000 | SH | | SOLE | 1 | X | |
| CONTINENTAL AIRLS INC | CL B | 210795308 | $ 922 | 41,900 | SH | | SOLE | 1 | X | |
| CONVERGYS CORP | COM | 212485106 | $ 801 | 81,700 | SH | | SOLE | 1 | X | |
| COOPER TIRE & RUBR CO | COM | 216831107 | $ 11,700 | 600,000 | SH | | SOLE | 1 | X | |
| COPART INC | COM | 217204106 | $ 208 | 5,800 | SH | | SOLE | 1 | X | |
| CORNING INC | COM | 219350105 | $ 610 | 37,800 | SH | | SOLE | 1 | X | |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | $ 889 | 46,600 | SH | | SOLE | 1 | X | |
| CORUS ENTERTAINMENT INC | COM CL B NON VTG | 220874101 | $ 234 | 13,300 | SH | | SOLE | 1 | X | |
| COSTCO WHSL CORP NEW | COM | 22160K105 | $ 252 | 4,600 | SH | | SOLE | 1 | X | |
| COVANCE INC | COM | 222816100 | $ 370 | 7,200 | SH | | SOLE | 1 | X | |
| COVANTA HLDG CORP | COM | 22282E102 | $ 37,658 | 2,269,900 | SH | | SOLE | 1 | X | |
| COVANTA HLDG CORP | SR DEB CV 1%27 | 22282EAA0 | $ 35,156 | 37,500,000 | PRN | | SOLE | 1 | X | |
| CRIMSON EXPLORATION INC | COM NEW | 22662K207 | $ 2,003 | 750,000 | SH | | SOLE | 1 | X | |
| CROWN CASTLE INTL CORP | COM | 228227104 | $ 570 | 15,300 | SH | | SOLE | 1 | X | |
| CROWN HOLDINGS INC | COM | 228368106 | $ 456 | 18,200 | SH | | SOLE | 1 | X | |
| CTRIP COM INTL LTD | AMERICAN DEP SHS | 22943F100 | $ 1,523 | 40,550 | SH | | SOLE | 1 | X | |
| CYBERSOURCE CORP | COM | 23251J106 | $ 222 | 8,700 | SH | | SOLE | 1 | X | |
| CYTEC INDS INC | COM | 232820100 | $ 416 | 10,400 | SH | | SOLE | 1 | X | |
| DCT INDUSTRIAL TRUST INC | COM | 233153105 | $ 123 | 27,300 | SH | | SOLE | 1 | X | |
| DG FASTCHANNEL INC | COM | 23326R109 | $ 420 | 12,900 | SH | | SOLE | 1 | X | |
| DANA HLDG CORP | COM | 235825205 | $ 6,275 | 627,500 | SH | | SOLE | 1 | X | |
| DANAHER CORP DEL | COM | 235851102 | $ 200 | 5,400 | SH | | SOLE | 1 | X | |
| DARDEN RESTAURANTS INC | COM | 237194105 | $ 451 | 11,600 | SH | | SOLE | 1 | X | |
| DAVITA INC | COM | 23918K108 | $ 1,243 | 19,900 | SH | | SOLE | 1 | X | |
| DAWSON GEOPHYSICAL CO | COM | 239359102 | $ 413 | 19,400 | SH | | SOLE | 1 | X | |
| DEL MONTE FOODS CO | COM | 24522P103 | $ 545 | 37,900 | SH | | SOLE | 1 | X | |
| DELIA'S INC NEW | COM | 246911101 | $ 94 | 64,200 | SH | | SOLE | 1 | X | |
| DELL INC | COM | 24702R101 | $ 639 | 53,000 | SH | | SOLE | 1 | X | |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | $ 9,330 | 794,000 | SH | | SOLE | 1 | X | |
| DEVON ENERGY CORP NEW | COM | 25179M103 | $ 2,583 | 42,400 | SH | | SOLE | 1 | X | |
| DEXCOM INC | COM | 252131107 | $ 288 | 24,900 | SH | | SOLE | 1 | X | |
| DIGITAL RIV INC | COM | 25388B104 | $ 289 | 12,100 | SH | | SOLE | 1 | X | |
| DIODES INC | SR CV NT 2.25%26 | 254543AA9 | $104,701 | 105,359,000 | PRN | | SOLE | 1 | X | |
| DISNEY WALT CO | COM DISNEY | 254687106 | $ 167 | 5,300 | SH | | SOLE | 1 | X | |
| DISNEY WALT CO | COM DISNEY | 254687106 | $ 3,213 | 102,000 | SH | Call | SOLE | 1 | X | |
| DISCOVER FINL SVCS | COM | 254709108 | $ 196 | 14,000 | SH | | SOLE | 1 | X | |
| DISCOVERY COMMUNICATNS NEW | COM SER A | 25470F104 | $ 282 | 7,900 | SH | | SOLE | 1 | X | |
| DISCOVERY COMMUNICATNS NEW | COM SER C | 25470F302 | $ 2,372 | 76,700 | SH | | SOLE | 1 | X | |
| DISH NETWORK CORP | CL A | 25470M109 | $ 410 | 22,600 | SH | | SOLE | 1 | X | |
| DIRECTV | COM CL A | 25490A101 | $ 49,714 | 1,465,624 | SH | | SOLE | 1 | X | |
| DIRECTV | COM CL A | 25490A101 | $ 2,714 | 80,000 | SH | Call | SOLE | 1 | X | |
| DOLE FOOD CO INC NEW | COM | 256603101 | $ 331 | 31,700 | SH | | SOLE | 1 | X | |
| DOLLAR TREE INC | COM | 256746108 | $ 843 | 20,250 | SH | | SOLE | 1 | X | |
| DOMTAR CORP | COM NEW | 257559203 | $ 1,647 | 33,500 | SH | | SOLE | 1 | X | |
| DONNELLEY R R & SONS CO | COM | 257867101 | $ 493 | 30,100 | SH | | SOLE | 1 | X | |
| DOUGLAS EMMETT INC | COM | 25960P109 | $ 155 | 10,900 | SH | | SOLE | 1 | X | |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | $ 1,021 | 27,300 | SH | | SOLE | 1 | X | |
| DRESSER-RAND GROUP INC | COM | 261608103 | $ 230 | 7,300 | SH | | SOLE | 1 | X | |
| DUKE ENERGY CORP NEW | COM | 26441C105 | $ 371 | 23,215 | SH | | SOLE | 1 | X | |
| DYNCORP INTL INC | CL A | 26817C101 | $ 296 | 16,900 | SH | | SOLE | 1 | X | |
| E M C CORP MASS | COM | 268648102 | $ 1,870 | 102,200 | SH | | SOLE | 1 | X | |
| EPIQ SYS INC | COM | 26882D109 | $ 287 | 22,200 | SH | | SOLE | 1 | X | |
| E TRADE FINANCIAL CORP | COM NEW | 269246401 | $ 219 | 18,500 | SH | | SOLE | 1 | X | |
| EARTHLINK INC | COM | 270321102 | $ 491 | 61,700 | SH | | SOLE | 1 | X | |
| EASTMAN CHEM CO | COM | 277432100 | $ 486 | 9,100 | SH | | SOLE | 1 | X | |
| ECHOSTAR CORP | CL A | 278768106 | $ 717 | 37,600 | SH | | SOLE | 1 | X | |
| EDUCATION MGMT CORP NEW | COM | 28140M103 | $ 499 | 32,700 | SH | | SOLE | 1 | X | |
| EINSTEIN NOAH REST GROUP INC | COM | 28257U104 | $ 343 | 31,800 | SH | | SOLE | 1 | X | |
| EL PASO CORP | COM | 28336L109 | $ 1,085 | 97,700 | SH | | SOLE | 1 | X | |
| ELECTRONIC ARTS INC | COM | 285512109 | $ 264 | 18,356 | SH | | SHARED (OTHER) | 1 | | X |
| EMCOR GROUP INC | COM | 29084Q100 | $ 538 | 23,200 | SH | | SOLE | 1 | X | |
| EMDEON INC | CL A | 29084T104 | $ 93,650 | 7,474,078 | SH | | SOLE | 1 | X | |
| EMPLOYERS HOLDINGS INC | COM | 292218104 | $ 155 | 10,500 | SH | | SOLE | 1 | X | |
| ENCANA CORP | COM | 292505104 | $ 240 | 7,900 | SH | | SOLE | 1 | X | |
| ENCORE CAP GROUP INC | COM | 292554102 | $ 561 | 27,200 | SH | | SOLE | 1 | X | |
| ENERGEN CORP | COM | 29265N108 | $ 377 | 8,500 | SH | | SOLE | 1 | X | |

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|---|---|---|---|---|---|---|---|---|---|
| ENERGIZER HLDGS INC | COM | 29266R108 | $ 392 | 7,800 | SH | SOLE | 1 | X | |
| ENERGYSOLUTIONS INC | COM | 292756202 | $ 121 | 23,700 | SH | SOLE | 1 | X | |
| ENERSYS | COM | 29275Y102 | $ 301 | 14,100 | SH | SOLE | 1 | X | |
| ENSCO PLC | SPONSORED ADR | 29358Q109 | $ 538 | 13,700 | SH | SOLE | 1 | X | |
| ENTEGRIS INC | COM | 29362U104 | $ 299 | 75,300 | SH | SOLE | 1 | X | |
| ENTERGY CORP NEW | COM | 29364G103 | $ 1,117 | 15,600 | SH | SOLE | 1 | X | |
| ENZON PHARMACEUTICALS INC | COM | 293904108 | $ 122 | 11,500 | SH | SOLE | 1 | X | |
| EPICOR SOFTWARE CORP | SR NT CV2.375%27 | 29426LAA6 | $123,378 | 136,992,000 | PRN | SOLE | 1 | X | |
| EQUIFAX INC | COM | 294429105 | $ 494 | 17,600 | SH | SOLE | 1 | X | |
| EQUINIX INC | COM NEW | 29444U502 | $ 374 | 4,600 | SH | SOLE | 1 | X | |
| EQUITY LIFESTYLE PPTYS INC | COM | 29472R108 | $ 222 | 4,600 | SH | SOLE | 1 | X | |
| ERICSSON L M TEL CO | ADR B SEK 10 | 294821608 | $ 377 | 34,200 | SH | SOLE | 1 | X | |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | $ 275 | 5,800 | SH | SOLE | 1 | X | |
| EURONET WORLDWIDE INC | SR DB CV 3.5% 25 | 298736AF6 | $ 13,372 | 14,311,000 | PRN | SOLE | 1 | X | |
| EXAR CORP | COM | 300645108 | $ 26,796 | 3,866,666 | SH | SOLE | 1 | X | |
| EXELON CORP | COM | 30161N101 | $ 220 | 5,800 | SH | SOLE | 1 | X | |
| EXETER RES CORP | COM | 301835104 | $ 2,134 | 338,651 | SH | SHARED (OTHER) | 1 | | X |
| EXPEDIA INC DEL | COM | 30212P105 | $ 868 | 46,200 | SH | SOLE | 1 | X | |
| EXPRESS SCRIPTS INC | COM | 302182100 | $ 1,307 | 27,800 | SH | SOLE | 1 | X | |
| EXTRA SPACE STORAGE INC | COM | 30225T102 | $ 139 | 10,000 | SH | SOLE | 1 | X | |
| EXTERRAN HLDGS INC | COM | 30225X103 | $ 488 | 18,900 | SH | SOLE | 1 | X | |
| EXTREME NETWORKS INC | COM | 30226D106 | $ 23,184 | 8,586,666 | SH | SOLE | 1 | X | |
| EXXON MOBIL CORP | COM | 30231G102 | $ 3,061 | 53,633 | SH | SOLE | 1 | X | |
| FEI CO | SB NT CV2.875%13 | 30241LAF6 | $ 1,188 | 1,200,000 | PRN | SOLE | 1 | X | |
| FLIR SYS INC | COM | 302445101 | $ 303 | 10,400 | SH | SOLE | 1 | X | |
| FTI CONSULTING INC | COM | 302941109 | $ 301 | 6,900 | SH | SOLE | 1 | X | |
| FACTSET RESH SYS INC | COM | 303075105 | $ 496 | 7,400 | SH | SOLE | 1 | X | |
| FAIRCHILD SEMICONDUCTOR INTL | COM | 303726103 | $ 471 | 56,000 | SH | SOLE | 1 | X | |
| FAMILY DLR STORES INC | COM | 307000109 | $ 400 | 10,600 | SH | SOLE | 1 | X | |
| FEDERAL SIGNAL CORP | COM | 313855108 | $ 92 | 15,200 | SH | SOLE | 1 | X | |
| FEDEX CORP | COM | 31428X106 | $ 547 | 7,800 | SH | SOLE | 1 | X | |
| FEMALE HEALTH CO | COM | 314462102 | $ 6,848 | 1,319,422 | SH | SOLE | 1 | X | |
| FIDELITY NATL INFORMATION SVCS | COM | 31620M106 | $ 3,293 | 122,800 | SH | SOLE | 1 | X | |
| FIFTH THIRD BANCORP | COM | 316773100 | $ 855 | 69,600 | SH | SOLE | 1 | X | |
| FIRST CASH FINL SVCS INC | COM | 31942D107 | $ 410 | 18,800 | SH | SOLE | 1 | X | |
| FIRST MIDWEST BANCORP DEL | COM | 320867104 | $ 129 | 10,600 | SH | SOLE | 1 | X | |
| FIRST NIAGARA FINL GP INC | COM | 33582V108 | $ 286 | 22,800 | SH | SOLE | 1 | X | |
| FIRST SOLAR INC | COM | 336433107 | $ 649 | 5,700 | SH | SOLE | 1 | X | |
| FISERV INC | COM | 337738108 | $ 1,260 | 27,600 | SH | SOLE | 1 | X | |
| FLAMEL TECHNOLOGIES SA | SPONSORED ADR | 338488109 | $ 146 | 21,000 | SH | SOLE | 1 | X | |
| FLEXTRONICS INTL LTD | SUB NT CV 1%10 | 33938EAL1 | $198,811 | 199,309,000 | PRN | SOLE | 1 | X | |
| FLOWSERVE CORP | COM | 34354P105 | $ 1,272 | 15,000 | SH | SOLE | 1 | X | |
| FORD MTR CO DEL | COM PAR $0.01 | 345370860 | $ 824 | 81,700 | SH | SOLE | 1 | X | |
| FOREST CITY ENTERPRISES INC | CL A | 345550107 | $ 960 | 84,822 | SH | SHARED (OTHER) | 1 | | X |
| FOSSIL INC | COM | 349882100 | $ 298 | 8,600 | SH | SOLE | 1 | X | |
| FREEPORT-MCMORAN COPPER & GOLD | COM | 35671D857 | $ 432 | 7,300 | SH | SOLE | 1 | X | |
| FUEL SYS SOLUTIONS INC | COM | 35952W103 | $ 272 | 10,500 | SH | SOLE | 1 | X | |
| GSI COMMERCE INC | COM | 36238G102 | $ 366 | 12,700 | SH | SOLE | 1 | X | |
| GT SOLAR INTL INC | COM | 3623E0209 | $ 123 | 21,900 | SH | SOLE | 1 | X | |
| GAMMON GOLD INC | COM | 36467T106 | $ 3,538 | 647,980 | SH | SHARED (OTHER) | 1 | | X |
| GAP INC DEL | COM | 364760108 | $ 1,111 | 57,100 | SH | SOLE | 1 | X | |
| GARTNER INC | COM | 366651107 | $ 1,402 | 60,300 | SH | SOLE | 1 | X | |
| GAYLORD ENTMT CO NEW | COM | 367905106 | $ 362 | 16,400 | SH | SOLE | 1 | X | |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | $ 1,532 | 57,500 | SH | SOLE | 1 | X | |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | $ 1,326 | 100,000 | SH | SOLE | 1 | X | |
| GENERAL MLS INC | COM | 370334104 | $ 483 | 13,600 | SH | SOLE | 1 | X | |
| GENOPTIX INC | COM | 37243V100 | $ 249 | 14,500 | SH | SOLE | 1 | X | |
| GENWORTH FINL INC | COM CL A | 37247D106 | $ 389 | 29,800 | SH | SOLE | 1 | X | |
| GENZYME CORP | COM | 372917104 | $ 1,244 | 24,500 | SH | SOLE | 1 | X | |
| GILEAD SCIENCES INC | COM | 375558103 | $ 4,467 | 130,304 | SH | SOLE | 1 | X | |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | $ 496 | 17,300 | SH | SOLE | 1 | X | |
| GLOBAL CROSSING LTD | SR NT CV 5%11 | 37932JAA1 | $ 35,878 | 35,900,000 | PRN | SOLE | 1 | X | |
| GLOBAL INDS LTD | COM | 379336100 | $ 453 | 100,900 | SH | SOLE | 1 | X | |
| GLOBAL GEOPHYSICAL SVCS INC | COM | 37946S107 | $ 5,750 | 825,000 | SH | SOLE | 1 | X | |
| GOLD FIELDS LTD NEW | SPONSORED ADR | 38059T106 | $ 6,215 | 464,810 | SH | SHARED (OTHER) | 1 | | X |
| GOLDEN STAR RES LTD CDA | COM | 38119T104 | $ 5,222 | 1,192,248 | SH | SHARED (OTHER) | 1 | | X |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | $ 1,050 | 8,000 | SH | SOLE | 1 | X | |
| GOODRICH CORP | COM | 382388106 | $ 2,975 | 44,900 | SH | SOLE | 1 | X | |
| GOODYEAR TIRE & RUBR CO | COM | 382550101 | $ 3,571 | 359,276 | SH | SOLE | 1 | X | |
| GOOGLE INC | CL A | 38259P508 | $ 2,070 | 4,652 | SH | SOLE | 1 | X | |
| GRAHAM PACKAGING CO INC | COM | 384701108 | $ 226 | 18,900 | SH | SOLE | 1 | X | |
| GRAN TIERRA ENERGY INC | COM | 38500T101 | $ 9,938 | 2,003,500 | SH | SOLE | 1 | X | |
| GRANITE CONSTR INC | COM | 387328107 | $ 264 | 11,200 | SH | SOLE | 1 | X | |
| GRAPHIC PACKAGING HLDG CO | COM | 388689101 | $ 86 | 27,300 | SH | SOLE | 1 | X | |
| GREAT BASIN GOLD LTD | COM | 390124105 | $ 6,760 | 4,000,000 | SH | SOLE | 1 | X | |
| GREAT BASIN GOLD LTD | COM | 390124105 | $ 4,141 | 2,450,578 | SH | SHARED (OTHER) | 1 | | X |
| GROUP 1 AUTOMOTIVE INC | COM | 398905109 | $ 273 | 11,600 | SH | SOLE | 1 | X | |
| GYMBOREE CORP | COM | 403777105 | $ 423 | 9,900 | SH | SOLE | 1 | X | |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | $ 354 | 7,774 | SH | SOLE | 1 | X | |
| HALLIBURTON CO | COM | 406216101 | $ 700 | 28,500 | SH | SOLE | 1 | X | |
| HANSEN NAT CORP | COM | 411310105 | $ 289 | 7,400 | SH | SOLE | 1 | X | |
| HARSCO CORP | COM | 415864107 | $ 388 | 16,500 | SH | SOLE | 1 | X | |
| HARTFORD FINL SVCS GROUP INC | COM | 416515104 | $ 1,045 | 47,200 | SH | SOLE | 1 | X | |
| HARVEST NATURAL RESOURCES INC | COM | 41754V103 | $ 290 | 39,300 | SH | SOLE | 1 | X | |
| HASBRO INC | COM | 418056107 | $ 600 | 14,600 | SH | SOLE | 1 | X | |
| HAWAIIAN HOLDINGS INC | COM | 419879101 | $ 132 | 25,500 | SH | SOLE | 1 | X | |
| HEALTHSOUTH CORP | COM NEW | 421924309 | $ 1,353 | 72,300 | SH | SOLE | 1 | X | |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | $ 246 | 31,600 | SH | SOLE | 1 | X | |

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|---|---|---|---|---|---|---|---|---|---|---|
| HEADWATERS INC | COM | 42210P102 | $ 3,621 | 1,275,000 | SH | | SOLE | 1 | X | |
| HEALTH NET INC | COM | 42222G108 | $ 1,633 | 67,000 | SH | | SOLE | 1 | X | |
| HELMERICH & PAYNE INC | COM | 423452101 | $ 289 | 7,900 | SH | | SOLE | 1 | X | |
| HERSHA HOSPITALITY TR | SH BEN INT A | 427825104 | $ 111 | 24,500 | SH | | SOLE | 1 | X | |
| HERTZ GLOBAL HOLDINGS INC | COM | 42805T105 | $ 422 | 44,600 | SH | | SOLE | 1 | X | |
| HESS CORP | COM | 42809H107 | $ 1,495 | 29,700 | SH | | SOLE | 1 | X | |
| HEWITT ASSOCS INC | COM | 42822Q100 | $ 403 | 11,700 | SH | | SOLE | 1 | X | |
| HEWLETT PACKARD CO | COM | 428236103 | $ 4,596 | 106,200 | SH | | SOLE | 1 | X | |
| HILL ROM HLDGS INC | COM | 431475102 | $ 386 | 12,700 | SH | | SOLE | 1 | X | |
| HOLOGIC INC | COM | 436440101 | $ 417 | 29,900 | SH | | SOLE | 1 | X | |
| HOME DEPOT INC | COM | 437076102 | $ 573 | 20,400 | SH | | SOLE | 1 | X | |
| HORNBECK OFFSHORE SVCS INC NEW | COM | 440543106 | $ 185 | 12,700 | SH | | SOLE | 1 | X | |
| HOSPIRA INC | COM | 441060100 | $ 316 | 5,500 | SH | | SOLE | 1 | X | |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | $ 2,696 | 200,000 | SH | Put | SOLE | 1 | X | |
| HUBBELL INC | CL B | 443510201 | $ 389 | 9,800 | SH | | SOLE | 1 | X | |
| HUMANA INC | COM | 444859102 | $ 667 | 14,600 | SH | | SOLE | 1 | X | |
| HUNTSMAN CORP | COM | 447011107 | $ 371 | 42,800 | SH | | SOLE | 1 | X | |
| IAC INTERACTIVECORP | COM PAR $.001 | 44919P508 | $ 297 | 13,500 | SH | | SOLE | 1 | X | |
| IAMGOLD CORP | COM | 450913108 | $ 3,382 | 191,310 | SH | | SHARED (OTHER) | 1 | | X |
| ICON PUB LTD CO | SPONSORED ADR | 45103T107 | $ 936 | 32,400 | SH | | SOLE | 1 | X | |
| ICONIX BRAND GROUP INC | COM | 451055107 | $ 323 | 22,500 | SH | | SOLE | 1 | X | |
| IMMUCOR INC | COM | 452526106 | $ 825 | 43,300 | SH | | SOLE | 1 | X | |
| INGRAM MICRO INC | CL A | 457153104 | $ 327 | 21,500 | SH | | SOLE | 1 | X | |
| INTEGRA LIFESCIENCES HLDGS CP | COM NEW | 457985208 | $ 278 | 7,500 | SH | | SOLE | 1 | X | |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | $ 557 | 112,500 | SH | | SOLE | 1 | X | |
| INTEGRATED SILICON SOLUTION | COM | 45812P107 | $ 76 | 10,100 | SH | | SOLE | 1 | X | |
| INTEL CORP | COM | 458140100 | $ 1,737 | 89,300 | SH | | SOLE | 1 | X | |
| INTERFACE INC | CL A | 458665106 | $ 147 | 13,700 | SH | | SOLE | 1 | X | |
| INTERNATIONAL BUSINESS MACHS | COM | 459200101 | $ 4,451 | 36,050 | SH | | SOLE | 1 | X | |
| INTERNATIONAL COAL GRP INC NEW | COM | 45928H106 | $ 513 | 133,300 | SH | | SOLE | 1 | X | |
| INTL PAPER CO | COM | 460146103 | $ 8,355 | 369,200 | SH | | SOLE | 1 | X | |
| INTERSIL CORP | CL A | 46069S109 | $ 352 | 29,100 | SH | | SOLE | 1 | X | |
| INTEROIL CORP | COM | 460951106 | $150,743 | 3,394,350 | SH | | SOLE | 1 | X | |
| INTERVAL LEISURE GROUP INC | COM | 46113M108 | $ 427 | 34,300 | SH | | SOLE | 1 | X | |
| INVERNESS MED INNOVATIONS IN | COM | 46126P106 | $ 930 | 34,900 | SH | | SOLE | 1 | X | |
| INVESTMENT TECHNOLOGY GRP NEW | COM | 46145F105 | $ 183 | 11,400 | SH | | SOLE | 1 | X | |
| IRIDIUM COMMUNICATIONS INC | COM | 46269C102 | $ 107 | 10,700 | SH | | SOLE | 1 | X | |
| ISIS PHARMACEUTICALS INC | COM | 464330109 | $ 154 | 16,100 | SH | | SOLE | 1 | X | |
| IVANHOE MINES LTD | COM | 46579N103 | $ 8,087 | 620,195 | SH | | SHARED (OTHER) | 1 | | X |
| JDS UNIPHASE CORP | COM PAR $0.001 | 46612J507 | $ 132 | 13,400 | SH | | SOLE | 1 | X | |
| JDS UNIPHASE CORP | SR NT CV 1%26 | 46612JAD3 | $ 72,063 | 81,169,000 | PRN | | SOLE | 1 | X | |
| JPMORGAN CHASE & CO | COM | 46625H100 | $ 3,936 | 107,500 | SH | | SOLE | 1 | X | |
| JABIL CIRCUIT INC | COM | 466313103 | $ 488 | 36,700 | SH | | SOLE | 1 | X | |
| JAGUAR MNG INC | COM | 47009M103 | $ 5,273 | 597,201 | SH | | SHARED (OTHER) | 1 | | X |
| JARDEN CORP | COM | 471109108 | $ 242 | 9,000 | SH | | SOLE | 1 | X | |
| JO-ANN STORES INC | COM | 47758P307 | $ 353 | 9,400 | SH | | SOLE | 1 | X | |
| JOHNSON & JOHNSON | COM | 478160104 | $ 496 | 8,400 | SH | | SOLE | 1 | X | |
| KAR AUCTION SVCS INC | COM | 48238T109 | $ 174 | 14,100 | SH | | SOLE | 1 | X | |
| KBR INC | COM | 48242W106 | $ 460 | 22,600 | SH | | SOLE | 1 | X | |
| KAPSTONE PAPER & PACKAGING CRP | COM | 48562P103 | $ 304 | 27,300 | SH | | SOLE | 1 | X | |
| KELLOGG CO | COM | 487836108 | $ 327 | 6,500 | SH | | SOLE | 1 | X | |
| KINETIC CONCEPTS INC | COM NEW | 49460W208 | $ 369 | 10,100 | SH | | SOLE | 1 | X | |
| KINROSS GOLD CORP | COM NO PAR | 496902404 | $ 66,075 | 3,866,300 | SH | | SOLE | 1 | X | |
| KOHLS CORP | COM | 500255104 | $ 20,967 | 441,400 | SH | | SOLE | 1 | X | |
| KRAFT FOODS INC | CL A | 50075N104 | $ 3,511 | 125,400 | SH | | SOLE | 1 | X | |
| KROGER CO | COM | 501044101 | $ 463 | 23,500 | SH | | SOLE | 1 | X | |
| LHC GROUP INC | COM | 50187A107 | $ 289 | 10,400 | SH | | SOLE | 1 | X | |
| L-1 IDENTITY SOLUTIONS INC | COM | 50212A106 | $ 238 | 29,000 | SH | | SOLE | 1 | X | |
| LSI CORPORATION | COM | 502161102 | $ 381 | 82,800 | SH | | SOLE | 1 | X | |
| LTX-CREDENCE CORP | COM | 502403108 | $ 99 | 34,900 | SH | | SOLE | 1 | X | |
| L-3 COMMUNICATIONS HLDGS INC | COM | 502424104 | $ 319 | 4,500 | SH | | SOLE | 1 | X | |
| LA Z BOY INC | COM | 505336107 | $ 210 | 28,200 | SH | | SOLE | 1 | X | |
| LABORATORY CORP AMER HLDGS | COM NEW | 50540R409 | $ 286 | 3,800 | SH | | SOLE | 1 | X | |
| LAM RESEARCH CORP | COM | 512807108 | $ 1,530 | 40,200 | SH | | SOLE | 1 | X | |
| LAMAR ADVERTISING CO | CL A | 512815101 | $ 2,133 | 87,000 | SH | Call | SOLE | 1 | X | |
| LAS VEGAS SANDS CORP | COM | 517834107 | $ 278 | 12,544 | SH | | SHARED (OTHER) | 1 | | X |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | $ 530 | 122,200 | SH | | SOLE | 1 | X | |
| LAUDER ESTEE COS INC | CL A | 518439104 | $ 881 | 15,800 | SH | | SOLE | 1 | X | |
| LAWSON SOFTWARE INC NEW | COM | 52078P102 | $ 37,571 | 5,146,666 | SH | | SOLE | 1 | X | |
| LAWSON SOFTWARE INC NEW | SR NT CV 2.5%12 | 52078PAA0 | $214,530 | 213,795,000 | PRN | | SOLE | 1 | X | |
| LEAP WIRELESS INTL INC | COM NEW | 521863308 | $ 2,276 | 175,335 | SH | | SOLE | 1 | X | |
| LEAR CORP | COM NEW | 521865204 | $ 1,006 | 15,200 | SH | | SOLE | 1 | X | |
| LENDER PROCESSING SVCS INC | COM | 52602E102 | $ 855 | 27,300 | SH | | SOLE | 1 | X | |
| LENNAR CORP | CL A | 526057104 | $ 366 | 26,300 | SH | | SOLE | 1 | X | |
| LEUCADIA NATL CORP | COM | 527288104 | $ 474 | 24,300 | SH | | SOLE | 1 | X | |
| LEUCADIA NATL CORP | COM | 527288104 | $ 1,159 | 59,429 | SH | | SHARED (OTHER) | 1 | | X |
| LEXINGTON REALTY TRUST | COM | 529043101 | $ 133 | 22,200 | SH | | SOLE | 1 | X | |
| LIBERTY ACQUISITION HLDGS CORP | COM | 53015Y107 | $ 201 | 20,300 | SH | | SOLE | 1 | X | |
| LIBERTY GLOBAL INC | COM SER A | 530555101 | $ 982 | 37,800 | SH | | SOLE | 1 | X | |
| LIBERTY GLOBAL INC | COM SER C | 530555309 | $ 299 | 11,500 | SH | | SOLE | 1 | X | |
| LIBERTY MEDIA CORP NEW | INT COM SER A | 53071M104 | $ 557 | 53,000 | SH | | SOLE | 1 | X | |
| LIBERTY MEDIA CORP NEW | CAP COM SER A | 53071M302 | $ 335 | 8,000 | SH | | SOLE | 1 | X | |
| LIBERTY MEDIA CORP NEW | LIB STAR COM A | 53071M708 | $ 11,324 | 218,450 | SH | | SOLE | 1 | X | |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | $ 2,533 | 53,600 | SH | | SOLE | 1 | X | |

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|---|---|---|---|---|---|---|---|---|---|
| LIFEPOINT HOSPITALS INC | COM | 53219L109 | $ 440 | 14,000 | SH | SOLE | 1 | X | |
| LILLY ELI & CO | COM | 532457108 | $ 224 | 6,700 | SH | SOLE | 1 | X | |
| LINCOLN ELEC HLDGS INC | COM | 533900106 | $ 280 | 5,500 | SH | SOLE | 1 | X | |
| LINCOLN NATL CORP IND | COM | 534187109 | $ 243 | 10,000 | SH | SOLE | 1 | X | |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | $ 10,181 | 366,100 | SH | SOLE | 1 | X | |
| LINEAR TECHNOLOGY CORP | SR CV 3.125%27 | 535678AD8 | $220,348 | 219,252,000 | PRN | SOLE | 1 | X | |
| LIVE NATION ENTERTAINMENT INC | COM | 538034109 | $ 3,048 | 291,700 | SH | SOLE | 1 | X | |
| LIZ CLAIBORNE INC | COM | 539320101 | $ 413 | 97,800 | SH | SOLE | 1 | X | |
| LOCKHEED MARTIN CORP | COM | 539830109 | $ 1,855 | 24,900 | SH | SOLE | 1 | X | |
| LONGTOP FINL TECHNOLOGIES LTD | ADR | 54318P108 | $ 3,752 | 115,800 | SH | SOLE | 1 | X | |
| LORAL SPACE & COMMUNICATNS INC | COM | 543881106 | $ 800 | 18,730 | SH | SOLE | 1 | X | |
| LORILLARD INC | COM | 544147101 | $ 1,022 | 14,200 | SH | SOLE | 1 | X | |
| LOUISIANA PAC CORP | COM | 546347105 | $ 69 | 10,300 | SH | SOLE | 1 | X | |
| LOWES COS INC | COM | 548661107 | $ 6,857 | 335,800 | SH | SOLE | 1 | X | |
| LUBRIZOL CORP | COM | 549271104 | $ 474 | 5,900 | SH | SOLE | 1 | X | |
| MBIA INC | COM | 55262C100 | $ 297 | 53,000 | SH | SOLE | 1 | X | |
| M D C HLDGS INC | COM | 552676108 | $ 305 | 11,300 | SH | SOLE | 1 | X | |
| MDS INC | COM | 55269P302 | $ 115 | 13,700 | SH | SOLE | 1 | X | |
| MFA FINANCIAL INC | COM | 55272X102 | $ 1,049 | 141,800 | SH | SOLE | 1 | X | |
| MI DEVS INC | CL A SUB VTG | 55304X104 | $ 444 | 36,300 | SH | SOLE | 1 | X | |
| MPG OFFICE TR INC | COM | 553274101 | $ 308 | 105,000 | SH | SOLE | 1 | X | |
| MSC INDL DIRECT INC | CL A | 553530106 | $ 248 | 4,900 | SH | SOLE | 1 | X | |
| MSCI INC | CL A | 55354G100 | $ 312 | 11,400 | SH | SOLE | 1 | X | |
| MSCI INC | CL A | 55354G100 | $ 521 | 19,000 | SH | SHARED (OTHER) | 1 | | X |
| MV OIL TR | TR UNITS | 553859109 | $ 284 | 10,900 | SH | SOLE | 1 | X | |
| MACYS INC | COM | 55616P104 | $ 582 | 32,500 | SH | SOLE | 1 | X | |
| MADISON SQUARE GARDEN INC | CL A | 55826P100 | $ 2,938 | 149,375 | SH | SOLE | 1 | X | |
| MAGMA DESIGN AUTOMATION | COM | 559181102 | $ 129 | 45,400 | SH | SOLE | 1 | X | |
| MAGNA INTL INC | CL A | 559222401 | $ 257 | 3,900 | SH | SOLE | 1 | X | |
| MANITOWOC INC | COM | 563571108 | $ 269 | 29,400 | SH | SOLE | 1 | X | |
| MANPOWER INC | COM | 56418H100 | $ 320 | 7,400 | SH | SOLE | 1 | X | |
| MANTECH INTL CORP | CL A | 564563104 | $ 668 | 15,700 | SH | SOLE | 1 | X | |