

Edgar Filing: VALUE LINE INC - Form 13F-HR

VALUE LINE INC
Form 13F-HR
May 18, 2009

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

Form 13F

Form 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2009

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: Value Line Inc
Address: 220 East 42nd Street
New York, NY 10017

13F File Number: 28-00401

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: Mitchell E. Appel
Title: Chief Financial Officer
Phone: 212-907-1500

Signature, Place, and Date of Signing:

/s/ Mitchell E. Appel New York, NY May 15, 2009

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: 1
Form13F Information Table Entry Total: 950
Form13F Information Table Value Total: \$1,634,791 (thousands)
List of Other Included Managers:

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

No.	13F File Number	Name
01	028-13540	EULAV Asset Management, LLC

FORM 13F INFORMATION TABLE								
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DSCRETN	OTH MANA
AAR CORP	NOTE 1.750% 2/0	000361AH8	181	250000	PRN		DEFINED	01
AAR CORP	COM	000361105	2463	196400	SH		DEFINED	01
AARON RENTS INC	COM	002535201	1016	38100	SH		DEFINED	01
ABAXIS INC	COM	002567105	195	11300	SH		DEFINED	01
ABB LTD	SPONSORED ADR	000375204	1464	105000	SH		DEFINED	01
ABBOTT LABS	COM	002824100	1717	36000	SH		DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	238	10000	SH		DEFINED	01
ACCENTURE LTD BERMUDA	CL A	G1150G111	6029	219300	SH		DEFINED	01
ACE LTD	SHS	H0023R105	3626	89750	SH		DEFINED	01
ACI WORLDWIDE INC	COM	004498101	1650	88000	SH		DEFINED	01
ACTIVISION BLIZZARD INC	COM	00507V109	481	46000	SH		DEFINED	01
ACTUANT CORP	CL A NEW	00508X203	462	44700	SH		DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	3386	150200	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	468	21900	SH		DEFINED	01
ADVANCE AUTO PARTS INC	COM	00751Y106	2013	49000	SH		DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	2745	82400	SH		DEFINED	01
AEROPOSTALE	COM	007865108	6127	230700	SH		DEFINED	01
AETNA INC NEW	COM	00817Y108	1460	60000	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	718	15000	SH		DEFINED	01
AFFILIATED MANAGERS GROUP	COM	008252108	1904	45650	SH		DEFINED	01
AFLAC INC	COM	001055102	1237	63900	SH		DEFINED	01
AGCO CORP	COM	001084102	294	15000	SH		DEFINED	01
AGCO CORP	NOTE 1.250%12/1	001084AM4	1224	1600000	PRN		DEFINED	01
AGL RES INC	COM	001204106	1640	61800	SH		DEFINED	01
AGRIUM INC	COM	008916108	2047	57200	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	2025	36000	SH		DEFINED	01
AIRGAS INC	COM	009363102	5139	152000	SH		DEFINED	01
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	993	148200	SH		DEFINED	01
ALBEMARLE CORP	COM	012653101	2342	107600	SH		DEFINED	01
ALCOA INC	COM	013817101	110	15000	SH		DEFINED	01
ALCON INC	COM SHS	H01301102	3100	34100	SH		DEFINED	01
ALEXION PHARMACEUTICALS INC	COM	015351109	8989	238700	SH		DEFINED	01
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	395	18000	SH		DEFINED	01
ALLERGAN INC	COM	018490102	4126	86400	SH		DEFINED	01
ALLERGAN INC	NOTE 1.500% 4/0	018490AL6	312	300000	PRN		DEFINED	01
ALLETE INC	COM NEW	018522300	801	30000	SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP	COM	018581108	3654	98900	SH		DEFINED	01
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	437	15000	SH		DEFINED	01
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	294	20000	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	3825	57100	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	NOTE 3.000% 8/1	018804AK0	258	250000	PRN		DEFINED	01
ALMOST FAMILY INC	COM	020409108	252	13200	SH		DEFINED	01
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	882	46300	SH		DEFINED	01
ALTRIA GROUP INC	COM	02209S103	256	16000	SH		DEFINED	01
ALZA CORP	SDCV 7/2	02261WAB5	256	300000	PRN		DEFINED	01
AMAG PHARMACEUTICALS INC	COM	00163U106	1467	39900	SH		DEFINED	01

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AMAZON COM INC	COM	023135106	6198	84400	SH	DEFINED	01
AMCOL INTL CORP	COM	02341W103	286	19300	SH	DEFINED	01
AMDOCS LTD	ORD	G02602103	370	20000	SH	DEFINED	01
AMEDISYS INC	COM	023436108	3597	130833	SH	DEFINED	01
AMERICAN ECOLOGY CORP	COM NEW	025533407	573	41100	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	505	20000	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	136	10000	SH	DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	1822	113500	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	NOTE 3.250% 7/0	02744MAA6	165	200000	PRN	DEFINED	01
AMERICAN PHYSICIANS CAPITAL	COM	028884104	518	12650	SH	DEFINED	01
AMERICAN SCIENCE & ENGR INC	COM	029429107	206	3700	SH	DEFINED	01
AMERICAN STS WTR CO	COM	029899101	1536	42300	SH	DEFINED	01
AMERICAN TOWER CORP	CL A	029912201	8465	278167	SH	DEFINED	01
AMERICAN TOWER CORP	NOTE 3.000% 8/1	029912AR3	225	150000	PRN	DEFINED	01
AMERIPRISE FINL INC	COM	03076C106	410	20000	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	1698	52000	SH	DEFINED	01
AMERON INTL INC	COM	030710107	1295	24600	SH	DEFINED	01
AMETEK INC NEW	COM	031100100	7774	248600	SH	DEFINED	01
AMGEN INC	COM	031162100	3533	71350	SH	DEFINED	01
AMGEN INC	NOTE 0.125% 2/0	031162AN0	93	100000	PRN	DEFINED	01
AMGEN INC	NOTE 0.375% 2/0	031162AQ3	1638	1800000	PRN	DEFINED	01
AMPCO-PITTSBURGH CORP	COM	032037103	500	37700	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	6006	210800	SH	DEFINED	01
ANALOG DEVICES INC	COM	032654105	289	15000	SH	DEFINED	01
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	460	12500	SH	DEFINED	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	152	200000	PRN	DEFINED	01
ANIXTER INTL INC	COM	035290105	1416	44700	SH	DEFINED	01
ANIXTER INTL INC	NOTE 7/0	035290AG0	82	150000	PRN	DEFINED	01
ANNTAYLOR STORES CORP	COM	036115103	52	10000	SH	DEFINED	01
ANSYS INC	COM	03662Q105	6133	244358	SH	DEFINED	01
APACHE CORP	COM	037411105	731	11400	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	4073	52000	SH	DEFINED	01
APPLE INC	COM	037833100	2208	21000	SH	DEFINED	01
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1278	75750	SH	DEFINED	01
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	1902	94000	SH	DEFINED	01
APTARGROUP INC	COM	038336103	5272	169300	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	1460	97300	SH	DEFINED	01
ARCH CAP GROUP LTD	ORD	G0450A105	4158	77200	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	190	10000	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	2250	81000	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	NOTE 0.875% 2/1	039483AW2	325	350000	PRN	DEFINED	01
ARENA RESOURCES INC	COM	040049108	3042	119400	SH	DEFINED	01
ARIBA INC	COM NEW	04033V203	1276	100700	SH	DEFINED	01
ARRIS GROUP INC	NOTE 2.000%11/1	04269QAC4	229	300000	PRN	DEFINED	01
ARROW ELECTRS INC	COM	042735100	286	15000	SH	DEFINED	01
ASHLAND INC NEW	COM	044209104	165	16000	SH	DEFINED	01
ASSURANT INC	COM	04621X108	1089	50000	SH	DEFINED	01
AT&T INC	COM	00206R102	617	24500	SH	DEFINED	01
ATHEROS COMMUNICATIONS INC	COM	04743P108	2885	196800	SH	DEFINED	01
ATLANTIC TELE NETWORK INC	COM NEW	049079205	341	17800	SH	DEFINED	01
ATLAS AMER INC	COM	049167109	455	51950	SH	DEFINED	01
ATLAS PIPELINE PARTNERS LP	UNIT L P INT	049392103	39	10000	SH	DEFINED	01
ATP OIL & GAS CORP	COM	00208J108	51	10000	SH	DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	431	26000	SH	DEFINED	01
AUTOLIV INC	COM	052800109	446	24000	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	2321	66000	SH	DEFINED	01
AUTOZONE INC	COM	053332102	7253	44600	SH	DEFINED	01
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	4036	145600	SH	DEFINED	01
AVALONBAY CMNTYS INC	COM	053484101	588	12490	SH	DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	274	30000	SH	DEFINED	01
AVNET INC	COM	053807103	462	26400	SH	DEFINED	01
AVX CORP NEW	COM	002444107	182	20000	SH	DEFINED	01

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AXIS CAPITAL HOLDINGS	SHS	G0692U109	293	13000	SH	DEFINED	01
AXSYS TECHNOLOGIES INC	COM	054615109	547	13000	SH	DEFINED	01
AZZ INC	COM	002474104	4048	153400	SH	DEFINED	01
BADGER METER INC	COM	056525108	1471	50900	SH	DEFINED	01
BAKER MICHAEL CORP	COM	057149106	307	11800	SH	DEFINED	01
BALDOR ELEC CO	COM	057741100	261	18000	SH	DEFINED	01
BALL CORP	COM	058498106	911	21000	SH	DEFINED	01
BALLY TECHNOLOGIES INC	COM	05874B107	1455	79000	SH	DEFINED	01
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	1268	156000	SH	DEFINED	01
BANCO SANTANDER SA	ADR	05964H105	414	60000	SH	DEFINED	01
BANCOLOMBIA S A	SPON ADR PEF	05968L102	876	45000	SH	DEFINED	01
BANK HAWAII CORP	COM	062540109	4848	147000	SH	DEFINED	01
BANK MONTREAL QUE	COM	063671101	347	13300	SH	DEFINED	01
BANK NOVA SCOTIA HALIFAX	COM	064149107	996	40600	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	219	32135	SH	DEFINED	01
BANK OF NEW YORK MELLON CORP	COM	064058100	448	15875	SH	DEFINED	01
BARD C R INC	COM	067383109	8992	112800	SH	DEFINED	01
BARNES GROUP INC	COM	067806109	2261	211500	SH	DEFINED	01
BARRETT BILL CORP	NOTE 5.000% 3/1	06846NAA2	119	150000	PRN	DEFINED	01
BARRICK GOLD CORP	COM	067901108	486	15000	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	6623	129300	SH	DEFINED	01
BE AEROSPACE INC	COM	073302101	1791	206600	SH	DEFINED	01
BECKMAN COULTER INC	NOTE 2.500%12/1	075811AD1	190	200000	PRN	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	7363	109500	SH	DEFINED	01
BELDEN INC	COM	077454106	188	15000	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	476	21100	SH	DEFINED	01
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	347	4	SH	DEFINED	01
BEST BUY INC	COM	086516101	2126	56000	SH	DEFINED	01
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	295	300000	PRN	DEFINED	01
BHP BILLITON LTD	SPONSORED ADR	088606108	535	12000	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	4396	66700	SH	DEFINED	01
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	404	19300	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	4312	82250	SH	DEFINED	01
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	462	37400	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	482	15275	SH	DEFINED	01
BLACKBAUD INC	COM	09227Q100	1145	98600	SH	DEFINED	01
BLACKBOARD INC	COM	091935502	4212	132700	SH	DEFINED	01
BLACKBOARD INC	NOTE 3.250% 7/0	091935AA4	324	350000	PRN	DEFINED	01
BLACKROCK INC	COM	09247X101	4929	37900	SH	DEFINED	01
BLOCK H & R INC	COM	093671105	3474	191000	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	660	20000	SH	DEFINED	01
BORGWARNER INC	COM	099724106	3077	151600	SH	DEFINED	01
BOSTON PPTYS LTD PARTNERSHIP	NOTE 3.750% 5/1	10112RAG9	270	350000	PRN	DEFINED	01
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	1240	34323	SH	DEFINED	01
BRASIL TELECOM SA	SPONS ADR PFD	10553M101	448	26998	SH	DEFINED	01
BRE PROPERTIES INC	CL A	05564E106	314	16000	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	165	10000	SH	DEFINED	01
BRINKS CO	COM	109696104	2937	111000	SH	DEFINED	01
BRINKS HOME SEC HLDGS INC	COM	109699108	2497	110500	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	4330	197550	SH	DEFINED	01
BRISTOW GROUP INC	COM	110394103	2175	101500	SH	DEFINED	01
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	3321	72200	SH	DEFINED	01
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	481	34875	SH	DEFINED	01
BT GROUP PLC	ADR	05577E101	114	10200	SH	DEFINED	01
BUCKLE INC	COM	118440106	9241	289400	SH	DEFINED	01
BUCYRUS INTL INC NEW	COM	118759109	1600	105400	SH	DEFINED	01
BUFFALO WILD WINGS INC	COM	119848109	2085	57000	SH	DEFINED	01
BUNGE LIMITED	COM	G16962105	1733	30590	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	4439	73800	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	9104	199600	SH	DEFINED	01
CA INC	COM	12673P105	3909	222000	SH	DEFINED	01
CABELAS INC	COM	126804301	137	15000	SH	DEFINED	01

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CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	129	10000	SH	DEFINED	01
CACI INTL INC	CL A	127190304	1642	45000	SH	DEFINED	01
CACI INTL INC	NOTE 2.125% 5/0	127190AD8	43	50000	PRN	DEFINED	01
CADBURY PLC	SPONS ADR	12721E102	661	21800	SH	DEFINED	01
CAL DIVE INTL INC	NOTE 3.250%12/1	127914AB5	47	100000	PRN	DEFINED	01
CALGON CARBON CORP	COM	129603106	3970	280200	SH	DEFINED	01
CALIFORNIA WTR SVC GROUP	COM	130788102	2306	55100	SH	DEFINED	01
CAMECO CORP	COM	13321L108	172	10000	SH	DEFINED	01
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	361	350000	PRN	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	416	15200	SH	DEFINED	01
CANADIAN NAT RES LTD	COM	136385101	578	15000	SH	DEFINED	01
CANADIAN NATL RY CO	COM	136375102	4247	119800	SH	DEFINED	01
CANADIAN PAC RY LTD	COM	13645T100	1043	35200	SH	DEFINED	01
CANON INC	ADR	138006309	610	21000	SH	DEFINED	01
CAPELLA EDUCATION COMPANY	COM	139594105	270	5100	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	550	28000	SH	DEFINED	01
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	415	450000	PRN	DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	324	15000	SH	DEFINED	01
CASCADE CORP	COM	147195101	277	15700	SH	DEFINED	01
CATALYST HEALTH SOLUTIONS IN	COM	14888B103	1084	54700	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	1275	45600	SH	DEFINED	01
CBS CORP NEW	CL B	124857202	77	20000	SH	DEFINED	01
CDN IMPERIAL BK OF COMMERCE	COM	136069101	298	8200	SH	DEFINED	01
CELANESE CORP DEL	COM SER A	150870103	836	62500	SH	DEFINED	01
CELESTICA INC	SUB VTG SHS	15101Q108	53	15000	SH	DEFINED	01
CELGENE CORP	COM	151020104	7215	162497	SH	DEFINED	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	140	22400	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	209	20000	SH	DEFINED	01
CENTRAL EUROPEAN DIST CORP	COM	153435102	873	81125	SH	DEFINED	01
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	507	44200	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	591	21000	SH	DEFINED	01
CEPHALON INC	COM	156708109	1703	25000	SH	DEFINED	01
CEPHALON INC	NOTE 2.000% 6/0	156708AP4	149	100000	PRN	DEFINED	01
CERADYNE INC	COM	156710105	741	40850	SH	DEFINED	01
CERNER CORP	COM	156782104	3210	73000	SH	DEFINED	01
CF INDS HLDGS INC	COM	125269100	811	11400	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	1306	48000	SH	DEFINED	01
CHARLES RIV LABS INTL INC	NOTE 2.250% 6/1	159864AB3	1234	1500000	PRN	DEFINED	01
CHATTEM INC	COM	162456107	6664	118900	SH	DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	2173	97850	SH	DEFINED	01
CHEMED CORP NEW	COM	16359R103	2567	66000	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	NOTE 2.250%12/1	165167CB1	103	200000	PRN	DEFINED	01
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	113	150000	PRN	DEFINED	01
CHEVRON CORP NEW	COM	166764100	1039	15450	SH	DEFINED	01
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	138	22000	SH	DEFINED	01
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	1029	15500	SH	DEFINED	01
CHUBB CORP	COM	171232101	1862	44000	SH	DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	8702	166600	SH	DEFINED	01
CIRCOR INTL INC	COM	17273K109	2218	98500	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	743	44300	SH	DEFINED	01
CITIGROUP INC	COM	172967101	28	11250	SH	DEFINED	01
CLARCOR INC	COM	179895107	4632	183900	SH	DEFINED	01
CLEAN HARBORS INC	COM	184496107	3514	73200	SH	DEFINED	01
CLIFFS NATURAL RESOURCES INC	COM	18683K101	1903	104800	SH	DEFINED	01
CLOROX CO DEL	COM	189054109	1647	32000	SH	DEFINED	01
CNA SURETY CORP	COM	12612L108	336	18200	SH	DEFINED	01
CNH GLOBAL N V	SHS NEW	N20935206	277	26700	SH	DEFINED	01
CNOOC LTD	SPONSORED ADR	126132109	865	8600	SH	DEFINED	01
COACH INC	COM	189754104	1570	94000	SH	DEFINED	01
COCA COLA CO	COM	191216100	2680	60975	SH	DEFINED	01
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	1253	36800	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	4744	228200	SH	DEFINED	01

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COLGATE PALMOLIVE CO	COM	194162103	1817	30800	SH	DEFINED	01
COMCAST CORP NEW	CL A SPL	20030N200	1737	134950	SH	DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	1326	36527	SH	DEFINED	01
COMMSCOPE INC	COM	203372107	844	74300	SH	DEFINED	01
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	1385	29000	SH	DEFINED	01
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	1828	85600	SH	DEFINED	01
COMPANHIA VALE DO RIO DOCE	SPONSORED ADR	204412209	141	10600	SH	DEFINED	01
COMPASS MINERALS INTL INC	COM	20451N101	1815	32200	SH	DEFINED	01
COMPLETE PRODUCTION SERVICES	COM	20453E109	31	10000	SH	DEFINED	01
COMPUTER PROGRAMS & SYS INC	COM	205306103	2262	68000	SH	DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	840	22800	SH	DEFINED	01
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	2390	96500	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	404	23950	SH	DEFINED	01
CONCUR TECHNOLOGIES INC	COM	206708109	3711	193400	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	597	15250	SH	DEFINED	01
CONSOLIDATED EDISON INC	COM	209115104	1703	43000	SH	DEFINED	01
CONSOLIDATED WATER CO INC	ORD	G23773107	143	13200	SH	DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	207	17400	SH	DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	132	15000	SH	DEFINED	01
COOPER INDS LTD	CL A	G24182100	1608	62200	SH	DEFINED	01
COPART INC	COM	217204106	3025	102000	SH	DEFINED	01
CORE LABORATORIES N V	COM	N22717107	2341	32000	SH	DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	1945	100000	SH	DEFINED	01
CORN PRODS INTL INC	COM	219023108	318	15000	SH	DEFINED	01
CORNING INC	COM	219350105	332	25000	SH	DEFINED	01
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	3753	293000	SH	DEFINED	01
COSTCO WHSL CORP NEW	COM	22160K105	1955	42200	SH	DEFINED	01
COUGAR BIOTECHNOLOGY INC	COM	222083107	225	7000	SH	DEFINED	01
COVANCE INC	COM	222816100	3727	104600	SH	DEFINED	01
COVANTA HLDG CORP	COM	22282E102	2778	212200	SH	DEFINED	01
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	196	250000	PRN	DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	453	35000	SH	DEFINED	01
COVIDIEN LTD	COM	G2552X108	1195	35950	SH	DEFINED	01
CP HOLDERS	DEP RCPTS CP	12616K106	486	6800	SH	DEFINED	01
CRANE CO	COM	224399105	270	16000	SH	DEFINED	01
CREDICORP LTD	COM	G2519Y108	703	15000	SH	DEFINED	01
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	634	20800	SH	DEFINED	01
CROWN CASTLE INTL CORP	COM	228227104	3406	166885	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	2046	90000	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	214	15000	SH	DEFINED	01
CSX CORP	COM	126408103	568	21985	SH	DEFINED	01
CTRIIP COM INTL LTD	ADR	22943F100	2592	94600	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	995	1250000	PRN	DEFINED	01
CULLEN FROST BANKERS INC	COM	229899109	505	10750	SH	DEFINED	01
CURTISS WRIGHT CORP	COM	231561101	5099	181800	SH	DEFINED	01
CVS CAREMARK CORPORATION	COM	126650100	4481	163000	SH	DEFINED	01
CYBERSOURCE CORP	COM	23251J106	3919	264600	SH	DEFINED	01
CYTEC INDS INC	COM	232820100	155	10345	SH	DEFINED	01
DANAHER CORP DEL	NOTE 1/2	235851AF9	343	400000	PRN	DEFINED	01
DANAHER CORP DEL	COM	235851102	5481	101080	SH	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	3803	111000	SH	DEFINED	01
DAVITA INC	COM	23918K108	1758	40000	SH	DEFINED	01
DECKERS OUTDOOR CORP	COM	243537107	4434	83600	SH	DEFINED	01
DEERE & CO	COM	244199105	1545	47000	SH	DEFINED	01
DELL INC	COM	24702R101	294	31050	SH	DEFINED	01
DENBURY RES INC	COM NEW	247916208	1765	118800	SH	DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	4672	174000	SH	DEFINED	01
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	371	30000	SH	DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	731	16350	SH	DEFINED	01
DEVRY INC DEL	COM	251893103	5011	104000	SH	DEFINED	01
DIAGEO P L C	SPON ADR NEW	25243Q205	448	10000	SH	DEFINED	01
DIAMOND FOODS INC	COM	252603105	2380	85200	SH	DEFINED	01

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DIAMOND OFFSHORE DRILLING IN	COM	25271C102	314	5000	SH	DEFINED	01
DICKS SPORTING GOODS INC	COM	253393102	1184	83000	SH	DEFINED	01
DIODES INC	COM	254543101	1300	122500	SH	DEFINED	01
DIONEX CORP	COM	254546104	770	16300	SH	DEFINED	01
DIRECTV GROUP INC	COM	25459L106	5496	241150	SH	DEFINED	01
DISH NETWORK CORP	CL A	25470M109	250	22500	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	432	23800	SH	DEFINED	01
DOLBY LABORATORIES INC	COM	25659T107	2777	81400	SH	DEFINED	01
DOLLAR FINL CORP	COM	256664103	97	10200	SH	DEFINED	01
DOLLAR TREE INC	COM	256746108	2005	45000	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	1046	33750	SH	DEFINED	01
DONALDSON INC	COM	257651109	1498	55800	SH	DEFINED	01
DOVER CORP	COM	260003108	396	15000	SH	DEFINED	01
DOW CHEM CO	COM	260543103	129	15300	SH	DEFINED	01
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	254	15000	SH	DEFINED	01
DST SYS INC DEL	DBCV 4.125% 8/1	233326AB3	98	100000	PRN	DEFINED	01
DST SYS INC DEL	COM	233326107	796	23000	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	473	21200	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5968	77500	SH	DEFINED	01
DYCOM INDS INC	COM	267475101	62	10700	SH	DEFINED	01
DYNAMIC MATLS CORP	COM	267888105	256	28000	SH	DEFINED	01
E M C CORP MASS	COM	268648102	342	30000	SH	DEFINED	01
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	351	350000	PRN	DEFINED	01
EATON CORP	COM	278058102	1368	37100	SH	DEFINED	01
EATON VANCE CORP	COM NON VTG	278265103	2370	103700	SH	DEFINED	01
ECOLAB INC	COM	278865100	5588	160900	SH	DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	6851	113000	SH	DEFINED	01
EL PASO CORP	COM	28336L109	125	20000	SH	DEFINED	01
ELBIT SYS LTD	ORD	M3760D101	1813	37600	SH	DEFINED	01
EMBARQ CORP	COM	29078E105	303	8000	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	3922	228400	SH	DEFINED	01
EMERGENCY MEDICAL SVCS CORP	CL A	29100P102	854	27200	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	429	15000	SH	DEFINED	01
ENCANA CORP	COM	292505104	642	15800	SH	DEFINED	01
ENDO PHARMACEUTICALS HLDGS I	COM	29264F205	1803	102000	SH	DEFINED	01
ENERGEN CORP	COM	29265N108	3554	122000	SH	DEFINED	01
ENERGIZER HLDGS INC	COM	29266R108	2783	56000	SH	DEFINED	01
ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	29273V100	423	20000	SH	DEFINED	01
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	394	10675	SH	DEFINED	01
ENERSYS	COM	29275Y102	1474	121600	SH	DEFINED	01
ENERSYS	NOTE 3.375% 6/0	29275YAA0	96	150000	PRN	DEFINED	01
ENPRO INDS INC	COM	29355X107	460	26900	SH	DEFINED	01
ENSCO INTL INC	COM	26874Q100	689	26100	SH	DEFINED	01
ENTERGY CORP NEW	COM	29364G103	2295	33700	SH	DEFINED	01
ENTERPRISE PRODS PARTNERS L	COM	293792107	2047	92000	SH	DEFINED	01
EOG RES INC	COM	26875P101	1374	25100	SH	DEFINED	01
EPIQ SYS INC	COM	26882D109	325	18000	SH	DEFINED	01
EQT CORP	COM	26884L109	2569	82000	SH	DEFINED	01
EQUINIX INC	NOTE 2.500% 4/1	29444UAF3	331	400000	PRN	DEFINED	01
EQUINIX INC	COM NEW	29444U502	5390	96000	SH	DEFINED	01
ESCO TECHNOLOGIES INC	COM	296315104	2500	64600	SH	DEFINED	01
ESSEX PTY TR INC	COM	297178105	539	9400	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	2802	138800	SH	DEFINED	01
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	825	1150000	PRN	DEFINED	01
EXELON CORP	COM	30161N101	4494	99000	SH	DEFINED	01
EXPONENT INC	COM	30214U102	476	18800	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	6480	140350	SH	DEFINED	01
EXTERRAN HLDGS INC	COM	30225X103	1224	76400	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1132	16620	SH	DEFINED	01
EZCORP INC	CL A NON VTG	302301106	1320	114100	SH	DEFINED	01
F M C CORP	COM NEW	302491303	2675	62000	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	1802	86000	SH	DEFINED	01

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FACTSET RESH SYS INC	COM	303075105	4582	91650	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	1969	59000	SH	DEFINED	01
FASTENAL CO	COM	311900104	1736	54000	SH	DEFINED	01
FEDEX CORP	COM	31428X106	480	10800	SH	DEFINED	01
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	281	21000	SH	DEFINED	01
FIDELITY NATL INFORMATION SV	COM	31620M106	457	25096	SH	DEFINED	01
FINANCIAL FED CORP	COM	317492106	1128	53250	SH	DEFINED	01
FIRST CASH FINL SVCS INC	COM	31942D107	489	32800	SH	DEFINED	01
FIRST FINL BANKSHARES	COM	32020R109	983	20416	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	3655	94700	SH	DEFINED	01
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	415	350000	PRN	DEFINED	01
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	936	1020000	PRN	DEFINED	01
FLIR SYS INC	COM	302445101	4153	202800	SH	DEFINED	01
FLOWERS FOODS INC	COM	343498101	9735	414600	SH	DEFINED	01
FLOWERVE CORP	COM	34354P105	4125	73500	SH	DEFINED	01
FLUOR CORP NEW	COM	343412102	1399	40500	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	6136	195600	SH	DEFINED	01
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	529	21000	SH	DEFINED	01
FOREST LABS INC	COM	345838106	527	24000	SH	DEFINED	01
FOREST OIL CORP	COM PAR \$0.01	346091705	897	68200	SH	DEFINED	01
FORTUNE BRANDS INC	COM	349631101	377	15350	SH	DEFINED	01
FOSTER L B CO	COM	350060109	273	11000	SH	DEFINED	01
FPIC INS GROUP INC	COM	302563101	222	6000	SH	DEFINED	01
FPL GROUP INC	COM	302571104	1826	36000	SH	DEFINED	01
FRANKLIN RES INC	COM	354613101	1874	34780	SH	DEFINED	01
FREEPOR-T-MCMORAN COPPER & GO	COM	35671D857	343	9000	SH	DEFINED	01
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	987	25500	SH	DEFINED	01
FRONTIER OIL CORP	COM	35914P105	1187	92800	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	7744	156500	SH	DEFINED	01
FUEL TECH INC	COM	359523107	394	37700	SH	DEFINED	01
G & K SVCS INC	CL A	361268105	284	15000	SH	DEFINED	01
G-III APPAREL GROUP LTD	COM	36237H101	93	16800	SH	DEFINED	01
GAMESTOP CORP NEW	CL A	36467W109	6949	248000	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	4087	188000	SH	DEFINED	01
GEN-PROBE INC NEW	COM	36866T103	1595	35000	SH	DEFINED	01
GENERAL CABLE CORP DEL NEW	COM	369300108	3018	152250	SH	DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	1331	32000	SH	DEFINED	01
GENERAL ELECTRIC CO	COM	369604103	532	52600	SH	DEFINED	01
GENERAL MLS INC	COM	370334104	4204	84275	SH	DEFINED	01
GENESEE & WYO INC	CL A	371559105	1927	90700	SH	DEFINED	01
GENOPTIX INC	COM	37243V100	267	9800	SH	DEFINED	01
GENTIVA HEALTH SERVICES INC	COM	37247A102	766	50400	SH	DEFINED	01
GENZYME CORP	COM	372917104	2506	42200	SH	DEFINED	01
GEO GROUP INC	COM	36159R103	3840	289800	SH	DEFINED	01
GEOEYE INC	COM	37250W108	640	32400	SH	DEFINED	01
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	320	250000	PRN	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	9431	203600	SH	DEFINED	01
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	372	11970	SH	DEFINED	01
GLOBAL PMTS INC	COM	37940X102	1684	50400	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	1983	18700	SH	DEFINED	01
GOODRICH CORP	COM	382388106	1891	49900	SH	DEFINED	01
GOOGLE INC	CL A	38259P508	5929	17035	SH	DEFINED	01
GORMAN RUPP CO	COM	383082104	218	11000	SH	DEFINED	01
GRACO INC	COM	384109104	1536	89975	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	3916	55800	SH	DEFINED	01
GREATBATCH INC	COM	39153L106	1625	84000	SH	DEFINED	01
GREEN MTN COFFEE ROASTERS IN	COM	393122106	8078	168300	SH	DEFINED	01
GREIF INC	CL A	397624107	3852	115700	SH	DEFINED	01
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	1059	36800	SH	DEFINED	01
GUESS INC	COM	401617105	5700	270400	SH	DEFINED	01
GULFMARK OFFSHORE INC	COM	402629109	561	23500	SH	DEFINED	01
GULFPORT ENERGY CORP	COM NEW	402635304	36	15700	SH	DEFINED	01

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GYMBOREE CORP	COM	403777105	775	36300	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	8042	146000	SH	DEFINED	01
HANSEN NAT CORP	COM	411310105	5040	140000	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	187	14000	SH	DEFINED	01
HARMONIC INC	COM	413160102	65	10000	SH	DEFINED	01
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	328	30000	SH	DEFINED	01
HARRIS CORP DEL	COM	413875105	2081	71900	SH	DEFINED	01
HARSCO CORP	COM	415864107	2017	91000	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	79	10000	SH	DEFINED	01
HASBRO INC	DBCV 2.750%12/0	418056AN7	315	250000	PRN	DEFINED	01
HCC INS HLDGS INC	COM	404132102	504	20000	SH	DEFINED	01
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1145	18800	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	290	20000	SH	DEFINED	01
HEALTHCARE SVCS GRP INC	COM	421906108	308	20600	SH	DEFINED	01
HEICO CORP NEW	COM	422806109	1985	81700	SH	DEFINED	01
HEINZ H J CO	COM	423074103	3418	103400	SH	DEFINED	01
HEWITT ASSOCS INC	COM	42822Q100	4970	167000	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	705	21975	SH	DEFINED	01
HILL INTERNATIONAL INC	COM	431466101	116	38300	SH	DEFINED	01
HMS HLDGS CORP	COM	40425J101	549	16700	SH	DEFINED	01
HOLLY CORP	COM PAR \$0.01	435758305	424	20000	SH	DEFINED	01
HOLOGIC INC	FRNT 2.000%12/1	436440aa9	150	150000	PRN	DEFINED	01
HOME DEPOT INC	COM	437076102	514	21825	SH	DEFINED	01
HONDA MOTOR LTD	AMERN SHS	438128308	474	20000	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	1826	65550	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	2543	80200	SH	DEFINED	01
HORNBECK OFFSHORE SVCS INC N	FRNT 1.625%11/1	440543AE6	93	150000	PRN	DEFINED	01
HOST HOTELS & RESORTS INC	COM	44107P104	59	15000	SH	DEFINED	01
HOT TOPIC INC	COM	441339108	1992	178000	SH	DEFINED	01
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	225	15100	SH	DEFINED	01
HUB GROUP INC	CL A	443320106	2462	144800	SH	DEFINED	01
HUDSON CITY BANCORP	COM	443683107	3304	282673	SH	DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	4783	198400	SH	DEFINED	01
ICICI BK LTD	ADR	45104G104	213	16000	SH	DEFINED	01
ICON PUB LTD CO	SPONSORED ADR	45103T107	1185	73400	SH	DEFINED	01
ICONIX BRAND GROUP INC	NOTE 1.875% 6/3	451055AB3	97	150000	PRN	DEFINED	01
IDACORP INC	COM	451107106	599	25650	SH	DEFINED	01
IDEX CORP	COM	45167R104	3566	163075	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	4281	123800	SH	DEFINED	01
IHS INC	CL A	451734107	4995	121300	SH	DEFINED	01
II VI INC	COM	902104108	258	15000	SH	DEFINED	01
ILLUMINA INC	COM	452327109	13675	367200	SH	DEFINED	01
IMMUCOR INC	COM	452526106	4766	189487	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	374	30000	SH	DEFINED	01
INFORMATICA CORP	COM	45666Q102	2820	212700	SH	DEFINED	01
INFORMATICA CORP	NOTE 3.000% 3/1	45666QAB8	146	150000	PRN	DEFINED	01
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	4176	156800	SH	DEFINED	01
ING GROEP N V	SPONSORED ADR	456837103	109	20000	SH	DEFINED	01
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	313	22700	SH	DEFINED	01
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	912	36900	SH	DEFINED	01
INTEGRAL SYS INC MD	COM	45810H107	162	18800	SH	DEFINED	01
INTEL CORP	COM	458140100	513	34100	SH	DEFINED	01
INTEL CORP	SDCV 2.950%12/1	458140AD2	285	350000	PRN	DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	2735	110000	SH	DEFINED	01
INTERCONTINENTALEXCHANGE INC	COM	45865V100	1340	18000	SH	DEFINED	01
INTERFACE INC	CL A	458665106	60	20000	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	2976	30720	SH	DEFINED	01
INTL PAPER CO	COM	460146103	87	12400	SH	DEFINED	01
INTUIT	COM	461202103	3969	147000	SH	DEFINED	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	5836	61200	SH	DEFINED	01
INVERNESS MED INNOVATIONS IN	COM	46126P106	426	16000	SH	DEFINED	01
INVERNESS MED INNOVATIONS IN	NOTE 3.000% 5/1	46126PAD8	127	150000	PRN	DEFINED	01

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INVESCO LTD	SHS	G491BT108	436	31450	SH	DEFINED	01
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	316	12400	SH	DEFINED	01
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	223	250000	PRN	DEFINED	01
INVITROGEN CORP	NOTE 3.250% 6/1	46185RAM2	96	100000	PRN	DEFINED	01
IRON MTN INC	COM	462846106	1749	78900	SH	DEFINED	01
ITC HLDGS CORP	COM	465685105	5378	123300	SH	DEFINED	01
ITRON INC	COM	465741106	3774	79700	SH	DEFINED	01
ITRON INC	NOTE 2.500% 8/0	465741AJ5	149	150000	PRN	DEFINED	01
ITT CORP NEW	COM	450911102	5432	141200	SH	DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	12773	105200	SH	DEFINED	01
J & J SNACK FOODS CORP	COM	466032109	2463	71000	SH	DEFINED	01
JACOBS ENGR GROUP INC DEL	COM	469814107	3719	96200	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	5134	97600	SH	DEFINED	01
JOHNSON CTLS INC	COM	478366107	1236	103000	SH	DEFINED	01
JOS A BANK CLOTHIERS INC	COM	480838101	2030	73000	SH	DEFINED	01
JOY GLOBAL INC	COM	481165108	227	10675	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	689	25925	SH	DEFINED	01
JUNIPER NETWORKS INC	COM	48203R104	1731	115000	SH	DEFINED	01
KANSAS CITY SOUTHERN	COM NEW	485170302	2636	207400	SH	DEFINED	01
KAYDON CORP	COM	486587108	3083	112800	SH	DEFINED	01
KELLOGG CO	COM	487836108	1465	40000	SH	DEFINED	01
KENDLE INTERNATIONAL INC	COM	48880L107	1144	54600	SH	DEFINED	01
KENDLE INTERNATIONAL INC	NOTE 3.375% 7/1	48880LAA5	76	100000	PRN	DEFINED	01
KENNAMETAL INC	COM	489170100	1028	63400	SH	DEFINED	01
KHD HUMBOLDT WEDAG INTL LTD	COM	482462108	136	19700	SH	DEFINED	01
KINETIC CONCEPTS INC	COM NEW	49460W208	319	15100	SH	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	194	27400	SH	DEFINED	01
KIRBY CORP	COM	497266106	4326	162400	SH	DEFINED	01
KNIGHT CAPITAL GROUP INC	CL A	499005106	1577	107000	SH	DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	372	25000	SH	DEFINED	01
KOPPERS HOLDINGS INC	COM	50060P106	1429	98400	SH	DEFINED	01
KRAFT FOODS INC	CL A	50075N104	609	27319	SH	DEFINED	01
KROGER CO	COM	501044101	1634	77000	SH	DEFINED	01
L-1 IDENTITY SOLUTIONS INC	NOTE 3.750% 5/1	50212AAB2	66	100000	PRN	DEFINED	01
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	337	350000	PRN	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	4075	60100	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	6440	110100	SH	DEFINED	01
LACLEDE GROUP INC	COM	505597104	351	9000	SH	DEFINED	01
LAN AIRLINES S A	SPONSORED ADR	501723100	890	106500	SH	DEFINED	01
LANDSTAR SYS INC	COM	515098101	4964	148300	SH	DEFINED	01
LASALLE HOTEL PPTYS	COM SH BEN INT	517942108	61	10500	SH	DEFINED	01
LASERCARD CORP	COM	51807U101	48	20000	SH	DEFINED	01
LAWSON SOFTWARE INC NEW	COM	52078P102	1619	381000	SH	DEFINED	01
LAYNE CHRISTENSEN CO	COM	521050104	231	14400	SH	DEFINED	01
LEGG MASON INC	COM	524901105	239	15000	SH	DEFINED	01
LENDER PROCESSING SVCS INC	COM	52602E102	996	32547	SH	DEFINED	01
LENNOX INTL INC	COM	526107107	4607	174100	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	1266	85000	SH	DEFINED	01
LEUCADIA NATL CORP	NOTE 3.750% 4/1	527288AX2	168	200000	PRN	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	253	15000	SH	DEFINED	01
LHC GROUP INC	COM	50187A107	339	15200	SH	DEFINED	01
LIBERTY MEDIA CORP NEW	DEB 3.125% 3/3	530718AF2	155	200000	PRN	DEFINED	01
LIFE TECHNOLOGIES CORP	COM	53217V109	3460	106517	SH	DEFINED	01
LIFEPPOINT HOSPITALS INC	NOTE 3.500% 5/1	53219LAH2	462	650000	PRN	DEFINED	01
LIFETIME BRANDS INC	NOTE 4.750% 7/1	53222QAB9	125	250000	PRN	DEFINED	01
LILLY ELI & CO	COM	532457108	2105	63000	SH	DEFINED	01
LINCARE HLDGS INC	COM	532791100	436	20000	SH	DEFINED	01
LINCOLN ELEC HLDGS INC	COM	533900106	2063	65100	SH	DEFINED	01
LINDSAY CORP	COM	535555106	1223	45300	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	460	20000	SH	DEFINED	01
LINN ENERGY LLC	UNIT LTD LIAB	536020100	304	20400	SH	DEFINED	01
LKQ CORP	COM	501889208	5757	403400	SH	DEFINED	01

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LMI AEROSPACE INC	COM	502079106	138	19100	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	3590	52000	SH	DEFINED	01
LOEWS CORP	COM	540424108	901	40764	SH	DEFINED	01
LOGITECH INTL S A	SHS	H50430232	331	32200	SH	DEFINED	01
LORILLARD INC	COM	544147101	617	10000	SH	DEFINED	01
LSB INDS INC	COM	502160104	957	96800	SH	DEFINED	01
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	951	1000000	PRN	DEFINED	01
LUBRIZOL CORP	COM	549271104	3330	97900	SH	DEFINED	01
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	382	24800	SH	DEFINED	01
M & T BK CORP	COM	55261F104	226	5000	SH	DEFINED	01
MANITOWOC INC	COM	563571108	547	167200	SH	DEFINED	01
MANTECH INTL CORP	CL A	564563104	4345	103700	SH	DEFINED	01
MANULIFE FINL CORP	COM	56501R106	1081	96550	SH	DEFINED	01
MARATHON OIL CORP	COM	565849106	563	21400	SH	DEFINED	01
MARTEL CORP	COM	570535104	1164	4100	SH	DEFINED	01
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	174	15000	SH	DEFINED	01
MARVEL ENTERTAINMENT INC	COM	57383T103	5124	193000	SH	DEFINED	01
MASIMO CORP	COM	574795100	2715	93700	SH	DEFINED	01
MASTERCARD INC	CL A	57636Q104	1558	9300	SH	DEFINED	01
MATRIX SVC CO	COM	576853105	185	22500	SH	DEFINED	01
MATTEL INC	COM	577081102	173	15000	SH	DEFINED	01
MATTHEWS INTL CORP	CL A	577128101	1720	59700	SH	DEFINED	01
MAXIMUS INC	COM	577933104	1993	50000	SH	DEFINED	01
MAXTOR CORP	NOTE 2.375% 8/1	577729AE6	380	600000	PRN	DEFINED	01
MAXWELL TECHNOLOGIES INC	COM	577767106	70	10000	SH	DEFINED	01
MCAFEЕ INC	COM	579064106	2077	62000	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VTG	579780206	5337	180500	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	321	24000	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	6101	111800	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	3048	87000	SH	DEFINED	01
MDU RES GROUP INC	COM	552690109	242	15000	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	6515	157600	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	2001	67900	SH	DEFINED	01
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	235	250000	PRN	DEFINED	01
MEDTRONIC INC	NOTE 1.625% 4/1	585055AM8	442	500000	PRN	DEFINED	01
MEMC ELECTR MATLS INC	COM	552715104	1358	82350	SH	DEFINED	01
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	100	150000	PRN	DEFINED	01
MERCK & CO INC	COM	589331107	2183	81625	SH	DEFINED	01
MERIDIAN BIOSCIENCE INC	COM	589584101	2597	143300	SH	DEFINED	01
METLIFE INC	COM	59156R108	1561	68548	SH	DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	1509	29400	SH	DEFINED	01
MICROS SYS INC	COM	594901100	2494	133000	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	1473	80200	SH	DEFINED	01
MIDDLEBY CORP	COM	596278101	1699	52400	SH	DEFINED	01
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	1426	38500	SH	DEFINED	01
MILLIPORE CORP	NOTE 3.750% 6/0	601073AD1	232	250000	PRN	DEFINED	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	1376	46000	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	246	8225	SH	DEFINED	01
MOLSON COORS BREWING CO	CL B	60871R209	1166	34000	SH	DEFINED	01
MOLSON COORS BREWING CO	NOTE 2.500% 7/3	60871RAA8	254	250000	PRN	DEFINED	01
MONSANTO CO NEW	COM	61166W101	6066	73000	SH	DEFINED	01
MOOG INC	CL A	615394202	2091	91450	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	485	21300	SH	DEFINED	01
MOSAIC CO	COM	61945A107	1812	43155	SH	DEFINED	01
MOTOROLA INC	COM	620076109	42	10000	SH	DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	1600	51500	SH	DEFINED	01
MUELLER WTR PRODS INC	COM SER A	624758108	102	30800	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	376	8400	SH	DEFINED	01
MYRIAD GENETICS INC	COM	62855J104	4092	90000	SH	DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	103	10350	SH	DEFINED	01
NASDAQ OMX GROUP INC	COM	631103108	235	12000	SH	DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	1349	44000	SH	DEFINED	01

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NATIONAL OILWELL VARCO INC	COM	637071101	589	20500	SH	DEFINED	01
NATIONAL PRESTO INDS INC	COM	637215104	256	4200	SH	DEFINED	01
NATUS MEDICAL INC DEL	COM	639050103	545	64100	SH	DEFINED	01
NAVIGATORS GROUP INC	COM	638904102	528	11200	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	201	6000	SH	DEFINED	01
NBTY INC	COM	628782104	357	25375	SH	DEFINED	01
NCR CORP NEW	COM	62886E108	1155	145300	SH	DEFINED	01
NEOGEN CORP	COM	640491106	223	10200	SH	DEFINED	01
NETAPP INC	COM	64110D104	229	15400	SH	DEFINED	01
NETFLIX INC	COM	64110L106	2017	47000	SH	DEFINED	01
NEUTRAL TANDEM INC	COM	64128B108	379	15400	SH	DEFINED	01
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	1407	28000	SH	DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	179	28000	SH	DEFINED	01
NEWFIELD EXPL CO	COM	651290108	580	25550	SH	DEFINED	01
NEWMARKET CORP	COM	651587107	1059	23900	SH	DEFINED	01
NEWMONT MINING CORP	COM	651639106	295	6600	SH	DEFINED	01
NEWS CORP	CL B	65248E203	275	35650	SH	DEFINED	01
NEXEN INC	COM	65334H102	339	20000	SH	DEFINED	01
NICE SYS LTD	SPONSORED ADR	653656108	2546	102400	SH	DEFINED	01
NII HLDGS INC	CL B NEW	62913F201	270	18000	SH	DEFINED	01
NII HLDGS INC	NOTE 3.125% 6/1	62913FAJ1	1043	1500000	PRN	DEFINED	01
NIKE INC	CL B	654106103	4028	85900	SH	DEFINED	01
NOKIA CORP	SPONSORED ADR	654902204	382	32775	SH	DEFINED	01
NORDSON CORP	COM	655663102	1288	45300	SH	DEFINED	01
NORDSTROM INC	COM	655664100	737	44000	SH	DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	2214	65600	SH	DEFINED	01
NORTHERN TR CORP	COM	665859104	2835	47400	SH	DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	2605	59700	SH	DEFINED	01
NORTHWEST NAT GAS CO	COM	667655104	3808	87700	SH	DEFINED	01
NOVARTIS A G	SPONSORED ADR	66987V109	428	11320	SH	DEFINED	01
NOVO-NORDISK A S	ADR	670100205	4827	100600	SH	DEFINED	01
NSTAR	COM	67019E107	1658	52000	SH	DEFINED	01
NTELOS HLDGS CORP	COM	67020Q107	521	28700	SH	DEFINED	01
NUANCE COMMUNICATIONS INC	COM	67020Y100	3614	333400	SH	DEFINED	01
NUCOR CORP	COM	670346105	399	10450	SH	DEFINED	01
NUVASIVE INC	COM	670704105	4374	139400	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	148	15000	SH	DEFINED	01
NYSE EURONEXT	COM	629491101	269	15000	SH	DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	3357	95900	SH	DEFINED	01
OCEANEERING INTL INC	COM	675232102	1829	49600	SH	DEFINED	01
ODYSSEY HEALTHCARE INC	COM	67611V101	1649	170000	SH	DEFINED	01
ODYSSEY RE HLDGS CORP	COM	67612W108	1024	27000	SH	DEFINED	01
OGE ENERGY CORP	COM	670837103	596	25000	SH	DEFINED	01
OM GROUP INC	COM	670872100	193	10000	SH	DEFINED	01
OMNICARE INC	DBCV 3.250%12/1	681904AL2	98	150000	PRN	DEFINED	01
OMNITURE INC	COM	68212S109	967	73300	SH	DEFINED	01
ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	682189AG0	212	300000	PRN	DEFINED	01
ONYX PHARMACEUTICALS INC	COM	683399109	1742	61000	SH	DEFINED	01
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1200	183500	SH	DEFINED	01
OPEN TEXT CORP	COM	683715106	2066	60000	SH	DEFINED	01
ORACLE CORP	COM	68389X105	4804	265850	SH	DEFINED	01
ORBITAL SCIENCES CORP	COM	685564106	3158	265600	SH	DEFINED	01
ORBITAL SCIENCES CORP	NOTE 2.438% 1/1	685564AN6	160	200000	PRN	DEFINED	01
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	82	20000	SH	DEFINED	01
OSI PHARMACEUTICALS INC	COM	671040103	2066	54000	SH	DEFINED	01
OSI SYSTEMS INC	COM	671044105	305	20000	SH	DEFINED	01
OWENS & MINOR INC NEW	COM	690732102	5811	175400	SH	DEFINED	01
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	427	16600	SH	DEFINED	01
PALL CORP	COM	696429307	245	12000	SH	DEFINED	01
PANERA BREAD CO	CL A	69840W108	2124	38000	SH	DEFINED	01
PAREXEL INTL CORP	COM	699462107	1547	159000	SH	DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	1060	31200	SH	DEFINED	01

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PATTERSON UTI ENERGY INC	COM	703481101	134	15000	SH	DEFINED	01
PAYCHEX INC	COM	704326107	1720	67000	SH	DEFINED	01
PEABODY ENERGY CORP	COM	704549104	200	8000	SH	DEFINED	01
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	211	300000	PRN	DEFINED	01
PEETS COFFEE & TEA INC	COM	705560100	2054	95000	SH	DEFINED	01
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	137	24600	SH	DEFINED	01
PENN NATL GAMING INC	COM	707569109	3603	149200	SH	DEFINED	01
PENN VA CORP	COM	707882106	1875	170800	SH	DEFINED	01
PENN VA CORP	NOTE 4.500%11/1	707882AA4	30	50000	PRN	DEFINED	01
PENTAIR INC	COM	709631105	339	15650	SH	DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	598	47900	SH	DEFINED	01
PEPSICO INC	COM	713448108	2008	39000	SH	DEFINED	01
PERDIGAO S A	SPONSORED ADR	71361V303	457	18400	SH	DEFINED	01
PERICOM SEMICONDUCTOR CORP	COM	713831105	179	24500	SH	DEFINED	01
PERKINELMER INC	COM	714046109	360	28200	SH	DEFINED	01
PERRIGO CO	COM	714290103	2955	119000	SH	DEFINED	01
PETRO-CDA	COM	71644E102	287	10800	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	2209	72500	SH	DEFINED	01
PETSMART INC	COM	716768106	419	20000	SH	DEFINED	01
PFIZER INC	COM	717081103	516	37850	SH	DEFINED	01
PG&E CORP	COM	69331C108	2255	59000	SH	DEFINED	01
PHARMACEUTICAL PROD DEV INC	COM	717124101	3629	153000	SH	DEFINED	01
PHASE FORWARD INC	COM	71721R406	408	31900	SH	DEFINED	01
PHILIP MORRIS INTL INC	COM	718172109	594	16700	SH	DEFINED	01
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	861	19500	SH	DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	3692	162800	SH	DEFINED	01
PICO HLDGS INC	COM NEW	693366205	217	7200	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	531	20000	SH	DEFINED	01
PIONEER NAT RES CO	NOTE 2.875% 1/1	723787AH0	111	150000	PRN	DEFINED	01
PLAINS EXPL& PRODTN CO	COM	726505100	345	20000	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	249	20600	SH	DEFINED	01
PLEXUS CORP	COM	729132100	276	20000	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	774	26422	SH	DEFINED	01
POLARIS INDS INC	COM	731068102	257	12000	SH	DEFINED	01
POLYCOM INC	COM	73172K104	154	10000	SH	DEFINED	01
POSCO	SPONSORED ADR	693483109	267	4000	SH	DEFINED	01
POTASH CORP SASK INC	COM	73755L107	970	12000	SH	DEFINED	01
POWELL INDS INC	COM	739128106	477	13500	SH	DEFINED	01
PPL CORP	COM	69351T106	752	26200	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	8876	131900	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	5235	87400	SH	DEFINED	01
PREMIERE GLOBAL SVCS INC	COM	740585104	953	108100	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	1668	57800	SH	DEFINED	01
PRICELINE COM INC	COM NEW	741503403	1497	19000	SH	DEFINED	01
PRICESMART INC	COM	741511109	333	18500	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	123	15000	SH	DEFINED	01
PROASSURANCE CORP	COM	74267C106	5124	109900	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	1979	42025	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	2139	59000	SH	DEFINED	01
PROLOGIS	SH BEN INT	743410102	254	39000	SH	DEFINED	01
PROSPERITY BANCSHARES INC	COM	743606105	377	13800	SH	DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	248	13050	SH	DEFINED	01
PS BUSINESS PKS INC CALIF	COM	69360J107	497	13500	SH	DEFINED	01
PSS WORLD MED INC	COM	69366A100	2088	145500	SH	DEFINED	01
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	2323	147700	SH	DEFINED	01
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2122	72000	SH	DEFINED	01
QUALCOMM INC	COM	747525103	311	8000	SH	DEFINED	01
QUALITY SYS INC	COM	747582104	1177	26000	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	6386	297724	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	4606	97000	SH	DEFINED	01
QUESTAR CORP	COM	748356102	589	20000	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	521	94000	SH	DEFINED	01

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QUIDEL CORP	COM	74838J101	272	29500	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	137	16000	SH	DEFINED	01
RALCORP HLDGS INC NEW	COM	751028101	3885	72100	SH	DEFINED	01
RANGE RES CORP	COM	75281A109	11315	274900	SH	DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	2048	103950	SH	DEFINED	01
RAYONIER TRS HLDGS INC	NOTE 3.750%10/1	75508AAB2	90	100000	PRN	DEFINED	01
RAYTHEON CO	COM NEW	755111507	3501	89900	SH	DEFINED	01
RBC BEARINGS INC	COM	75524B104	263	17200	SH	DEFINED	01
REGAL BELOIT CORP	COM	758750103	2408	78600	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	2678	156150	SH	DEFINED	01
RES-CARE INC	COM	760943100	269	18500	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	685	15900	SH	DEFINED	01
RESMED INC	COM	761152107	1873	53000	SH	DEFINED	01
REYNOLDS AMERICAN INC	COM	761713106	1602	44700	SH	DEFINED	01
RITCHIE BROS AUCTIONEERS	COM	767744105	2500	134500	SH	DEFINED	01
RLI CORP	COM	749607107	3624	72200	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	2791	184000	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	339	15500	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	1567	48000	SH	DEFINED	01
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	738	45800	SH	DEFINED	01
ROGERS COMMUNICATIONS INC	CL B	775109200	1982	86800	SH	DEFINED	01
ROLLINS INC	COM	775711104	2910	169700	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	5544	130600	SH	DEFINED	01
ROPER INDS INC NEW	NOTE 1/1	776696AA4	261	500000	PRN	DEFINED	01
ROWAN COS INC	COM	779382100	317	26500	SH	DEFINED	01
ROYAL BK CDA MONTREAL QUE	COM	780087102	1481	51200	SH	DEFINED	01
RUDDICK CORP	COM	781258108	4593	204600	SH	DEFINED	01
RUSH ENTERPRISES INC	CL A	781846209	781	87550	SH	DEFINED	01
RYDER SYS INC	COM	783549108	340	12000	SH	DEFINED	01
SAFEWAY INC	COM NEW	786514208	2292	113500	SH	DEFINED	01
SAIC INC	COM	78390X101	1960	105000	SH	DEFINED	01
SALESFORCE COM INC	COM	79466L302	3695	112900	SH	DEFINED	01
SANDISK CORP	NOTE 1.000% 5/1	80004CAC5	930	1550000	PRN	DEFINED	01
SANOFI AVENTIS	SPONSORED ADR	80105N105	4215	150900	SH	DEFINED	01
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	2223	63000	SH	DEFINED	01
SARA LEE CORP	COM	803111103	202	25000	SH	DEFINED	01
SBA COMMUNICATIONS CORP	COM	78388J106	5065	217400	SH	DEFINED	01
SCHEIN HENRY INC	COM	806407102	5907	147700	SH	DEFINED	01
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	424	400000	PRN	DEFINED	01
SCHERING PLOUGH CORP	PFD CONV MAN07	806605705	316	1500	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	155	10000	SH	DEFINED	01
SCIENTIFIC GAMES CORP	SDCV 0.750%12/0	80874PAD1	183	200000	PRN	DEFINED	01
SCOTTS MIRACLE GRO CO	CL A	810186106	531	15300	SH	DEFINED	01
SEACOR HOLDINGS INC	DBCV 2.875%12/1	811904AJ0	143	150000	PRN	DEFINED	01
SEMPRA ENERGY	COM	816851109	4855	105000	SH	DEFINED	01
SEPRACOR INC	COM	817315104	1745	119000	SH	DEFINED	01
SESI L L C	NOTE 1.500%12/1	78412FAH7	179	250000	PRN	DEFINED	01
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	4454	294000	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	466	17000	SH	DEFINED	01
SHENANDOAH TELECOMMUNICATION	COM	82312B106	365	16000	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	2131	41000	SH	DEFINED	01
SIEMENS A G	SPONSORED ADR	826197501	296	5200	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	5472	144800	SH	DEFINED	01
SILGAN HOLDINGS INC	COM	827048109	5517	105000	SH	DEFINED	01
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	557	95950	SH	DEFINED	01
SIMON PPTY GROUP INC NEW	COM	828806109	468	13500	SH	DEFINED	01
SMITH INTL INC	COM	832110100	215	10000	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	189	20000	SH	DEFINED	01
SNAP ON INC	COM	833034101	2849	113500	SH	DEFINED	01
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	1859	70000	SH	DEFINED	01
SONIC CORP	COM	835451105	1020	101750	SH	DEFINED	01
SONOSITE INC	NOTE 3.750% 7/1	83568GAA2	124	145000	PRN	DEFINED	01

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SOUTH JERSEY INDS INC	COM	838518108	4197	119900	SH	DEFINED	01
SOUTHERN CO	COM	842587107	2052	67000	SH	DEFINED	01
SOUTHERN UN CO NEW	COM	844030106	1135	74550	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	95	15000	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	COM	845467109	4661	157000	SH	DEFINED	01
SPARTAN STORES INC	COM	846822104	239	15500	SH	DEFINED	01
SPX CORP	COM	784635104	1138	24200	SH	DEFINED	01
ST JUDE MED INC	COM	790849103	3669	101000	SH	DEFINED	01
STANLEY INC	COM	854532108	3156	124300	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	167	15000	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	127	10000	SH	DEFINED	01
STATE STR CORP	COM	857477103	329	10700	SH	DEFINED	01
STERICYCLE INC	COM	858912108	9298	194800	SH	DEFINED	01
STERIS CORP	COM	859152100	349	15000	SH	DEFINED	01
STERLITE INDS INDIA LTD	ADS	859737207	71	10000	SH	DEFINED	01
STIFEL FINL CORP	COM	860630102	4963	114600	SH	DEFINED	01
STRAYER ED INC	COM	863236105	8508	47300	SH	DEFINED	01
STRYKER CORP	COM	863667101	2230	65500	SH	DEFINED	01
SUN HEALTHCARE GROUP INC	COM NEW	866933401	944	111900	SH	DEFINED	01
SUN HYDRAULICS CORP	COM	866942105	332	22700	SH	DEFINED	01
SUN LIFE FINL INC	COM	866796105	1127	63100	SH	DEFINED	01
SUNCOR ENERGY INC	COM	867229106	1851	83350	SH	DEFINED	01
SUPERIOR ENERGY SVCS INC	COM	868157108	931	72250	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	83	11375	SH	DEFINED	01
SYBASE INC	NOTE 1.750% 2/2	871130AB6	507	400000	PRN	DEFINED	01
SYBASE INC	COM	871130100	7779	256825	SH	DEFINED	01
SYMANTEC CORP	COM	871503108	341	22800	SH	DEFINED	01
SYMANTEC CORP	NOTE 1.000% 6/1	871503AF5	343	350000	PRN	DEFINED	01
SYNAPTICS INC	COM	87157D109	5063	189200	SH	DEFINED	01
SYNGENTA AG	SPONSORED ADR	87160A100	1556	38800	SH	DEFINED	01
SYNIVERSE HLDGS INC	COM	87163F106	953	60500	SH	DEFINED	01
SYNOPSIS INC	COM	871607107	1762	85000	SH	DEFINED	01
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	203	14700	SH	DEFINED	01
SYSCO CORP	COM	871829107	2164	94900	SH	DEFINED	01
T-3 ENERGY SRVCS INC	COM	87306E107	131	11100	SH	DEFINED	01
TALISMAN ENERGY INC	COM	87425E103	179	17000	SH	DEFINED	01
TARGET CORP	COM	87612E106	413	12000	SH	DEFINED	01
TAUBMAN CTRS INC	COM	876664103	1120	65700	SH	DEFINED	01
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	110	15000	SH	DEFINED	01
TECH DATA CORP	DBCV 2.750%12/1	878237AE6	1477	1700000	PRN	DEFINED	01
TECHNE CORP	COM	878377100	4333	79200	SH	DEFINED	01
TECO ENERGY INC	COM	872375100	502	45000	SH	DEFINED	01
TELE NORTE LESTE PART S A	SPON ADR PFD	879246106	567	41000	SH	DEFINED	01
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	66	10200	SH	DEFINED	01
TELEDYNE TECHNOLOGIES INC	COM	879360105	3327	124700	SH	DEFINED	01
TELEFLEX INC	COM	879369106	577	14750	SH	DEFINED	01
TELEFONICA S A	SPONSORED ADR	879382208	4033	67650	SH	DEFINED	01
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	511	34000	SH	DEFINED	01
TELMEX INTERNACIONAL SAB DE	SPONS ADR SR L	879690105	312	34000	SH	DEFINED	01
TEMPUR PEDIC INTL INC	COM	88023U101	114	15675	SH	DEFINED	01
TENARIS S A	SPONSORED ADR	88031M109	2683	133000	SH	DEFINED	01
TEREX CORP NEW	COM	880779103	93	10000	SH	DEFINED	01
TESORO CORP	COM	881609101	566	42000	SH	DEFINED	01
TETRA TECH INC NEW	COM	88162G103	1877	92100	SH	DEFINED	01
TEVA PHARMACEUTICAL FIN CO B	NOTE 1.750% 2/0	88165FAA0	109	100000	PRN	DEFINED	01
TEVA PHARMACEUTICAL FIN II L	DBCV 0.500% 2/0	88164RAA5	300	250000	PRN	DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	7598	168663	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	248	15000	SH	DEFINED	01
THERMO FISHER SCIENTIFIC INC	COM	883556102	7305	204800	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	3220	128700	SH	DEFINED	01
THORATEC CORP	COM NEW	885175307	2158	84000	SH	DEFINED	01
THORATEC CORP	NOTE 1.379% 5/1	885175AB5	200	250000	PRN	DEFINED	01

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TIFFANY & CO NEW	COM	886547108	216	10000	SH	DEFINED	01
TIME WARNER INC	COM	887317105	515	20350	SH	DEFINED	01
TITAN INTL INC ILL	COM	88830M102	126	25000	SH	DEFINED	01
TITANIUM METALS CORP	COM NEW	888339207	85	15575	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	2238	87300	SH	DEFINED	01
TJX COS INC NEW	NOTE 2/1	872540AL3	226	250000	PRN	DEFINED	01
TORO CO	COM	891092108	1758	72700	SH	DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	1075	31084	SH	DEFINED	01
TOTAL S A	SPONSORED ADR	89151E109	2154	43900	SH	DEFINED	01
TOWER GROUP INC	COM	891777104	520	21100	SH	DEFINED	01
TRANSCANADA CORP	COM	89353D107	615	26000	SH	DEFINED	01
TRANSOCEAN INC	NOTE 1.500%12/1	893830AV1	343	400000	PRN	DEFINED	01
TRANSOCEAN INC	NOTE 1.500%12/1	893830AW9	901	1100000	PRN	DEFINED	01
TRANSOCEAN LTD	REG SHS	H8817H100	1036	17600	SH	DEFINED	01
TRAVELERS COMPANIES INC	COM	89417E109	1922	47300	SH	DEFINED	01
TREEHOUSE FOODS INC	COM	89469A104	3207	111400	SH	DEFINED	01
TRIMBLE NAVIGATION LTD	COM	896239100	2041	133600	SH	DEFINED	01
TRIUMPH GROUP INC NEW	COM	896818101	2231	58400	SH	DEFINED	01
TUPPERWARE BRANDS CORP	COM	899896104	2050	120650	SH	DEFINED	01
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	246	20000	SH	DEFINED	01
TW TELECOM INC	COM	87311L104	2733	312300	SH	DEFINED	01
TYCO ELECTRONICS LTD	COM NEW	G9144P105	282	25525	SH	DEFINED	01
TYLER TECHNOLOGIES INC	COM	902252105	424	29000	SH	DEFINED	01
UGI CORP NEW	COM	902681105	4009	169800	SH	DEFINED	01
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	413	23900	SH	DEFINED	01
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	297	12600	SH	DEFINED	01
UMB FINL CORP	COM	902788108	603	14200	SH	DEFINED	01
UNILEVER PLC	SPON ADR NEW	904767704	1817	96000	SH	DEFINED	01
UNION PAC CORP	COM	907818108	1422	34600	SH	DEFINED	01
UNITED AUTO GROUP INC	NOTE 3.500% 4/0	909440AH2	160	200000	PRN	DEFINED	01
UNITED STATES STL CORP NEW	COM	912909108	264	12500	SH	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	4477	104175	SH	DEFINED	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3430	51900	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	1638	78250	SH	DEFINED	01
UNUM GROUP	COM	91529Y106	213	17000	SH	DEFINED	01
URS CORP NEW	COM	903236107	6608	163534	SH	DEFINED	01
US BANCORP DEL	COM NEW	902973304	1280	87600	SH	DEFINED	01
V F CORP	COM	918204108	2124	37200	SH	DEFINED	01
VAIL RESORTS INC	COM	91879Q109	613	30000	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	NOTE 4.000%11/1	91911XAD6	664	750000	PRN	DEFINED	01
VALMONT INDS INC	COM	920253101	4223	84100	SH	DEFINED	01
VARIAN INC	COM	922206107	715	30100	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	3164	103945	SH	DEFINED	01
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	552	26400	SH	DEFINED	01
VERIZON COMMUNICATIONS INC	COM	92343V104	2235	74000	SH	DEFINED	01
VIASAT INC	COM	92552V100	2061	99000	SH	DEFINED	01
VNUS MED TECHNOLOGIES INC	COM	928566108	381	17900	SH	DEFINED	01
VOCUS INC	COM	92858J108	133	10000	SH	DEFINED	01
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	311	17850	SH	DEFINED	01
VORNADO RLTY L P	DBCV 3.625%11/1	929043AE7	78	100000	PRN	DEFINED	01
VORNADO RLTY L P	DEB 3.875% 4/1	929043AC1	156	200000	PRN	DEFINED	01
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	118	27000	SH	DEFINED	01
WABTEC CORP	COM	929740108	3044	115400	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	3264	62650	SH	DEFINED	01
WALGREEN CO	COM	931422109	1830	70500	SH	DEFINED	01
WARNACO GROUP INC	COM NEW	934390402	3377	140700	SH	DEFINED	01
WASTE CONNECTIONS INC	COM	941053100	6284	244500	SH	DEFINED	01
WASTE CONNECTIONS INC	NOTE 3.750% 4/0	941053AG5	155	150000	PRN	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	657	25650	SH	DEFINED	01
WATERS CORP	COM	941848103	1641	44400	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	933	30000	SH	DEFINED	01
WATSON WYATT WORLDWIDE INC	CL A	942712100	8013	162300	SH	DEFINED	01

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WATTS WATER TECHNOLOGIES INC	CL A	942749102	489	25000	SH	DEFINED	01
WEATHERFORD INTERNATIONAL LT	REG	H27013103	354	32000	SH	DEFINED	01
WELLCARE HEALTH PLANS INC	COM	94946T106	123	10900	SH	DEFINED	01
WELLPOINT INC	COM	94973V107	1519	40000	SH	DEFINED	01
WELLS FARGO & CO NEW	PERP PFD CNV A	949746804	239	500	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	2706	190050	SH	DEFINED	01
WESCO INTL INC	DBCV 2.625%10/1	95082PAE5	174	200000	PRN	DEFINED	01
WESCO INTL INC	NOTE 1.750%11/1	95082PAG0	773	1100000	PRN	DEFINED	01
WESCO INTL INC	COM	95082P105	181	10000	SH	DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	4682	142700	SH	DEFINED	01
WESTAR ENERGY INC	COM	95709T100	526	30000	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	462	23900	SH	DEFINED	01
WEYERHAEUSER CO	COM	962166104	221	8000	SH	DEFINED	01
WHOLE FOODS MKT INC	COM	966837106	336	20000	SH	DEFINED	01
WILEY JOHN & SONS INC	CL A	968223206	387	13000	SH	DEFINED	01
WILLBROS GROUP INC DEL	COM	969203108	1413	145700	SH	DEFINED	01
WIMM BILL DANN FOODS OJSC	SPONSORED ADR	97263M109	232	7300	SH	DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	1725	41900	SH	DEFINED	01
WMS INDS INC	COM	929297109	4556	217900	SH	DEFINED	01
WOLVERINE WORLD WIDE INC	COM	978097103	2629	168750	SH	DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	2047	183100	SH	DEFINED	01
WORLD ACCEP CORP DEL	COM	981419104	239	14000	SH	DEFINED	01
WRIGHT EXPRESS CORP	COM	98233Q105	1049	57550	SH	DEFINED	01
WYETH	COM	983024100	519	12050	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	COM	98310W108	42	10000	SH	DEFINED	01
XCEL ENERGY INC	COM	98389B100	745	40000	SH	DEFINED	01
XEROX CORP	COM	984121103	97	21300	SH	DEFINED	01
XILINX INC	DBCV 3.125% 3/1	983919AD3	887	1200000	PRN	DEFINED	01
XTO ENERGY INC	COM	98385X106	6258	204382	SH	DEFINED	01
YAHOO INC	COM	984332106	256	20000	SH	DEFINED	01
YAMANA GOLD INC	COM	98462Y100	231	25000	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	3996	145400	SH	DEFINED	01
ZENITH NATL INS CORP	COM	989390109	822	34100	SH	DEFINED	01
ZIMMER HLDGS INC	COM	98956P102	715	19600	SH	DEFINED	01
ZOLL MED CORP	COM	989922109	630	43900	SH	DEFINED	01
ZOLTEK COS INC	COM	98975W104	290	42600	SH	DEFINED	01