

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

VALUE LINE INC
Form 13F-HR
May 15, 2008

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, 2008

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: David Henigson
Title: Vice President
Phone: 212-907-1600

Signature, Place, and Date of Signing:

/s/ David Henigson New York, NY April 11, 2008

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: 0
Form13F Information Table Entry Total: 1013
Form13F Information Table Value Total: \$2,928,921 (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.

NONE

FORM 13F INFORMATION TABLE								
NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHARES/ PRN AMT	SH/ PRN	PUT/ CALL	INVSTMT DISCRETN	OTH MANA
AAR CORP	COM	000361105	1794	65800	SH		DEFINED	
AARON RENTS INC	COM	002535201	821	38100	SH		DEFINED	
ABAXIS INC	COM	002567105	528	22800	SH		DEFINED	
ABB LTD	SPONSORED ADR	000375204	2288	85000	SH		DEFINED	
ACACIA RESH CORP	ACACIA TCH COM	003881307	86	15000	SH		DEFINED	
ACCENTURE LTD BERMUDA	CL A	G1150G111	2965	84300	SH		DEFINED	
ACE LTD	ORD	G0070K103	2150	39050	SH		DEFINED	
ACUITY BRANDS INC	COM	00508Y102	6365	148200	SH		DEFINED	
ADVANCED MICRO DEVICES INC	COM	007903107	118	20000	SH		DEFINED	
ADVANCED MICRO DEVICES INC	NOTE 6.000% 5/0	007903AL1	94	150000	PRN		DEFINED	
ADVENT SOFTWARE INC	COM	007974108	3640	85400	SH		DEFINED	
AEROPOSTALE	COM	007865108	678	25000	SH		DEFINED	
AES CORP	COM	00130H105	2050	123000	SH		DEFINED	
AETNA INC NEW	COM	00817Y108	2374	56400	SH		DEFINED	
AFFILIATED COMPUTER SERVICES	CL A	008190100	1002	20000	SH		DEFINED	
AFFILIATED MANAGERS GROUP	COM	008252108	5806	63985	SH		DEFINED	
AFLAC INC	COM	001055102	11165	171900	SH		DEFINED	
AGCO CORP	COM	001084102	4251	71000	SH		DEFINED	
AGCO CORP	NOTE 1.250%12/1	001084AM4	165	100000	PRN		DEFINED	
AGERE SYS INC	NOTE 6.500%12/1	00845VAA8	1919	1900000	PRN		DEFINED	
AGILENT TECHNOLOGIES INC	COM	00846U101	2386	80000	SH		DEFINED	
AGL RES INC	COM	001204106	2121	61800	SH		DEFINED	
AGRIUM INC	COM	008916108	6646	107000	SH		DEFINED	
AIR METHODS CORP	COM PAR \$.06	009128307	682	14100	SH		DEFINED	
AIR PRODS & CHEMS INC	COM	009158106	3772	41000	SH		DEFINED	
AIRCASTLE LTD	COM	G0129K104	113	10000	SH		DEFINED	
AIRGAS INC	COM	009363102	6911	152000	SH		DEFINED	
AKAMAI TECHNOLOGIES INC	COM	00971T101	535	19000	SH		DEFINED	
ALASKA AIR GROUP INC	COM	011659109	336	17100	SH		DEFINED	
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	1630	133200	SH		DEFINED	
ALBEMARLE CORP	COM	012653101	7530	206200	SH		DEFINED	
ALCOA INC	COM	013817101	433	12000	SH		DEFINED	
ALCON INC	COM SHS	H01301102	5775	40600	SH		DEFINED	
ALEXANDER & BALDWIN INC	COM	014482103	431	10000	SH		DEFINED	
ALEXION PHARMACEUTICALS INC	COM	015351109	7401	124800	SH		DEFINED	
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	4667	65400	SH		DEFINED	
ALLERGAN INC	COM	018490102	2786	49400	SH		DEFINED	
ALLERGAN INC	NOTE 1.500% 4/0	018490AL6	276	250000	PRN		DEFINED	
ALLETE INC	COM NEW	018522300	1159	30000	SH		DEFINED	
ALLIANCE DATA SYSTEMS CORP	COM	018581108	4200	88400	SH		DEFINED	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	700	20000	SH		DEFINED	
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	761	12000	SH		DEFINED	
ALLIANT TECHSYSTEMS INC	COM	018804104	5394	52100	SH		DEFINED	
ALLIANT TECHSYSTEMS INC	NOTE 2.750% 2/1	018804AH7	272	200000	PRN		DEFINED	
ALLIED WASTE INDS INC	SDCV 4.250% 4/1	019589AD2	1098	1200000	PRN		DEFINED	
ALLSCRIPTS HEALTHCARE SOLUTI	COM	01988P108	640	62000	SH		DEFINED	
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	1130	46300	SH		DEFINED	
ALTRIA GROUP INC	COM	02209S103	383	17240	SH		DEFINED	

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ALZA CORP	SDCV 7/2	02261WAB5	267	300000	PRN	DEFINED
AMAG PHARMACEUTICALS INC	COM	00163U106	1734	42900	SH	DEFINED
AMAZON COM INC	COM	023135106	2638	37000	SH	DEFINED
AMCOL INTL CORP	COM	02341W103	2676	85700	SH	DEFINED
AMDOCS LTD	NOTE 0.500% 3/1	02342TAD1	248	250000	PRN	DEFINED
AMEDISYS INC	COM	023436108	8695	221033	SH	DEFINED
AMERCO	COM	023586100	1678	29400	SH	DEFINED
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	2165	34000	SH	DEFINED
AMERICAN EAGLE OUTFITTERS NE	COM	02553E106	429	24500	SH	DEFINED
AMERICAN ELEC PWR INC	COM	025537101	1457	35000	SH	DEFINED
AMERICAN EQTY INVT LIFE HLD	NOTE 5.250%12/0	025676AE7	241	250000	PRN	DEFINED
AMERICAN EXPRESS CO	COM	025816109	545	12475	SH	DEFINED
AMERICAN FINL GROUP INC OHIO	COM	025932104	3157	123500	SH	DEFINED
AMERICAN INTL GROUP INC	COM	026874107	746	17260	SH	DEFINED
AMERICAN PHYSICIANS CAPITAL	COM	028884104	586	12650	SH	DEFINED
AMERICAN SCIENCE & ENGR INC	COM	029429107	546	10000	SH	DEFINED
AMERICAN STS WTR CO	COM	029899101	1703	47300	SH	DEFINED
AMERICAN TOWER CORP	CL A	029912201	6045	154167	SH	DEFINED
AMERICAN TOWER CORP	NOTE 3.000% 8/1	029912AR3	197	100000	PRN	DEFINED
AMERIGON INC	COM	03070L300	382	25800	SH	DEFINED
AMERIPRISE FINL INC	COM	03076C106	1296	25000	SH	DEFINED
AMERISTAR CASINOS INC	COM	03070Q101	292	16000	SH	DEFINED
AMERON INTL INC	COM	030710107	4882	52200	SH	DEFINED
AMETEK INC NEW	COM	031100100	10244	233300	SH	DEFINED
AMGEN INC	NOTE 0.375% 2/0	031162AQ3	174	200000	PRN	DEFINED
AMPCO-PITTSBURGH CORP	COM	032037103	666	15500	SH	DEFINED
AMPHENOL CORP NEW	CL A	032095101	7852	210800	SH	DEFINED
AMYLIN PHARMACEUTICALS INC	NOTE 3.000% 6/1	032346AF5	84	100000	PRN	DEFINED
ANADARKO PETE CORP	COM	032511107	1519	24100	SH	DEFINED
ANADIGICS INC	COM	032515108	663	101000	SH	DEFINED
ANALOG DEVICES INC	COM	032654105	886	30000	SH	DEFINED
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	679	20000	SH	DEFINED
ANHEUSER BUSCH COS INC	COM	035229103	1912	40300	SH	DEFINED
ANIXTER INTL INC	COM	035290105	8594	134200	SH	DEFINED
ANIXTER INTL INC	NOTE 7/0	035290AG0	148	150000	PRN	DEFINED
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	117	100000	PRN	DEFINED
ANN TAYLOR STORES CORP	COM	036115103	731	30240	SH	DEFINED
ANSOFT CORP	COM	036384105	2619	85800	SH	DEFINED
ANSYS INC	COM	03662Q105	11896	344600	SH	DEFINED
APACHE CORP	COM	037411105	8300	68700	SH	DEFINED
APOLLO GROUP INC	CL A	037604105	2938	68000	SH	DEFINED
APPLE INC	COM	037833100	3301	23000	SH	DEFINED
APPLERA CORP	COM AP BIO GRP	038020103	822	25000	SH	DEFINED
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	2832	94750	SH	DEFINED
APRIA HEALTHCARE GROUP INC	NOTE 3.375% 9/0	037933AB4	201	200000	PRN	DEFINED
APTARGROUP INC	COM	038336103	4956	127300	SH	DEFINED
ARACRUZ CELULOSE S A	SPON ADR PFD B	038496204	956	14000	SH	DEFINED
ARBITRON INC	COM	03875Q108	2745	63600	SH	DEFINED
ARCH CAP GROUP LTD	ORD	G0450A105	3585	52200	SH	DEFINED
ARCH CHEMICALS INC	COM	03937R102	373	10000	SH	DEFINED
ARCHER DANIELS MIDLAND CO	COM	039483102	2967	72080	SH	DEFINED
ARCHER DANIELS MIDLAND CO	NOTE 0.875% 2/1	039483AW2	290	250000	PRN	DEFINED
ARENA RESOURCES INC	COM	040049108	4622	119400	SH	DEFINED
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	397	11182	SH	DEFINED
ARTHROCARE CORP	COM	043136100	3709	111200	SH	DEFINED
ARVINMERITOR INC	COM	043353101	150	12000	SH	DEFINED
ARVINMERITOR INC	NOTE 4.625% 3/0	043353AF8	133	150000	PRN	DEFINED
ASSURANT INC	COM	04621X108	3566	58600	SH	DEFINED
AT&T INC	COM	00206R102	3841	100300	SH	DEFINED
ATHEROS COMMUNICATIONS INC	COM	04743P108	3580	171800	SH	DEFINED
ATLANTIC TELE NETWORK INC	COM NEW	049079205	403	11900	SH	DEFINED
ATLAS AMER INC	COM	049167109	2001	33100	SH	DEFINED

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ATP OIL & GAS CORP	COM	00208J108	327	10000	SH	DEFINED
ATWOOD OCEANICS INC	COM	050095108	1926	21000	SH	DEFINED
AUDICODES LTD	ORD	M15342104	160	40000	SH	DEFINED
AUTOLIV INC	COM	052800109	1406	28000	SH	DEFINED
AUTOMATIC DATA PROCESSING IN	COM	053015103	2543	60000	SH	DEFINED
AUTOZONE INC	COM	053332102	1207	10600	SH	DEFINED
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	952	35600	SH	DEFINED
AVALONBAY CMNTYS INC	COM	053484101	888	9200	SH	DEFINED
AVI BIOPHARMA INC	COM	002346104	37	20000	SH	DEFINED
AVID TECHNOLOGY INC	COM	05367P100	243	10000	SH	DEFINED
AVNET INC	DCV 2.000% 3/1	053807AL7	169	150000	PRN	DEFINED
AVX CORP NEW	COM	002444107	384	30000	SH	DEFINED
AXIS CAPITAL HOLDINGS	SHS	G0692U109	442	13000	SH	DEFINED
AXSYS TECHNOLOGIES INC	COM	054615109	4739	95000	SH	DEFINED
AZZ INC	COM	002474104	4234	119000	SH	DEFINED
BADGER METER INC	COM	056525108	1171	27100	SH	DEFINED
BAKER MICHAEL CORP	COM	057149106	800	35600	SH	DEFINED
BALDOR ELEC CO	COM	057741100	1988	71000	SH	DEFINED
BALL CORP	COM	058498106	965	21000	SH	DEFINED
BALLY TECHNOLOGIES INC	COM	05874B107	2713	79000	SH	DEFINED
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	3650	166000	SH	DEFINED
BANCO ITAU HLDG FINANCIERA S	SP ADR 500 PFD	059602201	2982	131000	SH	DEFINED
BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	287	5500	SH	DEFINED
BANCO SANTANDER SA	ADR	05964H105	1196	60000	SH	DEFINED
BANCOLOMBIA S A	SPON ADR PEF	05968L102	1596	45000	SH	DEFINED
BANK HAWAII CORP	COM	062540109	6418	129500	SH	DEFINED
BANK MONTREAL QUE	COM	063671101	596	13300	SH	DEFINED
BANK NOVA SCOTIA HALIFAX	COM	064149107	2242	49600	SH	DEFINED
BANK OF AMERICA CORPORATION	COM	060505104	1117	29475	SH	DEFINED
BARCLAYS PLC	ADR	06738E204	362	10000	SH	DEFINED
BARD C R INC	COM	067383109	9910	102800	SH	DEFINED
BARNES GROUP INC	COM	067806109	4854	211500	SH	DEFINED
BARR PHARMACEUTICALS INC	COM	068306109	966	20000	SH	DEFINED
BARRETT BUSINESS SERVICES IN	COM	068463108	180	10500	SH	DEFINED
BARRICK GOLD CORP	COM	067901108	2390	55000	SH	DEFINED
BAXTER INTL INC	COM	071813109	6205	107311	SH	DEFINED
BCE INC	COM NEW	05534B760	253	7500	SH	DEFINED
BE AEROSPACE INC	COM	073302101	8199	234600	SH	DEFINED
BECTON DICKINSON & CO	COM	075887109	6997	81500	SH	DEFINED
BELDEN INC	COM	077454106	2720	77000	SH	DEFINED
BERKLEY W R CORP	COM	084423102	701	25325	SH	DEFINED
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	1334	10	SH	DEFINED
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	269	250000	PRN	DEFINED
BEST BUY INC	COM	086516101	3151	76000	SH	DEFINED
BHP BILLITON LTD	SPONSORED ADR	088606108	3335	50650	SH	DEFINED
BIO RAD LABS INC	CL A	090572207	6200	69700	SH	DEFINED
BIO-REFERENCE LABS INC	COM \$.01 NEW	09057G602	510	19300	SH	DEFINED
BIOGEN IDEC INC	COM	09062X103	5410	87700	SH	DEFINED
BIOMARIN PHARMACEUTICAL INC	NOTE 1.875% 4/2	09061GAD3	188	100000	PRN	DEFINED
BIOMARIN PHARMACEUTICAL INC	COM	09061G101	4485	126800	SH	DEFINED
BLACKBAUD INC	COM	09227Q100	2986	123000	SH	DEFINED
BLACKBOARD INC	COM	091935502	3220	96600	SH	DEFINED
BLACKROCK INC	COM	09247X101	7738	37900	SH	DEFINED
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	318	20000	SH	DEFINED
BLUE COAT SYSTEMS INC	COM NEW	09534T508	712	32300	SH	DEFINED
BLUE NILE INC	COM	09578R103	650	12000	SH	DEFINED
BLUEPHOENIX SOLUTIONS LTD	SHS	M20157109	219	26200	SH	DEFINED
BMC SOFTWARE INC	COM	055921100	4683	144000	SH	DEFINED
BOEING CO	COM	097023105	2692	36200	SH	DEFINED
BOK FINL CORP	COM NEW	05561Q201	227	4353	SH	DEFINED
BORGWARNER INC	COM	099724106	6523	151600	SH	DEFINED
BOSTON SCIENTIFIC CORP	COM	101137107	722	56100	SH	DEFINED

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BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	3142	48000	SH	DEFINED
BRASIL TELECOM SA	SPONS ADR PFD	10553M101	1082	33000	SH	DEFINED
BRE PROPERTIES INC	CL A	05564E106	729	16000	SH	DEFINED
BRIGGS & STRATTON CORP	COM	109043109	537	30000	SH	DEFINED
BRINKS CO	COM	109696104	5744	85500	SH	DEFINED
BRISTOL MYERS SQUIBB CO	COM	110122108	567	26600	SH	DEFINED
BRISTOL MYERS SQUIBB CO	DBCV 9/1	110122AN8	297	300000	PRN	DEFINED
BRISTOW GROUP INC	COM	110394103	6344	118200	SH	DEFINED
BRISTOW GROUP INC	PFD CNV 5.50%	110394400	406	6000	SH	DEFINED
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	2894	38200	SH	DEFINED
BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	112585104	936	34875	SH	DEFINED
BROWN SHOE INC NEW	COM	115736100	649	43050	SH	DEFINED
BRUNSWICK CORP	COM	117043109	573	35900	SH	DEFINED
BT GROUP PLC	ADR	05577E101	1349	31300	SH	DEFINED
BUCKLE INC	COM	118440106	4343	97100	SH	DEFINED
BUCYRUS INTL INC NEW	CL A	118759109	9220	90700	SH	DEFINED
BUNGE LIMITED	COM	G16962105	2087	24020	SH	DEFINED
BURLINGTON NORTHN SANTA FE C	COM	12189T104	5054	54800	SH	DEFINED
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	6561	120600	SH	DEFINED
CA INC	COM	12673P105	4590	204000	SH	DEFINED
CABELAS INC	COM	126804301	438	30900	SH	DEFINED
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	643	30000	SH	DEFINED
CABOT CORP	COM	127055101	420	15000	SH	DEFINED
CADBURY SCHWEPPEES PLC	ADR	127209302	752	17000	SH	DEFINED
CALGON CARBON CORP	COM	129603106	542	36000	SH	DEFINED
CALIFORNIA WTR SVC GROUP	COM	130788102	534	14000	SH	DEFINED
CAMECO CORP	COM	13321L108	356	10800	SH	DEFINED
CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	210	150000	PRN	DEFINED
CANADIAN NAT RES LTD	COM	136385101	819	12000	SH	DEFINED
CANADIAN NATL RY CO	COM	136375102	6586	136300	SH	DEFINED
CANADIAN PAC RY LTD	COM	13645T100	2295	35700	SH	DEFINED
CARLISLE COS INC	COM	142339100	3598	107600	SH	DEFINED
CARNIVAL CORP	NOTE 10/2	143658AS1	218	300000	PRN	DEFINED
CARPENTER TECHNOLOGY CORP	COM	144285103	1119	20000	SH	DEFINED
CASCADE CORP	COM	147195101	1371	27800	SH	DEFINED
CASH AMER INTL INC	COM	14754D100	841	23100	SH	DEFINED
CATERPILLAR INC DEL	COM	149123101	3883	49600	SH	DEFINED
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1039	48000	SH	DEFINED
CBeyond INC	COM	149847105	530	28200	SH	DEFINED
CBS CORP NEW	CL B	124857202	850	38500	SH	DEFINED
CDN IMPERIAL BK OF COMMERCE	COM	136069101	528	8200	SH	DEFINED
CELANESE CORP DEL	COM SER A	150870103	2441	62500	SH	DEFINED
CELANESE CORP DEL	PFD 4.25% CONV	150870202	354	7000	SH	DEFINED
CELESTICA INC	SUB VTG SHS	15101Q108	235	35000	SH	DEFINED
CELGENE CORP	COM	151020104	8863	144605	SH	DEFINED
CEMEX SAB DE CV	SPON ADR NEW	151290889	1042	39900	SH	DEFINED
CENTEX CORP	COM	152312104	484	20000	SH	DEFINED
CENTRAL EUROPEAN DIST CORP	COM	153435102	9376	161125	SH	DEFINED
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	3767	44200	SH	DEFINED
CENTURYTEL INC	COM	156700106	698	21000	SH	DEFINED
CENVEO INC	COM	15670S105	1647	157500	SH	DEFINED
CEPHEID	COM	15670R107	627	25700	SH	DEFINED
CERADYNE INC	COM	156710105	1894	59250	SH	DEFINED
CERNER CORP	COM	156782104	224	6000	SH	DEFINED
CF INDS HLDGS INC	COM	125269100	1181	11400	SH	DEFINED
CHARLES RIV LABS INTL INC	COM	159864107	4509	76500	SH	DEFINED
CHATTEM INC	COM	162456107	8750	131900	SH	DEFINED
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	558	24900	SH	DEFINED
CHEMED CORP NEW	COM	16359R103	2304	54600	SH	DEFINED
CHEMTURA CORP	COM	163893100	404	55000	SH	DEFINED
CHESAPEAKE ENERGY CORP	COM	165167107	3469	75170	SH	DEFINED
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	334	250000	PRN	DEFINED

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CHEVRON CORP NEW	COM	166764100	4978	58320	SH	DEFINED
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	3755	95700	SH	DEFINED
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	5331	47000	SH	DEFINED
CHIQUITA BRANDS INTL INC	COM	170032809	809	35000	SH	DEFINED
CHUBB CORP	COM	171232101	5171	104500	SH	DEFINED
CHURCH & DWIGHT INC	DBCV 5.250% 8/1	171340AC6	266	150000	PRN	DEFINED
CHURCH & DWIGHT INC	COM	171340102	6441	118750	SH	DEFINED
CIENA CORP	COM NEW	171779309	2405	78000	SH	DEFINED
CIENA CORP	NOTE 0.250% 5/0	171779AB7	94	100000	PRN	DEFINED
CIRCOR INTL INC	COM	17273K109	2521	54500	SH	DEFINED
CISCO SYS INC	COM	17275R102	3122	129600	SH	DEFINED
CITIGROUP INC	COM	172967101	849	39625	SH	DEFINED
CLARCOR INC	COM	179895107	5173	145500	SH	DEFINED
CLEAN HARBORS INC	COM	184496107	8528	131200	SH	DEFINED
CLEVELAND CLIFFS INC	COM	185896107	10592	88400	SH	DEFINED
CME GROUP INC	COM	12572Q105	4926	10500	SH	DEFINED
CNA SURETY CORP	COM	12612L108	292	19000	SH	DEFINED
CNH GLOBAL N V	SHS NEW	N20935206	1753	33700	SH	DEFINED
CNOOC LTD	SPONSORED ADR	126132109	1262	8600	SH	DEFINED
COACH INC	COM	189754104	5789	192000	SH	DEFINED
COCA COLA CO	COM	191216100	11182	183700	SH	DEFINED
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	394	7000	SH	DEFINED
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	5893	204400	SH	DEFINED
COLGATE PALMOLIVE CO	COM	194162103	2945	37800	SH	DEFINED
COLUMBUS MCKINNON CORP N Y	COM	199333105	1056	34100	SH	DEFINED
COMCAST CORP NEW	CL A SPL	20030N200	2427	127950	SH	DEFINED
COMMERCE BANCSHARES INC	COM	200525103	1462	34789	SH	DEFINED
COMMSCOPE INC	COM	203372107	5723	164300	SH	DEFINED
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	2191	29000	SH	DEFINED
COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	4016	90600	SH	DEFINED
COMPASS MINERALS INTL INC	COM	20451N101	4070	69000	SH	DEFINED
COMPUTER SCIENCES CORP	COM	205363104	1273	31200	SH	DEFINED
COMTECH GROUP INC	COM NEW	205821200	1025	95000	SH	DEFINED
COMTECH TELECOMMUNICATIONS C	COM NEW	205826209	4427	113500	SH	DEFINED
CONAGRA FOODS INC	COM	205887102	3639	151950	SH	DEFINED
CONCUR TECHNOLOGIES INC	COM	206708109	4297	138400	SH	DEFINED
CONSOLIDATED GRAPHICS INC	COM	209341106	729	13000	SH	DEFINED
CONSOLIDATED WATER CO INC	ORD	G23773107	344	15600	SH	DEFINED
CONSTELLATION BRANDS INC	CL A	21036P108	1058	59900	SH	DEFINED
CONTINENTAL AIRLS INC	CL B	210795308	385	20000	SH	DEFINED
COOPER INDS LTD	CL A	G24182100	2497	62200	SH	DEFINED
COPART INC	COM	217204106	3954	102000	SH	DEFINED
CORE LABORATORIES N V	COM	N22717107	3818	32000	SH	DEFINED
CORNING INC	COM	219350105	7188	299000	SH	DEFINED
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	8396	305100	SH	DEFINED
COSTCO WHSL CORP NEW	COM	22160K105	2839	43700	SH	DEFINED
COVANCE INC	COM	222816100	12661	152600	SH	DEFINED
COVANTA HLDG CORP	COM	22282E102	5451	198200	SH	DEFINED
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	388	350000	PRN	DEFINED
COVENTRY HEALTH CARE INC	COM	222862104	1973	48900	SH	DEFINED
COVIDIEN LTD	COM	G2552X108	1039	23475	SH	DEFINED
CP HOLDERS	DEP RCPTS CP	12616K106	1095	6800	SH	DEFINED
CREDICORP LTD	COM	G2519Y108	1076	15000	SH	DEFINED
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	254	5000	SH	DEFINED
CROCS INC	COM	227046109	1744	99800	SH	DEFINED
CROWN CASTLE INTL CORP	COM	228227104	5756	166885	SH	DEFINED
CSX CORP	COM	126408103	7177	128000	SH	DEFINED
CTRIIP COM INTL LTD	ADR	22943F100	5016	94600	SH	DEFINED
CTS CORP	NOTE 2.125% 5/0	126501AC9	285	300000	PRN	DEFINED
CURTISS WRIGHT CORP	COM	231561101	4272	103000	SH	DEFINED
CV THERAPEUTICS INC	NOTE 3.250% 8/1	126667AG9	110	150000	PRN	DEFINED
CVS CAREMARK CORPORATION	COM	126650100	7008	173000	SH	DEFINED

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CYBERSOURCE CORP	COM	23251J106	768	52600	SH	DEFINED
CYTEC INDS INC	COM	232820100	3198	59395	SH	DEFINED
D R HORTON INC	COM	23331A109	236	15000	SH	DEFINED
DAKTRONICS INC	COM	234264109	215	12000	SH	DEFINED
DANAHER CORP DEL	COM	235851102	8660	113900	SH	DEFINED
DANAHER CORP DEL	NOTE 1/2	235851AF9	338	300000	PRN	DEFINED
DARDEN RESTAURANTS INC	COM	237194105	2376	73000	SH	DEFINED
DAVITA INC	COM	23918K108	4767	99806	SH	DEFINED
DAWSON GEOPHYSICAL CO	COM	239359102	675	10000	SH	DEFINED
DEALERTRACK HLDGS INC	COM	242309102	1589	78600	SH	DEFINED
DEAN FOODS CO NEW	COM	242370104	474	23600	SH	DEFINED
DECKERS OUTDOOR CORP	COM	243537107	9014	83600	SH	DEFINED
DEERE & CO	COM	244199105	10216	127000	SH	DEFINED
DELL INC	COM	24702R101	640	32150	SH	DEFINED
DELPHI FINL GROUP INC	CL A	247131105	1754	60000	SH	DEFINED
DENBURY RES INC	COM NEW	247916208	3963	138800	SH	DEFINED
DENTSPLY INTL INC NEW	COM	249030107	6716	174000	SH	DEFINED
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	829	50000	SH	DEFINED
DEVON ENERGY CORP NEW	COM	25179M103	5170	49550	SH	DEFINED
DEVRY INC DEL	COM	251893103	753	18000	SH	DEFINED
DIAGEO P L C	SPON ADR NEW	25243Q205	1057	13000	SH	DEFINED
DICKS SPORTING GOODS INC	COM	253393102	6342	236800	SH	DEFINED
DICKS SPORTING GOODS INC	NOTE 1.606% 2/1	253393AB8	99	100000	PRN	DEFINED
DIODES INC	COM	254543101	3694	168200	SH	DEFINED
DIONEX CORP	COM	254546104	1440	18700	SH	DEFINED
DIRECTV GROUP INC	COM	25459L106	4505	181725	SH	DEFINED
DISCOVERY HOLDING CO	CL A COM	25468Y107	891	42000	SH	DEFINED
DISH NETWORK CORP	CL A	25470M109	675	23500	SH	DEFINED
DISNEY WALT CO	NOTE 2.125% 4/1	254687AU0	160	150000	PRN	DEFINED
DISNEY WALT CO	COM DISNEY	254687106	7376	235050	SH	DEFINED
DOLBY LABORATORIES INC	COM	25659T107	8246	227400	SH	DEFINED
DOLLAR FINL CORP	COM	256664103	235	10200	SH	DEFINED
DOMINION RES INC VA NEW	COM	25746U109	1485	36350	SH	DEFINED
DONALDSON INC	COM	257651109	3138	77900	SH	DEFINED
DOW CHEM CO	COM	260543103	932	25300	SH	DEFINED
DREW INDS INC	COM NEW	26168L205	1262	51600	SH	DEFINED
DRS TECHNOLOGIES INC	COM	23330X100	6342	108814	SH	DEFINED
DST SYS INC DEL	COM	233326107	5190	78950	SH	DEFINED
DSW INC	CL A	23334L102	453	35000	SH	DEFINED
DU PONT E I DE NEMOURS & CO	COM	263534109	8398	179600	SH	DEFINED
DUCOMMUN INC DEL	COM	264147109	827	29900	SH	DEFINED
DUN & BRADSTREET CORP DEL NE	COM	26483E100	5005	61500	SH	DEFINED
DYCOM INDS INC	COM	267475101	265	22025	SH	DEFINED
DYNAMIC MATLS CORP	COM	267888105	2233	51700	SH	DEFINED
E M C CORP MASS	COM	268648102	430	30000	SH	DEFINED
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	353	300000	PRN	DEFINED
EASTMAN CHEM CO	COM	277432100	625	10000	SH	DEFINED
EATON VANCE CORP	COM NON VTG	278265103	2859	93700	SH	DEFINED
EBAY INC	COM	278642103	2745	92000	SH	DEFINED
ECOLAB INC	COM	278865100	6254	144000	SH	DEFINED
EL PASO CORP	COM	28336L109	749	45000	SH	DEFINED
ELECTRONIC DATA SYS NEW	COM	285661104	333	20000	SH	DEFINED
ELECTRONIC DATA SYS NEW	NOTE 3.875% 7/1	285661AF1	1607	1650000	PRN	DEFINED
EMCOR GROUP INC	COM	29084Q100	5073	228400	SH	DEFINED
EMERSON ELEC CO	COM	291011104	5949	115600	SH	DEFINED
ENCANA CORP	COM	292505104	4263	56275	SH	DEFINED
ENERGEN CORP	COM	29265N108	8224	132000	SH	DEFINED
ENERGIZER HLDGS INC	COM	29266R108	5067	56000	SH	DEFINED
ENERSYS	COM	29275Y102	1330	55600	SH	DEFINED
ENPRO INDS INC	COM	29355X107	1089	34900	SH	DEFINED
ENSCO INTL INC	COM	26874Q100	1435	22920	SH	DEFINED
ENTERGY CORP NEW	COM	29364G103	4385	40200	SH	DEFINED

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ENTERPRISE PRODS PARTNERS L	COM	293792107	891	30000	SH	DEFINED
EOG RES INC	COM	26875P101	5532	46100	SH	DEFINED
EPIQ SYS INC	COM	26882D109	354	22800	SH	DEFINED
EQUIFAX INC	COM	294429105	1414	41000	SH	DEFINED
EQUINIX INC	NOTE 2.500% 4/1	29444UAF3	134	150000	PRN	DEFINED
EQUINIX INC	COM NEW	29444U502	5971	89800	SH	DEFINED
EQUITABLE RES INC	COM	294549100	4830	82000	SH	DEFINED
ESCO TECHNOLOGIES INC	COM	296315104	1660	41800	SH	DEFINED
ESSEX PPTY TR INC	COM	297178105	1071	9400	SH	DEFINED
ESTERLINE TECHNOLOGIES CORP	COM	297425100	5616	111500	SH	DEFINED
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	169	200000	PRN	DEFINED
EXELON CORP	COM	30161N101	4917	60500	SH	DEFINED
EXPRESS SCRIPTS INC	COM	302182100	14626	227400	SH	DEFINED
EXTERRAN HLDGS INC	COM	30225X103	4931	76400	SH	DEFINED
EXXON MOBIL CORP	COM	30231G102	3574	42255	SH	DEFINED
EZCORP INC	CL A NON VTG	302301106	1405	114100	SH	DEFINED
F M C CORP	COM NEW	302491303	9555	172200	SH	DEFINED
FACTSET RESH SYS INC	COM	303075105	6004	111450	SH	DEFINED
FAIRCHILD SEMICONDUCTOR CORP	NOTE 5.000%11/0	303727AJ0	349	350000	PRN	DEFINED
FASTENAL CO	COM	311900104	615	13400	SH	DEFINED
FBL FINL GROUP INC	CL A	30239F106	356	12500	SH	DEFINED
FEDERAL HOME LN MTG CORP	COM	313400301	479	18925	SH	DEFINED
FEDERAL NATL MTG ASSN	COM	313586109	307	11650	SH	DEFINED
FEDEX CORP	COM	31428X106	860	9275	SH	DEFINED
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	443	21000	SH	DEFINED
FIDELITY NATL INFORMATION SV	COM	31620M106	957	25096	SH	DEFINED
FINANCIAL FED CORP	COM	317492106	1161	53250	SH	DEFINED
FIRST CASH FINL SVCS INC	COM	31942D107	339	32800	SH	DEFINED
FIRST FINL BANKSHARES	COM	32020R109	324	7916	SH	DEFINED
FIRSTENERGY CORP	COM	337932107	2916	42500	SH	DEFINED
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	465	300000	PRN	DEFINED
FLEETWOOD ENTERPRISES INC	SDCV 5.000%12/1	339099AD5	230	250000	PRN	DEFINED
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	239	250000	PRN	DEFINED
FLEXTRONICS INTL LTD	ORD	Y2573F102	3662	390000	SH	DEFINED
FLIR SYS INC	COM	302445101	9894	328800	SH	DEFINED
FLOWERS FOODS INC	COM	343498101	8034	324600	SH	DEFINED
FLOWSERVE CORP	COM	34354P105	12160	116500	SH	DEFINED
FLUOR CORP NEW	COM	343412102	4235	30000	SH	DEFINED
FMC TECHNOLOGIES INC	COM	30249U101	14086	247600	SH	DEFINED
FOCUS MEDIA HLDG LTD	SPONSORED ADR	34415V109	3304	94000	SH	DEFINED
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	1671	40000	SH	DEFINED
FOREST LABS INC	COM	345838106	1200	30000	SH	DEFINED
FOREST OIL CORP	COM PAR \$0.01	346091705	3339	68200	SH	DEFINED
FOSSIL INC	COM	349882100	1435	47000	SH	DEFINED
FOSTER L B CO	COM	350060109	487	11300	SH	DEFINED
FOSTER WHEELER LTD	SHS NEW	G36535139	10758	190000	SH	DEFINED
FRANKLIN RES INC	COM	354613101	2580	26600	SH	DEFINED
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	482	5010	SH	DEFINED
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	1112	22100	SH	DEFINED
FRESH DEL MONTE PRODUCE INC	ORD	G36738105	3895	107000	SH	DEFINED
FRONTIER FINL CORP WASH	COM	35907K105	315	17800	SH	DEFINED
FRONTIER OIL CORP	COM	35914P105	2530	92800	SH	DEFINED
FTI CONSULTING INC	COM	302941109	15551	218900	SH	DEFINED
FUEL TECH INC	COM	359523107	773	37700	SH	DEFINED
FULLER H B CO	COM	359694106	2780	136200	SH	DEFINED
FURNITURE BRANDS INTL INC	COM	360921100	242	20700	SH	DEFINED
G-III APPAREL GROUP LTD	COM	36237H101	225	16800	SH	DEFINED
GAMESTOP CORP NEW	CL A	36467W109	17002	328800	SH	DEFINED
GANNETT INC	COM	364730101	533	18350	SH	DEFINED
GARDNER DENVER INC	COM	365558105	6463	174200	SH	DEFINED
GARMIN LTD	ORD	G37260109	432	8000	SH	DEFINED
GARTNER INC	COM	366651107	484	25000	SH	DEFINED

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GAYLORD ENTMT CO NEW	COM	367905106	757	25000	SH	DEFINED
GEN-PROBE INC NEW	COM	36866T103	578	12000	SH	DEFINED
GENENTECH INC	COM NEW	368710406	4047	49850	SH	DEFINED
GENERAL CABLE CORP DEL NEW	COM	369300108	9947	168400	SH	DEFINED
GENERAL DYNAMICS CORP	COM	369550108	6408	76860	SH	DEFINED
GENERAL ELECTRIC CO	COM	369604103	6356	171725	SH	DEFINED
GENERAL MLS INC	COM	370334104	937	15650	SH	DEFINED
GENESCO INC	COM	371532102	307	13300	SH	DEFINED
GENESEE & WYO INC	CL A	371559105	3120	90700	SH	DEFINED
GENWORTH FINL INC	COM CL A	37247D106	453	20000	SH	DEFINED
GENZYME CORP	COM	372917104	8065	108200	SH	DEFINED
GENZYME CORP	NOTE 1.250%12/0	372917AN4	348	300000	PRN	DEFINED
GEO GROUP INC	COM	36159R103	7224	254000	SH	DEFINED
GEOEYE INC	COM	37250W108	712	27400	SH	DEFINED
GFI GROUP INC	COM	361652209	1261	22000	SH	DEFINED
GIGAMEDIA LTD	ORD	Y2711Y104	915	58700	SH	DEFINED
GILDAN ACTIVEWEAR INC	COM	375916103	5716	153000	SH	DEFINED
GILEAD SCIENCES INC	COM	375558103	9255	179600	SH	DEFINED
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	368	250000	PRN	DEFINED
GLATFELTER	COM	377316104	4216	279000	SH	DEFINED
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	594	13995	SH	DEFINED
GOLDCORP INC NEW	COM	380956409	2441	63000	SH	DEFINED
GOLDMAN SACHS GROUP INC	COM	38141G104	3093	18700	SH	DEFINED
GOODRICH CORP	COM	382388106	3445	59900	SH	DEFINED
GOOGLE INC	CL A	38259P508	4439	10077	SH	DEFINED
GRACO INC	COM	384109104	3262	89975	SH	DEFINED
GRAFTECH INTL LTD	DBCV 1.625% 1/1	384313AB8	167	150000	PRN	DEFINED
GRAINGER W W INC	COM	384802104	1742	22800	SH	DEFINED
GRANT PRIDECO INC	COM	38821G101	1231	25000	SH	DEFINED
GREEN MTN COFFEE ROASTERS IN	COM	393122106	1307	41300	SH	DEFINED
GREENHILL & CO INC	COM	395259104	1530	22000	SH	DEFINED
GREIF INC	CL A	397624107	12153	178900	SH	DEFINED
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	1858	32600	SH	DEFINED
GUESS INC	COM	401617105	12157	300400	SH	DEFINED
GULFMARK OFFSHORE INC	COM	402629109	629	11500	SH	DEFINED
GULFPORT ENERGY CORP	COM NEW	402635304	166	15700	SH	DEFINED
GYMBOREE CORP	COM	403777105	3011	75500	SH	DEFINED
HAEMONETICS CORP	COM	405024100	5309	89100	SH	DEFINED
HALLIBURTON CO	COM	406216101	2792	71000	SH	DEFINED
HANSEN NAT CORP	COM	411310105	10555	299000	SH	DEFINED
HARBIN ELECTRIC INC	COM	41145W109	144	11000	SH	DEFINED
HARLEY DAVIDSON INC	COM	412822108	563	15000	SH	DEFINED
HARMAN INTL INDS INC	COM	413086109	696	15975	SH	DEFINED
HARMONIC INC	COM	413160102	152	20000	SH	DEFINED
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	474	40000	SH	DEFINED
HARRIS CORP DEL	COM	413875105	3635	74900	SH	DEFINED
HARSCO CORP	COM	415864107	7343	132600	SH	DEFINED
HASBRO INC	DBCV 2.750%12/0	418056AN7	136	100000	PRN	DEFINED
HAYNES INTERNATIONAL INC	COM NEW	420877201	834	15200	SH	DEFINED
HCC INS HLDGS INC	COM	404132102	454	20000	SH	DEFINED
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	1798	18300	SH	DEFINED
HEALTH MGMT ASSOC INC NEW	CL A	421933102	53	10000	SH	DEFINED
HEALTH NET INC	COM	42222G108	616	20000	SH	DEFINED
HEALTHCARE SVCS GRP INC	COM	421906108	703	34050	SH	DEFINED
HEALTHEXTRAS INC	COM	422211102	1433	57700	SH	DEFINED
HEALTHWAYS INC	COM	422245100	4506	127500	SH	DEFINED
HEICO CORP NEW	COM	422806109	4178	85700	SH	DEFINED
HEIDRICK & STRUGGLES INTL IN	COM	422819102	1291	39700	SH	DEFINED
HERBALIFE LTD	COM USD SHS	G4412G101	1971	41500	SH	DEFINED
HERSHEY CO	COM	427866108	576	15300	SH	DEFINED
HESS CORP	COM	42809H107	2381	27000	SH	DEFINED
HEWLETT PACKARD CO	COM	428236103	7528	164870	SH	DEFINED

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HIBBETT SPORTS INC	COM	428567101	586	37962	SH	DEFINED
HILL INTERNATIONAL INC	COM	431466101	186	14900	SH	DEFINED
HMS HLDGS CORP	COM	40425J101	642	22500	SH	DEFINED
HOLLY CORP	COM PAR \$0.01	435758305	868	20000	SH	DEFINED
HOLOGIC INC	FRNT 2.000%12/1	436440aa9	350	350000	PRN	DEFINED
HOLOGIC INC	COM	436440101	10341	185992	SH	DEFINED
HOME DEPOT INC	COM	437076102	778	27825	SH	DEFINED
HONDA MOTOR LTD	AMERN SHS	438128308	576	20000	SH	DEFINED
HONEYWELL INTL INC	COM	438516106	3712	65800	SH	DEFINED
HORMEL FOODS CORP	COM	440452100	3341	80200	SH	DEFINED
HOSPIRA INC	COM	441060100	3849	90000	SH	DEFINED
HOST HOTELS & RESORTS INC	COM	44107P104	239	15000	SH	DEFINED
HSBC HLDGS PLC	SPON ADR NEW	404280406	481	5850	SH	DEFINED
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	700	32200	SH	DEFINED
HUANENG PWR INTL INC	SPON ADR H SHS	443304100	458	15000	SH	DEFINED
HUB GROUP INC	CL A	443320106	4236	128800	SH	DEFINED
HUDSON CITY BANCORP	COM	443683107	2964	167673	SH	DEFINED
HUMANA INC	COM	444859102	2292	51100	SH	DEFINED
HUNT J B TRANS SVCS INC	COM	445658107	2778	88400	SH	DEFINED
HURCO COMPANIES INC	COM	447324104	393	8400	SH	DEFINED
HURON CONSULTING GROUP INC	COM	447462102	1512	36400	SH	DEFINED
ICICI BK LTD	ADR	45104G104	1222	32000	SH	DEFINED
ICO INC NEW	COM	449293109	153	22000	SH	DEFINED
ICON PUB LTD CO	SPONSORED ADR	45103T107	1512	23300	SH	DEFINED
ICONIX BRAND GROUP INC	COM	451055107	3796	218800	SH	DEFINED
ICONIX BRAND GROUP INC	NOTE 1.875% 6/3	451055AB3	136	150000	PRN	DEFINED
IDACORP INC	COM	451107106	2183	67975	SH	DEFINED
IDEX CORP	COM	45167R104	5158	168075	SH	DEFINED
IDEXX LABS INC	COM	45168D104	6098	123800	SH	DEFINED
IHS INC	CL A	451734107	10155	157900	SH	DEFINED
II VI INC	COM	902104108	4748	125000	SH	DEFINED
ILLUMINA INC	COM	452327109	16212	213600	SH	DEFINED
IMMUCOR INC	COM	452526106	3152	147687	SH	DEFINED
IMPERIAL OIL LTD	COM NEW	453038408	2718	52000	SH	DEFINED
IMS HEALTH INC	COM	449934108	630	30000	SH	DEFINED
INCYTE CORP	NOTE 3.500% 2/1	45337CAE2	319	300000	PRN	DEFINED
INFORMATICA CORP	COM	45666Q102	7604	445700	SH	DEFINED
INFORMATICA CORP	NOTE 3.000% 3/1	45666QAB8	387	350000	PRN	DEFINED
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	2568	71800	SH	DEFINED
INGERSOLL-RAND COMPANY LTD	CL A	G4776G101	994	22300	SH	DEFINED
INNOSPEC INC	COM	45768S105	369	17400	SH	DEFINED
INTEGRA LIFESCIENCES HLDGS C	COM NEW	457985208	1730	39800	SH	DEFINED
INTEL CORP	COM	458140100	730	34450	SH	DEFINED
INTEL CORP	SDCV 2.950%12/1	458140AD2	343	350000	PRN	DEFINED
INTERACTIVE DATA CORP	COM	45840J107	769	27000	SH	DEFINED
INTERACTIVE INTELLIGENCE INC	COM	45839M103	147	12500	SH	DEFINED
INTERCONTINENTALEXCHANGE INC	COM	45865V100	1958	15000	SH	DEFINED
INTERFACE INC	CL A	458665106	2226	158400	SH	DEFINED
INTERNATIONAL BUSINESS MACHS	COM	459200101	7955	69090	SH	DEFINED
INTERNATIONAL GAME TECHNOLOG	COM	459902102	1086	27000	SH	DEFINED
INTL PAPER CO	COM	460146103	6270	230500	SH	DEFINED
INTUITIVE SURGICAL INC	COM NEW	46120E602	27635	85200	SH	DEFINED
INVENTIV HEALTH INC	COM	46122E105	4022	139600	SH	DEFINED
INVERNESS MED INNOVATIONS IN	COM	46126P106	2008	66700	SH	DEFINED
INVESTMENT TECHNOLOGY GRP NE	COM	46145F105	3343	72400	SH	DEFINED
INVITROGEN CORP	NOTE 1.500% 2/1	46185RAK6	305	300000	PRN	DEFINED
INVITROGEN CORP	COM	46185R100	4216	49325	SH	DEFINED
IRON MTN INC	COM	462846106	2086	78900	SH	DEFINED
ITC HLDGS CORP	COM	465685105	9985	191800	SH	DEFINED
ITRON INC	COM	465741106	5414	60000	SH	DEFINED
ITRON INC	NOTE 2.500% 8/0	465741AJ5	234	150000	PRN	DEFINED
ITT CORP NEW	COM	450911102	5108	98600	SH	DEFINED

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ITT EDUCATIONAL SERVICES INC	COM	45068B109	3261	71000	SH	DEFINED
J & J SNACK FOODS CORP	COM	466032109	385	14000	SH	DEFINED
J CREW GROUP INC	COM	46612H402	3149	71300	SH	DEFINED
JACK IN THE BOX INC	COM	466367109	1129	42000	SH	DEFINED
JACOBS ENGR GROUP INC DEL	COM	469814107	8478	115200	SH	DEFINED
JARDEN CORP	COM	471109108	985	45300	SH	DEFINED
JDS UNIPHASE CORP	COM PAR \$0.001	46612J507	4338	324000	SH	DEFINED
JETBLUE AWYS CORP	DBCV 3.750% 3/1	477143AC5	116	150000	PRN	DEFINED
JOHNSON & JOHNSON	COM	478160104	5133	79125	SH	DEFINED
JOHNSON CTLS INC	COM	478366107	10309	305000	SH	DEFINED
JP MORGAN CHASE & CO	COM	46625H100	1313	30570	SH	DEFINED
JUNIPER NETWORKS INC	COM	48203R104	2425	97000	SH	DEFINED
K TRON INTL INC	COM	482730108	3771	31400	SH	DEFINED
KAMAN CORP	COM	483548103	277	9800	SH	DEFINED
KANSAS CITY SOUTHERN	COM NEW	485170302	8319	207400	SH	DEFINED
KAYDON CORP	COM	486587108	4953	112800	SH	DEFINED
KENDLE INTERNATIONAL INC	COM	48880L107	1388	30900	SH	DEFINED
KENNAMETAL INC	COM	489170100	3261	110800	SH	DEFINED
KINETIC CONCEPTS INC	COM NEW	49460W208	4396	95100	SH	DEFINED
KING PHARMACEUTICALS INC	COM	495582108	351	40400	SH	DEFINED
KIRBY CORP	COM	497266106	13463	236200	SH	DEFINED
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	767	20000	SH	DEFINED
KOOKMIN BK NEW	SPONSORED ADR	50049M109	684	12200	SH	DEFINED
KOPPERS HOLDINGS INC	COM	50060P106	4475	101000	SH	DEFINED
KOREA ELECTRIC PWR	SPONSORED ADR	500631106	451	30000	SH	DEFINED
KRAFT FOODS INC	CL A	50075N104	902	29089	SH	DEFINED
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	562	450000	PRN	DEFINED
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	7073	64685	SH	DEFINED
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	3706	50300	SH	DEFINED
LADISH INC	COM NEW	505754200	983	27300	SH	DEFINED
LAN AIRLINES S A	SPONSORED ADR	501723100	1504	106500	SH	DEFINED
LANDEC CORP	COM	514766104	212	25200	SH	DEFINED
LANDSTAR SYS INC	COM	515098101	6927	132800	SH	DEFINED
LASALLE HOTEL PPTYs	COM SH BEN INT	517942108	2953	102800	SH	DEFINED
LASERCARD CORP	COM	51807U101	127	15000	SH	DEFINED
LAWSON SOFTWARE INC NEW	COM	52078P102	2940	390500	SH	DEFINED
LAYNE CHRISTENSEN CO	COM	521050104	504	14400	SH	DEFINED
LEGG MASON INC	COM	524901105	672	12000	SH	DEFINED
LEHMAN BROS HLDGS INC	COM	524908100	252	6700	SH	DEFINED
LENNAR CORP	CL A	526057104	188	10000	SH	DEFINED
LENNOX INTL INC	COM	526107107	6622	184100	SH	DEFINED
LEUCADIA NATL CORP	COM	527288104	4748	105000	SH	DEFINED
LEXMARK INTL NEW	CL A	529771107	614	20000	SH	DEFINED
LIFE TIME FITNESS INC	COM	53217R207	1904	61000	SH	DEFINED
LIFECCELL CORP	COM	531927101	11483	273200	SH	DEFINED
LILLY ELI & CO	COM	532457108	2528	49000	SH	DEFINED
LINCARE HLDGS INC	COM	532791100	562	20000	SH	DEFINED
LINCOLN ELEC HLDGS INC	COM	533900106	4250	65900	SH	DEFINED
LINCOLN NATL CORP IND	COM	534187109	1097	21100	SH	DEFINED
LINDSAY CORP	COM	535555106	11887	116000	SH	DEFINED
LIZ CLAIBORNE INC	COM	539320101	272	15000	SH	DEFINED
LKQ CORP	COM	501889208	12579	559800	SH	DEFINED
LMI AEROSPACE INC	COM	502079106	384	19800	SH	DEFINED
LOCKHEED MARTIN CORP	COM	539830109	5164	52000	SH	DEFINED
LOCKHEED MARTIN CORP	DBCV 8/1	539830AP4	342	250000	PRN	DEFINED
LOEWS CORP	COM	540424108	4002	99500	SH	DEFINED
LOGITECH INTL S A	SHS	H50430232	1379	54200	SH	DEFINED
LONGS DRUG STORES CORP	COM	543162101	4365	102800	SH	DEFINED
LOWES COS INC	NOTE 10/1	548661CG0	139	150000	PRN	DEFINED
LSB INDS INC	COM	502160104	1816	123200	SH	DEFINED
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	1151	1200000	PRN	DEFINED
LUBRIZOL CORP	COM	549271104	5668	102100	SH	DEFINED

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LUCENT TECHNOLOGIES INC	DCBV 2.750% 6/1	549463AG2	1905	2150000	PRN	DEFINED
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	1102	43800	SH	DEFINED
M & F WORLDWIDE CORP	COM	552541104	232	6200	SH	DEFINED
M & T BK CORP	COM	55261F104	885	10995	SH	DEFINED
MACYS INC	COM	55616P104	461	20000	SH	DEFINED
MADDEN STEVEN LTD	COM	556269108	471	27500	SH	DEFINED
MANITOWOC INC	COM	563571108	14574	357200	SH	DEFINED
MANTECH INTL CORP	CL A	564563104	4454	98200	SH	DEFINED
MANULIFE FINL CORP	COM	56501R106	8075	212625	SH	DEFINED
MARATHON OIL CORP	COM	565849106	821	18000	SH	DEFINED
MARKEL CORP	COM	570535104	3916	8900	SH	DEFINED
MARRIOTT INTL INC NEW	CL A	571903202	842	24500	SH	DEFINED
MARSHALL & ILSLEY CORP NEW	COM	571837103	905	39000	SH	DEFINED
MARTEK BIOSCIENCES CORP	COM	572901106	3852	126000	SH	DEFINED
MARVEL ENTERTAINMENT INC	COM	57383T103	1527	57000	SH	DEFINED
MASSEY ENERGY CORP	COM	576206106	714	19550	SH	DEFINED
MASTERCARD INC	CL A	57636Q104	2074	9300	SH	DEFINED
MATRIX SVC CO	COM	576853105	387	22500	SH	DEFINED
MATSUSHITA ELEC INDL	ADR	576879209	3821	176000	SH	DEFINED
MATTEL INC	COM	577081102	697	35000	SH	DEFINED
MATTHEWS INTL CORP	CL A	577128101	2716	56300	SH	DEFINED
MBIA INC	COM	55262C100	183	15000	SH	DEFINED
MCCORMICK & CO INC	COM NON VTG	579780206	2292	62000	SH	DEFINED
MCDERMOTT INTL INC	COM	580037109	6310	115100	SH	DEFINED
MCDONALDS CORP	COM	580135101	2498	44800	SH	DEFINED
MCKESSON CORP	COM	58155Q103	2566	49000	SH	DEFINED
MCMORAN EXPLORATION CO	NOTE 5.250%10/0	582411AE4	245	200000	PRN	DEFINED
MDU RES GROUP INC	COM	552690109	2430	99000	SH	DEFINED
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	5763	131600	SH	DEFINED
MEDTRONIC INC	COM	585055106	885	18300	SH	DEFINED
MEDTRONIC INC	NOTE 1.500% 4/1	585055AL0	263	250000	PRN	DEFINED
MEMC ELECTR MATLS INC	COM	552715104	10492	147980	SH	DEFINED
MENS WEARHOUSE INC	COM	587118100	4019	172700	SH	DEFINED
MERCK & CO INC	COM	589331107	2087	55000	SH	DEFINED
MERIDIAN BIOSCIENCE INC	COM	589584101	8909	266500	SH	DEFINED
MERRILL LYNCH & CO INC	COM	590188108	691	16950	SH	DEFINED
METLIFE INC	COM	59156R108	7370	122300	SH	DEFINED
METTLER TOLEDO INTERNATIONAL	COM	592688105	7255	74700	SH	DEFINED
MGM MIRAGE	COM	552953101	507	8630	SH	DEFINED
MICROS SYS INC	COM	594901100	9708	288400	SH	DEFINED
MICROSOFT CORP	COM	594918104	9524	335600	SH	DEFINED
MIDDLEBY CORP	COM	596278101	5041	80800	SH	DEFINED
MIDLAND CO	COM	597486109	630	9700	SH	DEFINED
MILLER HERMAN INC	COM	600544100	3194	130000	SH	DEFINED
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	3319	35100	SH	DEFINED
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	3508	46250	SH	DEFINED
MOLSON COORS BREWING CO	NOTE 2.500% 7/3	60871RAA8	430	350000	PRN	DEFINED
MONSANTO CO NEW	COM	61166W101	17283	155000	SH	DEFINED
MOOG INC	CL A	615394202	3860	91450	SH	DEFINED
MORGAN STANLEY	COM NEW	617446448	891	19500	SH	DEFINED
MOSAIC CO	COM	61945A107	10475	102100	SH	DEFINED
MOTOROLA INC	COM	620076109	238	25600	SH	DEFINED
MOVADO GROUP INC	COM	624580106	1226	62900	SH	DEFINED
MSC INDL DIRECT INC	CL A	553530106	2598	61500	SH	DEFINED
MUELLER WTR PRODS INC	COM SER A	624758108	381	46550	SH	DEFINED
MULTI FINELINE ELECTRONIX IN	COM	62541B101	282	15000	SH	DEFINED
MURPHY OIL CORP	COM	626717102	5257	64000	SH	DEFINED
MYLAN INC	COM	628530107	290	25000	SH	DEFINED
NABORS INDUSTRIES LTD	SHS	G6359F103	1025	30350	SH	DEFINED
NASDAQ OMX GROUP INC	COM	631103108	4021	104000	SH	DEFINED
NATIONAL FUEL GAS CO N J	COM	636180101	2077	44000	SH	DEFINED
NAVIGATORS GROUP INC	COM	638904102	609	11200	SH	DEFINED

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NAVTEQ CORP	COM	63936L100	2462	36200	SH	DEFINED
NCI BUILDING SYS INC	NOTE 2.125%11/1	628852AG0	232	250000	PRN	DEFINED
NCI BUILDING SYS INC	COM	628852105	549	22700	SH	DEFINED
NCR CORP NEW	COM	62886E108	2975	130300	SH	DEFINED
NDS GROUP PLC	SPONSORED ADR	628891103	498	10200	SH	DEFINED
NEENAH PAPER INC	COM	640079109	626	24300	SH	DEFINED
NETFLIX INC	COM	64110L106	3881	112000	SH	DEFINED
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	1816	28000	SH	DEFINED
NEWELL RUBBERMAID INC	COM	651229106	549	24000	SH	DEFINED
NEWMARKET CORP	COM	651587107	6028	79900	SH	DEFINED
NEWMONT MINING CORP	COM	651639106	956	21100	SH	DEFINED
NEWS CORP	CL B	65248E203	4987	261910	SH	DEFINED
NEXEN INC	COM	65334H102	592	20000	SH	DEFINED
NICE SYS LTD	SPONSORED ADR	653656108	2890	102400	SH	DEFINED
NII HLDGS INC	CL B NEW	62913F201	667	21000	SH	DEFINED
NII HLDGS INC	NOTE 3.125% 6/1	62913FAJ1	159	200000	PRN	DEFINED
NIKE INC	CL B	654106103	10363	152400	SH	DEFINED
NOBLE CORPORATION	SHS	G65422100	4441	89420	SH	DEFINED
NOKIA CORP	SPONSORED ADR	654902204	6916	217275	SH	DEFINED
NORDSTROM INC	COM	655664100	3651	112000	SH	DEFINED
NORFOLK SOUTHERN CORP	COM	655844108	3824	70400	SH	DEFINED
NORTHERN TR CORP	COM	665859104	3782	56900	SH	DEFINED
NORTHROP GRUMMAN CORP	COM	666807102	2684	34500	SH	DEFINED
NORTHWEST NAT GAS CO	COM	667655104	3810	87700	SH	DEFINED
NOVO-NORDISK A S	ADR	670100205	8904	128600	SH	DEFINED
NUANCE COMMUNICATIONS INC	COM	67020Y100	5630	323400	SH	DEFINED
NUCOR CORP	COM	670346105	4064	60000	SH	DEFINED
NUVASIVE INC	COM	670704105	4880	141400	SH	DEFINED
O REILLY AUTOMOTIVE INC	COM	686091109	4301	150800	SH	DEFINED
O2MICRO INTERNATIONAL LTD	SPONS ADR	67107W100	209	27000	SH	DEFINED
OCCIDENTAL PETE CORP DEL	COM	674599105	2707	37000	SH	DEFINED
OCEANEERING INTL INC	COM	675232102	3125	49600	SH	DEFINED
ODYSSEY RE HLDGS CORP	COM	67612W108	992	27000	SH	DEFINED
OGE ENERGY CORP	COM	670837103	779	25000	SH	DEFINED
OM GROUP INC	COM	670872100	3981	73000	SH	DEFINED
OMNICARE INC	COM	681904108	343	18900	SH	DEFINED
OMNICELL INC	COM	68213N109	2233	111100	SH	DEFINED
OMNICOM GROUP INC	COM	681919106	2660	60200	SH	DEFINED
OMNITURE INC	COM	68212S109	3813	164300	SH	DEFINED
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	6232	208500	SH	DEFINED
ORACLE CORP	COM	68389X105	9473	484320	SH	DEFINED
ORBITAL SCIENCES CORP	COM	685564106	6160	255600	SH	DEFINED
ORBITAL SCIENCES CORP	NOTE 2.438% 1/1	685564AN6	364	300000	PRN	DEFINED
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	2197	50900	SH	DEFINED
OSI PHARMACEUTICALS INC	COM	671040103	3776	101000	SH	DEFINED
OSI SYSTEMS INC	COM	671044105	460	20000	SH	DEFINED
OWENS & MINOR INC NEW	COM	690732102	6664	169400	SH	DEFINED
OWENS ILL INC	COM NEW	690768403	8591	152244	SH	DEFINED
P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	715684106	1074	25600	SH	DEFINED
PAETEC HOLDING CORP	COM	695459107	1479	222100	SH	DEFINED
PALL CORP	COM	696429307	2690	76700	SH	DEFINED
PAN AMERICAN SILVER CORP	COM	697900108	4106	107000	SH	DEFINED
PAREXEL INTL CORP	COM	699462107	6551	251000	SH	DEFINED
PARKER HANNIFIN CORP	COM	701094104	2397	34600	SH	DEFINED
PAYCHEX INC	COM	704326107	2398	70000	SH	DEFINED
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	341	300000	PRN	DEFINED
PEDIATRIX MED GROUP	COM	705324101	4448	66000	SH	DEFINED
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	201	10515	SH	DEFINED
PENN NATL GAMING INC	COM	707569109	6525	149200	SH	DEFINED
PENN VA CORP	COM	707882106	6693	151800	SH	DEFINED
PENNEY J C INC	COM	708160106	848	22500	SH	DEFINED
PENTAIR INC	COM	709631105	786	24650	SH	DEFINED

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PEPCO HOLDINGS INC	COM	713291102	1678	67900	SH	DEFINED
PEPSICO INC	COM	713448108	3076	42600	SH	DEFINED
PERICOM SEMICONDUCTOR CORP	COM	713831105	360	24500	SH	DEFINED
PERKINELMER INC	COM	714046109	1193	49200	SH	DEFINED
PERRIGO CO	COM	714290103	9150	242500	SH	DEFINED
PETRO-CDA	COM	71644E102	304	7000	SH	DEFINED
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	5820	57000	SH	DEFINED
PFIZER INC	COM	717081103	3350	160050	SH	DEFINED
PHARMACEUTICAL PROD DEV INC	COM	717124101	6243	149000	SH	DEFINED
PHASE FORWARD INC	COM	71721R406	545	31900	SH	DEFINED
PHILADELPHIA CONS HLDG CORP	COM	717528103	2599	80700	SH	DEFINED
PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	1296	19500	SH	DEFINED
PHILLIPS VAN HEUSEN CORP	COM	718592108	6098	160800	SH	DEFINED
PINNACLE FINL PARTNERS INC	COM	72346Q104	200	7800	SH	DEFINED
PLANTRONICS INC NEW	COM	727493108	465	24100	SH	DEFINED
PNC FINL SVCS GROUP INC	COM	693475105	1398	21322	SH	DEFINED
POLYCOM INC	COM	73172K104	225	10000	SH	DEFINED
POTASH CORP SASK INC	COM	73755L107	9002	58000	SH	DEFINED
PPL CORP	COM	69351T106	1938	42200	SH	DEFINED
PRAXAIR INC	COM	74005P104	11657	138400	SH	DEFINED
PRECISION CASTPARTS CORP	COM	740189105	9943	97400	SH	DEFINED
PREMIERE GLOBAL SVCS INC	COM	740585104	340	23700	SH	DEFINED
PRICE T ROWE GROUP INC	COM	74144T108	2840	56800	SH	DEFINED
PRICELINE COM INC	COM NEW	741503403	3988	33000	SH	DEFINED
PRICESMART INC	COM	741511109	513	18500	SH	DEFINED
PRIDE INTL INC DEL	COM	74153Q102	699	20000	SH	DEFINED
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	3510	63000	SH	DEFINED
PROASSURANCE CORP	COM	74267C106	5383	100000	SH	DEFINED
PROGRESS ENERGY INC	COM	743263105	1251	30000	SH	DEFINED
PROLOGIS	SH BEN INT	743410102	3998	67925	SH	DEFINED
PROLOGIS	NOTE 1.875%11/1	743410AR3	1530	1700000	PRN	DEFINED
PROSPERITY BANCSHARES INC	COM	743606105	396	13800	SH	DEFINED
PROTECTIVE LIFE CORP	COM	743674103	1014	25000	SH	DEFINED
PRUDENTIAL FINL INC	COM	744320102	2348	30000	SH	DEFINED
PS BUSINESS PKS INC CALIF	COM	69360J107	701	13500	SH	DEFINED
PSS WORLD MED INC	NOTE 2.250% 3/1	69366AAB6	110	100000	PRN	DEFINED
PSS WORLD MED INC	COM	69366A100	2524	151500	SH	DEFINED
PSYCHIATRIC SOLUTIONS INC	COM	74439H108	6926	204200	SH	DEFINED
PUBLIC SVC ENTERPRISE GROUP	COM	744573106	2090	52000	SH	DEFINED
QUAKER CHEM CORP	COM	747316107	4287	137000	SH	DEFINED
QUALCOMM INC	COM	747525103	2583	63000	SH	DEFINED
QUALITY SYS INC	COM	747582104	777	26000	SH	DEFINED
QUANTA SVCS INC	SDCV 4.500%10/0	74762EAC6	105	50000	PRN	DEFINED
QUANTA SVCS INC	COM	74762E102	5554	239724	SH	DEFINED
QUEST DIAGNOSTICS INC	COM	74834L100	905	20000	SH	DEFINED
QUESTAR CORP	COM	748356102	1131	20000	SH	DEFINED
QUICKSILVER RESOURCES INC	COM	74837R104	4237	116000	SH	DEFINED
QUINTANA MARITIME LTD	SHS	Y7169G109	474	20000	SH	DEFINED
RALCORP HLDGS INC NEW	COM	751028101	4193	72100	SH	DEFINED
RANGE RES CORP	COM	75281A109	23470	369900	SH	DEFINED
RAYMOND JAMES FINANCIAL INC	COM	754730109	2475	107700	SH	DEFINED
RAYTHEON CO	COM NEW	755111507	9620	148900	SH	DEFINED
RBC BEARINGS INC	COM	75524B104	639	17200	SH	DEFINED
REGAL BELOIT CORP	COM	758750103	2905	79300	SH	DEFINED
REINSURANCE GROUP AMER INC	COM	759351109	1219	22400	SH	DEFINED
RELIANT ENERGY INC	COM	75952B105	2270	96000	SH	DEFINED
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1090	21000	SH	DEFINED
REPUBLIC SVCS INC	COM	760759100	4595	157150	SH	DEFINED
RES-CARE INC	COM	760943100	225	13100	SH	DEFINED
RESEARCH IN MOTION LTD	COM	760975102	8518	75900	SH	DEFINED
RITCHIE BROS AUCTIONEERS	COM	767744105	3753	45700	SH	DEFINED
RLI CORP	COM	749607107	4917	99200	SH	DEFINED

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ROBBINS & MYERS INC	COM	770196103	6778	207600	SH	DEFINED
ROCKWELL COLLINS INC	COM	774341101	4835	84600	SH	DEFINED
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	3736	83200	SH	DEFINED
ROGERS COMMUNICATIONS INC	CL B	775109200	2615	72800	SH	DEFINED
ROPER INDS INC NEW	NOTE 1.481% 1/1	776696AA4	224	300000	PRN	DEFINED
ROPER INDS INC NEW	COM	776696106	7822	131600	SH	DEFINED
ROSTELECOM OPEN JT STK LNG D	SPONSORED ADR	778529107	288	4000	SH	DEFINED
ROWAN COS INC	COM	779382100	1174	28500	SH	DEFINED
ROYAL BK CDA MONTREAL QUE	COM	780087102	3211	69057	SH	DEFINED
RPC INC	COM	749660106	228	15000	SH	DEFINED
RUDDICK CORP	COM	781258108	4530	122900	SH	DEFINED
RUSH ENTERPRISES INC	CL A	781846209	1102	69550	SH	DEFINED
RYDER SYS INC	COM	783549108	792	13000	SH	DEFINED
SADIA S A	SPON ADR PFD	786326108	3522	197998	SH	DEFINED
SAFECO CORP	COM	786429100	1207	27500	SH	DEFINED
SALESFORCE COM INC	COM	79466L302	6534	112900	SH	DEFINED
SANDISK CORP	COM	80004C101	339	15000	SH	DEFINED
SANGAMO BIOSCIENCES INC	COM	800677106	265	26100	SH	DEFINED
SANOFI AVENTIS	SPONSORED ADR	80105N105	2080	55400	SH	DEFINED
SAP AKTIENGESELLSCHAFT	SPONSORED ADR	803054204	2677	54000	SH	DEFINED
SARA LEE CORP	COM	803111103	629	45000	SH	DEFINED
SASOL LTD	SPONSORED ADR	803866300	581	12000	SH	DEFINED
SATYAM COMPUTER SERVICES LTD	ADR	804098101	949	42000	SH	DEFINED
SBA COMMUNICATIONS CORP	COM	78388J106	6515	218400	SH	DEFINED
SCANSOURCE INC	COM	806037107	4198	116000	SH	DEFINED
SCHEIN HENRY INC	COM	806407102	9282	161700	SH	DEFINED
SCHERING PLOUGH CORP	COM	806605101	288	20000	SH	DEFINED
SCHLUMBERGER LTD	COM	806857108	2610	30000	SH	DEFINED
SCHWAB CHARLES CORP NEW	COM	808513105	2617	139000	SH	DEFINED
SCIELE PHARMA INC	NOTE 2.625% 5/1	808627AA1	144	150000	PRN	DEFINED
SCOTTS MIRACLE GRO CO	CL A	810186106	1381	42600	SH	DEFINED
SEAGATE TECHNOLOGY	SHS	G7945J104	419	20000	SH	DEFINED
SEI INVESTMENTS CO	COM	784117103	2044	82800	SH	DEFINED
SEMPRA ENERGY	COM	816851109	2744	51500	SH	DEFINED
SERVICE CORP INTL	COM	817565104	902	89000	SH	DEFINED
SESI L L C	NOTE 1.500%12/1	78412FAH7	216	200000	PRN	DEFINED
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1327	73000	SH	DEFINED
SHAW GROUP INC	COM	820280105	1744	37000	SH	DEFINED
SHERWIN WILLIAMS CO	COM	824348106	1888	37000	SH	DEFINED
SIEMENS A G	SPONSORED ADR	826197501	763	7000	SH	DEFINED
SIGMA ALDRICH CORP	COM	826552101	8637	144800	SH	DEFINED
SILGAN HOLDINGS INC	COM	827048109	3424	69000	SH	DEFINED
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	882	105000	SH	DEFINED
SIMON PPTY GROUP INC NEW	PFD CONV I 6%	828806802	226	3000	SH	DEFINED
SIMPSON MANUFACTURING CO INC	COM	829073105	894	32900	SH	DEFINED
SL GREEN RLTY CORP	COM	78440X101	326	4000	SH	DEFINED
SMITH & WESSON HLDG CORP	COM	831756101	100	20000	SH	DEFINED
SMITHFIELD FOODS INC	COM	832248108	773	30000	SH	DEFINED
SNAP ON INC	COM	833034101	5339	105000	SH	DEFINED
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	1403	60000	SH	DEFINED
SONIC CORP	COM	835451105	7445	337799	SH	DEFINED
SONY CORP	ADR NEW	835699307	2244	56000	SH	DEFINED
SOUTH JERSEY INDS INC	COM	838518108	3451	98300	SH	DEFINED
SOUTHERN CO	COM	842587107	2386	67000	SH	DEFINED
SOUTHERN UN CO NEW	COM	844030106	3176	136500	SH	DEFINED
SOUTHWESTERN ENERGY CO	COM	845467109	7479	222000	SH	DEFINED
SPARTAN STORES INC	COM	846822104	323	15500	SH	DEFINED
SPECTRUM CTL INC	COM	847615101	168	19800	SH	DEFINED
SPX CORP	COM	784635104	3011	28700	SH	DEFINED
ST JUDE MED INC	COM	790849103	6738	156000	SH	DEFINED
STANLEY INC	COM	854532108	1223	41500	SH	DEFINED
STARBUCKS CORP	COM	855244109	495	28300	SH	DEFINED

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STATE STR CORP	COM	857477103	2315	29300	SH	DEFINED
STERICYCLE INC	COM	858912108	11886	230800	SH	DEFINED
STERIS CORP	COM	859152100	644	24000	SH	DEFINED
STIFEL FINL CORP	COM	860630102	566	12600	SH	DEFINED
STRAYER ED INC	COM	863236105	5688	37300	SH	DEFINED
STRYKER CORP	COM	863667101	4114	63250	SH	DEFINED
SUN HEALTHCARE GROUP INC	COM NEW	866933401	1470	111900	SH	DEFINED
SUN LIFE FINL INC	COM	866796105	2940	63100	SH	DEFINED
SUN MICROSYSTEMS INC	COM NEW	866810203	6088	392000	SH	DEFINED
SUNCOR ENERGY INC	COM	867229106	4288	44500	SH	DEFINED
SUNPOWER CORP	COM CL A	867652109	931	12500	SH	DEFINED
SUNRISE SENIOR LIVING INC	COM	86768K106	1684	75600	SH	DEFINED
SUNTRUST BKS INC	COM	867914103	386	7000	SH	DEFINED
SUPERIOR ENERGY SVCS INC	COM	868157108	2884	72800	SH	DEFINED
SUPERIOR ESSEX INC	COM	86815V105	796	28300	SH	DEFINED
SUPERVALU INC	COM	868536103	210	7000	SH	DEFINED
SVB FINL GROUP	COM	78486Q101	1375	31500	SH	DEFINED
SYBASE INC	COM	871130100	4208	160000	SH	DEFINED
SYBASE INC	NOTE 1.750% 2/2	871130AB6	175	150000	PRN	DEFINED
SYNAPTICS INC	COM	87157D109	1583	66300	SH	DEFINED
SYNERON MEDICAL LTD	ORD SHS	M87245102	437	30000	SH	DEFINED
SYNGENTA AG	SPONSORED ADR	87160A100	2153	36800	SH	DEFINED
SYNOVIS LIFE TECHNOLOGIES IN	COM	87162G105	230	14700	SH	DEFINED
SYSCO CORP	COM	871829107	2478	85400	SH	DEFINED
T-3 ENERGY SRVCS INC	COM	87306E107	558	13100	SH	DEFINED
TALISMAN ENERGY INC	COM	87425E103	301	17000	SH	DEFINED
TATA MTRS LTD	SPONSORED ADR	876568502	312	20000	SH	DEFINED
TAUBMAN CTRS INC	COM	876664103	3371	64700	SH	DEFINED
TECH DATA CORP	DBCV 2.750%12/1	878237AE6	1125	1200000	PRN	DEFINED
TECHNE CORP	COM	878377100	4392	65200	SH	DEFINED
TECO ENERGY INC	COM	872375100	962	60300	SH	DEFINED
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	985	66219	SH	DEFINED
TELEDYNE TECHNOLOGIES INC	COM	879360105	5720	121700	SH	DEFINED
TELEFLEX INC	COM	879369106	644	13500	SH	DEFINED
TELEFONICA S A	SPONSORED ADR	879382208	6142	71000	SH	DEFINED
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	1354	36000	SH	DEFINED
TELEPHONE & DATA SYS INC	COM	879433100	1594	40600	SH	DEFINED
TELKONET INC	COM	879604106	31	35000	SH	DEFINED
TEMPUR PEDIC INTL INC	COM	88023U101	263	23950	SH	DEFINED
TENARIS S A	SPONSORED ADR	88031M109	6630	133000	SH	DEFINED
TENNANT CO	COM	880345103	3205	80500	SH	DEFINED
TEREX CORP NEW	COM	880779103	7415	118645	SH	DEFINED
TESORO CORP	COM	881609101	960	32000	SH	DEFINED
TETRA TECH INC NEW	COM	88162G103	509	26100	SH	DEFINED
TEVA PHARMACEUTICAL FIN CO B	NOTE 1.750% 2/0	88165FAA0	113	100000	PRN	DEFINED
TEVA PHARMACEUTICAL FIN II L	DBCV 0.500% 2/0	88164RAA5	310	250000	PRN	DEFINED
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	4711	102000	SH	DEFINED
TEXAS INSTRS INC	COM	882508104	741	26200	SH	DEFINED
TEXTRON INC	COM	883203101	2749	49600	SH	DEFINED
THERMO FISHER SCIENTIFIC INC	COM	883556102	11834	208200	SH	DEFINED
THOMAS & BETTS CORP	COM	884315102	4915	135150	SH	DEFINED
TIM HORTONS INC	COM	88706M103	830	24376	SH	DEFINED
TIME WARNER INC	COM	887317105	1089	77650	SH	DEFINED
TIME WARNER TELECOM INC	DBCV 2.375% 4/0	887319AC5	105	100000	PRN	DEFINED
TIME WARNER TELECOM INC	CL A	887319101	4838	312300	SH	DEFINED
TITAN INTL INC ILL	COM	88830M102	612	20000	SH	DEFINED
TITANIUM METALS CORP	COM NEW	888339207	400	26575	SH	DEFINED
TJX COS INC NEW	COM	872540109	1366	41300	SH	DEFINED
TORCHMARK CORP	COM	891027104	361	6000	SH	DEFINED
TORO CO	COM	891092108	6672	161200	SH	DEFINED
TORONTO DOMINION BK ONT	COM NEW	891160509	1146	18684	SH	DEFINED
TOTAL S A	SPONSORED ADR	89151E109	2361	31900	SH	DEFINED

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TOWER GROUP INC	COM	891777104	826	32800	SH	DEFINED
TRANSCANADA CORP	COM	89353D107	1002	26000	SH	DEFINED
TRANSOCEAN INC NEW	SHS	G90073100	8229	60868	SH	DEFINED
TRANSOCEAN SEDCO FOREX INC	NOTE 1.500%12/1	893830AV1	329	300000	PRN	DEFINED
TRIMBLE NAVIGATION LTD	COM	896239100	4669	163300	SH	DEFINED
TRINITY INDS INC	COM	896522109	267	10000	SH	DEFINED
TRINITY INDS INC	NOTE 3.875% 6/0	896522af6	1185	1200000	PRN	DEFINED
TRIUMPH GROUP INC NEW	COM	896818101	3837	67400	SH	DEFINED
TRIZETTO GROUP INC	COM	896882107	1495	89600	SH	DEFINED
TRIZETTO GROUP INC	NOTE 1.125% 4/1	896882AD9	291	300000	PRN	DEFINED
TUPPERWARE BRANDS CORP	COM	899896104	8597	222250	SH	DEFINED
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	418	20000	SH	DEFINED
TYCO ELECTRONICS LTD	COM NEW	G9144P105	1139	33175	SH	DEFINED
TYCO INTL LTD BERMUDA	SHS	G9143X208	1523	34575	SH	DEFINED
TYLER TECHNOLOGIES INC	COM	902252105	405	29000	SH	DEFINED
TYSON FOODS INC	CL A	902494103	319	20000	SH	DEFINED
UBS AG	SHS NEW	H89231338	283	9830	SH	DEFINED
UGI CORP NEW	COM	902681105	2337	93800	SH	DEFINED
ULTIMATE SOFTWARE GROUP INC	COM	90385D107	718	23900	SH	DEFINED
ULTRALIFE BATTERIES INC	COM	903899102	472	40000	SH	DEFINED
ULTRAPAR PARTICIPACOES S A	SP ADR REP PFD	90400P101	434	12600	SH	DEFINED
UMB FINL CORP	COM	902788108	585	14200	SH	DEFINED
UNIBANCO-UNIAO DE BANCOS BRA	GDR REP PFD UT	90458E107	1166	10000	SH	DEFINED
UNILEVER PLC	SPON ADR NEW	904767704	3500	103800	SH	DEFINED
UNISYS CORP	COM	909214108	62	14000	SH	DEFINED
UNITED AUTO GROUP INC	NOTE 3.500% 4/0	909440AH2	105	100000	PRN	DEFINED
UNITED STATES STL CORP NEW	COM	912909108	381	3000	SH	DEFINED
UNITED TECHNOLOGIES CORP	COM	913017109	6744	98000	SH	DEFINED
UNITED THERAPEUTICS CORP DEL	COM	91307C102	5609	64700	SH	DEFINED
UNITEDHEALTH GROUP INC	COM	91324P102	2256	65650	SH	DEFINED
UNIVERSAL ELECTRS INC	COM	913483103	344	14200	SH	DEFINED
UNUM GROUP	COM	91529Y106	525	23843	SH	DEFINED
URBAN OUTFITTERS INC	COM	917047102	5756	183600	SH	DEFINED
URS CORP NEW	COM	903236107	6561	200705	SH	DEFINED
V F CORP	COM	918204108	2883	37200	SH	DEFINED
VAIL RESORTS INC	COM	91879Q109	5225	108200	SH	DEFINED
VALEANT PHARMACEUTICALS INTL	NOTE 4.000%11/1	91911XAD6	623	750000	PRN	DEFINED
VALMONT INDS INC	COM	920253101	7444	84700	SH	DEFINED
VARIAN INC	COM	922206107	4385	75700	SH	DEFINED
VARIAN MED SYS INC	COM	92220P105	5281	112750	SH	DEFINED
VARIAN SEMICONDUCTOR EQUIPMN	COM	922207105	282	10000	SH	DEFINED
VASCO DATA SEC INTL INC	COM	92230Y104	274	20000	SH	DEFINED
VCA ANTECH INC	COM	918194101	2500	91400	SH	DEFINED
VCG HLDG CORP	COM	91821K101	173	28300	SH	DEFINED
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	699	10000	SH	DEFINED
VERIZON COMMUNICATIONS INC	COM	92343V104	869	23835	SH	DEFINED
VISHAY INTERTECHNOLOGY INC	NOTE 3.625% 8/0	928298AF5	199	200000	PRN	DEFINED
VOCUS INC	COM	92858J108	467	17700	SH	DEFINED
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	2738	92787	SH	DEFINED
VORNADO RLTY L P	DBCV 3.625%11/1	929043AE7	311	350000	PRN	DEFINED
VOTORANTIM CELULOSE E PAPEL	SPONSORED ADR	92906P106	3430	120300	SH	DEFINED
WABTEC CORP	COM	929740108	1469	39000	SH	DEFINED
WACHOVIA CORP NEW	COM	929903102	513	19000	SH	DEFINED
WAL MART STORES INC	COM	931142103	9752	185125	SH	DEFINED
WALGREEN CO	COM	931422109	2826	74200	SH	DEFINED
WARNACO GROUP INC	COM NEW	934390402	6058	153600	SH	DEFINED
WASTE CONNECTIONS INC	COM	941053100	7762	252500	SH	DEFINED
WASTE MGMT INC DEL	COM	94106L109	861	25650	SH	DEFINED
WATERS CORP	COM	941848103	2473	44400	SH	DEFINED
WATSON PHARMACEUTICALS INC	COM	942683103	880	30000	SH	DEFINED
WATSON PHARMACEUTICALS INC	DBCV 1.750% 3/1	942683AC7	193	200000	PRN	DEFINED
WATSON WYATT WORLDWIDE INC	CL A	942712100	9211	162300	SH	DEFINED

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WATTS WATER TECHNOLOGIES INC	CL A	942749102	1121	40000	SH	DEFINED
WEATHERFORD INTERNATIONAL LT	COM	G95089101	8479	117000	SH	DEFINED
WELLPOINT INC	COM	94973V107	2853	64647	SH	DEFINED
WELLS FARGO & CO NEW	COM	949746101	5756	197805	SH	DEFINED
WESCO INTL INC	COM	95082P105	2686	73600	SH	DEFINED
WESCO INTL INC	NOTE 1.750%11/1	95082PAG0	1326	1600000	PRN	DEFINED
WEST PHARMACEUTICAL SVSC INC	COM	955306105	3777	85400	SH	DEFINED
WESTAR ENERGY INC	COM	95709T100	797	35000	SH	DEFINED
WESTERN DIGITAL CORP	COM	958102105	6901	255200	SH	DEFINED
WILLBROS GROUP INC	COM	969199108	4474	146200	SH	DEFINED
WILLIAMS COS INC DEL	COM	969457100	6464	196000	SH	DEFINED
WIMM BILL DANN FOODS OJSC	SPONSORED ADR	97263M109	871	8500	SH	DEFINED
WMS INDS INC	COM	929297109	10953	304500	SH	DEFINED
WOLVERINE WORLD WIDE INC	COM	978097103	2952	101750	SH	DEFINED
WOODWARD GOVERNOR CO	COM	980745103	3073	115000	SH	DEFINED
WRIGHT EXPRESS CORP	COM	98233Q105	1896	61700	SH	DEFINED
WRIGLEY WM JR CO	COM	982526105	3104	49400	SH	DEFINED
WYETH	DBCV 1/1	983024AD2	201	200000	PRN	DEFINED
WYETH	COM	983024100	1017	24350	SH	DEFINED
WYNDHAM WORLDWIDE CORP	COM	98310W108	414	20000	SH	DEFINED
XCEL ENERGY INC	COM	98389B100	1097	55000	SH	DEFINED
XENOPORT INC	COM	98411C100	255	6300	SH	DEFINED
XEROX CORP	COM	984121103	2804	187300	SH	DEFINED
XILINX INC	COM	983919101	3895	164000	SH	DEFINED
XILINX INC	DBCV 3.125% 3/1	983919AD3	1083	1200000	PRN	DEFINED
XTO ENERGY INC	COM	98385X106	15210	245882	SH	DEFINED
YAMANA GOLD INC	COM	98462Y100	366	25000	SH	DEFINED
YELLOW ROADWAY CORP	NOTE 5.000% 8/0	985577AA3	88	100000	PRN	DEFINED
YRC WORLDWIDE INC	COM	984249102	144	11000	SH	DEFINED
YUM BRANDS INC	COM	988498101	3178	85400	SH	DEFINED
ZENITH NATL INS CORP	COM	989390109	2480	69150	SH	DEFINED
ZIMMER HLDGS INC	COM	98956P102	997	12800	SH	DEFINED
ZIONS BANCORPORATION	COM	989701107	351	7700	SH	DEFINED
ZOLL MED CORP	COM	989922109	388	14600	SH	DEFINED
ZOLTEK COS INC	COM	98975W104	4036	152200	SH	DEFINED