

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

VALUE LINE INC
Form 13F-HR
November 05, 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: September 30, 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 October 29, 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: 916
Form13F Information Table Value Total: \$1,736,437 (thousands)
List of Other Included Managers:

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

No.	13F File Number	Name
01	28-13540	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
99 CENTS ONLY STORES	COM	65440K106	377	28000	SH		DEFINED	01
AAR CORP	NOTE 1.750% 2/0	000361AH8	243	250000	PRN		DEFINED	01
AARONS INC	COM	002535201	2299	87100	SH		DEFINED	01
ABB LTD	SPONSORED ADR	000375204	2104	105000	SH		DEFINED	01
ABBOTT LABS	COM	002824100	742	15000	SH		DEFINED	01
ABERCROMBIE & FITCH CO	CL A	002896207	493	15000	SH		DEFINED	01
ACCENTURE PLC IRELAND	SHS CLASS A	G1151C101	4361	117000	SH		DEFINED	01
ACE LTD	SHS	H0023R105	583	10900	SH		DEFINED	01
ACTIVISION BLIZZARD INC	COM	00507V109	570	46000	SH		DEFINED	01
ACTUANT CORP	CL A NEW	00508X203	477	29700	SH		DEFINED	01
ACUITY BRANDS INC	COM	00508Y102	4451	138200	SH		DEFINED	01
ADOBE SYS INC	COM	00724F101	377	11400	SH		DEFINED	01
ADVANCE AUTO PARTS INC	COM	00751Y106	1925	49000	SH		DEFINED	01
ADVENT SOFTWARE INC	COM	007974108	4512	112100	SH		DEFINED	01
AECOM TECHNOLOGY CORP DELAWA	COM	00766T100	543	20000	SH		DEFINED	01
AEROPOSTALE	COM	007865108	10833	249200	SH		DEFINED	01
AES CORP	COM	00130H105	2267	152950	SH		DEFINED	01
AFFILIATED COMPUTER SERVICES	CL A	008190100	379	7000	SH		DEFINED	01
AFFILIATED MANAGERS GROUP	COM	008252108	3114	47900	SH		DEFINED	01
AFLAC INC	COM	001055102	6108	142900	SH		DEFINED	01
AGCO CORP	COM	001084102	414	15000	SH		DEFINED	01
AGCO CORP	NOTE 1.250%12/1	001084AM4	1532	1600000	PRN		DEFINED	01
AGL RES INC	COM	001204106	1848	52400	SH		DEFINED	01
AGRIUM INC	COM	008916108	1451	29140	SH		DEFINED	01
AIR PRODS & CHEMS INC	COM	009158106	2793	36000	SH		DEFINED	01
AIRGAS INC	COM	009363102	6240	129000	SH		DEFINED	01
ALASKA AIR GROUP INC	COM	011659109	268	10000	SH		DEFINED	01
ALASKA COMMUNICATIONS SYS GR	COM	01167P101	927	100200	SH		DEFINED	01
ALBEMARLE CORP	COM	012653101	3723	107600	SH		DEFINED	01
ALCOA INC	COM	013817101	262	20000	SH		DEFINED	01
ALCON INC	COM SHS	H01301102	3273	23600	SH		DEFINED	01
ALEXION PHARMACEUTICALS INC	COM	015351109	9790	219800	SH		DEFINED	01
ALLERGAN INC	COM	018490102	6891	121400	SH		DEFINED	01
ALLERGAN INC	NOTE 1.500% 4/0	018490AL6	112	100000	PRN		DEFINED	01
ALLETE INC	COM NEW	018522300	806	24000	SH		DEFINED	01
ALLIANCE DATA SYSTEMS CORP	COM	018581108	2810	46000	SH		DEFINED	01
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	435	12000	SH		DEFINED	01
ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	01881G106	567	20800	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	COM	018804104	5844	75070	SH		DEFINED	01
ALLIANT TECHSYSTEMS INC	NOTE 3.000% 8/1	018804AK0	287	250000	PRN		DEFINED	01
ALLSTATE CORP	COM	020002101	276	9000	SH		DEFINED	01
ALNYLAM PHARMACEUTICALS INC	COM	02043Q107	762	33600	SH		DEFINED	01
ALPHA NATURAL RESOURCES INC	COM	02076X102	1488	42400	SH		DEFINED	01
ALPHA NATURAL RESOURCES INC	NOTE 2.375% 4/1	02076XAA0	147	150000	PRN		DEFINED	01
AMAG PHARMACEUTICALS INC	COM	00163U106	1114	25500	SH		DEFINED	01
AMAZON COM INC	COM	023135106	1961	21000	SH		DEFINED	01

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AMDOCS LTD	ORD	G02602103	538	20000	SH	DEFINED	01
AMEDISYS INC	COM	023436108	3928	90033	SH	DEFINED	01
AMERICA MOVIL SAB DE CV	SPON ADR L SHS	02364W105	1972	45000	SH	DEFINED	01
AMERICAN ECOLOGY CORP	COM NEW	025533407	374	20000	SH	DEFINED	01
AMERICAN ELEC PWR INC	COM	025537101	620	20000	SH	DEFINED	01
AMERICAN EXPRESS CO	COM	025816109	441	13000	SH	DEFINED	01
AMERICAN FINL GROUP INC OHIO	COM	025932104	2767	108500	SH	DEFINED	01
AMERICAN MED SYS HLDGS INC	NOTE 3.250% 7/0	02744MAA6	28	27000	PRN	DEFINED	01
AMERICAN STS WTR CO	COM	029899101	626	17300	SH	DEFINED	01
AMERICAN TOWER CORP	CL A	029912201	8524	234167	SH	DEFINED	01
AMERIPRISE FINL INC	COM	03076C106	545	15000	SH	DEFINED	01
AMERISOURCEBERGEN CORP	COM	03073E105	761	34000	SH	DEFINED	01
AMERON INTL INC	COM	030710107	1351	19300	SH	DEFINED	01
AMETEK INC NEW	COM	031100100	7108	203600	SH	DEFINED	01
AMGEN INC	COM	031162100	2731	45350	SH	DEFINED	01
AMGEN INC	NOTE 0.375% 2/0	031162AQ3	1719	1700000	PRN	DEFINED	01
AMPCO-PITTSBURGH CORP	COM	032037103	718	27000	SH	DEFINED	01
AMPHENOL CORP NEW	CL A	032095101	7265	192800	SH	DEFINED	01
ANALOG DEVICES INC	COM	032654105	414	15000	SH	DEFINED	01
ANGLOGOLD ASHANTI LTD	SPONSORED ADR	035128206	2690	66000	SH	DEFINED	01
ANIXTER INTL INC	COM	035290105	1392	34700	SH	DEFINED	01
ANIXTER INTL INC	NOTE 7/0	035290AG0	96	150000	PRN	DEFINED	01
ANIXTER INTL INC	NOTE 1.000% 2/1	035290AJ4	90	100000	PRN	DEFINED	01
ANN TAYLOR STORES CORP	COM	036115103	159	10000	SH	DEFINED	01
ANSYS INC	COM	03662Q105	8144	217648	SH	DEFINED	01
APACHE CORP	COM	037411105	487	5300	SH	DEFINED	01
APARTMENT INVT & MGMT CO	CL A	03748R101	236	16000	SH	DEFINED	01
APOLLO GROUP INC	CL A	037604105	1031	14000	SH	DEFINED	01
APPLE INC	COM	037833100	2410	13000	SH	DEFINED	01
APPLIED INDL TECHNOLOGIES IN	COM	03820C105	1603	75750	SH	DEFINED	01
APPLIED SIGNAL TECHNOLOGY IN	COM	038237103	2630	113000	SH	DEFINED	01
APTARGROUP INC	COM	038336103	6325	169300	SH	DEFINED	01
ARBITRON INC	COM	03875Q108	999	48100	SH	DEFINED	01
ARCELORMITTAL SA LUXEMBOURG	NOTE 5.000% 5/1	03938LAK0	144	100000	PRN	DEFINED	01
ARCH CAP GROUP LTD	ORD	G0450A105	5214	77200	SH	DEFINED	01
ARCH CHEMICALS INC	COM	03937R102	300	10000	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	COM	039483102	351	12000	SH	DEFINED	01
ARCHER DANIELS MIDLAND CO	NOTE 0.875% 2/1	039483AW2	147	150000	PRN	DEFINED	01
ARCSIGHT INC	COM	039666102	298	12400	SH	DEFINED	01
ARENA RESOURCES INC	COM	040049108	3756	105800	SH	DEFINED	01
ARIBA INC	COM NEW	04033V203	762	65700	SH	DEFINED	01
ARRIS GROUP INC	NOTE 2.000%11/1	04269QAC4	206	200000	PRN	DEFINED	01
ARROW ELECTRS INC	COM	042735100	563	20000	SH	DEFINED	01
ASPEN INSURANCE HOLDINGS LTD	SHS	G05384105	397	15000	SH	DEFINED	01
AT&T INC	COM	00206R102	1557	57650	SH	DEFINED	01
ATHEROS COMMUNICATIONS INC	COM	04743P108	4794	180700	SH	DEFINED	01
ATWOOD OCEANICS INC	COM	050095108	741	21000	SH	DEFINED	01
AUTOLIV INC	COM	052800109	806	24000	SH	DEFINED	01
AUTOMATIC DATA PROCESSING IN	COM	053015103	590	15000	SH	DEFINED	01
AUTOZONE INC	COM	053332102	5425	37100	SH	DEFINED	01
AUXILIUM PHARMACEUTICALS INC	COM	05334D107	4263	124600	SH	DEFINED	01
AVALONBAY CMNTYS INC	COM	053484101	836	11490	SH	DEFINED	01
AVID TECHNOLOGY INC	COM	05367P100	141	10000	SH	DEFINED	01
AVNET INC	COM	053807103	686	26400	SH	DEFINED	01
AVX CORP NEW	COM	002444107	239	20000	SH	DEFINED	01
AZZ INC	COM	002474104	5535	137800	SH	DEFINED	01
BADGER METER INC	COM	056525108	1505	38900	SH	DEFINED	01
BAKER MICHAEL CORP	COM	057149106	392	10800	SH	DEFINED	01
BALDOR ELEC CO	COM	057741100	492	18000	SH	DEFINED	01
BALL CORP	COM	058498106	2214	45000	SH	DEFINED	01
BALLY TECHNOLOGIES INC	COM	05874B107	1727	45000	SH	DEFINED	01
BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	05946K101	2828	158514	SH	DEFINED	01

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BANCO SANTANDER CHILE NEW	SP ADR REP COM	05965X109	316	5500	SH	DEFINED	01
BANCO SANTANDER SA	ADR	05964H105	969	60000	SH	DEFINED	01
BANCOLOMBIA S A	SPON ADR PREF	05968L102	1932	45000	SH	DEFINED	01
BANK HAWAII CORP	COM	062540109	5379	129500	SH	DEFINED	01
BANK MONTREAL QUE	COM	063671101	674	13300	SH	DEFINED	01
BANK NOVA SCOTIA HALIFAX	COM	064149107	1805	39600	SH	DEFINED	01
BANK OF AMERICA CORPORATION	COM	060505104	310	18325	SH	DEFINED	01
BANK OF NEW YORK MELLON CORP	COM	064058100	257	8875	SH	DEFINED	01
BARD C R INC	COM	067383109	990	12600	SH	DEFINED	01
BARNES GROUP INC	COM	067806109	3260	190750	SH	DEFINED	01
BARRICK GOLD CORP	COM	067901108	569	15000	SH	DEFINED	01
BAXTER INTL INC	COM	071813109	1824	32000	SH	DEFINED	01
BE AEROSPACE INC	COM	073302101	3363	167000	SH	DEFINED	01
BECTON DICKINSON & CO	COM	075887109	1709	24500	SH	DEFINED	01
BED BATH & BEYOND INC	COM	075896100	2478	66000	SH	DEFINED	01
BELDEN INC	COM	077454106	254	11000	SH	DEFINED	01
BERKLEY W R CORP	COM	084423102	533	21100	SH	DEFINED	01
BERKSHIRE HATHAWAY INC DEL	CL A	084670108	404	4	SH	DEFINED	01
BEST BUY INC	SDCV 2.250% 1/1	086516AF8	208	200000	PRN	DEFINED	01
BEST BUY INC	COM	086516101	401	10700	SH	DEFINED	01
BHP BILLITON LTD	SPONSORED ADR	088606108	528	8000	SH	DEFINED	01
BIO RAD LABS INC	CL A	090572207	6174	67200	SH	DEFINED	01
BIOGEN IDEC INC	COM	09062X103	568	11250	SH	DEFINED	01
BLACK & DECKER CORP	COM	091797100	383	8275	SH	DEFINED	01
BLACKBAUD INC	COM	09227Q100	1717	74000	SH	DEFINED	01
BLACKBOARD INC	COM	091935502	3831	101400	SH	DEFINED	01
BLACKROCK INC	COM	09247X101	8217	37900	SH	DEFINED	01
BMC SOFTWARE INC	COM	055921100	2740	73000	SH	DEFINED	01
BOEING CO	COM	097023105	357	6600	SH	DEFINED	01
BORGWARNER INC	COM	099724106	4587	151600	SH	DEFINED	01
BORGWARNER INC	NOTE 3.500% 4/1	099724AF3	122	100000	PRN	DEFINED	01
BOSTON PPTYS LTD PARTNERSHIP	NOTE 3.750% 5/1	10112RAG9	250	250000	PRN	DEFINED	01
BOSTON SCIENTIFIC CORP	COM	101137107	1883	177850	SH	DEFINED	01
BP PLC	SPONSORED ADR	055622104	583	10950	SH	DEFINED	01
BRASIL TELECOM PARTICIPACOES	SPON ADR PFD	105530109	1829	34323	SH	DEFINED	01
BRASIL TELECOM SA	SPONS ADR PFD	10553M101	711	26998	SH	DEFINED	01
BRE PROPERTIES INC	CL A	05564E106	814	26000	SH	DEFINED	01
BRF-BRASIL FOODS S A	SPONSORED ADR	10552T107	905	17000	SH	DEFINED	01
BRIGGS & STRATTON CORP	COM	109043109	194	10000	SH	DEFINED	01
BRINKER INTL INC	COM	109641100	236	15000	SH	DEFINED	01
BRINKS CO	COM	109696104	2974	110500	SH	DEFINED	01
BRINKS HOME SEC HLDGS INC	COM	109699108	2996	97300	SH	DEFINED	01
BRISTOL MYERS SQUIBB CO	COM	110122108	620	27550	SH	DEFINED	01
BRISTOW GROUP INC	COM	110394103	1455	49000	SH	DEFINED	01
BRITISH AMERN TOB PLC	SPONSORED ADR	110448107	4567	72200	SH	DEFINED	01
BROWN FORMAN CORP	CL B	115637209	1977	41000	SH	DEFINED	01
BT GROUP PLC	ADR	05577E101	212	10200	SH	DEFINED	01
BUCKLE INC	COM	118440106	8656	253550	SH	DEFINED	01
BUCYRUS INTL INC NEW	COM	118759109	3415	95900	SH	DEFINED	01
BUFFALO WILD WINGS INC	COM	119848109	499	12000	SH	DEFINED	01
BUNGE LIMITED	COM	G16962105	585	9340	SH	DEFINED	01
BURLINGTON NORTHN SANTA FE C	COM	12189T104	1946	24380	SH	DEFINED	01
C H ROBINSON WORLDWIDE INC	COM NEW	12541W209	9552	165400	SH	DEFINED	01
CA INC	COM	12673P105	2265	103000	SH	DEFINED	01
CABELAS INC	COM	126804301	267	20000	SH	DEFINED	01
CABLEVISION SYS CORP	CL A NY CABLVS	12686C109	2328	98000	SH	DEFINED	01
CACI INTL INC	NOTE 2.125% 5/0	127190AD8	53	50000	PRN	DEFINED	01
CADBURY PLC	SPONS ADR	12721E102	328	6400	SH	DEFINED	01
CAL DIVE INTL INC	NOTE 3.250%12/1	127914AB5	527	600000	PRN	DEFINED	01
CALGON CARBON CORP	COM	129603106	2862	193000	SH	DEFINED	01
CALIFORNIA WTR SVC GROUP	COM	130788102	1854	47600	SH	DEFINED	01
CAMECO CORP	COM	13321L108	1779	64000	SH	DEFINED	01

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CAMERON INTERNATIONAL CORP	NOTE 2.500% 6/1	13342BAB1	320	250000	PRN	DEFINED	01
CAMERON INTERNATIONAL CORP	COM	13342B105	2080	55000	SH	DEFINED	01
CAMPBELL SOUP CO	COM	134429109	524	16050	SH	DEFINED	01
CANADIAN NAT RES LTD	COM	136385101	806	12000	SH	DEFINED	01
CANADIAN NATL RY CO	COM	136375102	3493	71300	SH	DEFINED	01
CANADIAN PAC RY LTD	COM	13645T100	1384	29600	SH	DEFINED	01
CANON INC	ADR	138006309	840	21000	SH	DEFINED	01
CAPITOL FED FINL	COM	14057C106	329	10000	SH	DEFINED	01
CARLISLE COS INC	COM	142339100	949	28000	SH	DEFINED	01
CARNIVAL CORP	PAIRED CTF	143658300	291	8750	SH	DEFINED	01
CARNIVAL CORP	DBCV 2.000% 4/1	143658AN2	266	250000	PRN	DEFINED	01
CASEYS GEN STORES INC	COM	147528103	1051	33500	SH	DEFINED	01
CATALYST HEALTH SOLUTIONS IN	COM	14888B103	2883	98900	SH	DEFINED	01
CATERPILLAR INC DEL	COM	149123101	770	15000	SH	DEFINED	01
CBS CORP NEW	CL B	124857202	241	20000	SH	DEFINED	01
CDN IMPERIAL BK OF COMMERCE	COM	136069101	500	8200	SH	DEFINED	01
CELANESE CORP DEL	COM SER A	150870103	1563	62500	SH	DEFINED	01
CELESTICA INC	SUB VTG SHS	15101Q108	142	15000	SH	DEFINED	01
CELGENE CORP	COM	151020104	3306	59149	SH	DEFINED	01
CEMEX SAB DE CV	SPON ADR NEW	151290889	288	22256	SH	DEFINED	01
CENTERPOINT ENERGY INC	COM	15189T107	249	20000	SH	DEFINED	01
CENTRAL EUROPEAN DIST CORP	COM	153435102	2242	68425	SH	DEFINED	01
CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	G20045202	1514	44200	SH	DEFINED	01
CENTURYTEL INC	COM	156700106	460	13700	SH	DEFINED	01
CEPHALON INC	NOTE 2.500% 5/0	156708AR0	210	200000	PRN	DEFINED	01
CERADYNE INC	COM	156710105	189	10300	SH	DEFINED	01
CERNER CORP	COM	156782104	5909	79000	SH	DEFINED	01
CHARLES RIV LABS INTL INC	COM	159864107	1775	48000	SH	DEFINED	01
CHARLES RIV LABS INTL INC	NOTE 2.250% 6/1	159864AB3	1384	1400000	PRN	DEFINED	01
CHATTEM INC	COM	162456107	4708	70900	SH	DEFINED	01
CHECK POINT SOFTWARE TECH LT	ORD	M22465104	591	20850	SH	DEFINED	01
CHEMED CORP NEW	COM	16359R103	1141	26000	SH	DEFINED	01
CHESAPEAKE ENERGY CORP	NOTE 2.250%12/1	165167CB1	150	200000	PRN	DEFINED	01
CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	165167BW6	152	150000	PRN	DEFINED	01
CHEVRON CORP NEW	COM	166764100	1342	19050	SH	DEFINED	01
CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	167250109	411	22000	SH	DEFINED	01
CHINA MOBILE LIMITED	SPONSORED ADR	16941M109	810	16500	SH	DEFINED	01
CHIPOTLE MEXICAN GRILL INC	CL A	169656105	1184	12200	SH	DEFINED	01
CHURCH & DWIGHT INC	COM	171340102	8659	152600	SH	DEFINED	01
CIGNA CORP	COM	125509109	2146	76400	SH	DEFINED	01
CINTAS CORP	COM	172908105	455	15000	SH	DEFINED	01
CIRCOR INTL INC	COM	17273K109	503	17800	SH	DEFINED	01
CISCO SYS INC	COM	17275R102	843	35800	SH	DEFINED	01
CITIGROUP INC	COM	172967101	79	16250	SH	DEFINED	01
CITRIX SYS INC	COM	177376100	1922	49000	SH	DEFINED	01
CLARCOR INC	COM	179895107	5359	170900	SH	DEFINED	01
CLEAN HARBORS INC	COM	184496107	3533	62800	SH	DEFINED	01
CLIFFS NATURAL RESOURCES INC	COM	18683K101	3391	104800	SH	DEFINED	01
CNA FINL CORP	COM	126117100	2124	88000	SH	DEFINED	01
CNOOC LTD	SPONSORED ADR	126132109	1165	8600	SH	DEFINED	01
COACH INC	COM	189754104	2544	77275	SH	DEFINED	01
COCA COLA CO	COM	191216100	912	16975	SH	DEFINED	01
COCA COLA ENTERPRISES INC	COM	191219104	2045	95500	SH	DEFINED	01
COCA COLA FEMSA S A B DE C V	SPON ADR REP L	191241108	1193	24800	SH	DEFINED	01
COGNIZANT TECHNOLOGY SOLUTIO	CL A	192446102	12901	333700	SH	DEFINED	01
COLGATE PALMOLIVE CO	COM	194162103	2044	26800	SH	DEFINED	01
COMCAST CORP NEW	CL A SPL	20030N200	2138	132950	SH	DEFINED	01
COMMERCE BANCSHARES INC	COM	200525103	1211	32527	SH	DEFINED	01
COMMERCIAL METALS CO	COM	201723103	269	15000	SH	DEFINED	01
COMMSCOPE INC	COM	203372107	2119	70800	SH	DEFINED	01
COMMSCOPE INC	NOTE 3.250% 7/0	203372AG2	129	100000	PRN	DEFINED	01
COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	20441W203	2386	29000	SH	DEFINED	01

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COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	20441A102	3247	85600	SH	DEFINED	01
COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	204409601	285	18750	SH	DEFINED	01
COMPUTER PROGRAMS & SYS INC	COM	205306103	3321	80200	SH	DEFINED	01
COMPUTER SCIENCES CORP	COM	205363104	3205	60800	SH	DEFINED	01
CONAGRA FOODS INC	COM	205887102	2557	117950	SH	DEFINED	01
CONCUR TECHNOLOGIES INC	COM	206708109	7141	179600	SH	DEFINED	01
CONOCOPHILLIPS	COM	20825C104	598	13250	SH	DEFINED	01
CONSTELLATION BRANDS INC	CL A	21036P108	415	27400	SH	DEFINED	01
CONTINENTAL AIRLS INC	CL B	210795308	293	17850	SH	DEFINED	01
COOPER INDUSTRIES PLC	SHS	G24140108	1788	47600	SH	DEFINED	01
COPART INC	COM	217204106	4118	124000	SH	DEFINED	01
CORE LABORATORIES LP	NOTE 0.250%10/3	21868FAB9	240	200000	PRN	DEFINED	01
CORE LABORATORIES N V	COM	N22717107	3546	34400	SH	DEFINED	01
CORINTHIAN COLLEGES INC	COM	218868107	408	22000	SH	DEFINED	01
CORN PRODS INTL INC	COM	219023108	428	15000	SH	DEFINED	01
CORNING INC	COM	219350105	1990	130000	SH	DEFINED	01
CORRECTIONS CORP AMER NEW	COM NEW	22025Y407	5139	226900	SH	DEFINED	01
COTT CORP QUE	COM	22163N106	676	92000	SH	DEFINED	01
COVANCE INC	COM	222816100	5718	105600	SH	DEFINED	01
COVANTA HLDG CORP	COM	22282E102	3131	184200	SH	DEFINED	01
COVANTA HLDG CORP	DBCV 1.000% 2/0	22282EAA0	222	250000	PRN	DEFINED	01
COVENTRY HEALTH CARE INC	COM	222862104	599	30000	SH	DEFINED	01
COVIDIEN PLC	SHS	G2554F105	1555	35950	SH	DEFINED	01
CRANE CO	COM	224399105	258	10000	SH	DEFINED	01
CREDICORP LTD	COM	G2519Y108	1166	15000	SH	DEFINED	01
CREDIT SUISSE GROUP	SPONSORED ADR	225401108	584	10500	SH	DEFINED	01
CROWN CASTLE INTL CORP	COM	228227104	5234	166885	SH	DEFINED	01
CROWN HOLDINGS INC	COM	228368106	4026	148000	SH	DEFINED	01
CSG SYS INTL INC	COM	126349109	240	15000	SH	DEFINED	01
CSX CORP	COM	126408103	2123	50720	SH	DEFINED	01
CTRIIP COM INTL LTD	ADR	22943F100	5562	94600	SH	DEFINED	01
CUBIC CORP	COM	229669106	1456	36900	SH	DEFINED	01
CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	229678AC1	1178	1250000	PRN	DEFINED	01
CUMMINS INC	COM	231021106	224	5000	SH	DEFINED	01
CURTISS WRIGHT CORP	COM	231561101	5625	164800	SH	DEFINED	01
CVS CAREMARK CORPORATION	COM	126650100	5325	149000	SH	DEFINED	01
CYBERSOURCE CORP	COM	23251J106	3444	206600	SH	DEFINED	01
CYTEC INDS INC	COM	232820100	271	8345	SH	DEFINED	01
D R HORTON INC	NOTE 2.000% 5/1	23331ABB4	114	100000	PRN	DEFINED	01
DANAHER CORP DEL	COM	235851102	3035	45080	SH	DEFINED	01
DANAHER CORP DEL	NOTE 1/2	235851AF9	297	300000	PRN	DEFINED	01
DARDEN RESTAURANTS INC	COM	237194105	717	21000	SH	DEFINED	01
DEERE & CO	COM	244199105	824	19200	SH	DEFINED	01
DELL INC	COM	24702R101	474	31050	SH	DEFINED	01
DELTA AIR LINES INC DEL	COM NEW	247361702	134	15000	SH	DEFINED	01
DENTSPLY INTL INC NEW	COM	249030107	5906	171000	SH	DEFINED	01
DEUTSCHE TELEKOM AG	SPONSORED ADR	251566105	410	30000	SH	DEFINED	01
DEVON ENERGY CORP NEW	COM	25179M103	916	13600	SH	DEFINED	01
DEVRY INC DEL	COM	251893103	1626	29400	SH	DEFINED	01
DIAGEO P L C	SPON ADR NEW	25243Q205	738	12000	SH	DEFINED	01
DIAMOND FOODS INC	COM	252603105	2201	69400	SH	DEFINED	01
DIAMOND OFFSHORE DRILLING IN	COM	25271C102	2101	22000	SH	DEFINED	01
DIODES INC	COM	254543101	2162	119500	SH	DEFINED	01
DIRECTV GROUP INC	COM	25459L106	4969	180150	SH	DEFINED	01
DISCOVER FINL SVCS	COM	254709108	1915	118000	SH	DEFINED	01
DISH NETWORK CORP	CL A	25470M109	433	22500	SH	DEFINED	01
DISNEY WALT CO	COM DISNEY	254687106	736	26800	SH	DEFINED	01
DOLBY LABORATORIES INC	COM	25659T107	4407	115400	SH	DEFINED	01
DOLLAR TREE INC	COM	256746108	1168	24000	SH	DEFINED	01
DOMINION RES INC VA NEW	COM	25746U109	1095	31750	SH	DEFINED	01
DOVER CORP	COM	260003108	465	12000	SH	DEFINED	01
DOW CHEM CO	COM	260543103	373	14300	SH	DEFINED	01

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DR PEPPER SNAPPLE GROUP INC	COM	26138E109	431	15000	SH	DEFINED	01
DRESSER-RAND GROUP INC	COM	261608103	979	31500	SH	DEFINED	01
DRYSHIPS INC	SHS	Y2109Q101	133	20000	SH	DEFINED	01
DST SYS INC DEL	COM	233326107	448	10000	SH	DEFINED	01
DU PONT E I DE NEMOURS & CO	COM	263534109	521	16200	SH	DEFINED	01
DUN & BRADSTREET CORP DEL NE	COM	26483E100	3691	49000	SH	DEFINED	01
DYCOM INDS INC	COM	267475101	132	10700	SH	DEFINED	01
DYNAMIC MATLS CORP	COM	267888105	499	25000	SH	DEFINED	01
E M C CORP MASS	NOTE 1.750%12/0	268648AK8	423	350000	PRN	DEFINED	01
E M C CORP MASS	COM	268648102	511	30000	SH	DEFINED	01
EATON CORP	COM	278058102	1053	18600	SH	DEFINED	01
EATON VANCE CORP	COM NON VTG	278265103	2903	103700	SH	DEFINED	01
EBAY INC	COM	278642103	2466	104500	SH	DEFINED	01
ECOLAB INC	COM	278865100	7207	155900	SH	DEFINED	01
EDWARDS LIFESCIENCES CORP	COM	28176E108	9158	131000	SH	DEFINED	01
EL PASO CORP	COM	28336L109	103	10000	SH	DEFINED	01
ELBIT SYS LTD	ORD	M3760D101	2562	37600	SH	DEFINED	01
EMBRAER-EMPRESA BRASILEIRA D	SP ADR COM SHS	29081M102	265	11550	SH	DEFINED	01
EMCOR GROUP INC	COM	29084Q100	5353	211400	SH	DEFINED	01
EMERGENCY MEDICAL SVCS CORP	CL A	29100P102	1032	22200	SH	DEFINED	01
EMERSON ELEC CO	COM	291011104	601	15000	SH	DEFINED	01
ENBRIDGE INC	COM	29250N105	272	7000	SH	DEFINED	01
ENCANA CORP	COM	292505104	611	10600	SH	DEFINED	01
ENERGEN CORP	COM	29265N108	3879	90000	SH	DEFINED	01
ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	29273V100	420	15000	SH	DEFINED	01
ENERGY TRANSFER PRTRNS L P	UNIT LTD PARTN	29273R109	588	13825	SH	DEFINED	01
ENERSYS	COM	29275Y102	1969	89000	SH	DEFINED	01
ENERSYS	NOTE 3.375% 6/0	29275YAA0	311	350000	PRN	DEFINED	01
ENSCO INTL INC	COM	26874Q100	1110	26100	SH	DEFINED	01
ENTERGY CORP NEW	COM	29364G103	2691	33700	SH	DEFINED	01
ENTERPRISE PRODS PARTNERS L	COM	293792107	425	15000	SH	DEFINED	01
EQT CORP	COM	26884L109	3493	82000	SH	DEFINED	01
EQUINIX INC	COM NEW	29444U502	9568	104000	SH	DEFINED	01
EQUINIX INC	NOTE 2.500% 4/1	29444UAF3	420	400000	PRN	DEFINED	01
EQUITY RESIDENTIAL	SH BEN INT	29476L107	461	15000	SH	DEFINED	01
ESCO TECHNOLOGIES INC	COM	296315104	1253	31800	SH	DEFINED	01
ESSEX PTY TR INC	COM	297178105	748	9400	SH	DEFINED	01
ESTERLINE TECHNOLOGIES CORP	COM	297425100	5070	129300	SH	DEFINED	01
EURONET WORLDWIDE INC	NOTE 3.500%10/1	298736AF6	939	1000000	PRN	DEFINED	01
EV3 INC	COM	26928A200	172	14000	SH	DEFINED	01
EXELON CORP	COM	30161N101	893	18000	SH	DEFINED	01
EXPEDIA INC DEL	COM	30212P105	3442	143700	SH	DEFINED	01
EXPRESS SCRIPTS INC	COM	302182100	12537	161600	SH	DEFINED	01
EXXON MOBIL CORP	COM	30231G102	1235	18000	SH	DEFINED	01
EZCORP INC	CL A NON VTG	302301106	1106	81000	SH	DEFINED	01
F M C CORP	COM NEW	302491303	6694	119000	SH	DEFINED	01
F5 NETWORKS INC	COM	315616102	476	12000	SH	DEFINED	01
FACTSET RESH SYS INC	COM	303075105	8475	127950	SH	DEFINED	01
FAMILY DLR STORES INC	COM	307000109	1056	40000	SH	DEFINED	01
FEDEX CORP	COM	31428X106	286	3800	SH	DEFINED	01
FERRELLGAS PARTNERS L.P.	UNIT LTD PART	315293100	299	15000	SH	DEFINED	01
FIDELITY NATL INFORMATION SV	COM	31620M106	640	25096	SH	DEFINED	01
FINANCIAL FED CORP	COM	317492106	1314	53250	SH	DEFINED	01
FIRST AMERN CORP CALIF	COM	318522307	528	16300	SH	DEFINED	01
FIRST CASH FINL SVCS INC	COM	31942D107	562	32800	SH	DEFINED	01
FIRST FINL BANKSHARES	COM	32020R109	490	9916	SH	DEFINED	01
FIRSTENERGY CORP	COM	337932107	2697	59000	SH	DEFINED	01
FISERV INC	COM	337738108	2699	56000	SH	DEFINED	01
FISHER SCIENTIFIC INTL INC	NOTE 3.250% 3/0	338032AX3	311	250000	PRN	DEFINED	01
FLEXTRONICS INTL LTD	NOTE 1.000% 8/0	33938EAL1	998	1020000	PRN	DEFINED	01
FLIR SYS INC	COM	302445101	923	33000	SH	DEFINED	01
FLOWERS FOODS INC	COM	343498101	9763	371350	SH	DEFINED	01

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FLOWSERVE CORP	COM	34354P105	6947	70500	SH	DEFINED	01
FLUOR CORP NEW	COM	343412102	3534	69500	SH	DEFINED	01
FMC TECHNOLOGIES INC	COM	30249U101	8311	159100	SH	DEFINED	01
FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	344419106	799	21000	SH	DEFINED	01
FORD MTR CO DEL	COM PAR \$0.01	345370860	1442	200000	SH	DEFINED	01
FORD MTR CO DEL	NOTE 4.250%12/1	345370CF5	101	100000	PRN	DEFINED	01
FOREST LABS INC	COM	345838106	2679	91000	SH	DEFINED	01
FOREST OIL CORP	COM PAR \$0.01	346091705	1335	68200	SH	DEFINED	01
FOSTER WHEELER AG	COM	H27178104	4343	136100	SH	DEFINED	01
FPL GROUP INC	COM	302571104	2099	38000	SH	DEFINED	01
FRANKLIN RES INC	COM	354613101	4889	48600	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	COM	35671D857	559	8153	SH	DEFINED	01
FREEMPORT-MCMORAN COPPER & GO	PFD CONV	35671D782	309	3000	SH	DEFINED	01
FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	358029106	1268	25500	SH	DEFINED	01
FRONTIER OIL CORP	COM	35914P105	874	62800	SH	DEFINED	01
FRONTLINE LTD	SHS	G3682E127	234	10000	SH	DEFINED	01
FTI CONSULTING INC	COM	302941109	6583	154500	SH	DEFINED	01
FUEL TECH INC	COM	359523107	325	29000	SH	DEFINED	01
G & K SVCS INC	CL A	361268105	222	10000	SH	DEFINED	01
GAMESTOP CORP NEW	CL A	36467W109	1482	56000	SH	DEFINED	01
GAP INC DEL	COM	364760108	1926	90000	SH	DEFINED	01
GARDNER DENVER INC	COM	365558105	3579	102600	SH	DEFINED	01
GARMIN LTD	ORD	G37260109	2113	56000	SH	DEFINED	01
GENERAL CABLE CORP DEL NEW	COM	369300108	4426	113050	SH	DEFINED	01
GENERAL DYNAMICS CORP	COM	369550108	2067	32000	SH	DEFINED	01
GENERAL ELECTRIC CO	COM	369604103	1356	82600	SH	DEFINED	01
GENERAL MLS INC	COM	370334104	2953	45875	SH	DEFINED	01
GENESE & WYO INC	CL A	371559105	2265	74700	SH	DEFINED	01
GENTIVA HEALTH SERVICES INC	COM	37247A102	585	23400	SH	DEFINED	01
GENZYME CORP	COM	372917104	686	12100	SH	DEFINED	01
GEO GROUP INC	COM	36159R103	4930	244400	SH	DEFINED	01
GEOEYE INC	COM	37250W108	515	19200	SH	DEFINED	01
GILEAD SCIENCES INC	COM	375558103	7142	153600	SH	DEFINED	01
GILEAD SCIENCES INC	NOTE 0.625% 5/0	375558AH6	261	200000	PRN	DEFINED	01
GLAXOSMITHKLINE PLC	SPONSORED ADR	37733W105	473	11970	SH	DEFINED	01
GLOBAL INDS LTD	COM	379336100	143	15000	SH	DEFINED	01
GLOBAL INDS LTD	DBCV 2.750% 8/0	379336AE0	129	200000	PRN	DEFINED	01
GLOBAL PMTS INC	COM	37940X102	1933	41400	SH	DEFINED	01
GOLDMAN SACHS GROUP INC	COM	38141G104	5475	29700	SH	DEFINED	01
GOODRICH CORP	COM	382388106	2228	41000	SH	DEFINED	01
GOODRICH PETE CORP	NOTE 3.250%12/0	382410AB4	186	200000	PRN	DEFINED	01
GOODYEAR TIRE & RUBR CO	COM	382550101	238	14000	SH	DEFINED	01
GOOGLE INC	CL A	38259P508	5100	10285	SH	DEFINED	01
GRACO INC	COM	384109104	2508	89975	SH	DEFINED	01
GRAINGER W W INC	COM	384802104	2931	32800	SH	DEFINED	01
GREEN MTN COFFEE ROASTERS IN	COM	393122106	15396	208500	SH	DEFINED	01
GREIF INC	CL A	397624107	5455	99100	SH	DEFINED	01
GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	40051E202	316	7400	SH	DEFINED	01
GSI COMMERCE INC	NOTE 2.500% 6/0	36238GAD4	178	200000	PRN	DEFINED	01
GUESS INC	COM	401617105	10623	286800	SH	DEFINED	01
HAEMONETICS CORP	COM	405024100	5730	102100	SH	DEFINED	01
HALLIBURTON CO	COM	406216101	407	15000	SH	DEFINED	01
HANSEN NAT CORP	COM	411310105	6025	164000	SH	DEFINED	01
HARBIN ELECTRIC INC	COM	41145W109	236	14000	SH	DEFINED	01
HARLEY DAVIDSON INC	COM	412822108	368	16000	SH	DEFINED	01
HARMAN INTL INDS INC	COM	413086109	508	15000	SH	DEFINED	01
HARMONIC INC	COM	413160102	67	10000	SH	DEFINED	01
HARMONY GOLD MNG LTD	SPONSORED ADR	413216300	328	30000	SH	DEFINED	01
HARRIS CORP DEL	COM	413875105	481	12800	SH	DEFINED	01
HARSCO CORP	COM	415864107	3222	91000	SH	DEFINED	01
HARTFORD FINL SVCS GROUP INC	COM	416515104	1988	75000	SH	DEFINED	01
HASBRO INC	DBCV 2.750%12/0	418056AN7	330	250000	PRN	DEFINED	01

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HCC INS HLDGS INC	COM	404132102	410	15000	SH	DEFINED	01
HDFC BANK LTD	ADR REPS 3 SHS	40415F101	2225	18800	SH	DEFINED	01
HEADWATERS INC	COM	42210P102	119	30700	SH	DEFINED	01
HEALTH NET INC	COM	42222G108	308	20000	SH	DEFINED	01
HEICO CORP NEW	COM	422806109	2038	47000	SH	DEFINED	01
HEINZ H J CO	COM	423074103	477	12000	SH	DEFINED	01
HEWITT ASSOCS INC	COM	42822Q100	1967	54000	SH	DEFINED	01
HEWLETT PACKARD CO	COM	428236103	1132	23975	SH	DEFINED	01
HMS HLDGS CORP	COM	40425J101	535	14000	SH	DEFINED	01
HOLLY CORP	COM PAR \$0.01	435758305	512	20000	SH	DEFINED	01
HOLOGIC INC	FRNT 2.000%12/1	436440aa9	100	100000	PRN	DEFINED	01
HOME DEPOT INC	COM	437076102	700	26275	SH	DEFINED	01
HONDA MOTOR LTD	AMERN SHS	438128308	455	15000	SH	DEFINED	01
HONEYWELL INTL INC	COM	438516106	776	20900	SH	DEFINED	01
HORMEL FOODS CORP	COM	440452100	2565	72200	SH	DEFINED	01
HORNBECK OFFSHORE SVCS INC N	FRNT 1.625%11/1	440543AE6	221	250000	PRN	DEFINED	01
HOSPIRA INC	COM	441060100	2587	58000	SH	DEFINED	01
HSBC HLDGS PLC	ADR A 1/40PF A	404280604	325	15100	SH	DEFINED	01
HUB GROUP INC	CL A	443320106	2952	129200	SH	DEFINED	01
HUDSON CITY BANCORP	COM	443683107	2731	207673	SH	DEFINED	01
HUNT J B TRANS SVCS INC	COM	445658107	4273	133000	SH	DEFINED	01
HUNTSMAN CORP	COM	447011107	182	20000	SH	DEFINED	01
ICICI BK LTD	ADR	45104G104	617	16000	SH	DEFINED	01
ICON PUB LTD CO	SPONSORED ADR	45103T107	1269	51800	SH	DEFINED	01
ICONIX BRAND GROUP INC	NOTE 1.875% 6/3	451055AB3	218	250000	PRN	DEFINED	01
IDACORP INC	COM	451107106	595	20650	SH	DEFINED	01
IDEX CORP	COM	45167R104	3615	129325	SH	DEFINED	01
IDEXX LABS INC	COM	45168D104	6190	123800	SH	DEFINED	01
IHS INC	CL A	451734107	5844	114300	SH	DEFINED	01
ILLINOIS TOOL WKS INC	COM	452308109	342	8000	SH	DEFINED	01
ILLUMINA INC	COM	452327109	14841	349200	SH	DEFINED	01
IMMUCOR INC	COM	452526106	1782	100687	SH	DEFINED	01
IMS HEALTH INC	COM	449934108	461	30000	SH	DEFINED	01
INDEPENDENT BANK CORP MASS	COM	453836108	221	10000	SH	DEFINED	01
INFORMATICA CORP	COM	45666Q102	6819	302000	SH	DEFINED	01
INFORMATICA CORP	NOTE 3.000% 3/1	45666QAB8	312	250000	PRN	DEFINED	01
INFOSYS TECHNOLOGIES LTD	SPONSORED ADR	456788108	3123	64400	SH	DEFINED	01
ING GROEP N V	SPONSORED ADR	456837103	267	15000	SH	DEFINED	01
INGERSOLL-RAND PLC	SHS	G47791101	819	26700	SH	DEFINED	01
INTEL CORP	SDCV 2.950%12/1	458140AD2	223	250000	PRN	DEFINED	01
INTEL CORP	COM	458140100	765	39100	SH	DEFINED	01
INTERACTIVE DATA CORP	COM	45840J107	891	34000	SH	DEFINED	01
INTERFACE INC	CL A	458665106	166	20000	SH	DEFINED	01
INTERNATIONAL BUSINESS MACHS	COM	459200101	3650	30520	SH	DEFINED	01
INTERNATIONAL COAL GRP INC N	NOTE 9.000% 8/0	45928HAD8	267	250000	PRN	DEFINED	01
INTERNATIONAL GAME TECHNOLOG	COM	459902102	859	40000	SH	DEFINED	01
INTL PAPER CO	COM	460146103	276	12400	SH	DEFINED	01
INTUIT	COM	461202103	1767	62000	SH	DEFINED	01
INTUITIVE SURGICAL INC	COM NEW	46120E602	18200	69400	SH	DEFINED	01
INVERNESS MED INNOVATIONS IN	COM	46126P106	620	16000	SH	DEFINED	01
INVERNESS MED INNOVATIONS IN	NOTE 3.000% 5/1	46126PAD8	161	150000	PRN	DEFINED	01
INVESCO LTD	SHS	G491BT108	488	21450	SH	DEFINED	01
INVITROGEN CORP	NOTE 3.250% 6/1	46185RAM2	115	100000	PRN	DEFINED	01
INVITROGEN CORP	NOTE 2.000% 8/0	46185RAJ9	140	100000	PRN	DEFINED	01
IRON MTN INC	COM	462846106	2930	109900	SH	DEFINED	01
ITAU UNIBANCO HLDG SA	SPON ADR REP PFD	465562106	2688	133377	SH	DEFINED	01
ITC HLDGS CORP	COM	465685105	7308	160800	SH	DEFINED	01
ITRON INC	COM	465741106	3624	56500	SH	DEFINED	01
ITRON INC	NOTE 2.500% 8/0	465741AJ5	184	150000	PRN	DEFINED	01
ITT CORP NEW	COM	450911102	6529	125200	SH	DEFINED	01
ITT EDUCATIONAL SERVICES INC	COM	45068B109	7066	64000	SH	DEFINED	01
J & J SNACK FOODS CORP	COM	466032109	2470	57200	SH	DEFINED	01

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J2 GLOBAL COMMUNICATIONS INC	COM NEW	46626E205	253	11000	SH	DEFINED	01
JACK IN THE BOX INC	COM	466367109	615	30000	SH	DEFINED	01
JOHNSON & JOHNSON	COM	478160104	2898	47600	SH	DEFINED	01
JOHNSON CTLS INC	COM	478366107	2479	97000	SH	DEFINED	01
JOS A BANK CLOTHIERS INC	COM	480838101	448	10000	SH	DEFINED	01
JPMORGAN CHASE & CO	COM	46625H100	1242	28350	SH	DEFINED	01
KANSAS CITY SOUTHERN	COM NEW	485170302	3984	150400	SH	DEFINED	01
KAYDON CORP	COM	486587108	2188	67500	SH	DEFINED	01
KENDLE INTERNATIONAL INC	NOTE 3.375% 7/1	48880LAA5	88	100000	PRN	DEFINED	01
KENNAMETAL INC	COM	489170100	861	35000	SH	DEFINED	01
KEYCORP NEW	COM	493267108	98	15000	SH	DEFINED	01
KINETIC CONCEPTS INC	COM NEW	49460W208	447	12100	SH	DEFINED	01
KING PHARMACEUTICALS INC	COM	495582108	295	27400	SH	DEFINED	01
KIRBY CORP	COM	497266106	5405	146800	SH	DEFINED	01
KNIGHT CAPITAL GROUP INC	CL A	499005106	1196	55000	SH	DEFINED	01
KOHL'S CORP	COM	500255104	2054	36000	SH	DEFINED	01
KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	500472303	487	20000	SH	DEFINED	01
KOPPERS HOLDINGS INC	COM	50060P106	2289	77200	SH	DEFINED	01
KRAFT FOODS INC	CL A	50075N104	718	27319	SH	DEFINED	01
KROGER CO	COM	501044101	330	16000	SH	DEFINED	01
L-1 IDENTITY SOLUTIONS INC	NOTE 3.750% 5/1	50212AAB2	88	100000	PRN	DEFINED	01
L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	502413AW7	256	250000	PRN	DEFINED	01
L-3 COMMUNICATIONS HLDGS INC	COM	502424104	5229	65100	SH	DEFINED	01
LABORATORY CORP AMER HLDGS	COM NEW	50540R409	4116	62650	SH	DEFINED	01
LAN AIRLINES S A	SPONSORED ADR	501723100	1166	88500	SH	DEFINED	01
LANCASTER COLONY CORP	COM	513847103	1559	30400	SH	DEFINED	01
LANCE INC	COM	514606102	403	15600	SH	DEFINED	01
LANDSTAR SYS INC	COM	515098101	2603	68400	SH	DEFINED	01
LASERCARD CORP	COM	51807U101	122	14500	SH	DEFINED	01
LAWSON SOFTWARE INC NEW	COM	52078P102	636	102000	SH	DEFINED	01
LAZARD LTD	SHS A	G54050102	496	12000	SH	DEFINED	01
LEGG MASON INC	COM	524901105	465	15000	SH	DEFINED	01
LENDER PROCESSING SVCS INC	COM	52602E102	534	14000	SH	DEFINED	01
LENNAR CORP	CL A	526057104	214	15000	SH	DEFINED	01
LENNOX INTL INC	COM	526107107	6288	174100	SH	DEFINED	01
LEUCADIA NATL CORP	COM	527288104	321	13000	SH	DEFINED	01
LEXMARK INTL NEW	CL A	529771107	323	15000	SH	DEFINED	01
LIBERTY MEDIA CORP NEW	DEB 3.125% 3/3	530718AF2	198	200000	PRN	DEFINED	01
LIFE TECHNOLOGIES CORP	COM	53217V109	7332	157517	SH	DEFINED	01
LIFEPOINT HOSPITALS INC	SDCV 3.250% 8/1	53219LAG4	1488	1700000	PRN	DEFINED	01
LIFEPOINT HOSPITALS INC	NOTE 3.500% 5/1	53219LAH2	382	450000	PRN	DEFINED	01
LIFETIME BRANDS INC	NOTE 4.750% 7/1	53222QAB9	180	250000	PRN	DEFINED	01
LILLY ELI & CO	COM	532457108	661	20000	SH	DEFINED	01
LINCARE HLDGS INC	COM	532791100	625	20000	SH	DEFINED	01
LINCOLN ELEC HLDGS INC	COM	533900106	2567	54100	SH	DEFINED	01
LINEAR TECHNOLOGY CORP	COM	535678106	276	10000	SH	DEFINED	01
LKQ CORP	COM	501889208	7008	378000	SH	DEFINED	01
LOCKHEED MARTIN CORP	COM	539830109	2577	33000	SH	DEFINED	01
LOEWS CORP	COM	540424108	1110	32400	SH	DEFINED	01
LORILLARD INC	COM	544147101	372	5000	SH	DEFINED	01
LOWES COS INC	COM	548661107	354	16900	SH	DEFINED	01
LSB INDS INC	COM	502160104	1249	80200	SH	DEFINED	01
LSI CORPORATION	NOTE 4.000% 5/1	502161AJ1	1006	1000000	PRN	DEFINED	01
LUBRIZOL CORP	COM	549271104	5013	70150	SH	DEFINED	01
LUMBER LIQUIDATORS INC	COM	55003Q103	239	11000	SH	DEFINED	01
LUXOTTICA GROUP S P A	SPONSORED ADR	55068R202	537	20800	SH	DEFINED	01
M D C HLDGS INC	COM	552676108	347	10000	SH	DEFINED	01
MACROVISION CORP	NOTE 2.625% 8/1	555904AB7	130	100000	PRN	DEFINED	01
MANITOWOC INC	COM	563571108	1186	125200	SH	DEFINED	01
MANNKIND CORP	NOTE 3.750%12/1	56400PAA0	154	200000	PRN	DEFINED	01
MANTECH INTL CORP	CL A	564563104	1554	33000	SH	DEFINED	01
MANULIFE FINL CORP	COM	56501R106	1561	74550	SH	DEFINED	01

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MARATHON OIL CORP	COM	565849106	670	21000	SH	DEFINED	01
MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	570759100	236	10000	SH	DEFINED	01
MARVEL ENTERTAINMENT INC	COM	57383T103	9577	193000	SH	DEFINED	01
MARVELL TECHNOLOGY GROUP LTD	ORD	G5876H105	1910	118000	SH	DEFINED	01
MASIMO CORP	COM	574795100	2122	81000	SH	DEFINED	01
MASTERCARD INC	CL A	57636Q104	4751	23500	SH	DEFINED	01
MATTEL INC	COM	577081102	277	15000	SH	DEFINED	01
MATTHEWS INTL CORP	CL A	577128101	1617	45700	SH	DEFINED	01
MAXIMUS INC	COM	577933104	340	7300	SH	DEFINED	01
MAXTOR CORP	NOTE 2.375% 8/1	577729AE6	1562	1450000	PRN	DEFINED	01
MAXWELL TECHNOLOGIES INC	COM	577767106	184	10000	SH	DEFINED	01
MCAFEЕ INC	COM	579064106	701	16000	SH	DEFINED	01
MCCORMICK & CO INC	COM NON VTG	579780206	475	14000	SH	DEFINED	01
MCDERMOTT INTL INC	COM	580037109	859	34000	SH	DEFINED	01
MCDONALDS CORP	COM	580135101	571	10000	SH	DEFINED	01
MCKESSON CORP	COM	58155Q103	2084	35000	SH	DEFINED	01
MDU RES GROUP INC	COM	552690109	313	15000	SH	DEFINED	01
MECHEL OAO	SPONSORED ADR	583840103	270	15000	SH	DEFINED	01
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	7555	136600	SH	DEFINED	01
MEDNAX INC	COM	58502B106	1043	19000	SH	DEFINED	01
MEDTRONIC INC	COM	585055106	2425	65900	SH	DEFINED	01
MEDTRONIC INC	NOTE 1.625% 4/1	585055AM8	395	400000	PRN	DEFINED	01
MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	587200AF3	144	150000	PRN	DEFINED	01
MERCK & CO INC	COM	589331107	1000	31625	SH	DEFINED	01
MERIDIAN BIOSCIENCE INC	COM	589584101	2846	113800	SH	DEFINED	01
METHANEX CORP	COM	59151K108	305	17600	SH	DEFINED	01
METLIFE INC	COM	59156R108	2419	63543	SH	DEFINED	01
METTLER TOLEDO INTERNATIONAL	COM	592688105	2663	29400	SH	DEFINED	01
MICROCHIP TECHNOLOGY INC	SDCV 2.125%12/1	595017AB0	139	150000	PRN	DEFINED	01
MICRON TECHNOLOGY INC	NOTE 1.875% 6/0	595112AH6	583	700000	PRN	DEFINED	01
MICROS SYS INC	COM	594901100	4208	139400	SH	DEFINED	01
MICROSOFT CORP	COM	594918104	2431	94500	SH	DEFINED	01
MIDDLEBY CORP	COM	596278101	2872	52200	SH	DEFINED	01
MILLICOM INTL CELLULAR S A	SHS NEW	L6388F110	2473	34000	SH	DEFINED	01
MOBILE TELESYSTEMS OJSC	SPONSORED ADR	607409109	965	20000	SH	DEFINED	01
MOHAWK INDS INC	COM	608190104	201	4225	SH	DEFINED	01
MOLSON COORS BREWING CO	CL B	60871R209	3748	77000	SH	DEFINED	01
MOLSON COORS BREWING CO	NOTE 2.500% 7/3	60871RAA8	283	250000	PRN	DEFINED	01
MOOG INC	CL A	615394202	1946	65950	SH	DEFINED	01
MORGAN STANLEY	COM NEW	617446448	395	12800	SH	DEFINED	01
MOSAIC CO	COM	61945A107	1349	28055	SH	DEFINED	01
MOTOROLA INC	COM	620076109	172	20000	SH	DEFINED	01
MSC INDL DIRECT INC	CL A	553530106	680	15600	SH	DEFINED	01
MUELLER WTR PRODS INC	COM SER A	624758108	114	20800	SH	DEFINED	01
MURPHY OIL CORP	COM	626717102	461	8000	SH	DEFINED	01
NABORS INDUSTRIES LTD	SHS	G6359F103	216	10350	SH	DEFINED	01
NALCO HOLDING COMPANY	COM	62985Q101	205	10000	SH	DEFINED	01
NASDAQ OMX GROUP INC	NOTE 2.500% 8/1	631103AA6	131	150000	PRN	DEFINED	01
NASDAQ OMX GROUP INC	COM	631103108	253	12000	SH	DEFINED	01
NATIONAL FUEL GAS CO N J	COM	636180101	641	14000	SH	DEFINED	01
NATIONAL OILWELL VARCO INC	COM	637071101	431	10000	SH	DEFINED	01
NATIONAL PRESTO INDS INC	COM	637215104	1289	14900	SH	DEFINED	01
NAVISTAR INTL CORP NEW	COM	63934E108	1403	37500	SH	DEFINED	01
NBTY INC	COM	628782104	648	16375	SH	DEFINED	01
NETAPP INC	NOTE 1.750% 6/0	64110DAB0	108	100000	PRN	DEFINED	01
NETAPP INC	COM	64110D104	2054	77000	SH	DEFINED	01
NEUTRAL TANDEM INC	COM	64128B108	523	23000	SH	DEFINED	01
NEW ORIENTAL ED & TECH GRP I	SPON ADR	647581107	2253	28000	SH	DEFINED	01
NEWELL RUBBERMAID INC	COM	651229106	361	23000	SH	DEFINED	01
NEWFIELD EXPL CO	COM	651290108	738	17350	SH	DEFINED	01
NEWMARKET CORP	COM	651587107	4708	50600	SH	DEFINED	01
NEWMONT MINING CORP	NOTE 1.625% 7/1	651639AJ5	234	200000	PRN	DEFINED	01

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NEWMONT MINING CORP	COM	651639106	291	6600	SH	DEFINED	01
NEWS CORP	CL B	65248E203	401	28650	SH	DEFINED	01
NII HLDGS INC	NOTE 3.125% 6/1	62913FAJ1	1180	1350000	PRN	DEFINED	01
NOBLE CORPORATION BAAR	NAMEN -AKT	H5833N103	2714	71490	SH	DEFINED	01
NOKIA CORP	SPONSORED ADR	654902204	326	22275	SH	DEFINED	01
NORDSON CORP	COM	655663102	2541	45300	SH	DEFINED	01
NORDSTROM INC	COM	655664100	1802	59000	SH	DEFINED	01
NORFOLK SOUTHERN CORP	COM	655844108	1181	27400	SH	DEFINED	01
NORTHERN TR CORP	COM	665859104	1041	17900	SH	DEFINED	01
NORTHROP GRUMMAN CORP	COM	666807102	2908	56200	SH	DEFINED	01
NORTHWEST NAT GAS CO	COM	667655104	3320	79700	SH	DEFINED	01
NOVARTIS A G	SPONSORED ADR	66987V109	570	11320	SH	DEFINED	01
NOVO-NORDISK A S	ADR	670100205	5590	88800	SH	DEFINED	01
NUANCE COMMUNICATIONS INC	DBCV 2.750% 8/1	67020YAB6	106	100000	PRN	DEFINED	01
NUANCE COMMUNICATIONS INC	COM	67020Y100	4009	268000	SH	DEFINED	01
NUCOR CORP	COM	670346105	209	4450	SH	DEFINED	01
NUVASIVE INC	COM	670704105	5980	143200	SH	DEFINED	01
NVIDIA CORP	COM	67066G104	225	15000	SH	DEFINED	01
NYSE EURONEXT	COM	629491101	289	10000	SH	DEFINED	01
O REILLY AUTOMOTIVE INC	COM	686091109	3628	100400	SH	DEFINED	01
OCEANEERING INTL INC	COM	675232102	2815	49600	SH	DEFINED	01
ODYSSEY RE HLDGS CORP	COM	67612W108	1750	27000	SH	DEFINED	01
OGE ENERGY CORP	COM	670837103	662	20000	SH	DEFINED	01
OLD REP INTL CORP	NOTE 8.000% 5/1	680223AF1	370	300000	PRN	DEFINED	01
OM GROUP INC	COM	670872100	495	16300	SH	DEFINED	01
OMNITURE INC	COM	68212S109	879	41000	SH	DEFINED	01
ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	682189AG0	376	350000	PRN	DEFINED	01
OPEN JT STK CO-VIMPEL COMMUN	SPONSORED ADR	68370R109	1935	103500	SH	DEFINED	01
OPEN TEXT CORP	COM	683715106	2240	60000	SH	DEFINED	01
ORACLE CORP	COM	68389X105	4936	236850	SH	DEFINED	01
ORBITAL SCIENCES CORP	COM	685564106	1228	82000	SH	DEFINED	01
ORIENT-EXPRESS HOTELS LTD	CL A	G67743107	115	10000	SH	DEFINED	01
ORMAT TECHNOLOGIES INC	COM	686688102	596	14600	SH	DEFINED	01
OSHKOSH CORP	COM	688239201	1636	52900	SH	DEFINED	01
OSI SYSTEMS INC	COM	671044105	567	31000	SH	DEFINED	01
OVERSEAS SHIPHOLDING GROUP I	COM	690368105	404	10800	SH	DEFINED	01
OWENS & MINOR INC NEW	COM	690732102	8824	195000	SH	DEFINED	01
OWENS ILL INC	COM NEW	690768403	1845	50000	SH	DEFINED	01
P F CHANGS CHINA BISTRO INC	COM	69333Y108	917	27000	SH	DEFINED	01
PALL CORP	COM	696429307	387	12000	SH	DEFINED	01
PANERA BREAD CO	CL A	69840W108	1815	33000	SH	DEFINED	01
PAREXEL INTL CORP	COM	699462107	1335	98200	SH	DEFINED	01
PARKER HANNIFIN CORP	COM	701094104	1306	25200	SH	DEFINED	01
PEABODY ENERGY CORP	SDCV 4.750%12/1	704549AG9	264	300000	PRN	DEFINED	01
PEETS COFFEE & TEA INC	COM	705560100	282	10000	SH	DEFINED	01
PEGASYSTEMS INC	COM	705573103	604	17500	SH	DEFINED	01
PENGROWTH ENERGY TR	TR UNIT NEW	706902509	111	10600	SH	DEFINED	01
PENN NATL GAMING INC	COM	707569109	2213	80000	SH	DEFINED	01
PENN VA CORP	COM	707882106	2802	122300	SH	DEFINED	01
PENN VA CORP	NOTE 4.500%11/1	707882AA4	135	150000	PRN	DEFINED	01
PENTAIR INC	COM	709631105	373	12650	SH	DEFINED	01
PEPCO HOLDINGS INC	COM	713291102	713	47900	SH	DEFINED	01
PEPSICO INC	COM	713448108	862	14700	SH	DEFINED	01
PERKINELMER INC	COM	714046109	543	28200	SH	DEFINED	01
PERRIGO CO	COM	714290103	1632	48000	SH	DEFINED	01
PETMED EXPRESS INC	COM	716382106	396	21000	SH	DEFINED	01
PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	71654V408	5003	109000	SH	DEFINED	01
PETSMART INC	COM	716768106	435	20000	SH	DEFINED	01
PFIZER INC	COM	717081103	792	47850	SH	DEFINED	01
PG&E CORP	COM	69331C108	405	10000	SH	DEFINED	01
PHARMACEUTICAL PROD DEV INC	COM	717124101	592	27000	SH	DEFINED	01
PHILIP MORRIS INTL INC	COM	718172109	814	16700	SH	DEFINED	01

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PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	718252604	1002	19500	SH	DEFINED	01
PHILLIPS VAN HEUSEN CORP	COM	718592108	6260	146300	SH	DEFINED	01
PICO HLDGS INC	COM NEW	693366205	200	6000	SH	DEFINED	01
PINNACLE WEST CAP CORP	COM	723484101	656	20000	SH	DEFINED	01
PIONEER NAT RES CO	NOTE 2.875% 1/1	723787AH0	145	150000	PRN	DEFINED	01
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	555	12000	SH	DEFINED	01
PLANTRONICS INC NEW	COM	727493108	544	20300	SH	DEFINED	01
PLEXUS CORP	COM	729132100	395	15000	SH	DEFINED	01
PNC FINL SVCS GROUP INC	COM	693475105	618	12710	SH	DEFINED	01
POLARIS INDS INC	COM	731068102	408	10000	SH	DEFINED	01
POLO RALPH LAUREN CORP	CL A	731572103	2145	28000	SH	DEFINED	01
POSCO	SPONSORED ADR	693483109	208	2000	SH	DEFINED	01
PPL CORP	COM	69351T106	425	14000	SH	DEFINED	01
PRAXAIR INC	COM	74005P104	6200	75900	SH	DEFINED	01
PRECISION CASTPARTS CORP	COM	740189105	7141	70100	SH	DEFINED	01
PREMIERE GLOBAL SVCS INC	COM	740585104	627	75500	SH	DEFINED	01
PRICE T ROWE GROUP INC	COM	74144T108	2619	57300	SH	DEFINED	01
PRICELINE COM INC	COM NEW	741503403	7545	45500	SH	DEFINED	01
PRINCIPAL FINANCIAL GROUP IN	COM	74251V102	507	18525	SH	DEFINED	01
PROASSURANCE CORP	COM	74267C106	2442	46800	SH	DEFINED	01
PROCTER & GAMBLE CO	COM	742718109	975	16825	SH	DEFINED	01
PROGRESS ENERGY INC	COM	743263105	586	15000	SH	DEFINED	01
PRUDENTIAL FINL INC	COM	744320102	2356	47200	SH	DEFINED	01
PS BUSINESS PKS INC CALIF	COM	69360J107	693	13500	SH	DEFINED	01
PSS WORLD MED INC	COM	69366A100	2718	124500	SH	DEFINED	01
PULTE HOMES INC	COM	745867101	203	18500	SH	DEFINED	01
QUALITY SYS INC	COM	747582104	1601	26000	SH	DEFINED	01
QUANTA SVCS INC	COM	74762E102	6115	276322	SH	DEFINED	01
QUEST DIAGNOSTICS INC	COM	74834L100	1044	20000	SH	DEFINED	01
QUESTAR CORP	COM	748356102	751	20000	SH	DEFINED	01
QUICKSILVER RESOURCES INC	COM	74837R104	624	44000	SH	DEFINED	01
QWEST COMMUNICATIONS INTL IN	NOTE 3.500%11/1	749121BY4	353	350000	PRN	DEFINED	01
RACKSPACE HOSTING INC	COM	750086100	205	12000	SH	DEFINED	01
RADIOSHACK CORP	COM	750438103	199	12000	SH	DEFINED	01
RALCORP HLDGS INC NEW	COM	751028101	1894	32400	SH	DEFINED	01
RANGE RES CORP	COM	75281A109	10904	220900	SH	DEFINED	01
RAYMOND JAMES FINANCIAL INC	COM	754730109	768	33000	SH	DEFINED	01
RAYONIER TRS HLDGS INC	NOTE 3.750%10/1	75508AAB2	106	100000	PRN	DEFINED	01
RAYTHEON CO	COM NEW	755111507	2634	54900	SH	DEFINED	01
REGAL BELOIT CORP	COM	758750103	3017	66000	SH	DEFINED	01
REGENCY CTRS CORP	COM	758849103	222	6000	SH	DEFINED	01
REINSURANCE GROUP AMER INC	COM NEW	759351604	1329	29802	SH	DEFINED	01
REPUBLIC SVCS INC	COM	760759100	4324	162725	SH	DEFINED	01
RESEARCH IN MOTION LTD	COM	760975102	1555	23000	SH	DEFINED	01
RESMED INC	COM	761152107	2350	52000	SH	DEFINED	01
RITCHIE BROS AUCTIONEERS	COM	767744105	2800	114100	SH	DEFINED	01
RLI CORP	COM	749607107	3336	63200	SH	DEFINED	01
ROBBINS & MYERS INC	COM	770196103	2198	93600	SH	DEFINED	01
ROCK-TENN CO	CL A	772739207	895	19000	SH	DEFINED	01
ROCKWELL AUTOMATION INC	COM	773903109	426	10000	SH	DEFINED	01
ROCKWELL COLLINS INC	COM	774341101	1422	28000	SH	DEFINED	01
ROFIN SINAR TECHNOLOGIES INC	COM	775043102	303	13200	SH	DEFINED	01
ROLLINS INC	COM	775711104	2682	142300	SH	DEFINED	01
ROPER INDS INC NEW	COM	776696106	5689	111600	SH	DEFINED	01
ROPER INDS INC NEW	NOTE 1/1	776696AA4	189	300000	PRN	DEFINED	01
ROSS STORES INC	COM	778296103	3678	77000	SH	DEFINED	01
ROWAN COS INC	COM	779382100	371	16100	SH	DEFINED	01
ROYAL BK CDA MONTREAL QUE	COM	780087102	2743	51200	SH	DEFINED	01
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	430	7525	SH	DEFINED	01
RUDDICK CORP	COM	781258108	3910	146900	SH	DEFINED	01
RUSH ENTERPRISES INC	CL A	781846209	707	54700	SH	DEFINED	01
RYDER SYS INC	COM	783549108	469	12000	SH	DEFINED	01

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SAFEWAY INC	COM NEW	786514208	621	31500	SH	DEFINED	01
SAIC INC	COM	78390X101	210	12000	SH	DEFINED	01
SALESFORCE COM INC	COM	79466L302	8477	148900	SH	DEFINED	01
SANDISK CORP	NOTE 1.000% 5/1	80004CAC5	1205	1550000	PRN	DEFINED	01
SANOFI AVENTIS	SPONSORED ADR	80105N105	3137	84900	SH	DEFINED	01
SAP AG	SPON ADR	803054204	2346	48000	SH	DEFINED	01
SARA LEE CORP	COM	803111103	279	25000	SH	DEFINED	01
SBA COMMUNICATIONS CORP	COM	78388J106	5741	212400	SH	DEFINED	01
SCHEIN HENRY INC	COM	806407102	8110	147700	SH	DEFINED	01
SCHEIN HENRY INC	NOTE 3.000% 8/1	806407AB8	247	200000	PRN	DEFINED	01
SCHERING PLOUGH CORP	PFD CONV MAN07	806605705	364	1500	SH	DEFINED	01
SCHWAB CHARLES CORP NEW	COM	808513105	230	12000	SH	DEFINED	01
SCOTTS MIRACLE GRO CO	CL A	810186106	829	19300	SH	DEFINED	01
SEACOR HOLDINGS INC	DBCV 2.875%12/1	811904AJ0	172	150000	PRN	DEFINED	01
SEAGATE TECHNOLOGY	SHS	G7945J104	2184	143600	SH	DEFINED	01
SEMPRA ENERGY	COM	816851109	3213	64500	SH	DEFINED	01
SESI L L C	NOTE 1.500%12/1	78412FAH7	135	150000	PRN	DEFINED	01
SHAW COMMUNICATIONS INC	CL B CONV	82028K200	1873	104000	SH	DEFINED	01
SHAW GROUP INC	COM	820280105	0	17000	SH	DEFINED	01
SHERWIN WILLIAMS CO	COM	824348106	2497	41500	SH	DEFINED	01
SIGMA ALDRICH CORP	COM	826552101	11163	206800	SH	DEFINED	01
SILGAN HOLDINGS INC	COM	827048109	4450	84400	SH	DEFINED	01
SILICONWARE PRECISION INDS L	SPONSD ADR SPL	827084864	493	68680	SH	DEFINED	01
SMITHFIELD FOODS INC	COM	832248108	193	14000	SH	DEFINED	01
SNAP ON INC	COM	833034101	2833	81500	SH	DEFINED	01
SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	833635105	2622	67000	SH	DEFINED	01
SONIC CORP	COM	835451105	697	63000	SH	DEFINED	01
SONY CORP	ADR NEW	835699307	350	12000	SH	DEFINED	01
SOTHEBYS	NOTE 3.125% 6/1	835898AC1	175	200000	PRN	DEFINED	01
SOUTH JERSEY INDS INC	COM	838518108	3615	102400	SH	DEFINED	01
SOUTHERN CO	COM	842587107	1647	52000	SH	DEFINED	01
SOUTHERN UN CO NEW	COM	844030106	1550	74550	SH	DEFINED	01
SOUTHWEST AIRLS CO	COM	844741108	151	15750	SH	DEFINED	01
SOUTHWESTERN ENERGY CO	COM	845467109	6530	153000	SH	DEFINED	01
SPARTAN STORES INC	COM	846822104	212	15000	SH	DEFINED	01
STANLEY INC	COM	854532108	2626	102100	SH	DEFINED	01
STARBUCKS CORP	COM	855244109	2272	110000	SH	DEFINED	01
STARENT NETWORKS CORP	COM	85528P108	330	13000	SH	DEFINED	01
STARWOOD HOTELS&RESORTS WRLD	COM	85590A401	330	10000	SH	DEFINED	01
STATE STR CORP	COM	857477103	563	10700	SH	DEFINED	01
STATOILHYDRO ASA	SPONSORED ADR	85771P102	338	15000	SH	DEFINED	01
STEEL DYNAMICS INC	NOTE 5.125% 6/1	858119AP5	236	200000	PRN	DEFINED	01
STERICYCLE INC	COM	858912108	8613	177800	SH	DEFINED	01
STERIS CORP	COM	859152100	457	15000	SH	DEFINED	01
STERLITE INDS INDIA LTD	ADS	859737207	160	10000	SH	DEFINED	01
STIFEL FINL CORP	COM	860630102	6061	110400	SH	DEFINED	01
STMICROELECTRONICS N V	NY REGISTRY	861012102	141	15000	SH	DEFINED	01
STONE ENERGY CORP	COM	861642106	326	20000	SH	DEFINED	01
STRAYER ED INC	COM	863236105	9730	44700	SH	DEFINED	01
SUN HEALTHCARE GROUP INC	COM NEW	866933401	320	37000	SH	DEFINED	01
SUN LIFE FINL INC	COM	866796105	1971	63100	SH	DEFINED	01
SUNCOR ENERGY INC NEW	COM	867224107	3084	89224	SH	DEFINED	01
SUPERIOR ENERGY SVCS INC	COM	868157108	1627	72250	SH	DEFINED	01
SUPERVALU INC	COM	868536103	361	24000	SH	DEFINED	01
SWIFT ENERGY CO	COM	870738101	237	10000	SH	DEFINED	01
SYBASE INC	COM	871130100	9446	242825	SH	DEFINED	01
SYBASE INC	NOTE 1.750% 2/2	871130AB6	156	100000	PRN	DEFINED	01
SYMANTEC CORP	NOTE 1.000% 6/1	871503AF5	160	150000	PRN	DEFINED	01
SYMANTEC CORP	COM	871503108	376	22800	SH	DEFINED	01
SYNGENTA AG	SPONSORED ADR	87160A100	956	20800	SH	DEFINED	01
SYNNEX CORP	COM	87162W100	344	11300	SH	DEFINED	01
SYSCO CORP	COM	871829107	544	21900	SH	DEFINED	01

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TALISMAN ENERGY INC	COM	87425E103	295	17000	SH	DEFINED	01
TARGET CORP	COM	87612E106	467	10000	SH	DEFINED	01
TAUBMAN CTRS INC	COM	876664103	2370	65700	SH	DEFINED	01
TBS INTERNATIONAL LIMITED	COM CL A	G86975151	131	15000	SH	DEFINED	01
TD AMERITRADE HLDG CORP	COM	87236Y108	1963	100000	SH	DEFINED	01
TECH DATA CORP	DBCV 2.750%12/1	878237AE6	1554	1500000	PRN	DEFINED	01
TECHNE CORP	COM	878377100	3410	54500	SH	DEFINED	01
TECO ENERGY INC	COM	872375100	493	35000	SH	DEFINED	01
TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	879278208	98	10200	SH	DEFINED	01
TELEDYNE TECHNOLOGIES INC	COM	879360105	324	9000	SH	DEFINED	01
TELEFLEX INC	COM	879369106	713	14750	SH	DEFINED	01
TELEFONICA S A	SPONSORED ADR	879382208	5692	68650	SH	DEFINED	01
TELEFONOS DE MEXICO S A B	SPON ADR ORD L	879403780	593	34000	SH	DEFINED	01
TEMPUR PEDIC INTL INC	COM	88023U101	297	15675	SH	DEFINED	01
TENARIS S A	SPONSORED ADR	88031M109	4755	133500	SH	DEFINED	01
TERADATA CORP DEL	COM	880776W103	963	35000	SH	DEFINED	01
TEREX CORP NEW	COM	880779103	207	10000	SH	DEFINED	01
TERRA INDS INC	COM	880915103	347	10000	SH	DEFINED	01
TESORO CORP	COM	881609101	479	32000	SH	DEFINED	01
TETRA TECH INC NEW	COM	88162G103	765	28850	SH	DEFINED	01
TEVA PHARMACEUTICAL FIN CO B	NOTE 1.750% 2/0	88165FAA0	234	200000	PRN	DEFINED	01
TEVA PHARMACEUTICAL FIN II L	DBCV 0.500% 2/0	88164RAA5	203	150000	PRN	DEFINED	01
TEVA PHARMACEUTICAL INDS LTD	ADR	881624209	8792	173900	SH	DEFINED	01
TEXAS INSTRS INC	COM	882508104	2274	96000	SH	DEFINED	01
TEXTRON INC	NOTE 4.500% 5/0	883203BN0	326	200000	PRN	DEFINED	01
TEXTRON INC	COM	883203101	285	15000	SH	DEFINED	01
THERAVANCE INC	NOTE 3.000% 1/1	88338TAA2	169	200000	PRN	DEFINED	01
THERMO FISHER SCIENTIFIC INC	COM	883556102	9009	206300	SH	DEFINED	01
THOMAS & BETTS CORP	COM	884315102	531	17650	SH	DEFINED	01
THORATEC CORP	COM NEW	885175307	1998	66000	SH	DEFINED	01
TIFFANY & CO NEW	COM	886547108	385	10000	SH	DEFINED	01
TIME WARNER CABLE INC	COM	88732J207	431	9999	SH	DEFINED	01
TIME WARNER INC	COM NEW	887317303	406	14116	SH	DEFINED	01
TITANIUM METALS CORP	COM NEW	888339207	149	15575	SH	DEFINED	01
TJX COS INC NEW	COM	872540109	7813	210300	SH	DEFINED	01
TNS INC	COM	872960109	296	10800	SH	DEFINED	01
TORCHMARK CORP	COM	891027104	261	6000	SH	DEFINED	01
TORO CO	COM	891092108	2891	72700	SH	DEFINED	01
TORONTO DOMINION BK ONT	COM NEW	891160509	1884	29234	SH	DEFINED	01
TOTAL S A	SPONSORED ADR	89151E109	361	6100	SH	DEFINED	01
TRANSCANADA CORP	COM	89353D107	807	26000	SH	DEFINED	01
TRANSDIGM GROUP INC	COM	893641100	593	11900	SH	DEFINED	01
TRANSOCEAN INC	NOTE 1.500%12/1	893830AW9	1048	1100000	PRN	DEFINED	01
TRANSOCEAN LTD	REG SHS	H8817H100	1172	13700	SH	DEFINED	01
TRAVELERS COMPANIES INC	COM	89417E109	409	8300	SH	DEFINED	01
TREEHOUSE FOODS INC	COM	89469A104	3389	95000	SH	DEFINED	01
TRIMBLE NAVIGATION LTD	COM	896239100	1903	79600	SH	DEFINED	01
TRINITY INDS INC	COM	896522109	206	12000	SH	DEFINED	01
TRINITY INDS INC	NOTE 3.875% 6/0	896522af6	198	200000	PRN	DEFINED	01
TRIUMPH GROUP INC NEW	COM	896818101	677	14100	SH	DEFINED	01
TTM TECHNOLOGIES INC	NOTE 3.250% 5/1	87305RAC3	195	200000	PRN	DEFINED	01
TUPPERWARE BRANDS CORP	COM	899896104	4086	102350	SH	DEFINED	01
TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	900111204	357	20000	SH	DEFINED	01
TW TELECOM INC	COM	87311L104	3447	256300	SH	DEFINED	01
TYCO ELECTRONICS LTD SWITZER	SHS	H8912P106	591	26525	SH	DEFINED	01
TYCO INTERNATIONAL LTD	SHS	H89128104	564	16350	SH	DEFINED	01
UGI CORP NEW	COM	902681105	3125	124700	SH	DEFINED	01
UNIFIRST CORP MASS	COM	904708104	933	21000	SH	DEFINED	01
UNILEVER PLC	SPON ADR NEW	904767704	574	20000	SH	DEFINED	01
UNION PAC CORP	COM	907818108	385	6600	SH	DEFINED	01
UNITED AUTO GROUP INC	NOTE 3.500% 4/0	909440AH2	211	200000	PRN	DEFINED	01
UNITED BANKSHARES INC WEST V	COM	909907107	196	10000	SH	DEFINED	01

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UNITED STATES STL CORP NEW	NOTE 4.000% 5/1	912909AE8	159	100000	PRN	DEFINED	01
UNITED TECHNOLOGIES CORP	COM	913017109	4184	68675	SH	DEFINED	01
UNITED THERAPEUTICS CORP DEL	COM	91307C102	3077	62800	SH	DEFINED	01
UNITEDHEALTH GROUP INC	COM	91324P102	417	16650	SH	DEFINED	01
UNUM GROUP	COM	91529Y106	2170	101200	SH	DEFINED	01
URS CORP NEW	COM	903236107	9570	219234	SH	DEFINED	01
US BANCORP DEL	COM NEW	902973304	1866	85350	SH	DEFINED	01
VAIL RESORTS INC	COM	91879Q109	839	25000	SH	DEFINED	01
VALE S A	ADR	91912E105	231	10000	SH	DEFINED	01
VALEANT PHARMACEUTICALS INTL	NOTE 4.000%11/1	91911XAD6	807	750000	PRN	DEFINED	01
VALMONT INDS INC	COM	920253101	8467	99400	SH	DEFINED	01
VANCEINFO TECHNOLOGIES INC	ADR	921564100	389	20000	SH	DEFINED	01
VARIAN INC	COM	922206107	1144	22400	SH	DEFINED	01
VARIAN MED SYS INC	COM	92220P105	786	18645	SH	DEFINED	01
VCA ANTECH INC	COM	918194101	968	36000	SH	DEFINED	01
VEOLIA ENVIRONNEMENT	SPONSORED ADR	92334N103	632	16423	SH	DEFINED	01
VERISIGN INC	SDCV 3.250% 8/1	92343EAD4	87	100000	PRN	DEFINED	01
VERIZON COMMUNICATIONS INC	COM	92343V104	964	31850	SH	DEFINED	01
VIACOM INC NEW	CL B	92553P201	2103	75000	SH	DEFINED	01
VISTAPRINT N V	SHS	N93540107	2263	44600	SH	DEFINED	01
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W209	402	17850	SH	DEFINED	01
VORNADO RLTY L P	DEB 3.875% 4/1	929043AC1	209	200000	PRN	DEFINED	01
VOTORANTIM CELULOSE E PAPEL	SP ADR REP COM	92906P205	403	24570	SH	DEFINED	01
WABTEC CORP	COM	929740108	3565	95000	SH	DEFINED	01
WAL MART STORES INC	COM	931142103	1406	28650	SH	DEFINED	01
WALGREEN CO	COM	931422109	2379	63500	SH	DEFINED	01
WALTER ENERGY INC	COM	93317Q105	601	10000	SH	DEFINED	01
WARNACO GROUP INC	COM NEW	934390402	6969	158900	SH	DEFINED	01
WASTE CONNECTIONS INC	COM	941053100	6025	208750	SH	DEFINED	01
WASTE CONNECTIONS INC	NOTE 3.750% 4/0	941053AG5	157	150000	PRN	DEFINED	01
WASTE MGMT INC DEL	COM	94106L109	616	20650	SH	DEFINED	01
WATERS CORP	COM	941848103	2480	44400	SH	DEFINED	01
WATSON PHARMACEUTICALS INC	COM	942683103	733	20000	SH	DEFINED	01
WATSON WYATT WORLDWIDE INC	CL A	942712100	3947	90600	SH	DEFINED	01
WATTS WATER TECHNOLOGIES INC	CL A	942749102	484	16000	SH	DEFINED	01
WEBMD CORP	NOTE 3.125% 9/0	94769MAG0	106	100000	PRN	DEFINED	01
WELLCARE HEALTH PLANS INC	COM	94946T106	370	15000	SH	DEFINED	01
WELLPOINT INC	COM	94973V107	1658	35000	SH	DEFINED	01
WELLS FARGO & CO NEW	COM	949746101	3650	129525	SH	DEFINED	01
WELLS FARGO & CO NEW	PERP PFD CNV A	949746804	402	450	SH	DEFINED	01
WESCO INTL INC	COM	95082P105	288	10000	SH	DEFINED	01
WEST PHARMACEUTICAL SVSC INC	COM	955306105	5287	130200	SH	DEFINED	01
WESTAR ENERGY INC	COM	95709T100	585	30000	SH	DEFINED	01
WESTERN DIGITAL CORP	COM	958102105	2665	72950	SH	DEFINED	01
WESTERN UN CO	COM	959802109	1968	104000	SH	DEFINED	01
WHIRLPOOL CORP	COM	963320106	560	8000	SH	DEFINED	01
WILEY JOHN & SONS INC	CL A	968223206	452	13000	SH	DEFINED	01
WILLBROS GROUP INC DEL	COM	969203108	1241	81500	SH	DEFINED	01
WISCONSIN ENERGY CORP	COM	976657106	3361	74400	SH	DEFINED	01
WMS INDS INC	COM	929297109	9999	224400	SH	DEFINED	01
WOLVERINE WORLD WIDE INC	COM	978097103	3471	139750	SH	DEFINED	01
WOODWARD GOVERNOR CO	COM	980745103	3957	163100	SH	DEFINED	01
WRIGHT EXPRESS CORP	COM	98233Q105	1397	47350	SH	DEFINED	01
WYETH	COM	983024100	557	11475	SH	DEFINED	01
WYNDHAM WORLDWIDE CORP	NOTE 3.500% 5/0	98310WAC2	143	100000	PRN	DEFINED	01
XCEL ENERGY INC	COM	98389B100	577	30000	SH	DEFINED	01
XEROX CORP	COM	984121103	165	21300	SH	DEFINED	01
XILINX INC	SDCV 3.125% 3/1	983919AD3	967	1100000	PRN	DEFINED	01
XTO ENERGY INC	COM	98385X106	3652	88382	SH	DEFINED	01
YAHOO INC	COM	984332106	178	10000	SH	DEFINED	01
YAMANA GOLD INC	COM	98462Y100	236	22000	SH	DEFINED	01
YUM BRANDS INC	COM	988498101	6799	201400	SH	DEFINED	01

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ZIMMER HLDGS INC	COM	98956P102	2918	54600 SH	DEFINED 01
ZOLTEK COS INC	COM	98975W104	164	15600 SH	DEFINED 01