

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

VALUE LINE INC
Form 13F-HR
November 02, 2006

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, 2006

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 October 31, 2006

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: 1044
Form13F Information Table Value Total: \$2,806,337 (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 |
| 21ST CENTY INS GROUP | COM | 90130N103 | 374 | 25000 | SH | | DEFINED | | |
| 3M CO | NOTE | 11/2 88579YAB7 | 221 | 250000 | PRN | | DEFINED | | |
| 3M CO | COM | 88579Y101 | 1116 | 15000 | SH | | DEFINED | | |
| AAR CORP | COM | 000361105 | 1082 | 45400 | SH | | DEFINED | | |
| AARON RENTS INC | COM | 002535201 | 3108 | 135250 | SH | | DEFINED | | |
| ABB LTD | SPONSORED ADR | 000375204 | 1120 | 85000 | SH | | DEFINED | | |
| ABBOTT LABS | COM | 002824100 | 2865 | 59000 | SH | | DEFINED | | |
| ACACIA RESH CORP | ACACIA TCH COM | 003881307 | 388 | 34200 | SH | | DEFINED | | |
| ACCENTURE LTD BERMUDA | CL A | G1150G111 | 4154 | 131000 | SH | | DEFINED | | |
| ACTUANT CORP | CL A NEW | 00508X203 | 2625 | 52400 | SH | | DEFINED | | |
| ACUITY BRANDS INC | COM | 00508Y102 | 10787 | 237600 | SH | | DEFINED | | |
| ADAPTEC INC | NOTE | 0.750%12/2 00651FAG3 | 708 | 800000 | PRN | | DEFINED | | |
| ADMINISTAFF INC | COM | 007094105 | 3761 | 111600 | SH | | DEFINED | | |
| ADVANCED MEDICAL OPTICS INC | COM | 00763M108 | 2140 | 54100 | SH | | DEFINED | | |
| ADVANCED MEDICAL OPTICS INC | NOTE | 2.500% 7/1 00763MAG3 | 362 | 350000 | PRN | | DEFINED | | |
| AES CORP | COM | 00130H105 | 2508 | 123000 | SH | | DEFINED | | |
| AES TR III | PFD CV | 6.75% 00808N202 | 489 | 10000 | SH | | DEFINED | | |
| AFFILIATED MANAGERS GROUP | COM | 008252108 | 5346 | 53400 | SH | | DEFINED | | |
| AFLAC INC | COM | 001055102 | 2924 | 63900 | SH | | DEFINED | | |
| AGCO CORP | COM | 001084102 | 507 | 20000 | SH | | DEFINED | | |
| AGCO CORP | NOTE | 1.750%12/3 001084AL6 | 324 | 250000 | PRN | | DEFINED | | |
| AGERE SYS INC | NOTE | 6.500%12/1 00845VAA8 | 1905 | 1900000 | PRN | | DEFINED | | |
| AGL RES INC | COM | 001204106 | 2256 | 61800 | SH | | DEFINED | | |
| AGNICO EAGLE MINES LTD | COM | 008474108 | 4420 | 142000 | SH | | DEFINED | | |
| AGRIUM INC | COM | 008916108 | 540 | 20000 | SH | | DEFINED | | |
| AIR METHODS CORP | COM PAR | \$.06 009128307 | 323 | 13700 | SH | | DEFINED | | |
| AIR PRODS & CHEMS INC | COM | 009158106 | 2721 | 41000 | SH | | DEFINED | | |
| AIRGAS INC | COM | 009363102 | 5498 | 152000 | SH | | DEFINED | | |
| AKAMAI TECHNOLOGIES INC | COM | 00971T101 | 13947 | 279000 | SH | | DEFINED | | |
| ALABAMA NATL BANCORP DELA | COM | 010317105 | 703 | 10300 | SH | | DEFINED | | |
| ALASKA COMMUNICATIONS SYS GR | COM | 01167P101 | 533 | 40200 | SH | | DEFINED | | |
| ALBEMARLE CORP | COM | 012653101 | 5792 | 106600 | SH | | DEFINED | | |
| ALCAN INC | COM | 013716105 | 6379 | 160000 | SH | | DEFINED | | |
| ALCOA INC | COM | 013817101 | 2580 | 92000 | SH | | DEFINED | | |
| ALERIS INTL INC | COM | 014477103 | 6949 | 137500 | SH | | DEFINED | | |
| ALEXANDER & BALDWIN INC | COM | 014482103 | 1331 | 30000 | SH | | DEFINED | | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 3133 | 78000 | SH | | DEFINED | | |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 8980 | 144400 | SH | | DEFINED | | |
| ALLERGAN INC | COM | 018490102 | 2781 | 24700 | SH | | DEFINED | | |
| ALLIANCE DATA SYSTEMS CORP | COM | 018581108 | 4879 | 88400 | SH | | DEFINED | | |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R108 | 696 | 20000 | SH | | DEFINED | | |
| ALLIANT TECHSYSTEMS INC | NOTE | 2.750% 2/1 018804AH7 | 169 | 150000 | PRN | | DEFINED | | |
| ALLIANT TECHSYSTEMS INC | COM | 018804104 | 657 | 8100 | SH | | DEFINED | | |
| ALLIED WASTE INDS INC | SDCV | 4.250% 4/1 019589AD2 | 322 | 350000 | PRN | | DEFINED | | |
| ALLSCRIPTS HEALTHCARE SOLUTI | COM | 01988P108 | 4937 | 219600 | SH | | DEFINED | | |
| ALLSTATE CORP | COM | 020002101 | 4203 | 67000 | SH | | DEFINED | | |
| ALVARION LTD | SHS | M0861T100 | 192 | 30000 | SH | | DEFINED | | |
| ALZA CORP | SDCV | 7/2 02261WAB5 | 267 | 300000 | PRN | | DEFINED | | |

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|------------------------------|----------------|------------|-----------|------|--------|-----|---------|
| AMBASSADORS GROUP INC | COM | | 023177108 | 489 | 17300 | SH | DEFINED |
| AMDOCS LTD | NOTE | 0.500% 3/1 | 02342TAD1 | 372 | 350000 | PRN | DEFINED |
| AMDOCS LTD | ORD | | G02602103 | 7801 | 197000 | SH | DEFINED |
| AMEDISYS INC | COM | | 023436108 | 1196 | 30150 | SH | DEFINED |
| AMERCO | COM | | 023586100 | 2647 | 35700 | SH | DEFINED |
| AMERICA MOVIL S A DE C V | SPON ADR L SHS | | 02364W105 | 1339 | 34000 | SH | DEFINED |
| AMERICAN COMMERCIAL LINES | COM NEW | | 025195207 | 3781 | 63600 | SH | DEFINED |
| AMERICAN EAGLE OUTFITTERS NE | COM | | 02553E106 | 5303 | 121000 | SH | DEFINED |
| AMERICAN ECOLOGY CORP | COM NEW | | 025533407 | 430 | 21800 | SH | DEFINED |
| AMERICAN ELEC PWR INC | COM | | 025537101 | 1273 | 35000 | SH | DEFINED |
| AMERICAN FINL GROUP INC OHIO | COM | | 025932104 | 1408 | 30000 | SH | DEFINED |
| AMERICAN FINL GROUP INC OHIO | NOTE | 1.486% 6/0 | 025932AD6 | 127 | 300000 | PRN | DEFINED |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 1429 | 21560 | SH | DEFINED |
| AMERICAN MED SYS HLDGS INC | COM | | 02744M108 | 1673 | 90800 | SH | DEFINED |
| AMERICAN REPROGRAPHICS CO | COM | | 029263100 | 2639 | 82300 | SH | DEFINED |
| AMERICAN SCIENCE & ENGR INC | COM | | 029429107 | 1514 | 31200 | SH | DEFINED |
| AMERICAN STS WTR CO | COM | | 029899101 | 1809 | 47300 | SH | DEFINED |
| AMERICAN TOWER CORP | CL A | | 029912201 | 6357 | 174167 | SH | DEFINED |
| AMERIPRISE FINL INC | COM | | 03076C106 | 1642 | 35000 | SH | DEFINED |
| AMERISTAR CASINOS INC | COM | | 03070Q101 | 1324 | 61000 | SH | DEFINED |
| AMERUS GROUP CO | COM | | 03072M108 | 544 | 8000 | SH | DEFINED |
| AMETEK INC NEW | COM | | 031100100 | 6454 | 148200 | SH | DEFINED |
| AMGEN INC | COM | | 031162100 | 9508 | 132930 | SH | DEFINED |
| AMPCO-PITTSBURGH CORP | COM | | 032037103 | 464 | 15000 | SH | DEFINED |
| AMPHENOL CORP NEW | CL A | | 032095101 | 7147 | 115400 | SH | DEFINED |
| AMYLIN PHARMACEUTICALS INC | COM | | 032346108 | 2556 | 58000 | SH | DEFINED |
| ANADARKO PETE CORP | COM | | 032511107 | 1297 | 29600 | SH | DEFINED |
| ANGLO AMERN PLC | ADR | | 03485P102 | 608 | 28800 | SH | DEFINED |
| ANGLOGOLD ASHANTI LTD | SPONSORED ADR | | 035128206 | 1132 | 30000 | SH | DEFINED |
| ANHEUSER BUSCH COS INC | COM | | 035229103 | 1679 | 35350 | SH | DEFINED |
| ANIXTER INTL INC | COM | | 035290105 | 7607 | 134700 | SH | DEFINED |
| ANIXTER INTL INC | NOTE | 7/0 | 035290AG0 | 213 | 250000 | PRN | DEFINED |
| ANN TAYLOR STORES CORP | COM | | 036115103 | 4688 | 112000 | SH | DEFINED |
| ANSOFT CORP | COM | | 036384105 | 757 | 30400 | SH | DEFINED |
| ANSYS INC | COM | | 03662Q105 | 4895 | 110800 | SH | DEFINED |
| APACHE CORP | COM | | 037411105 | 4061 | 64250 | SH | DEFINED |
| APEX SILVER MINES LTD | ORD | | G04074103 | 417 | 25000 | SH | DEFINED |
| APPLE COMPUTER INC | COM | | 037833100 | 3464 | 45000 | SH | DEFINED |
| APPLERA CORP | COM AP BIO GRP | | 038020103 | 828 | 25000 | SH | DEFINED |
| APPLIED INDL TECHNOLOGIES IN | COM | | 03820C105 | 3051 | 125050 | SH | DEFINED |
| APPLIED MATLS INC | COM | | 038222105 | 3120 | 176000 | SH | DEFINED |
| AQUA AMERICA INC | COM | | 03836W103 | 2786 | 127000 | SH | DEFINED |
| AQUANTIVE INC | COM | | 03839G105 | 5440 | 230300 | SH | DEFINED |
| ARCH CAP GROUP LTD | ORD | | G0450A105 | 2686 | 42300 | SH | DEFINED |
| ARCH CHEMICALS INC | COM | | 03937R102 | 427 | 15000 | SH | DEFINED |
| ARCHER DANIELS MIDLAND CO | COM | | 039483102 | 8854 | 233740 | SH | DEFINED |
| ARGONAUT GROUP INC | COM | | 040157109 | 1567 | 50500 | SH | DEFINED |
| ARKANSAS BEST CORP DEL | COM | | 040790107 | 977 | 22700 | SH | DEFINED |
| ARMOR HOLDINGS INC | COM | | 042260109 | 8462 | 147600 | SH | DEFINED |
| ARMOR HOLDINGS INC | NOTE | 2.000%11/0 | 042260AC3 | 247 | 200000 | PRN | DEFINED |
| ARTHROCARE CORP | COM | | 043136100 | 6031 | 128700 | SH | DEFINED |
| ASSURANT INC | COM | | 04621X108 | 3130 | 58600 | SH | DEFINED |
| ASTA FDG INC | COM | | 046220109 | 776 | 20700 | SH | DEFINED |
| AT&T INC | COM | | 00206R102 | 9019 | 277000 | SH | DEFINED |
| ATHEROGENICS INC | NOTE | 1.500% 2/0 | 047439AD6 | 270 | 350000 | PRN | DEFINED |
| ATLAS AMER INC | COM | | 049167109 | 452 | 10600 | SH | DEFINED |
| ATMI INC | COM | | 00207R101 | 3924 | 135000 | SH | DEFINED |
| ATP OIL & GAS CORP | COM | | 00208J108 | 480 | 13000 | SH | DEFINED |
| AUDIOCODES LTD | ORD | | M15342104 | 376 | 40000 | SH | DEFINED |
| AUTOLIV INC | COM | | 052800109 | 1571 | 28500 | SH | DEFINED |
| AVALONBAY CMNTYS INC | COM | | 053484101 | 1108 | 9200 | SH | DEFINED |
| AVI BIOPHARMA INC | COM | | 002346104 | 109 | 30000 | SH | DEFINED |

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| AVID TECHNOLOGY INC | COM | 05367P100 | 728 | 20000 | SH | DEFINED |
| AVNET INC | COM | 053807103 | 804 | 41000 | SH | DEFINED |
| AVNET INC | DCV 2.000% 3/1 | 053807AL7 | 143 | 150000 | PRN | DEFINED |
| BAKER HUGHES INC | COM | 057224107 | 2806 | 41150 | SH | DEFINED |
| BALDOR ELEC CO | COM | 057741100 | 555 | 18000 | SH | DEFINED |
| BALL CORP | COM | 058498106 | 849 | 21000 | SH | DEFINED |
| BANCO ITAU HLDG FINANCIERA S | SP ADR 500 PFD | 059602201 | 1965 | 65500 | SH | DEFINED |
| BANCO SANTANDER CHILE NEW | SP ADR REP COM | 05965X109 | 249 | 5500 | SH | DEFINED |
| BANCOLOMBIA S A | SPON ADR PREF | 05968L102 | 1001 | 35000 | SH | DEFINED |
| BANCORPSOUTH INC | COM | 059692103 | 233 | 8400 | SH | DEFINED |
| BANK HAWAII CORP | COM | 062540109 | 6622 | 137500 | SH | DEFINED |
| BANK MONTREAL QUE | COM | 063671101 | 808 | 13300 | SH | DEFINED |
| BANK NOVA SCOTIA HALIFAX | COM | 064149107 | 590 | 13700 | SH | DEFINED |
| BANKUNITED FINL CORP | NOTE 3.125% 3/0 | 06652BAE3 | 328 | 350000 | PRN | DEFINED |
| BANTA CORP | COM | 066821109 | 3299 | 69300 | SH | DEFINED |
| BARD C R INC | COM | 067383109 | 4920 | 65600 | SH | DEFINED |
| BARNES GROUP INC | COM | 067806109 | 443 | 25200 | SH | DEFINED |
| BARNWELL INDS INC | COM | 068221100 | 240 | 12300 | SH | DEFINED |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 2493 | 48000 | SH | DEFINED |
| BARRETT BUSINESS SERVICES IN | COM | 068463108 | 369 | 17200 | SH | DEFINED |
| BAXTER INTL INC | COM | 071813109 | 3647 | 80214 | SH | DEFINED |
| BCE INC | COM NEW | 05534B760 | 1408 | 51973 | SH | DEFINED |
| BE AEROSPACE INC | COM | 073302101 | 4315 | 204600 | SH | DEFINED |
| BEACON ROOFING SUPPLY INC | COM | 073685109 | 1023 | 50550 | SH | DEFINED |
| BEAR STEARNS COS INC | COM | 073902108 | 8602 | 61400 | SH | DEFINED |
| BEBE STORES INC | COM | 075571109 | 4807 | 194000 | SH | DEFINED |
| BECTON DICKINSON & CO | COM | 075887109 | 3710 | 52500 | SH | DEFINED |
| BELDEN CDT INC | COM | 077454106 | 7302 | 191000 | SH | DEFINED |
| BENCHMARK ELECTRS INC | COM | 08160H101 | 5524 | 205500 | SH | DEFINED |
| BERKLEY W R CORP | COM | 084423102 | 11080 | 313087 | SH | DEFINED |
| BERKSHIRE HATHAWAY INC DEL | CL A | 084670108 | 2970 | 31 | SH | DEFINED |
| BERRY PETE CO | CL A | 085789105 | 225 | 8000 | SH | DEFINED |
| BEST BUY INC | SDCV 2.250% 1/1 | 086516AF8 | 363 | 300000 | PRN | DEFINED |
| BG PLC | ADR FIN INST N | 055434203 | 963 | 15800 | SH | DEFINED |
| BHP BILLITON LTD | SPONSORED ADR | 088606108 | 3513 | 92750 | SH | DEFINED |
| BIG LOTS INC | COM | 089302103 | 6141 | 310000 | SH | DEFINED |
| BIO RAD LABS INC | CL A | 090572207 | 3551 | 50200 | SH | DEFINED |
| BIO-REFERENCE LABS INC | COM \$.01 NEW | 09057G602 | 231 | 10300 | SH | DEFINED |
| BISYS GROUP INC | COM | 055472104 | 326 | 30000 | SH | DEFINED |
| BJS RESTAURANTS INC | COM | 09180C106 | 429 | 19500 | SH | DEFINED |
| BLACKROCK INC | CL A | 09247X101 | 6690 | 44900 | SH | DEFINED |
| BMC SOFTWARE INC | COM | 055921100 | 4546 | 167000 | SH | DEFINED |
| BOEING CO | COM | 097023105 | 2886 | 36600 | SH | DEFINED |
| BOK FINL CORP | COM NEW | 05561Q201 | 229 | 4353 | SH | DEFINED |
| BON-TON STORES INC | COM | 09776J101 | 372 | 12500 | SH | DEFINED |
| BORDERS GROUP INC | COM | 099709107 | 510 | 25000 | SH | DEFINED |
| BORG WARNER INC | COM | 099724106 | 4333 | 75800 | SH | DEFINED |
| BOSTON BEER INC | CL A | 100557107 | 473 | 14400 | SH | DEFINED |
| BOYD GAMING CORP | COM | 103304101 | 1845 | 48000 | SH | DEFINED |
| BRADY CORP | CL A | 104674106 | 4240 | 120600 | SH | DEFINED |
| BRE PROPERTIES INC | CL A | 05564E106 | 956 | 16000 | SH | DEFINED |
| BRIGGS & STRATTON CORP | COM | 109043109 | 964 | 35000 | SH | DEFINED |
| BRIGHT HORIZON FAMILY SOLUTI | COM | 109195107 | 497 | 11900 | SH | DEFINED |
| BRINKS CO | COM | 109696104 | 4537 | 85500 | SH | DEFINED |
| BRISTOW GROUP INC | COM | 110394103 | 1204 | 35000 | SH | DEFINED |
| BRITISH AMERN TOB PLC | SPONSORED ADR | 110448107 | 657 | 12000 | SH | DEFINED |
| BROADCOM CORP | CL A | 111320107 | 1684 | 55500 | SH | DEFINED |
| BROOKFIELD ASSET MGMT INC | CL A LTD VT SH | 112585104 | 1031 | 23250 | SH | DEFINED |
| BROOKFIELD PPTYS CORP | COM | 112900105 | 3062 | 86700 | SH | DEFINED |
| BROWN & BROWN INC | COM | 115236101 | 4278 | 140000 | SH | DEFINED |
| BROWN FORMAN CORP | CL B | 115637209 | 5228 | 68200 | SH | DEFINED |
| BRUNSWICK CORP | COM | 117043109 | 936 | 30000 | SH | DEFINED |

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| BRUSH ENGINEERED MATLS INC | COM | | 117421107 | 5471 | 220000 | SH | DEFINED |
| BT GROUP PLC | ADR | | 05577E101 | 7586 | 150000 | SH | DEFINED |
| BURLINGTON NORTHN SANTA FE C | COM | | 12189T104 | 3804 | 51800 | SH | DEFINED |
| C H ROBINSON WORLDWIDE INC | COM NEW | | 12541W209 | 7026 | 157600 | SH | DEFINED |
| CABELAS INC | COM | | 126804301 | 671 | 30900 | SH | DEFINED |
| CABOT CORP | COM | | 127055101 | 558 | 15000 | SH | DEFINED |
| CADBURY SCHWEPPES PLC | ADR | | 127209302 | 1155 | 27000 | SH | DEFINED |
| CALIFORNIA WTR SVC GROUP | COM | | 130788102 | 517 | 14000 | SH | DEFINED |
| CAMPBELL SOUP CO | COM | | 134429109 | 2957 | 81000 | SH | DEFINED |
| CANADIAN NAT RES LTD | COM | | 136385101 | 1573 | 34500 | SH | DEFINED |
| CANADIAN NATL RY CO | COM | | 136375102 | 3577 | 85300 | SH | DEFINED |
| CANADIAN PAC RY LTD | COM | | 13645T100 | 2286 | 45950 | SH | DEFINED |
| CANON INC | ADR | | 138006309 | 3294 | 63000 | SH | DEFINED |
| CAPITALSOURCE INC | DBCV | 3.500% 7/1 | 14055XAD4 | 214 | 200000 | PRN | DEFINED |
| CAREMARK RX INC | COM | | 141705103 | 10953 | 193277 | SH | DEFINED |
| CARLISLE COS INC | COM | | 142339100 | 5113 | 60800 | SH | DEFINED |
| CARMAX INC | COM | | 143130102 | 959 | 23000 | SH | DEFINED |
| CARPENTER TECHNOLOGY CORP | COM | | 144285103 | 3677 | 34200 | SH | DEFINED |
| CARTER INC | COM | | 146229109 | 1837 | 69600 | SH | DEFINED |
| CASCADE BANCORP | COM | | 147154108 | 533 | 14200 | SH | DEFINED |
| CASH AMER INTL INC | COM | | 14754D100 | 277 | 7100 | SH | DEFINED |
| CASTLE A M & CO | COM | | 148411101 | 352 | 13100 | SH | DEFINED |
| CATHAY GENERAL BANCORP | COM | | 149150104 | 469 | 13000 | SH | DEFINED |
| CATO CORP NEW | CL A | | 149205106 | 1897 | 86600 | SH | DEFINED |
| CB RICHARD ELLIS GROUP INC | CL A | | 12497T101 | 1181 | 48000 | SH | DEFINED |
| CBL & ASSOC PPTYS INC | COM | | 124830100 | 1090 | 26000 | SH | DEFINED |
| CBS CORP NEW | CL B | | 124857202 | 1507 | 53500 | SH | DEFINED |
| CELESTICA INC | SUB VTG SHS | | 15101Q108 | 591 | 55000 | SH | DEFINED |
| CELGENE CORP | COM | | 151020104 | 9803 | 226400 | SH | DEFINED |
| CEMEX SAB DE CV | SPON ADR 5 ORD | | 151290889 | 2256 | 75000 | SH | DEFINED |
| CENTRAL EUROPEAN DIST CORP | COM | | 153435102 | 2065 | 88200 | SH | DEFINED |
| CENTRAL EUROPEAN MEDIA ENTRP | CL A NEW | | G20045202 | 2964 | 44200 | SH | DEFINED |
| CENTRAL GARDEN & PET CO | COM | | 153527106 | 1757 | 36400 | SH | DEFINED |
| CENVEO INC | COM | | 15670S105 | 3002 | 159500 | SH | DEFINED |
| CERADYNE INC | COM | | 156710105 | 2895 | 70450 | SH | DEFINED |
| CHAMPION ENTERPRISES INC | COM | | 158496109 | 255 | 36900 | SH | DEFINED |
| CHECKFREE CORP NEW | COM | | 162813109 | 785 | 19000 | SH | DEFINED |
| CHECKPOINT SYS INC | COM | | 162825103 | 1656 | 100300 | SH | DEFINED |
| CHEESECAKE FACTORY INC | COM | | 163072101 | 799 | 29400 | SH | DEFINED |
| CHEMED CORP NEW | COM | | 16359R103 | 2129 | 66000 | SH | DEFINED |
| CHEMTURA CORP | COM | | 163893100 | 707 | 81500 | SH | DEFINED |
| CHESAPEAKE ENERGY CORP | COM | | 165167107 | 4289 | 148000 | SH | DEFINED |
| CHEVRON CORP NEW | COM | | 166764100 | 4274 | 65900 | SH | DEFINED |
| CHICAGO MERCANTILE HLDGS INC | CL A | | 167760107 | 5882 | 12300 | SH | DEFINED |
| CHIQUITA BRANDS INTL INC | COM | | 170032809 | 268 | 20000 | SH | DEFINED |
| CHOICE HOTELS INTL INC | COM | | 169905106 | 7043 | 172200 | SH | DEFINED |
| CHRISTOPHER & BANKS CORP | COM | | 171046105 | 5749 | 195000 | SH | DEFINED |
| CHUBB CORP | COM | | 171232101 | 2780 | 53500 | SH | DEFINED |
| CHURCH & DWIGHT INC | DBCV | 5.250% 8/1 | 171340AC6 | 336 | 250000 | PRN | DEFINED |
| CHURCH & DWIGHT INC | COM | | 171340102 | 2173 | 55550 | SH | DEFINED |
| CIBER INC | SDCV | 2.875%12/1 | 17163BAB8 | 1104 | 1200000 | PRN | DEFINED |
| CIMAREX ENERGY CO | COM | | 171798101 | 3332 | 94700 | SH | DEFINED |
| CISCO SYS INC | COM | | 17275R102 | 2873 | 125000 | SH | DEFINED |
| CIT GROUP INC | COM | | 125581108 | 2529 | 52000 | SH | DEFINED |
| CITIGROUP INC | COM | | 172967101 | 4755 | 95733 | SH | DEFINED |
| CITRIX SYS INC | COM | | 177376100 | 1086 | 30000 | SH | DEFINED |
| CKE RESTAURANTS INC | COM | | 12561E105 | 1170 | 70000 | SH | DEFINED |
| CLAIRES STORES INC | COM | | 179584107 | 2549 | 87400 | SH | DEFINED |
| CLARCOR INC | COM | | 179895107 | 4897 | 160600 | SH | DEFINED |
| CLEAN HARBORS INC | COM | | 184496107 | 2356 | 54100 | SH | DEFINED |
| CLEAR CHANNEL COMMUNICATIONS | COM | | 184502102 | 3058 | 106000 | SH | DEFINED |
| CLEVELAND CLIFFS INC | COM | | 185896107 | 1524 | 40000 | SH | DEFINED |

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|------------------------------|-----------------|-----------|-------|--------|-----|---------|
| CNA FINL CORP | COM | 126117100 | 4466 | 124000 | SH | DEFINED |
| CNA SURETY CORP | COM | 12612L108 | 335 | 16600 | SH | DEFINED |
| CNH GLOBAL N V | SHS NEW | N20935206 | 782 | 33700 | SH | DEFINED |
| CNS INC | COM | 126136100 | 471 | 16700 | SH | DEFINED |
| COACH INC | COM | 189754104 | 9460 | 275000 | SH | DEFINED |
| COCA COLA CO | COM | 191216100 | 2842 | 63600 | SH | DEFINED |
| COEUR D ALENE MINES CORP IDA | COM | 192108108 | 57 | 12000 | SH | DEFINED |
| COGNIZANT TECHNOLOGY SOLUTIO | CL A | 192446102 | 17169 | 231980 | SH | DEFINED |
| COGNOS INC | COM | 19244C109 | 548 | 15000 | SH | DEFINED |
| COLDWATER CREEK INC | COM | 193068103 | 7639 | 265600 | SH | DEFINED |
| COLONIAL BANCGROUP INC | COM | 195493309 | 1874 | 76500 | SH | DEFINED |
| COLUMBUS MCKINNON CORP N Y | COM | 199333105 | 283 | 15700 | SH | DEFINED |
| COMCAST CORP NEW | CL A SPL | 20030N200 | 7038 | 191200 | SH | DEFINED |
| COMFORT SYS USA INC | COM | 199908104 | 860 | 75000 | SH | DEFINED |
| COMMERCE BANCSHARES INC | COM | 200525103 | 2111 | 41747 | SH | DEFINED |
| COMMERCIAL METALS CO | COM | 201723103 | 569 | 28000 | SH | DEFINED |
| COMMONWEALTH TEL ENTERPRISES | NOTE 3.250% 7/1 | 203349AB1 | 214 | 200000 | PRN | DEFINED |
| COMMSCOPE INC | COM | 203372107 | 4610 | 140300 | SH | DEFINED |
| COMPANHIA DE BEBIDAS DAS AME | SPON ADR PFD | 20441W203 | 1316 | 29000 | SH | DEFINED |
| COMPANHIA DE SANEAMENTO BASI | SPONSORED ADR | 20441A102 | 1686 | 56000 | SH | DEFINED |
| COMPASS BANCSHARES INC | COM | 20449H109 | 3989 | 70000 | SH | DEFINED |
| COMPUTER SCIENCES CORP | COM | 205363104 | 491 | 10000 | SH | DEFINED |
| COMSTOCK RES INC | COM NEW | 205768203 | 815 | 30000 | SH | DEFINED |
| COMTECH GROUP INC | COM NEW | 205821200 | 345 | 23000 | SH | DEFINED |
| CONAGRA FOODS INC | COM | 205887102 | 935 | 38200 | SH | DEFINED |
| CONOR MEDSYSTEMS INC | COM | 208264101 | 542 | 23000 | SH | DEFINED |
| CONSOL ENERGY INC | COM | 20854P109 | 1006 | 31700 | SH | DEFINED |
| CONSOLIDATED GRAPHICS INC | COM | 209341106 | 1131 | 18800 | SH | DEFINED |
| CONSOLIDATED WATER CO INC | ORD | G23773107 | 408 | 16600 | SH | DEFINED |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 874 | 30376 | SH | DEFINED |
| CONTINENTAL AIRLS INC | CL B | 210795308 | 4756 | 168000 | SH | DEFINED |
| COOPER CAMERON CORP | DBCV 1.500% 5/1 | 216640AE2 | 224 | 150000 | PRN | DEFINED |
| COOPER INDS LTD | CL A | G24182100 | 2650 | 31100 | SH | DEFINED |
| CORE LABORATORIES N V | COM | N22717107 | 4128 | 64700 | SH | DEFINED |
| CORPORATE EXECUTIVE BRD CO | COM | 21988R102 | 6150 | 68400 | SH | DEFINED |
| CORRECTIONS CORP AMER NEW | COM NEW | 22025Y407 | 6598 | 152550 | SH | DEFINED |
| COSI INC | COM | 22122P101 | 193 | 36000 | SH | DEFINED |
| COVANCE INC | COM | 222816100 | 10993 | 165600 | SH | DEFINED |
| COVANTA HLDG CORP | COM | 22282E102 | 1249 | 58000 | SH | DEFINED |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 4567 | 88650 | SH | DEFINED |
| CP HOLDRS | DEP RCPTS CP | 12616K106 | 3535 | 34800 | SH | DEFINED |
| CREDICORP LTD | COM | G2519Y108 | 210 | 5000 | SH | DEFINED |
| CRESCENT REAL ESTATE EQUITIE | COM | 225756105 | 218 | 10000 | SH | DEFINED |
| CROWN CASTLE INTL CORP | COM | 228227104 | 3665 | 104000 | SH | DEFINED |
| CRUCCELL N V | SPONSORED ADR | 228769105 | 428 | 18000 | SH | DEFINED |
| CSX CORP | DBCV 10/3 | 126408GA5 | 297 | 250000 | PRN | DEFINED |
| CT COMMUNICATIONS INC | COM NEW | 126426402 | 243 | 11200 | SH | DEFINED |
| CTRIP COM INTL LTD | ADR | 22943F100 | 1618 | 36000 | SH | DEFINED |
| CUBIC CORP | COM | 229669106 | 565 | 28850 | SH | DEFINED |
| CULLEN FROST BANKERS INC | COM | 229899109 | 1232 | 21300 | SH | DEFINED |
| CURTISS WRIGHT CORP | COM | 231561101 | 923 | 30400 | SH | DEFINED |
| CV THERAPEUTICS INC | NOTE 3.250% 8/1 | 126667AG9 | 201 | 250000 | PRN | DEFINED |
| CVS CORP | COM | 126650100 | 2942 | 91600 | SH | DEFINED |
| CYMER INC | NOTE 3.500% 2/1 | 232572AE7 | 107 | 100000 | PRN | DEFINED |
| CYTEC INDS INC | COM | 232820100 | 1162 | 20895 | SH | DEFINED |
| CYTYC CORP | COM | 232946103 | 994 | 40600 | SH | DEFINED |
| CYTYC CORP | NOTE 2.250% 3/1 | 232946AB9 | 201 | 200000 | PRN | DEFINED |
| DADE BEHRING HLDGS INC | COM | 23342J206 | 3373 | 84000 | SH | DEFINED |
| DAKTRONICS INC | COM | 234264109 | 703 | 34000 | SH | DEFINED |
| DANAHER CORP DEL | NOTE 1/2 | 235851AF9 | 152 | 150000 | PRN | DEFINED |
| DANAHER CORP DEL | COM | 235851102 | 9051 | 131800 | SH | DEFINED |
| DARDEN RESTAURANTS INC | COM | 237194105 | 3631 | 85500 | SH | DEFINED |

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| DAVITA INC | COM | | 23918K108 | 6658 | 115056 | SH | DEFINED |
| DEAN FOODS CO NEW | COM | | 242370104 | 4910 | 116850 | SH | DEFINED |
| DECKERS OUTDOOR CORP | COM | | 243537107 | 2181 | 46100 | SH | DEFINED |
| DELL INC | COM | | 24702R101 | 1028 | 45000 | SH | DEFINED |
| DELPHI FINL GROUP INC | CL A | | 247131105 | 5330 | 133650 | SH | DEFINED |
| DELTIC TIMBER CORP | COM | | 247850100 | 219 | 4600 | SH | DEFINED |
| DENBURY RES INC | COM NEW | | 247916208 | 6716 | 232400 | SH | DEFINED |
| DENTSPLY INTL INC NEW | COM | | 249030107 | 5239 | 174000 | SH | DEFINED |
| DEUTSCHE TELEKOM AG | SPONSORED ADR | | 251566105 | 714 | 45000 | SH | DEFINED |
| DEVON ENERGY CORP NEW | COM | | 25179M103 | 1280 | 20275 | SH | DEFINED |
| DIAMOND OFFSHORE DRILLING IN | DBCV | 1.500% 4/1 | 25271CAE2 | 151 | 100000 | PRN | DEFINED |
| DICKS SPORTING GOODS INC | COM | | 253393102 | 3887 | 85400 | SH | DEFINED |
| DIEBOLD INC | COM | | 253651103 | 895 | 20550 | SH | DEFINED |
| DIGENE CORP | COM | | 253752109 | 3927 | 91000 | SH | DEFINED |
| DILLARDS INC | CL A | | 254067101 | 4975 | 152000 | SH | DEFINED |
| DIODES INC | COM | | 254543101 | 5083 | 117750 | SH | DEFINED |
| DIRECTV GROUP INC | COM | | 25459L106 | 9722 | 494000 | SH | DEFINED |
| DISNEY WALT CO | NOTE | 2.125% 4/1 | 254687AU0 | 506 | 450000 | PRN | DEFINED |
| DISNEY WALT CO | COM | DISNEY | 254687106 | 9706 | 314000 | SH | DEFINED |
| DJO INCORPORATED | COM | | 23325G104 | 5067 | 122000 | SH | DEFINED |
| DOLLAR GEN CORP | COM | | 256669102 | 477 | 35000 | SH | DEFINED |
| DOLLAR THRIFTY AUTOMOTIVE GP | COM | | 256743105 | 2335 | 52400 | SH | DEFINED |
| DOMINION RES INC VA NEW | COM | | 25746U109 | 1390 | 18175 | SH | DEFINED |
| DONALDSON INC | COM | | 257651109 | 1258 | 34100 | SH | DEFINED |
| DOVER CORP | COM | | 260003108 | 1205 | 25400 | SH | DEFINED |
| DOVER DOWNS GAMING & ENTMT I | COM | | 260095104 | 313 | 25800 | SH | DEFINED |
| DOW CHEM CO | COM | | 260543103 | 1571 | 40300 | SH | DEFINED |
| DRESS BARN INC | COM | | 261570105 | 6193 | 283800 | SH | DEFINED |
| DREW INDS INC | COM NEW | | 26168L205 | 1127 | 44600 | SH | DEFINED |
| DRS TECHNOLOGIES INC | COM | | 23330X100 | 4361 | 99864 | SH | DEFINED |
| DST SYS INC DEL | COM | | 233326107 | 4927 | 79900 | SH | DEFINED |
| DST SYS INC DEL | DBCV | 3.625% 8/1 | 233326AD9 | 179 | 150000 | PRN | DEFINED |
| DU PONT E I DE NEMOURS & CO | COM | | 263534109 | 4372 | 102050 | SH | DEFINED |
| DUN & BRADSTREET CORP DEL NE | COM | | 26483E100 | 4162 | 55500 | SH | DEFINED |
| DYCOM INDS INC | COM | | 267475101 | 785 | 36525 | SH | DEFINED |
| E M C CORP MASS | COM | | 268648102 | 1018 | 85000 | SH | DEFINED |
| E TRADE FINANCIAL CORP | COM | | 269246104 | 2954 | 123500 | SH | DEFINED |
| EAGLE MATERIALS INC | COM | | 26969P108 | 4102 | 121800 | SH | DEFINED |
| EAST WEST BANCORP INC | COM | | 27579R104 | 1188 | 30000 | SH | DEFINED |
| EASTMAN CHEM CO | COM | | 277432100 | 1080 | 20000 | SH | DEFINED |
| EATON CORP | COM | | 278058102 | 1377 | 20000 | SH | DEFINED |
| EATON VANCE CORP | COM | NON VTG | 278265103 | 1665 | 57700 | SH | DEFINED |
| ECHOSTAR COMMUNICATIONS NEW | NOTE | 5.750% 5/1 | 278762AG4 | 2054 | 1850000 | PRN | DEFINED |
| ECI TELECOM LTD | ORD | | 268258100 | 165 | 20000 | SH | DEFINED |
| ECOLAB INC | COM | | 278865100 | 7194 | 168000 | SH | DEFINED |
| EDO CORP | NOTE | 4.000%11/1 | 281347AE4 | 1442 | 1500000 | PRN | DEFINED |
| EDWARDS LIFESCIENCES CORP | COM | | 28176E108 | 326 | 7000 | SH | DEFINED |
| EDWARDS LIFESCIENCES CORP | DBCV | 3.875% 5/1 | 28176eab4 | 303 | 300000 | PRN | DEFINED |
| EFUNDS CORP | COM | | 28224R101 | 242 | 10000 | SH | DEFINED |
| EL PASO CORP | COM | | 28336L109 | 4501 | 330000 | SH | DEFINED |
| ELECTRONIC DATA SYS NEW | NOTE | 3.875% 7/1 | 285661AF1 | 302 | 300000 | PRN | DEFINED |
| ELECTRONICS FOR IMAGING INC | DBCV | 1.500% 6/0 | 286082AA0 | 235 | 200000 | PRN | DEFINED |
| EMCOR GROUP INC | COM | | 29084Q100 | 6263 | 114200 | SH | DEFINED |
| EMCORE CORP | COM | | 290846104 | 107 | 18000 | SH | DEFINED |
| EMDEON CORP | COM | | 290849108 | 4192 | 358000 | SH | DEFINED |
| EMERSON ELEC CO | COM | | 291011104 | 2709 | 32300 | SH | DEFINED |
| ENCANA CORP | COM | | 292505104 | 3711 | 79475 | SH | DEFINED |
| ENDO PHARMACEUTICALS HLDGS I | COM | | 29264F205 | 488 | 15000 | SH | DEFINED |
| ENERGEN CORP | COM | | 29265N108 | 5359 | 128000 | SH | DEFINED |
| ENERGIZER HLDGS INC | COM | | 29266R108 | 504 | 7000 | SH | DEFINED |
| ENPRO INDS INC | COM | | 29355X107 | 1437 | 47800 | SH | DEFINED |
| ENSCO INTL INC | COM | | 26874Q100 | 1096 | 25000 | SH | DEFINED |

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| ENERGY CORP NEW | COM | | 29364G103 | 3364 | 43000 | SH | DEFINED |
| EQUIFAX INC | COM | | 294429105 | 1432 | 39000 | SH | DEFINED |
| EQUINIX INC | COM NEW | | 29444U502 | 4598 | 76500 | SH | DEFINED |
| EQUITABLE RES INC | COM | | 294549100 | 3148 | 90000 | SH | DEFINED |
| ESCO TECHNOLOGIES INC | COM | | 296315104 | 5341 | 116000 | SH | DEFINED |
| ESSEX PPTY TR INC | COM | | 297178105 | 1141 | 9400 | SH | DEFINED |
| ESTERLINE TECHNOLOGIES CORP | COM | | 297425100 | 2343 | 69400 | SH | DEFINED |
| EURONET WORLDWIDE INC | COM | | 298736109 | 717 | 29200 | SH | DEFINED |
| EVERGREEN SOLAR INC | COM | | 30033R108 | 255 | 30750 | SH | DEFINED |
| EXELON CORP | COM | | 30161N101 | 4843 | 80000 | SH | DEFINED |
| EXPEDITORS INTL WASH INC | COM | | 302130109 | 4315 | 96800 | SH | DEFINED |
| EXPRESS SCRIPTS INC | COM | | 302182100 | 4519 | 59900 | SH | DEFINED |
| EXPRESSJET HOLDINGS INC | NOTE | 4.250% 8/0 | 30218UAB4 | 1573 | 1750000 | PRN | DEFINED |
| EXXON MOBIL CORP | COM | | 30231G102 | 2952 | 44000 | SH | DEFINED |
| FACTSET RESH SYS INC | COM | | 303075105 | 4782 | 98450 | SH | DEFINED |
| FAIR ISAAC CORP | NOTE | 1.500% 8/1 | 303250AD6 | 255 | 250000 | PRN | DEFINED |
| FAIRCHILD SEMICONDUCTOR CORP | NOTE | 5.000%11/0 | 303727AJ0 | 248 | 250000 | PRN | DEFINED |
| FASTENAL CO | COM | | 311900104 | 5704 | 147800 | SH | DEFINED |
| FEDEX CORP | COM | | 31428X106 | 4358 | 40100 | SH | DEFINED |
| FERRELLGAS PARTNERS L.P. | UNIT LTD PART | | 315293100 | 479 | 21000 | SH | DEFINED |
| FIBERTOWER CORP | COM | | 31567R100 | 142 | 15000 | SH | DEFINED |
| FIDELITY BANKSHARES INC NEW | COM | | 31604Q107 | 542 | 13900 | SH | DEFINED |
| FIDELITY NATL FINL INC | COM | | 316326107 | 1945 | 46700 | SH | DEFINED |
| FINANCIAL FED CORP | COM | | 317492106 | 1829 | 68250 | SH | DEFINED |
| FINANCIAL FED CORP | DBC | 2.000% 4/1 | 317492AF3 | 207 | 200000 | PRN | DEFINED |
| FIRST AMERN CORP CALIF | COM | | 318522307 | 1016 | 24000 | SH | DEFINED |
| FIRST CASH FINL SVCS INC | COM | | 31942D107 | 369 | 17900 | SH | DEFINED |
| FIRST CMNTY BANCORP CALIF | COM | | 31983B101 | 1583 | 28300 | SH | DEFINED |
| FIRST FINL BANKSHARES | COM | | 32020R109 | 302 | 7916 | SH | DEFINED |
| FIRST HORIZON PHARMACEUTICAL | NOTE | 1.750% 3/0 | 32051KAC0 | 252 | 250000 | PRN | DEFINED |
| FIRST MIDWEST BANCORP DEL | COM | | 320867104 | 1184 | 31250 | SH | DEFINED |
| FIRST REP BK SAN FRANCISCO | COM | | 336158100 | 2771 | 65100 | SH | DEFINED |
| FIRSTENERGY CORP | COM | | 337932107 | 447 | 8000 | SH | DEFINED |
| FIRSTFED FINL CORP | COM | | 337907109 | 2802 | 49400 | SH | DEFINED |
| FISHER SCIENTIFIC INTL INC | COM NEW | | 338032204 | 9162 | 117100 | SH | DEFINED |
| FISHER SCIENTIFIC INTL INC | NOTE | 3.250% 3/0 | 338032AX3 | 116 | 100000 | PRN | DEFINED |
| FIVE STAR QUALITY CARE INC | COM | | 33832D106 | 118 | 11000 | SH | DEFINED |
| FLORIDA EAST COAST INDS | COM | | 340632108 | 1906 | 33400 | SH | DEFINED |
| FLORIDA ROCK INDS INC | COM | | 341140101 | 4082 | 105450 | SH | DEFINED |
| FLOWERS FOODS INC | COM | | 343498101 | 4418 | 164350 | SH | DEFINED |
| FLOWSERVE CORP | COM | | 34354P105 | 1821 | 36000 | SH | DEFINED |
| FLUOR CORP NEW | NOTE | 1.500% 2/1 | 343412AA0 | 144 | 100000 | PRN | DEFINED |
| FLUOR CORP NEW | COM | | 343412102 | 2284 | 29700 | SH | DEFINED |
| FMC TECHNOLOGIES INC | COM | | 30249U101 | 7507 | 139800 | SH | DEFINED |
| FOMENTO ECONOMICO MEXICANO S | SPON ADR UNITS | | 344419106 | 679 | 7000 | SH | DEFINED |
| FOREST CITY ENTERPRISES INC | CL A | | 345550107 | 2672 | 49200 | SH | DEFINED |
| FOREST LABS INC | COM | | 345838106 | 1288 | 25450 | SH | DEFINED |
| FORMFACTOR INC | COM | | 346375108 | 6602 | 156700 | SH | DEFINED |
| FORTUNE BRANDS INC | COM | | 349631101 | 3102 | 41300 | SH | DEFINED |
| FORWARD AIR CORP | COM | | 349853101 | 2910 | 87950 | SH | DEFINED |
| FOSTER WHEELER LTD | SHS NEW | | G36535139 | 2470 | 64000 | SH | DEFINED |
| FRANKLIN ELEC INC | COM | | 353514102 | 329 | 6200 | SH | DEFINED |
| FRANKLIN RES INC | COM | | 354613101 | 2813 | 26600 | SH | DEFINED |
| FREESCALE SEMICONDUCTOR INC | COM CL A | | 35687M107 | 1332 | 35000 | SH | DEFINED |
| FREIGHTCAR AMER INC | COM | | 357023100 | 689 | 13000 | SH | DEFINED |
| FRONTIER AIRLINES INC NEW | DBC | 5.000%12/1 | 359065aa7 | 333 | 350000 | PRN | DEFINED |
| FRONTIER FINL CORP WASH | COM | | 35907K105 | 327 | 12600 | SH | DEFINED |
| FRONTIER OIL CORP | COM | | 35914P105 | 5376 | 202250 | SH | DEFINED |
| FULLER H B CO | COM | | 359694106 | 708 | 30200 | SH | DEFINED |
| GAMESTOP CORP NEW | CL A | | 36467W109 | 5350 | 115600 | SH | DEFINED |
| GANNETT INC | COM | | 364730101 | 1105 | 19450 | SH | DEFINED |
| GARDNER DENVER INC | COM | | 365558105 | 12306 | 372000 | SH | DEFINED |

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| GARMIN LTD | ORD | G37260109 | 7288 | 149400 | SH | DEFINED |
| GARTNER INC | COM | 366651107 | 5611 | 319000 | SH | DEFINED |
| GAYLORD ENTMT CO NEW | COM | 367905106 | 3512 | 80100 | SH | DEFINED |
| GENERAL CABLE CORP DEL NEW | COM | 369300108 | 10848 | 283900 | SH | DEFINED |
| GENERAL DYNAMICS CORP | COM | 369550108 | 3100 | 43260 | SH | DEFINED |
| GENERAL ELECTRIC CO | COM | 369604103 | 6390 | 181025 | SH | DEFINED |
| GENERAL GROWTH PPTYS INC | COM | 370021107 | 2273 | 47700 | SH | DEFINED |
| GENERAL MLS INC | COM | 370334104 | 1559 | 27550 | SH | DEFINED |
| GENERAL MTRS CORP | COM | 370442105 | 3027 | 91000 | SH | DEFINED |
| GENESCO INC | COM | 371532102 | 2396 | 69500 | SH | DEFINED |
| GENESEE & WYO INC | CL A | 371559105 | 3128 | 134700 | SH | DEFINED |
| GENESIS HEALTHCARE CORP | SDCV 2.500% 3/1 | 37184DAE1 | 160 | 150000 | PRN | DEFINED |
| GENLYTE GROUP INC | COM | 372302109 | 3033 | 42600 | SH | DEFINED |
| GENWORTH FINL INC | COM CL A | 37247D106 | 1050 | 30000 | SH | DEFINED |
| GENZYME CORP | COM | 372917104 | 3839 | 56900 | SH | DEFINED |
| GENZYME CORP | NOTE 1.250%12/0 | 372917AN4 | 164 | 150000 | PRN | DEFINED |
| GEO GROUP INC | COM | 36159R103 | 811 | 19200 | SH | DEFINED |
| GIANT INDS INC | COM | 374508109 | 1567 | 19300 | SH | DEFINED |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | 1793 | 37000 | SH | DEFINED |
| GILEAD SCIENCES INC | COM | 375558103 | 8314 | 120900 | SH | DEFINED |
| GLACIER BANCORP INC NEW | COM | 37637Q105 | 623 | 18218 | SH | DEFINED |
| GLAXOSMITHKLINE PLC | SPONSORED ADR | 37733W105 | 2981 | 56000 | SH | DEFINED |
| GLOBAL INDS LTD | COM | 379336100 | 4808 | 309000 | SH | DEFINED |
| GLOBAL PMTS INC | COM | 37940X102 | 7033 | 159800 | SH | DEFINED |
| GLOBAL SIGNAL INC | COM | 37944Q103 | 1669 | 33000 | SH | DEFINED |
| GLOBALSANTAFE CORP | SHS | G3930E101 | 1735 | 34715 | SH | DEFINED |
| GOLDCORP INC NEW | COM | 380956409 | 236 | 10000 | SH | DEFINED |
| GOLDEN TELECOM INC | COM | 38122G107 | 212 | 7000 | SH | DEFINED |
| GOLDEN WEST FINL CORP DEL | COM | 381317106 | 8667 | 112200 | SH | DEFINED |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 2825 | 16700 | SH | DEFINED |
| GOODYEAR TIRE & RUBR CO | NOTE 4.000% 6/1 | 382550AR2 | 67 | 50000 | PRN | DEFINED |
| GOOGLE INC | CL A | 38259P508 | 2010 | 5000 | SH | DEFINED |
| GRACO INC | COM | 384109104 | 5796 | 148375 | SH | DEFINED |
| GRANITE CONSTR INC | COM | 387328107 | 3500 | 65600 | SH | DEFINED |
| GRANT PRIDECO INC | COM | 38821G101 | 951 | 25000 | SH | DEFINED |
| GREENBRIER COS INC | COM | 393657101 | 1187 | 40900 | SH | DEFINED |
| GREENHILL & CO INC | COM | 395259104 | 1729 | 25800 | SH | DEFINED |
| GREIF INC | CL A | 397624107 | 2395 | 29900 | SH | DEFINED |
| GROUPE DANONE | SPONSORED ADR | 399449107 | 474 | 16000 | SH | DEFINED |
| GUESS INC | COM | 401617105 | 11924 | 245700 | SH | DEFINED |
| GULFMARK OFFSHORE INC | COM | 402629109 | 1353 | 42500 | SH | DEFINED |
| GYMBOREE CORP | COM | 403777105 | 6158 | 146000 | SH | DEFINED |
| HAEMONETICS CORP | COM | 405024100 | 5363 | 114600 | SH | DEFINED |
| HALLIBURTON CO | NOTE 3.125% 7/1 | 406216AM3 | 236 | 150000 | PRN | DEFINED |
| HALLIBURTON CO | COM | 406216101 | 1866 | 65600 | SH | DEFINED |
| HANCOCK HLDG CO | COM | 410120109 | 6014 | 112300 | SH | DEFINED |
| HANSEN NAT CORP | COM | 411310105 | 15272 | 470200 | SH | DEFINED |
| HARBOR FLA BANCSHARES INC | COM | 411901101 | 1644 | 37100 | SH | DEFINED |
| HARLEY DAVIDSON INC | COM | 412822108 | 7279 | 116000 | SH | DEFINED |
| HARMAN INTL INDS INC | COM | 413086109 | 2895 | 34700 | SH | DEFINED |
| HARMONY GOLD MNG LTD | SPONSORED ADR | 413216300 | 388 | 30000 | SH | DEFINED |
| HARRAHS ENTMT INC | COM | 413619107 | 996 | 15000 | SH | DEFINED |
| HARRIS CORP DEL | COM | 413875105 | 3377 | 75900 | SH | DEFINED |
| HARSCO CORP | COM | 415864107 | 5148 | 66300 | SH | DEFINED |
| HARTE-HANKS INC | COM | 416196103 | 1841 | 69850 | SH | DEFINED |
| HASBRO INC | DBCV 2.750%12/0 | 418056AN7 | 279 | 250000 | PRN | DEFINED |
| HCC INS HLDGS INC | COM | 404132102 | 6612 | 201100 | SH | DEFINED |
| HDFC BANK LTD | ADR REPS 3 SHS | 40415F101 | 1117 | 18300 | SH | DEFINED |
| HEADWATERS INC | NOTE 2.875% 6/0 | 42210PAB8 | 102 | 100000 | PRN | DEFINED |
| HEADWATERS INC | COM | 42210P102 | 438 | 18750 | SH | DEFINED |
| HEALTH MGMT ASSOC INC NEW | CL A | 421933102 | 732 | 35000 | SH | DEFINED |
| HEALTH NET INC | COM | 42222G108 | 870 | 20000 | SH | DEFINED |

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| HEALTHCARE SVCS GRP INC | COM | 421906108 | 571 | 22700 | SH | DEFINED |
| HEALTHEXTRAS INC | COM | 422211102 | 3052 | 107800 | SH | DEFINED |
| HEALTHWAYS INC | COM | 422245100 | 6886 | 154400 | SH | DEFINED |
| HEARTLAND EXPRESS INC | COM | 422347104 | 931 | 59401 | SH | DEFINED |
| HEICO CORP NEW | COM | 422806109 | 676 | 19700 | SH | DEFINED |
| HELIX ENERGY SOLUTIONS GRP I | COM | 42330P107 | 2285 | 68400 | SH | DEFINED |
| HENRY JACK & ASSOC INC | COM | 426281101 | 4707 | 216000 | SH | DEFINED |
| HERBALIFE LTD | COM USD SHS | G4412G101 | 2701 | 71300 | SH | DEFINED |
| HERCULES INC | COM | 427056106 | 4510 | 286000 | SH | DEFINED |
| HESS CORP | COM | 42809H107 | 1118 | 27000 | SH | DEFINED |
| HEWLETT PACKARD CO | COM | 428236103 | 11888 | 324000 | SH | DEFINED |
| HIBBETT SPORTING GOODS INC | COM | 428565105 | 1963 | 74962 | SH | DEFINED |
| HILTON HOTELS CORP | NOTE 3.375% 4/1 | 432848AZ2 | 131 | 100000 | PRN | DEFINED |
| HOLLY CORP | COM PAR \$0.01 | 435758305 | 867 | 20000 | SH | DEFINED |
| HOLOGIC INC | COM | 436440101 | 7825 | 179800 | SH | DEFINED |
| HOME DEPOT INC | COM | 437076102 | 3181 | 87700 | SH | DEFINED |
| HONDA MOTOR LTD | AMERN SHS | 438128308 | 3060 | 91000 | SH | DEFINED |
| HONEYWELL INTL INC | COM | 438516106 | 9092 | 222300 | SH | DEFINED |
| HORMEL FOODS CORP | COM | 440452100 | 540 | 15000 | SH | DEFINED |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 379 | 16528 | SH | DEFINED |
| HSBC HLDGS PLC | SPON ADR NEW | 404280406 | 1972 | 21550 | SH | DEFINED |
| HSBC HLDGS PLC | ADR A 1/40PF A | 404280604 | 1001 | 40000 | SH | DEFINED |
| HUANENG PWR INTL INC | SPON ADR H SHS | 443304100 | 578 | 20000 | SH | DEFINED |
| HUB GROUP INC | CL A | 443320106 | 2533 | 111200 | SH | DEFINED |
| HUB INTERNATIONAL LTD | COM | 44332P101 | 509 | 17600 | SH | DEFINED |
| HUDSON CITY BANCORP | COM | 443683107 | 2222 | 167673 | SH | DEFINED |
| HUMANA INC | COM | 444859102 | 8608 | 130250 | SH | DEFINED |
| HUNT J B TRANS SVCS INC | COM | 445658107 | 2484 | 119600 | SH | DEFINED |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 2106 | 88000 | SH | DEFINED |
| HUNTSMAN CORP | PFD MND CV 5% | 447011206 | 1007 | 25000 | SH | DEFINED |
| HUNTSMAN CORP | COM | 447011107 | 1001 | 55000 | SH | DEFINED |
| HYDRIL | COM | 448774109 | 1917 | 34200 | SH | DEFINED |
| IBERIABANK CORP | COM | 450828108 | 763 | 12500 | SH | DEFINED |
| ICICI BK LTD | ADR | 45104G104 | 983 | 32000 | SH | DEFINED |
| ICON PUB LTD CO | SPONSORED ADR | 45103T107 | 466 | 6600 | SH | DEFINED |
| ICONIX BRAND GROUP INC | COM | 451055107 | 609 | 37800 | SH | DEFINED |
| ICT GROUP INC | COM | 44929Y101 | 472 | 15000 | SH | DEFINED |
| IDEX CORP | COM | 45167R104 | 4824 | 112050 | SH | DEFINED |
| IDEXX LABS INC | COM | 45168D104 | 6393 | 70150 | SH | DEFINED |
| II VI INC | COM | 902104108 | 4187 | 168000 | SH | DEFINED |
| ILLINOIS TOOL WKS INC | COM | 452308109 | 2784 | 62000 | SH | DEFINED |
| ILLUMINA INC | COM | 452327109 | 9020 | 273000 | SH | DEFINED |
| IMMUCOR INC | COM | 452526106 | 6743 | 300888 | SH | DEFINED |
| IMPERIAL OIL LTD | COM NEW | 453038408 | 2718 | 81000 | SH | DEFINED |
| IMS HEALTH INC | COM | 449934108 | 533 | 20000 | SH | DEFINED |
| INCYTE CORP | NOTE 3.500% 2/1 | 45337CAE2 | 304 | 400000 | PRN | DEFINED |
| INFORMATICA CORP | COM | 45666Q102 | 1567 | 115300 | SH | DEFINED |
| INFOSYS TECHNOLOGIES LTD | SPONSORED ADR | 456788108 | 11188 | 234400 | SH | DEFINED |
| ING GROEP N V | SPONSORED ADR | 456837103 | 1319 | 30000 | SH | DEFINED |
| INGERSOLL-RAND COMPANY LTD | CL A | G4776G101 | 1265 | 33300 | SH | DEFINED |
| INTEGRATED DEVICE TECHNOLOGY | COM | 458118106 | 4580 | 285000 | SH | DEFINED |
| INTEL CORP | SDCV 2.950%12/1 | 458140AD2 | 268 | 300000 | PRN | DEFINED |
| INTERGRAPH CORP | COM | 458683109 | 939 | 21900 | SH | DEFINED |
| INTERMAGNETICS GEN CORP | COM | 458771102 | 2021 | 74700 | SH | DEFINED |
| INTERNATIONAL GAME TECHNOLOG | DBCV 1/2 | 459902AM4 | 132 | 150000 | PRN | DEFINED |
| INTERNATIONAL GAME TECHNOLOG | COM | 459902102 | 3083 | 74300 | SH | DEFINED |
| INTERPUBLIC GROUP COS INC | NOTE 4.500% 3/1 | 460690AT7 | 368 | 350000 | PRN | DEFINED |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S106 | 356 | 33000 | SH | DEFINED |
| INTERVEST BANCSHARES CORP | CL A | 460927106 | 523 | 12000 | SH | DEFINED |
| INTL PAPER CO | COM | 460146103 | 3030 | 87500 | SH | DEFINED |
| INTUITIVE SURGICAL INC | COM NEW | 46120E602 | 9417 | 89300 | SH | DEFINED |
| INVENTIV HEALTH INC | COM | 46122E105 | 5240 | 163600 | SH | DEFINED |

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| INVESTMENT TECHNOLOGY GRP NE | COM | | 46145F105 | 6847 | 153000 | SH | DEFINED |
| IPSCO INC | COM | | 462622101 | 2773 | 32000 | SH | DEFINED |
| IRON MTN INC | COM | | 462846106 | 1546 | 36000 | SH | DEFINED |
| ITRON INC | COM | | 465741106 | 4754 | 85200 | SH | DEFINED |
| ITT CORP NEW | COM | | 450911102 | 8593 | 167600 | SH | DEFINED |
| ITT EDUCATIONAL SERVICES INC | COM | | 45068B109 | 4754 | 71700 | SH | DEFINED |
| J & J SNACK FOODS CORP | COM | | 466032109 | 435 | 14000 | SH | DEFINED |
| J2 GLOBAL COMMUNICATIONS INC | COM NEW | | 46626E205 | 1130 | 41600 | SH | DEFINED |
| JACKSON HEWITT TAX SVCS INC | COM | | 468202106 | 783 | 26100 | SH | DEFINED |
| JACOBS ENGR GROUP INC DEL | COM | | 469814107 | 4641 | 62100 | SH | DEFINED |
| JARDEN CORP | COM | | 471109108 | 3505 | 106300 | SH | DEFINED |
| JEFFERIES GROUP INC NEW | COM | | 472319102 | 3477 | 122000 | SH | DEFINED |
| JETBLUE AWYS CORP | NOTE | 3.500% 7/1 | 477143AB7 | 1354 | 1500000 | PRN | DEFINED |
| JLG INDS INC | COM | | 466210101 | 5341 | 269600 | SH | DEFINED |
| JOHNSON & JOHNSON | COM | | 478160104 | 1468 | 22600 | SH | DEFINED |
| JOHNSON CTLS INC | COM | | 478366107 | 7317 | 102000 | SH | DEFINED |
| JONES SODA CO | COM | | 48023P106 | 242 | 27000 | SH | DEFINED |
| JOS A BANK CLOTHIERS INC | COM | | 480838101 | 1483 | 49500 | SH | DEFINED |
| JOY GLOBAL INC | COM | | 481165108 | 5055 | 134550 | SH | DEFINED |
| JP MORGAN CHASE & CO | COM | | 46625H100 | 7936 | 169000 | SH | DEFINED |
| KADANT INC | COM | | 48282T104 | 5600 | 228000 | SH | DEFINED |
| KANSAS CITY SOUTHERN | COM NEW | | 485170302 | 5282 | 193400 | SH | DEFINED |
| KELLWOOD CO | DBCV | 3.500% 6/1 | 488044AF5 | 1343 | 1500000 | PRN | DEFINED |
| KELLY SVCS INC | CL A | | 488152208 | 5674 | 207000 | SH | DEFINED |
| KEMET CORP | COM | | 488360108 | 3632 | 450000 | SH | DEFINED |
| KEYSTONE AUTOMOTIVE INDS INC | COM | | 49338N109 | 456 | 12000 | SH | DEFINED |
| KIMBALL INTL INC | CL B | | 494274103 | 5887 | 305000 | SH | DEFINED |
| KINETIC CONCEPTS INC | COM NEW | | 49460W208 | 472 | 15000 | SH | DEFINED |
| KING PHARMACEUTICALS INC | COM | | 495582108 | 688 | 40400 | SH | DEFINED |
| KIRBY CORP | COM | | 497266106 | 5176 | 165200 | SH | DEFINED |
| KNIGHT CAPITAL GROUP INC | CL A | | 499005106 | 2413 | 132600 | SH | DEFINED |
| KNIGHT TRANSN INC | COM | | 499064103 | 2759 | 162800 | SH | DEFINED |
| KNOT INC | COM | | 499184109 | 381 | 17200 | SH | DEFINED |
| KOHL'S CORP | COM | | 500255104 | 8634 | 133000 | SH | DEFINED |
| KOOKMIN BK NEW | SPONSORED ADR | | 50049M109 | 390 | 5000 | SH | DEFINED |
| KOREA ELECTRIC PWR | SPONSORED ADR | | 500631106 | 684 | 35000 | SH | DEFINED |
| KORN FERRY INTL | COM NEW | | 500643200 | 928 | 44300 | SH | DEFINED |
| KOS PHARMACEUTICALS INC | COM | | 500648100 | 988 | 20000 | SH | DEFINED |
| KRAFT FOODS INC | CL A | | 50075N104 | 3044 | 85350 | SH | DEFINED |
| KYOCERA CORP | ADR | | 501556203 | 3079 | 36000 | SH | DEFINED |
| KYPHON INC | COM | | 501577100 | 4681 | 125100 | SH | DEFINED |
| L-1 IDENTITY SOLUTIONS INC | COM | | 50212A106 | 247 | 18920 | SH | DEFINED |
| L-3 COMMUNICATIONS HLDGS INC | COM | | 502424104 | 3130 | 39954 | SH | DEFINED |
| LABORATORY CORP AMER HLDGS | COM NEW | | 50540R409 | 3970 | 60550 | SH | DEFINED |
| LABORATORY CORP AMER HLDGS | NOTE | 9/1 | 50540RAC6 | 133 | 150000 | PRN | DEFINED |
| LADISH INC | COM NEW | | 505754200 | 407 | 14100 | SH | DEFINED |
| LAIDLAW INTL INC | COM | | 50730R102 | 585 | 21400 | SH | DEFINED |
| LAMAR ADVERTISING CO | NOTE | 2.875%12/3 | 512815AG6 | 414 | 350000 | PRN | DEFINED |
| LAN AIRLINES S A | SPONSORED ADR | | 501723100 | 812 | 21300 | SH | DEFINED |
| LANDAMERICA FINL GROUP INC | COM | | 514936103 | 2704 | 41100 | SH | DEFINED |
| LANDSTAR SYS INC | COM | | 515098101 | 6009 | 140720 | SH | DEFINED |
| LASALLE HOTEL PPTYS | COM SH BEN INT | | 517942108 | 5075 | 117100 | SH | DEFINED |
| LASERCARD CORP | COM | | 51807U101 | 326 | 25000 | SH | DEFINED |
| LAUREATE EDUCATION INC | COM | | 518613104 | 1675 | 35000 | SH | DEFINED |
| LCA-VISION INC | COM PAR \$.001 | | 501803308 | 4420 | 107000 | SH | DEFINED |
| LEAP WIRELESS INTL INC | COM NEW | | 521863308 | 1212 | 25000 | SH | DEFINED |
| LENNOX INTL INC | COM | | 526107107 | 2780 | 121400 | SH | DEFINED |
| LEUCADIA NATL CORP | COM | | 527288104 | 2889 | 110400 | SH | DEFINED |
| LEVEL 3 COMMUNICATIONS INC | NOTE | 3.500% 6/1 | 52729NBK5 | 235 | 200000 | PRN | DEFINED |
| LIBERTY MEDIA CORP | DEB | 3.500% 1/1 | 530715AN1 | 221 | 200000 | PRN | DEFINED |
| LIBERTY MEDIA CORP NEW | DEB | 0.750% 3/3 | 530718AF2 | 385 | 350000 | PRN | DEFINED |
| LIFE TIME FITNESS INC | COM | | 53217R207 | 2713 | 58600 | SH | DEFINED |

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| LIFECCELL CORP | COM | | 531927101 | 9257 | 287300 | SH | DEFINED |
| LILLY ELI & CO | COM | | 532457108 | 2907 | 51000 | SH | DEFINED |
| LINCARE HLDGS INC | DBCV | 3.000% 6/1 | 532791AB6 | 285 | 300000 | PRN | DEFINED |
| LINCARE HLDGS INC | COM | | 532791100 | 693 | 20000 | SH | DEFINED |
| LINCOLN ELEC HLDGS INC | COM | | 533900106 | 3523 | 64700 | SH | DEFINED |
| LINCOLN NATL CORP IND | COM | | 534187109 | 1834 | 29550 | SH | DEFINED |
| LKQ CORP | COM | | 501889208 | 1063 | 48400 | SH | DEFINED |
| LOCKHEED MARTIN CORP | COM | | 539830109 | 8692 | 101000 | SH | DEFINED |
| LOCKHEED MARTIN CORP | DBCV | 8/1 | 539830AP4 | 443 | 350000 | PRN | DEFINED |
| LOEWS CORP | COM | | 540424108 | 1698 | 44800 | SH | DEFINED |
| LONGS DRUG STORES CORP | COM | | 543162101 | 4224 | 91800 | SH | DEFINED |
| LOWES COS INC | NOTE | 0.861%10/1 | 548661CG0 | 98 | 100000 | PRN | DEFINED |
| LOWES COS INC | COM | | 548661107 | 3249 | 115800 | SH | DEFINED |
| LSI LOGIC CORP | NOTE | 4.000% 5/1 | 502161AJ1 | 351 | 350000 | PRN | DEFINED |
| LUBRIZOL CORP | COM | | 549271104 | 1043 | 22800 | SH | DEFINED |
| LUXOTTICA GROUP S P A | SPONSORED ADR | | 55068R202 | 1024 | 34800 | SH | DEFINED |
| M & T BK CORP | COM | | 55261F104 | 4271 | 35600 | SH | DEFINED |
| MACERICH CO | COM | | 554382101 | 2291 | 30000 | SH | DEFINED |
| MADDEN STEVEN LTD | COM | | 556269108 | 10043 | 255950 | SH | DEFINED |
| MANITOWOC INC | COM | | 563571108 | 12568 | 280600 | SH | DEFINED |
| MANOR CARE INC NEW | COM | | 564055101 | 3032 | 58000 | SH | DEFINED |
| MANULIFE FINL CORP | COM | | 56501R106 | 7291 | 226000 | SH | DEFINED |
| MARATHON OIL CORP | COM | | 565849106 | 4453 | 57900 | SH | DEFINED |
| MARKEL CORP | COM | | 570535104 | 3655 | 8900 | SH | DEFINED |
| MARSHALL & ILSLEY CORP | COM | | 571834100 | 2346 | 48700 | SH | DEFINED |
| MARTEN TRANS LTD | COM | | 573075108 | 358 | 20925 | SH | DEFINED |
| MARTIN MARIETTA MATLS INC | COM | | 573284106 | 2572 | 30400 | SH | DEFINED |
| MASTEC INC | COM | | 576323109 | 288 | 26000 | SH | DEFINED |
| MATTHEWS INTL CORP | CL A | | 577128101 | 1600 | 43500 | SH | DEFINED |
| MCDERMOTT INTL INC | COM | | 580037109 | 8090 | 193550 | SH | DEFINED |
| MCGRAW HILL COS INC | COM | | 580645109 | 3192 | 55000 | SH | DEFINED |
| MCKESSON CORP | COM | | 58155Q103 | 2583 | 49000 | SH | DEFINED |
| MCMORAN EXPLORATION CO | NOTE | 5.250%10/0 | 582411AE4 | 367 | 300000 | PRN | DEFINED |
| MDU RES GROUP INC | COM | | 552690109 | 1541 | 69000 | SH | DEFINED |
| MEDCATH CORP | COM | | 58404W109 | 394 | 13100 | SH | DEFINED |
| MEDCO HEALTH SOLUTIONS INC | COM | | 58405U102 | 1184 | 19700 | SH | DEFINED |
| MEDTRONIC INC | COM | | 585055106 | 778 | 16750 | SH | DEFINED |
| MEMC ELECTR MATLS INC | COM | | 552715104 | 4373 | 119370 | SH | DEFINED |
| MENS WEARHOUSE INC | COM | | 587118100 | 6995 | 188000 | SH | DEFINED |
| MENS WEARHOUSE INC | NOTE | 3.125%10/1 | 587118AC4 | 205 | 150000 | PRN | DEFINED |
| MERCANTILE BANKSHARES CORP | COM | | 587405101 | 635 | 17500 | SH | DEFINED |
| MERIDIAN BIOSCIENCE INC | COM | | 589584101 | 1641 | 69800 | SH | DEFINED |
| MERRILL LYNCH & CO INC | COM | | 590188108 | 2706 | 34600 | SH | DEFINED |
| MERRILL LYNCH & CO INC | NOTE | 3/1 | 590188W46 | 351 | 300000 | PRN | DEFINED |
| METLIFE INC | COM | | 59156R108 | 6581 | 116100 | SH | DEFINED |
| METTLER TOLEDO INTERNATIONAL | COM | | 592688105 | 4941 | 74700 | SH | DEFINED |
| MGM MIRAGE | COM | | 552953101 | 790 | 20000 | SH | DEFINED |
| MICHAELS STORES INC | COM | | 594087108 | 3940 | 90500 | SH | DEFINED |
| MICROS SYS INC | COM | | 594901100 | 2627 | 53700 | SH | DEFINED |
| MICROSEMI CORP | COM | | 595137100 | 1022 | 54200 | SH | DEFINED |
| MICROSOFT CORP | COM | | 594918104 | 2872 | 105000 | SH | DEFINED |
| MID-AMER APT CMNTYS INC | COM | | 59522J103 | 453 | 7400 | SH | DEFINED |
| MIDDLEBY CORP | COM | | 596278101 | 3113 | 40400 | SH | DEFINED |
| MIDLAND CO | COM | | 597486109 | 420 | 9700 | SH | DEFINED |
| MIDWEST AIR GROUP INC | COM | | 597911106 | 4460 | 566000 | SH | DEFINED |
| MOBILE MINI INC | COM | | 60740F105 | 2190 | 77100 | SH | DEFINED |
| MOLECULAR DEVICES CORP | COM | | 60851C107 | 277 | 15000 | SH | DEFINED |
| MOLEX INC | COM | | 608554101 | 5066 | 130000 | SH | DEFINED |
| MONEYGRAM INTL INC | COM | | 60935Y109 | 1656 | 57000 | SH | DEFINED |
| MONSANTO CO NEW | COM | | 61166W101 | 7898 | 168000 | SH | DEFINED |
| MONSTER WORLDWIDE INC | COM | | 611742107 | 1810 | 50000 | SH | DEFINED |
| MOODYS CORP | COM | | 615369105 | 785 | 12000 | SH | DEFINED |

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| MOOG INC | CL A | 615394202 | 2813 | 81150 | SH | DEFINED |
| MORGAN STANLEY | COM NEW | 617446448 | 9916 | 136000 | SH | DEFINED |
| MOSAIC CO | COM | 61945A107 | 338 | 20000 | SH | DEFINED |
| MOTOROLA INC | COM | 620076109 | 3275 | 131000 | SH | DEFINED |
| MSC INDL DIRECT INC | CL A | 553530106 | 4453 | 109300 | SH | DEFINED |
| MTS SYS CORP | COM | 553777103 | 1303 | 40300 | SH | DEFINED |
| MULTI FINELINE ELECTRONIX IN | COM | 62541B101 | 381 | 15000 | SH | DEFINED |
| MURPHY OIL CORP | COM | 626717102 | 970 | 20400 | SH | DEFINED |
| MYLAN LABS INC | COM | 628530107 | 503 | 25000 | SH | DEFINED |
| NATIONAL FUEL GAS CO N J | COM | 636180101 | 727 | 20000 | SH | DEFINED |
| NAVIGATORS GROUP INC | COM | 638904102 | 528 | 11000 | SH | DEFINED |
| NBTY INC | COM | 628782104 | 3978 | 135900 | SH | DEFINED |
| NCI BUILDING SYS INC | COM | 628852105 | 5683 | 97700 | SH | DEFINED |
| NDS GROUP PLC | SPONSORED ADR | 628891103 | 448 | 10200 | SH | DEFINED |
| NETLOGIC MICROSYSTEMS INC | COM | 64118B100 | 913 | 36000 | SH | DEFINED |
| NEUROMETRIX INC | COM | 641255104 | 279 | 14700 | SH | DEFINED |
| NEW RIV PHARMACEUTICALS INC | COM | 648468205 | 746 | 29000 | SH | DEFINED |
| NEWELL RUBBERMAID INC | COM | 651229106 | 963 | 34000 | SH | DEFINED |
| NEWFIELD EXPL CO | COM | 651290108 | 863 | 22400 | SH | DEFINED |
| NEWMONT MINING CORP | COM | 651639106 | 1039 | 24300 | SH | DEFINED |
| NEWPORT CORP | COM | 651824104 | 3586 | 220000 | SH | DEFINED |
| NEWS CORP | CL B | 65248E203 | 9593 | 464800 | SH | DEFINED |
| NEXEN INC | COM | 65334H102 | 1230 | 23000 | SH | DEFINED |
| NICE SYS LTD | SPONSORED ADR | 653656108 | 2778 | 100400 | SH | DEFINED |
| NII HLDGS INC | NOTE 2.875% 2/0 | 62913FAC6 | 241 | 100000 | PRN | DEFINED |
| NII HLDGS INC | NOTE 2.750% 8/1 | 62913FAF9 | 212 | 150000 | PRN | DEFINED |
| NII HLDGS INC | CL B NEW | 62913F201 | 11897 | 191400 | SH | DEFINED |
| NOBLE ENERGY INC | COM | 655044105 | 4162 | 91300 | SH | DEFINED |
| NOKIA CORP | SPONSORED ADR | 654902204 | 7147 | 363000 | SH | DEFINED |
| NORDSTROM INC | COM | 655664100 | 4425 | 104600 | SH | DEFINED |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 3178 | 72150 | SH | DEFINED |
| NORSK HYDRO A S | SPONSORED ADR | 656531605 | 2262 | 100500 | SH | DEFINED |
| NORTHERN TR CORP | COM | 665859104 | 2799 | 47900 | SH | DEFINED |
| NORTHWEST NAT GAS CO | COM | 667655104 | 1650 | 42000 | SH | DEFINED |
| NOVELL INC | COM | 670006105 | 183 | 30000 | SH | DEFINED |
| NUCOR CORP | COM | 670346105 | 5642 | 114000 | SH | DEFINED |
| NUTRI SYS INC NEW | COM | 67069D108 | 6914 | 111000 | SH | DEFINED |
| NUVEEN INVTS INC | CL A | 67090f106 | 2514 | 57000 | SH | DEFINED |
| O REILLY AUTOMOTIVE INC | COM | 686091109 | 6117 | 184200 | SH | DEFINED |
| O2MICRO INTERNATIONAL LTD | SPONS ADR | 67107W100 | 187 | 27000 | SH | DEFINED |
| OCCIDENTAL PETE CORP DEL | COM | 674599105 | 2887 | 60000 | SH | DEFINED |
| OCEANEERING INTL INC | COM | 675232102 | 1189 | 38600 | SH | DEFINED |
| OFFICE DEPOT INC | COM | 676220106 | 2640 | 66500 | SH | DEFINED |
| OGE ENERGY CORP | COM | 670837103 | 542 | 15000 | SH | DEFINED |
| OLD DOMINION FGHT LINES INC | COM | 679580100 | 2938 | 97850 | SH | DEFINED |
| OLD REP INTL CORP | COM | 680223104 | 620 | 28000 | SH | DEFINED |
| OMI CORP | NOTE 2.875%12/0 | 670874AF3 | 97 | 100000 | PRN | DEFINED |
| OMI CORP NEW | COM | Y6476W104 | 685 | 31550 | SH | DEFINED |
| OMNICARE INC | DBCX 3.250%12/1 | 681904AL2 | 178 | 200000 | PRN | DEFINED |
| OMNICOM GROUP INC | COM | 681919106 | 3285 | 35100 | SH | DEFINED |
| ONEOK INC NEW | COM | 682680103 | 850 | 22500 | SH | DEFINED |
| ONLINE RES CORP | COM | 68273G101 | 446 | 36400 | SH | DEFINED |
| OPEN JT STK CO-VIMPEL COMMUN | SPONSORED ADR | 68370R109 | 1545 | 25500 | SH | DEFINED |
| OPEN SOLUTIONS INC | NOTE 1.467% 2/0 | 68371PAB8 | 284 | 450000 | PRN | DEFINED |
| OPLINK COMMUNICATIONS INC | COM NEW | 68375Q403 | 208 | 10400 | SH | DEFINED |
| ORACLE CORP | COM | 68389X105 | 11762 | 663000 | SH | DEFINED |
| ORIENT-EXPRESS HOTELS LTD | CL A | G67743107 | 1342 | 35900 | SH | DEFINED |
| OSHKOSH TRUCK CORP | COM | 688239201 | 4451 | 88200 | SH | DEFINED |
| OSI PHARMACEUTICALS INC | NOTE 3.250% 9/0 | 671040AD5 | 410 | 400000 | PRN | DEFINED |
| OSI SYSTEMS INC | COM | 671044105 | 588 | 30000 | SH | DEFINED |
| OWENS & MINOR INC NEW | COM | 690732102 | 2861 | 87000 | SH | DEFINED |
| P C CONNECTION | COM | 69318J100 | 1271 | 110000 | SH | DEFINED |

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| PALL CORP | COM | | 696429307 | 924 | 30000 | SH | DEFINED |
| PALM INC NEW | COM | | 696643105 | 510 | 35000 | SH | DEFINED |
| PALOMAR MED TECHNOLOGIES INC | COM NEW | | 697529303 | 3739 | 88600 | SH | DEFINED |
| PAN PACIFIC RETAIL PPTYS INC | COM | | 69806L104 | 2020 | 29100 | SH | DEFINED |
| PANERA BREAD CO | CL A | | 69840W108 | 4223 | 72500 | SH | DEFINED |
| PANTRY INC | COM | | 698657103 | 4391 | 77900 | SH | DEFINED |
| PAPA JOHNS INTL INC | COM | | 698813102 | 1629 | 45100 | SH | DEFINED |
| PAREXEL INTL CORP | COM | | 699462107 | 4011 | 121200 | SH | DEFINED |
| PARK ELECTROCHEMICAL CORP | COM | | 700416209 | 868 | 27400 | SH | DEFINED |
| PARTNERRE LTD | COM | | G6852T105 | 1014 | 15000 | SH | DEFINED |
| PATTERSON UTI ENERGY INC | COM | | 703481101 | 475 | 20000 | SH | DEFINED |
| PAXAR CORP | COM | | 704227107 | 799 | 40000 | SH | DEFINED |
| PAYCHEX INC | COM | | 704326107 | 4938 | 134000 | SH | DEFINED |
| PEABODY ENERGY CORP | COM | | 704549104 | 5782 | 157200 | SH | DEFINED |
| PEDIATRIX MED GROUP | COM | | 705324101 | 2371 | 52000 | SH | DEFINED |
| PENN NATL GAMING INC | COM | | 707569109 | 6033 | 165200 | SH | DEFINED |
| PENN VA CORP | COM | | 707882106 | 691 | 10900 | SH | DEFINED |
| PENNEY J C INC | COM | | 708160106 | 11660 | 170500 | SH | DEFINED |
| PENTAIR INC | COM | | 709631105 | 274 | 10450 | SH | DEFINED |
| PEOPLES BK BRIDGEPORT CONN | COM | | 710198102 | 277 | 7000 | SH | DEFINED |
| PEOPLESUPPORT INC | COM | | 712714302 | 211 | 11400 | SH | DEFINED |
| PEP BOYS MANNY MOE & JACK | NOTE | 4.250% 6/0 | 713278AP4 | 398 | 400000 | PRN | DEFINED |
| PEPCO HOLDINGS INC | COM | | 713291102 | 1209 | 50000 | SH | DEFINED |
| PEPSICO INC | COM | | 713448108 | 4020 | 61600 | SH | DEFINED |
| PERKINELMER INC | COM | | 714046109 | 979 | 51700 | SH | DEFINED |
| PETCO ANIMAL SUPPLIES | COM NEW | | 716016209 | 573 | 20000 | SH | DEFINED |
| PETRO-CDA | COM | | 71644E102 | 282 | 7000 | SH | DEFINED |
| PETROLEO BRASILEIRO SA PETRO | SPONSORED ADR | | 71654V408 | 4694 | 56000 | SH | DEFINED |
| PFF BANCORP INC | COM | | 69331W104 | 2087 | 56350 | SH | DEFINED |
| PFIZER INC | COM | | 717081103 | 2235 | 78800 | SH | DEFINED |
| PHARMACEUTICAL PROD DEV INC | COM | | 717124101 | 5318 | 149000 | SH | DEFINED |
| PHILADELPHIA CONS HLDG CORP | COM | | 717528103 | 3207 | 80700 | SH | DEFINED |
| PHILLIPS VAN HEUSEN CORP | COM | | 718592108 | 6257 | 149800 | SH | DEFINED |
| PINNACLE FINL PARTNERS INC | COM | | 72346Q104 | 279 | 7800 | SH | DEFINED |
| PLANTRONICS INC NEW | COM | | 727493108 | 960 | 54750 | SH | DEFINED |
| PNC FINL SVCS GROUP INC | COM | | 693475105 | 1014 | 14000 | SH | DEFINED |
| POLARIS INDS INC | COM | | 731068102 | 1051 | 25550 | SH | DEFINED |
| POLO RALPH LAUREN CORP | CL A | | 731572103 | 4386 | 67800 | SH | DEFINED |
| POLYCOM INC | COM | | 73172K104 | 491 | 20000 | SH | DEFINED |
| POLYMEDICA CORP | COM | | 731738100 | 3630 | 84800 | SH | DEFINED |
| POWERWAVE TECHNOLOGIES INC | COM | | 739363109 | 160 | 21000 | SH | DEFINED |
| PPL CORP | COM | | 69351T106 | 987 | 30000 | SH | DEFINED |
| PRAXAIR INC | COM | | 74005P104 | 8602 | 145400 | SH | DEFINED |
| PRECISION CASTPARTS CORP | COM | | 740189105 | 6809 | 107800 | SH | DEFINED |
| PREFERRED BK LOS ANGELES CA | COM | | 740367107 | 210 | 3500 | SH | DEFINED |
| PRICE T ROWE GROUP INC | COM | | 74144T108 | 2718 | 56800 | SH | DEFINED |
| PRINCIPAL FINANCIAL GROUP IN | COM | | 74251V102 | 3420 | 63000 | SH | DEFINED |
| PRIVATEBANCORP INC | COM | | 742962103 | 2825 | 61800 | SH | DEFINED |
| PROASSURANCE CORP | COM | | 74267C106 | 5022 | 101900 | SH | DEFINED |
| PROGRESS ENERGY INC | COM | | 743263105 | 908 | 20000 | SH | DEFINED |
| PROLOGIS | SH BEN INT | | 743410102 | 4993 | 87500 | SH | DEFINED |
| PROQUEST COMPANY | COM | | 74346P102 | 456 | 35000 | SH | DEFINED |
| PROSPERITY BANCSHARES INC | COM | | 743606105 | 470 | 13800 | SH | DEFINED |
| PROTECTIVE LIFE CORP | COM | | 743674103 | 1098 | 24000 | SH | DEFINED |
| PS BUSINESS PKS INC CALIF | COM | | 69360J107 | 814 | 13500 | SH | DEFINED |
| PSS WORLD MED INC | NOTE | 2.250% 3/1 | 69366AAB6 | 317 | 250000 | PRN | DEFINED |
| PSS WORLD MED INC | COM | | 69366A100 | 2509 | 125500 | SH | DEFINED |
| PSYCHIATRIC SOLUTIONS INC | COM | | 74439H108 | 5229 | 153400 | SH | DEFINED |
| QUALITY SYS INC | COM | | 747582104 | 2250 | 58000 | SH | DEFINED |
| QUANTA SVCS INC | COM | | 74762E102 | 4653 | 276000 | SH | DEFINED |
| QUANTA SVCS INC | SDCV | 4.500%10/0 | 74762EAC6 | 1060 | 650000 | PRN | DEFINED |
| QUANTA SVCS INC | NOTE | 4.000% 7/0 | 74762EAA0 | 985 | 1000000 | PRN | DEFINED |

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|------------------------------|-----------------|-----------|-------|---------|-----|---------|
| QUANTUM CORP | COM DSSG | 747906204 | 22 | 10000 | SH | DEFINED |
| QUEST DIAGNOSTICS INC | COM | 74834L100 | 3284 | 53700 | SH | DEFINED |
| QUESTAR CORP | COM | 748356102 | 818 | 10000 | SH | DEFINED |
| QWEST COMMUNICATIONS INTL IN | COM | 749121109 | 10011 | 1148000 | SH | DEFINED |
| R H DONNELLEY CORP | COM NEW | 74955W307 | 5211 | 98500 | SH | DEFINED |
| RADIAN GROUP INC | COM | 750236101 | 2640 | 44000 | SH | DEFINED |
| RADYNE CORP | COM NEW | 750611402 | 223 | 18200 | SH | DEFINED |
| RAE SYS INC | COM | 75061P102 | 46 | 15000 | SH | DEFINED |
| RALCORP HLDGS INC NEW | COM | 751028101 | 2305 | 47800 | SH | DEFINED |
| RANGE RES CORP | COM | 75281A109 | 7909 | 313350 | SH | DEFINED |
| RARE HOSPITALITY INTL INC | COM | 753820109 | 3100 | 101450 | SH | DEFINED |
| RAYMOND JAMES FINANCIAL INC | COM | 754730109 | 2433 | 83200 | SH | DEFINED |
| RAYTHEON CO | COM NEW | 755111507 | 3121 | 65000 | SH | DEFINED |
| RC2 CORP | COM | 749388104 | 1020 | 30400 | SH | DEFINED |
| RED HAT INC | DCV 0.500% 1/1 | 756577AB8 | 105 | 100000 | PRN | DEFINED |
| REDBACK NETWORKS INC | COM NEW | 757209507 | 2138 | 154000 | SH | DEFINED |
| REGAL BELOIT CORP | COM | 758750103 | 2175 | 50000 | SH | DEFINED |
| REPUBLIC SVCS INC | COM | 760759100 | 4250 | 105700 | SH | DEFINED |
| RESEARCH IN MOTION LTD | COM | 760975102 | 4825 | 47000 | SH | DEFINED |
| RESMED INC | COM | 761152107 | 5208 | 129400 | SH | DEFINED |
| RESPIRONICS INC | COM | 761230101 | 4486 | 116200 | SH | DEFINED |
| REYNOLDS AMERICAN INC | COM | 761713106 | 2913 | 47000 | SH | DEFINED |
| RITCHIE BROS AUCTIONEERS | COM | 767744105 | 2412 | 45000 | SH | DEFINED |
| RLI CORP | COM | 749607107 | 3149 | 62000 | SH | DEFINED |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 2353 | 40500 | SH | DEFINED |
| ROCKWELL COLLINS INC | COM | 774341101 | 5133 | 93600 | SH | DEFINED |
| ROFIN SINAR TECHNOLOGIES INC | COM | 775043102 | 1051 | 17300 | SH | DEFINED |
| ROGERS COMMUNICATIONS INC | CL B | 775109200 | 861 | 15700 | SH | DEFINED |
| ROGERS CORP | COM | 775133101 | 3217 | 52100 | SH | DEFINED |
| ROPER INDS INC NEW | NOTE 1.481% 1/1 | 776696AA4 | 118 | 200000 | PRN | DEFINED |
| ROPER INDS INC NEW | COM | 776696106 | 5798 | 129600 | SH | DEFINED |
| ROWAN COS INC | COM | 779382100 | 1237 | 39100 | SH | DEFINED |
| ROYAL BK CDA MONTREAL QUE | COM | 780087102 | 2979 | 67000 | SH | DEFINED |
| RPC INC | COM | 749660106 | 1008 | 55000 | SH | DEFINED |
| RUSH ENTERPRISES INC | CL A | 781846209 | 432 | 25900 | SH | DEFINED |
| RYDER SYS INC | COM | 783549108 | 672 | 13000 | SH | DEFINED |
| RYERSON INC | NOTE 3.500%11/0 | 78375PAD9 | 123 | 100000 | PRN | DEFINED |
| SAFECO CORP | COM | 786429100 | 1002 | 17000 | SH | DEFINED |
| SAFEGUARD SCIENTIFICS INC | DCV 2.625% 3/1 | 786449AG3 | 116 | 150000 | PRN | DEFINED |
| SAFETY INS GROUP INC | COM | 78648T100 | 496 | 10200 | SH | DEFINED |
| SALESFORCE COM INC | COM | 79466L302 | 3229 | 90000 | SH | DEFINED |
| SANOFI AVENTIS | SPONSORED ADR | 80105N105 | 2001 | 45000 | SH | DEFINED |
| SAP AKTIENGESELLSCHAFT | SPONSORED ADR | 803054204 | 2624 | 53000 | SH | DEFINED |
| SARA LEE CORP | COM | 803111103 | 482 | 30000 | SH | DEFINED |
| SASOL LTD | SPONSORED ADR | 803866300 | 1324 | 40250 | SH | DEFINED |
| SBA COMMUNICATIONS CORP | COM | 78388J106 | 4803 | 197400 | SH | DEFINED |
| SCHEIN HENRY INC | COM | 806407102 | 7055 | 140700 | SH | DEFINED |
| SCHERING PLOUGH CORP | COM | 806605101 | 6583 | 298000 | SH | DEFINED |
| SCHERING PLOUGH CORP | PFD CONV MAND | 806605606 | 389 | 7000 | SH | DEFINED |
| SCHLUMBERGER LTD | COM | 806857108 | 3039 | 49000 | SH | DEFINED |
| SCHLUMBERGER LTD | DCV 1.500% 6/0 | 806857AC2 | 3 | 250000 | PRN | DEFINED |
| SCHWAB CHARLES CORP NEW | COM | 808513105 | 3367 | 188000 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | CL A | 80874P109 | 4465 | 140400 | SH | DEFINED |
| SCIENTIFIC GAMES CORP | SDCV 0.750%12/0 | 80874PAD1 | 179 | 150000 | PRN | DEFINED |
| SCOTTISH PWR PLC | SP ADR FNL NEW | 81013T804 | 868 | 17873 | SH | DEFINED |
| SCOTTS MIRACLE GRO CO | CL A | 810186106 | 6006 | 135000 | SH | DEFINED |
| SEAGATE TECHNOLOGY | SHS | G7945J104 | 693 | 30000 | SH | DEFINED |
| SEARS HLDGS CORP | COM | 812350106 | 4727 | 29900 | SH | DEFINED |
| SEI INVESTMENTS CO | COM | 784117103 | 5619 | 100000 | SH | DEFINED |
| SELECT COMFORT CORP | COM | 81616X103 | 2960 | 135300 | SH | DEFINED |
| SELECTIVE INS GROUP INC | COM | 816300107 | 2494 | 47400 | SH | DEFINED |
| SEMPRA ENERGY | COM | 816851109 | 3392 | 67500 | SH | DEFINED |

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| SEPRACOR INC | SDCV | 5.000% 2/1 | 817315AL8 | 1791 | 1800000 | PRN | DEFINED |
| SHAW COMMUNICATIONS INC | CL B CONV | | 82028K200 | 510 | 17000 | SH | DEFINED |
| SHERWIN WILLIAMS CO | COM | | 824348106 | 4351 | 78000 | SH | DEFINED |
| SHUFFLE MASTER INC | NOTE | 1.250% 4/1 | 825549AB4 | 112 | 100000 | PRN | DEFINED |
| SHUFFLE MASTER INC | COM | | 825549108 | 5777 | 213900 | SH | DEFINED |
| SIERRA HEALTH SVCS INC | COM | | 826322109 | 7878 | 208200 | SH | DEFINED |
| SIGMA ALDRICH CORP | COM | | 826552101 | 5479 | 72400 | SH | DEFINED |
| SILGAN HOLDINGS INC | COM | | 827048109 | 2592 | 69000 | SH | DEFINED |
| SIMON PPTY GROUP INC NEW | PFD CONV I 6% | | 828806802 | 370 | 5000 | SH | DEFINED |
| SIMPSON MANUFACTURING CO INC | COM | | 829073105 | 2608 | 96500 | SH | DEFINED |
| SKECHERS U S A INC | CL A | | 830566105 | 282 | 12000 | SH | DEFINED |
| SL GREEN RLTY CORP | COM | | 78440X101 | 1005 | 9000 | SH | DEFINED |
| SLM CORP | COM | | 78442P106 | 2921 | 56200 | SH | DEFINED |
| SMITH & WESSON HLDG CORP | COM | | 831756101 | 311 | 22400 | SH | DEFINED |
| SMITH A O | COM | | 831865209 | 1013 | 25700 | SH | DEFINED |
| SMITHFIELD FOODS INC | COM | | 832248108 | 540 | 20000 | SH | DEFINED |
| SONIC CORP | COM | | 835451105 | 7638 | 337799 | SH | DEFINED |
| SONY CORP | ADR NEW | | 835699307 | 2502 | 62000 | SH | DEFINED |
| SOTHEBYS | COM | | 835898107 | 4546 | 141000 | SH | DEFINED |
| SOUTH JERSEY INDS INC | COM | | 838518108 | 1274 | 42600 | SH | DEFINED |
| SOUTHERN CO | COM | | 842587107 | 1792 | 52000 | SH | DEFINED |
| SOUTHERN UN CO NEW | COM | | 844030106 | 7699 | 291500 | SH | DEFINED |
| SOUTHWEST AIRLS CO | COM | | 844741108 | 4065 | 244000 | SH | DEFINED |
| SOUTHWESTERN ENERGY CO | COM | | 845467109 | 2330 | 78000 | SH | DEFINED |
| SPECTRUM PHARMACEUTICALS INC | COM | | 84763A108 | 105 | 20000 | SH | DEFINED |
| SPSS INC | COM | | 78462K102 | 648 | 26000 | SH | DEFINED |
| SRA INTL INC | CL A | | 78464R105 | 782 | 26000 | SH | DEFINED |
| ST JUDE MED INC | COM | | 790849103 | 706 | 20000 | SH | DEFINED |
| ST JUDE MED INC | DBCV | 2.800%12/1 | 790849AB9 | 198 | 200000 | PRN | DEFINED |
| ST MARY LD & EXPL CO | COM | | 792228108 | 734 | 20000 | SH | DEFINED |
| STAMPS COM INC | COM NEW | | 852857200 | 278 | 14600 | SH | DEFINED |
| STANCORP FINL GROUP INC | COM | | 852891100 | 2874 | 64400 | SH | DEFINED |
| STAPLES INC | COM | | 855030102 | 5547 | 228000 | SH | DEFINED |
| STARWOOD HOTELS&RESORTS WRLD | COM | | 85590A401 | 1786 | 31222 | SH | DEFINED |
| STATE AUTO FINL CORP | COM | | 855707105 | 302 | 9900 | SH | DEFINED |
| STATE STR CORP | COM | | 857477103 | 3245 | 52000 | SH | DEFINED |
| STATION CASINOS INC | COM | | 857689103 | 2793 | 48300 | SH | DEFINED |
| STEELCASE INC | CL A | | 858155203 | 424 | 27000 | SH | DEFINED |
| STERICYCLE INC | COM | | 858912108 | 5262 | 75400 | SH | DEFINED |
| STERIS CORP | COM | | 859152100 | 577 | 24000 | SH | DEFINED |
| STRYKER CORP | COM | | 863667101 | 7513 | 151500 | SH | DEFINED |
| SUN LIFE FINL INC | COM | | 866796105 | 2592 | 63100 | SH | DEFINED |
| SUNCOR ENERGY INC | COM | | 867229106 | 8178 | 113500 | SH | DEFINED |
| SUNOCO INC | COM | | 86764P109 | 1804 | 29000 | SH | DEFINED |
| SUNRISE SENIOR LIVING INC | COM | | 86768K106 | 4253 | 142400 | SH | DEFINED |
| SUPERIOR ENERGY SVCS INC | COM | | 868157108 | 1260 | 48000 | SH | DEFINED |
| SUPERIOR ESSEX INC | COM | | 86815V105 | 486 | 14200 | SH | DEFINED |
| SVB FINL GROUP | COM | | 78486Q101 | 3308 | 74100 | SH | DEFINED |
| SYMBOL TECHNOLOGIES INC | COM | | 871508107 | 743 | 50000 | SH | DEFINED |
| SYNERON MEDICAL LTD | ORD SHS | | M87245102 | 693 | 30000 | SH | DEFINED |
| SYNGENTA AG | SPONSORED ADR | | 87160A100 | 1111 | 36800 | SH | DEFINED |
| SYNOVUS FINL CORP | COM | | 87161C105 | 4288 | 146000 | SH | DEFINED |
| TAIWAN SEMICONDUCTOR MFG LTD | SPONSORED ADR | | 874039100 | 2867 | 298697 | SH | DEFINED |
| TALISMAN ENERGY INC | COM | | 87425E103 | 3632 | 221750 | SH | DEFINED |
| TAUBMAN CTRS INC | COM | | 876664103 | 2963 | 66700 | SH | DEFINED |
| TD BANKNORTH INC | COM | | 87235A101 | 217 | 7520 | SH | DEFINED |
| TECHNE CORP | COM | | 878377100 | 3448 | 67800 | SH | DEFINED |
| TECHNICAL OLYMPIC USA INC | COM | | 878483106 | 295 | 30000 | SH | DEFINED |
| TECHNITROL INC | COM | | 878555101 | 6797 | 227700 | SH | DEFINED |
| TECO ENERGY INC | COM | | 872375100 | 474 | 30300 | SH | DEFINED |
| TELECOM CORP NEW ZEALAND LTD | SPONSORED ADR | | 879278208 | 2141 | 95450 | SH | DEFINED |
| TELEDYNE TECHNOLOGIES INC | COM | | 879360105 | 5211 | 131600 | SH | DEFINED |

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| TELEFLEX INC | COM | 879369106 | 779 | 14000 | SH | DEFINED |
| TELEFONICA S A | SPONSORED ADR | 879382208 | 5348 | 103225 | SH | DEFINED |
| TELEFONOS DE MEXICO S A | SPON ADR ORD L | 879403780 | 1220 | 47700 | SH | DEFINED |
| TELETECH HOLDINGS INC | COM | 879939106 | 4298 | 275000 | SH | DEFINED |
| TELKONET INC | COM | 879604106 | 100 | 35000 | SH | DEFINED |
| TEMPUR PEDIC INTL INC | COM | 88023U101 | 6407 | 373150 | SH | DEFINED |
| TENARIS S A | SPONSORED ADR | 88031M109 | 6828 | 193000 | SH | DEFINED |
| TEREX CORP NEW | COM | 880779103 | 4902 | 108400 | SH | DEFINED |
| TESORO CORP | COM | 881609101 | 928 | 16000 | SH | DEFINED |
| TETRA TECH INC NEW | COM | 88162G103 | 559 | 32100 | SH | DEFINED |
| TETRA TECHNOLOGIES INC DEL | COM | 88162F105 | 7852 | 325000 | SH | DEFINED |
| TEVA PHARMACEUTICAL FIN II L | DBCV 0.500% 2/0 | 88164RAA5 | 369 | 350000 | PRN | DEFINED |
| TEVA PHARMACEUTICAL INDS LTD | ADR | 881624209 | 3068 | 90000 | SH | DEFINED |
| TEXAS INSTRS INC | COM | 882508104 | 3325 | 100000 | SH | DEFINED |
| TEXTRON INC | COM | 883203101 | 3483 | 39800 | SH | DEFINED |
| THOMAS & BETTS CORP | COM | 884315102 | 6636 | 139100 | SH | DEFINED |
| THOMSON CORP | COM | 884903105 | 5078 | 126000 | SH | DEFINED |
| THOR INDS INC | COM | 885160101 | 1910 | 46400 | SH | DEFINED |
| TIERONE CORP | COM | 88650R108 | 499 | 14700 | SH | DEFINED |
| TIME WARNER INC | COM | 887317105 | 4633 | 254150 | SH | DEFINED |
| TIME WARNER TELECOM INC | CL A | 887319101 | 1882 | 99000 | SH | DEFINED |
| TITAN INTL INC ILL | COM | 88830M102 | 362 | 20000 | SH | DEFINED |
| TITANIUM METALS CORP | COM NEW | 888339207 | 528 | 20875 | SH | DEFINED |
| TJX COS INC NEW | COM | 872540109 | 420 | 15000 | SH | DEFINED |
| TORCHMARK CORP | COM | 891027104 | 379 | 6000 | SH | DEFINED |
| TORO CO | COM | 891092108 | 6764 | 160400 | SH | DEFINED |
| TORONTO DOMINION BK ONT | COM NEW | 891160509 | 1105 | 18684 | SH | DEFINED |
| TOWER GROUP INC | COM | 891777104 | 894 | 26800 | SH | DEFINED |
| TRACTOR SUPPLY CO | COM | 892356106 | 5038 | 104400 | SH | DEFINED |
| TRAMMELL CROW CO | COM | 89288R106 | 2161 | 59200 | SH | DEFINED |
| TRANSACTION SYS ARCHITECTS | COM | 893416107 | 3267 | 95200 | SH | DEFINED |
| TRANSCANADA CORP | COM | 89353D107 | 817 | 26000 | SH | DEFINED |
| TRIAD HOSPITALS INC | COM | 89579K109 | 1878 | 42650 | SH | DEFINED |
| TRIBUNE CO NEW | COM | 896047107 | 911 | 27850 | SH | DEFINED |
| TRIDENT MICROSYSTEMS INC | COM | 895919108 | 5068 | 217900 | SH | DEFINED |
| TRIMBLE NAVIGATION LTD | COM | 896239100 | 8088 | 171800 | SH | DEFINED |
| TRINITY INDS INC | COM | 896522109 | 483 | 15000 | SH | DEFINED |
| TRINITY INDS INC | NOTE 3.875% 6/0 | 896522af6 | 148 | 150000 | PRN | DEFINED |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 2860 | 550000 | SH | DEFINED |
| TURKCELL ILETISIM HIZMETLERI | SPON ADR NEW | 900111204 | 133 | 10000 | SH | DEFINED |
| TXU CORP | COM | 873168108 | 11766 | 188200 | SH | DEFINED |
| TYCO INTL LTD NEW | COM | 902124106 | 1324 | 47300 | SH | DEFINED |
| TYSON FOODS INC | CL A | 902494103 | 635 | 40000 | SH | DEFINED |
| U S XPRESS ENTERPRISES INC | CL A | 90338N103 | 352 | 15200 | SH | DEFINED |
| UBS AG | SHS NEW | H89231338 | 1068 | 18000 | SH | DEFINED |
| UGI CORP NEW | COM | 902681105 | 2293 | 93800 | SH | DEFINED |
| ULTIMATE SOFTWARE GROUP INC | COM | 90385D107 | 487 | 20700 | SH | DEFINED |
| ULTRALIFE BATTERIES INC | COM | 903899102 | 416 | 40000 | SH | DEFINED |
| UMB FINL CORP | COM | 902788108 | 519 | 14200 | SH | DEFINED |
| UMPQUA HLDGS CORP | COM | 904214103 | 1207 | 42200 | SH | DEFINED |
| UNILEVER PLC | SPON ADR NEW | 904767704 | 744 | 30000 | SH | DEFINED |
| UNISYS CORP | COM | 909214108 | 102 | 18000 | SH | DEFINED |
| UNIT CORP | COM | 909218109 | 1333 | 29000 | SH | DEFINED |
| UNITED AUTO GROUP INC | NOTE 3.500% 4/0 | 909440AH2 | 116 | 100000 | PRN | DEFINED |
| UNITED INDL CORP | COM | 910671106 | 1921 | 35900 | SH | DEFINED |
| UNITED NAT FOODS INC | COM | 911163103 | 3948 | 127400 | SH | DEFINED |
| UNITED SURGICAL PARTNERS INT | COM | 913016309 | 1045 | 42100 | SH | DEFINED |
| UNITED TECHNOLOGIES CORP | COM | 913017109 | 3674 | 58000 | SH | DEFINED |
| UNITED THERAPEUTICS CORP DEL | COM | 91307C102 | 4004 | 76100 | SH | DEFINED |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 4947 | 100540 | SH | DEFINED |
| UNIVERSAL COMPRESSION HLDGS | COM | 913431102 | 604 | 11300 | SH | DEFINED |
| UNIVERSAL FST PRODS INC | COM | 913543104 | 216 | 4400 | SH | DEFINED |

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| UNUMPROVIDENT CORP | COM | | 91529Y106 | 462 | 23843 | SH | DEFINED |
| URBAN OUTFITTERS INC | COM | | 917047102 | 702 | 39600 | SH | DEFINED |
| URS CORP NEW | COM | | 903236107 | 5063 | 130200 | SH | DEFINED |
| US BANCORP DEL | COM NEW | | 902973304 | 223 | 6700 | SH | DEFINED |
| UTI WORLDWIDE INC | ORD | | G87210103 | 2450 | 87600 | SH | DEFINED |
| V F CORP | COM | | 918204108 | 2714 | 37200 | SH | DEFINED |
| VAIL RESORTS INC | COM | | 91879Q109 | 1189 | 29700 | SH | DEFINED |
| VALEANT PHARMACEUTICALS INTL | NOTE | 4.000%11/1 | 91911XAD6 | 1549 | 1650000 | PRN | DEFINED |
| VALENCE TECHNOLOGY INC | COM | | 918914102 | 67 | 35000 | SH | DEFINED |
| VALERO ENERGY CORP NEW | COM | | 91913Y100 | 8873 | 172382 | SH | DEFINED |
| VALMONT INDS INC | COM | | 920253101 | 1620 | 31000 | SH | DEFINED |
| VALSPAR CORP | COM | | 920355104 | 266 | 10000 | SH | DEFINED |
| VALUECLICK INC | COM | | 92046N102 | 1400 | 75500 | SH | DEFINED |
| VARIAN MED SYS INC | COM | | 92220P105 | 6388 | 119650 | SH | DEFINED |
| VCA ANTECH INC | COM | | 918194101 | 5016 | 139100 | SH | DEFINED |
| VEECO INSTRS INC DEL | COM | | 922417100 | 4473 | 222000 | SH | DEFINED |
| VENTANA MED SYS INC | COM | | 92276H106 | 3850 | 94300 | SH | DEFINED |
| VERIFONE HLDGS INC | COM | | 92342Y109 | 1990 | 69700 | SH | DEFINED |
| VERTEX PHARMACEUTICALS INC | COM | | 92532F100 | 471 | 14000 | SH | DEFINED |
| VISHAY INTERTECHNOLOGY INC | NOTE | 3.625% 8/0 | 928298AF5 | 352 | 350000 | PRN | DEFINED |
| VITAL IMAGES INC | COM | | 92846N104 | 351 | 11100 | SH | DEFINED |
| VODAFONE GROUP PLC NEW | SPONS ADR NEW | | 92857w209 | 1237 | 55700 | SH | DEFINED |
| VOLVO AKTIEBOLAGET | ADR B | | 928856400 | 3283 | 55000 | SH | DEFINED |
| VULCAN MATLS CO | COM | | 929160109 | 2269 | 29000 | SH | DEFINED |
| WABTEC CORP | COM | | 929740108 | 1058 | 39000 | SH | DEFINED |
| WAL MART STORES INC | COM | | 931142103 | 4044 | 82000 | SH | DEFINED |
| WALGREEN CO | COM | | 931422109 | 7793 | 175550 | SH | DEFINED |
| WALTER INDS INC | COM | | 93317Q105 | 299 | 7000 | SH | DEFINED |
| WASHINGTON GROUP INTL INC | COM NEW | | 938862208 | 4832 | 82100 | SH | DEFINED |
| WASTE CONNECTIONS INC | COM | | 941053100 | 5573 | 147000 | SH | DEFINED |
| WASTE MGMT INC DEL | COM | | 94106L109 | 4548 | 124000 | SH | DEFINED |
| WATSCO INC | COM | | 942622200 | 3695 | 80300 | SH | DEFINED |
| WATSON PHARMACEUTICALS INC | COM | | 942683103 | 785 | 30000 | SH | DEFINED |
| WATSON WYATT WORLDWIDE INC | CL A | | 942712100 | 6138 | 150000 | SH | DEFINED |
| WATTS WATER TECHNOLOGIES INC | CL A | | 942749102 | 3236 | 101900 | SH | DEFINED |
| WEATHERFORD INTERNATIONAL LT | COM | | G95089101 | 4823 | 115600 | SH | DEFINED |
| WEBMD CORP | NOTE | 1.750% 6/1 | 94769MAE5 | 286 | 300000 | PRN | DEFINED |
| WELLCARE HEALTH PLANS INC | COM | | 94946T106 | 3398 | 60000 | SH | DEFINED |
| WELLPOINT INC | COM | | 94973V107 | 11530 | 149648 | SH | DEFINED |
| WELLS FARGO & CO NEW | COM | | 949746101 | 9599 | 265320 | SH | DEFINED |
| WENDYS INTL INC | COM | | 950590109 | 1206 | 18000 | SH | DEFINED |
| WESCO INTL INC | COM | | 95082P105 | 9006 | 155200 | SH | DEFINED |
| WEST CORP | COM | | 952355105 | 1338 | 27700 | SH | DEFINED |
| WEST PHARMACEUTICAL SVSC INC | COM | | 955306105 | 3723 | 94800 | SH | DEFINED |
| WESTAR ENERGY INC | COM | | 95709T100 | 823 | 35000 | SH | DEFINED |
| WESTERN DIGITAL CORP | COM | | 958102105 | 751 | 41500 | SH | DEFINED |
| WHITNEY HLDG CORP | COM | | 966612103 | 769 | 21500 | SH | DEFINED |
| WILD OATS MARKETS INC | COM | | 96808B107 | 265 | 16400 | SH | DEFINED |
| WILEY JOHN & SONS INC | CL A | | 968223206 | 594 | 16500 | SH | DEFINED |
| WILMINGTON TRUST CORP | COM | | 971807102 | 1426 | 32000 | SH | DEFINED |
| WILSHIRE BANCORP INC | COM | | 97186T108 | 204 | 10700 | SH | DEFINED |
| WIMM BILL DANN FOODS OJSC | SPONSORED ADR | | 97263M109 | 423 | 9500 | SH | DEFINED |
| WITNESS SYS INC | COM | | 977424100 | 2608 | 148800 | SH | DEFINED |
| WOLVERINE WORLD WIDE INC | COM | | 978097103 | 4641 | 163950 | SH | DEFINED |
| WORLD FUEL SVCS CORP | COM | | 981475106 | 5052 | 124900 | SH | DEFINED |
| WSFS FINL CORP | COM | | 929328102 | 902 | 14500 | SH | DEFINED |
| WYETH | COM | | 983024100 | 1271 | 25000 | SH | DEFINED |
| WYETH | DBCV | 1/1 | 983024AD2 | 327 | 300000 | PRN | DEFINED |
| XCEL ENERGY INC | COM | | 98389B100 | 929 | 45000 | SH | DEFINED |
| XEROX CORP | COM | | 984121103 | 3781 | 243000 | SH | DEFINED |
| XTO ENERGY INC | COM | | 98385X106 | 8591 | 203906 | SH | DEFINED |
| YAHOO INC | FRNT | 4/0 | 984332AB2 | 130 | 100000 | PRN | DEFINED |

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|----------------------|------|------------|-----------|------|--------|-----|---------|
| YELLOW ROADWAY CORP | NOTE | 3.375%11/2 | 985577AB1 | 113 | 100000 | PRN | DEFINED |
| YRC WORLDWIDE INC | COM | | 984249102 | 950 | 25650 | SH | DEFINED |
| ZENITH NATL INS CORP | COM | | 989390109 | 3038 | 76150 | SH | DEFINED |
| ZIMMER HLDGS INC | COM | | 98956P102 | 1303 | 19300 | SH | DEFINED |