

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

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

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

Form 13F

Form 13F COVER PAGE

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

Check here if Amendment [ ]; Amendment Number:  
This Amendment (Check only one.): [ ] is a restatement.  
[ ] adds new holdings entries.

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-00401

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

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

Signature, Place, and Date of Signing:

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

Report Type (Check only one.):

[ X] 13F HOLDINGS REPORT.  
[ ] 13F NOTICE.  
[ ] 13F COMBINATION REPORT.

FORM 13F SUMMARY PAGE

Report Summary:

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

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

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

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

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

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

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

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

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

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



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

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

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

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

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

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

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

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



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