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CNA FINANCIAL CORP  
Form 13F-HR  
August 14, 2009

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30,2009

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

Institutional Investment Manager Filing this Report:

Name: CNA Financial Corporation  
Address: 333 S. Wabash  
Chicago,IL 60604

13F File Number: 28-346

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: Lynne Gugenheim  
Title: Senior Vice President and Deputy General Counsel  
Phone: (312) 822 4921  
Signature, Place, and Date of Signing:  
August 14,2009  
Chicago, Illinois,60685  
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE  
ACT OF 1934

Assets reported herein are described as having shared investment discretion among Loews Corporation, CNA Financial Corporation,The Continental Corporation, Continental Casualty Company and Continental Assurance Company. Each of the foregoing entities specifically disclaims ownership of any securities in this report which are not beneficially owned by that entity and states that such assets are solely under the control of its board of directors. The characterization of shared investment discretion with parent holding companies is made solely as a consequence of SEC interpretations regarding control of the subsidiary through share ownership. Loews Corporation owns approximately 90% of the outstanding shares of CNA Financial Corporation; CNA Financial Corporation owns 100% of the outstanding shares of Continental Casualty Company and The Continental Corporation; and Continental Casualty Company owns 100% of the outstanding shares of Continental Assurance Company. Loews Corporation will report separately on securities over which it has investment discretion which are not part of this report.

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 590

Form 13F Information Table Value Total: 720,817 (in thousands)

List of Other Included Managers:

No.	13F File Number	Name
1	28-172	The Continental Corporation
2	28-217	Loews Corporation
3	28-386	Continental Assurance Company
4	28-387	Continental Casualty Company
5	28-12384	Swank Energy Income Advisors, LP

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	Column 9:
Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
3M CO	COM	88579Y101	5,494	91,410	SH		DEFINED	1,2,4
ABBOTT LABORATORIES	COM	002824100	921	19,580	SH		DEFINED	1,2,4
ABERCROMBIE & FITCH CO-CL A	CL A	002896207	4	170	SH		DEFINED	1,2,4
ACE LTD	SHS	H0023R105	29	660	SH		DEFINED	1,2,4
ADAPTEC INC	COM	00651F108	83	31,500	SH		DEFINED	1,2,4
ADOBE SYSTEMS INC	COM	00724F101	30	1,060	SH		DEFINED	1,2,4
ADVANCED MICRO DEVICES	COM	007903107	5	1,200	SH		DEFINED	1,2,4
AES CORP	COM	00130H105	15	1,330	SH		DEFINED	1,2,4
AETNA INC	COM	00817Y108	505	20,140	SH		DEFINED	1,2,4
AFFILIATED COMPUTER SVCS-A	CL A	008190100	656	14,765	SH		DEFINED	1,2,4
AFLAC INC	COM	001055102	30	950	SH		DEFINED	1,2,4
AFTERMARKET TECHNOLOGY CORP	COM	00211W104	376	25,950	SH		DEFINED	1,2,4
AGILENT TECHNOLOGIES INC	COM	00846U101	15	730	SH		DEFINED	1,2,4
AIR PRODUCTS & CHEMICALS INCCOM	COM	009158106	28	430	SH		DEFINED	1,2,4
AKAMAI TECHNOLOGIES	COM	00971T101	6	330	SH		DEFINED	1,2,4

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Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ALCATEL-LUCENT-SPONSORED	ADRSPONSORE	013904305	1,348	543,425	SH		DEFINED	1,2,4
ALCOA INC	COM	013817101	17	1,620	SH		DEFINED	1,2,4
ALCON INC	COM SHS	H01301102	163	1,400	SH		DEFINED	1,2
ALLEGHENY ENERGY INC	COM	017361106	9	340	SH		DEFINED	1,2,4
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	7	200	SH		DEFINED	1,2,4
ALLERGAN INC	COM	018490102	29	610	SH		DEFINED	1,2,4
ALLSTATE CORPORATION	COM	020002101	1,494	61,245	SH		DEFINED	1,2,4
ALTERA CORPORATION	COM	021441100	10	610	SH		DEFINED	1,2,4
ALTRIA GROUP INC	COM	02209S103	69	4,200	SH		DEFINED	1,2,4
AMAZON.COM INC	COM	023135106	52	620	SH		DEFINED	1,2,4
AMBAC FINANCIAL GROUP INC	COM	023139108	1	570	SH		DEFINED	1,2,4
AMEREN CORPORATION	COM	023608102	10	420	SH		DEFINED	1,2,4
AMERICAN CAPITAL LTD	COM	02503Y103	1	390	SH		DEFINED	1,2,4
AMERICAN ELECT PWR INC	COM	025537101	839	29,030	SH		DEFINED	1,2,4
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	752	134,725	SH		DEFINED	1,2,4

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Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
AMERICAN EXPRESS CO	COM	025816109	54	2,310	SH		DEFINED	1,2,4
AMERICAN NATIONAL INSURANCE	COM	028591105	408	5,400	SH		DEFINED	1,2,4
AMERICAN TOWER CORP-CL A	CL A	029912201	26	810	SH		DEFINED	1,2,4
AMERIPRISE FINANCIAL INC	COM	03076C106	11	450	SH		DEFINED	1,2,4
AMERISOURCEBERGEN CORP	COM	03073E105	12	660	SH		DEFINED	1,2,4
AMGEN INC	COM	031162100	115	2,170	SH		DEFINED	1,2,4
ANADARKO PETROLEUM CORP	COM	032511107	11,593	255,410	SH		DEFINED	1,2,4
ANALOG DEVICES INC	COM	032654105	15	590	SH		DEFINED	1,2,4
ANSYS INC	COM	03662Q105	150	4,824	SH		DEFINED	1,2,4
AON CORP	COM	037389103	23	610	SH		DEFINED	1,2,4
APACHE CORP	COM	037411105	5,526	76,595	SH		DEFINED	1,2,4
APARTMENT INVT & MGMT CO -A	CL A	03748R101	2	256	SH		DEFINED	1,2,4
APOLLO GROUP INC-CL A	CL A	037604105	20	280	SH		DEFINED	1,2,4
APPLE INC	COM	037833100	251	1,760	SH		DEFINED	1,2,4
APPLIED MATERIALS INC	COM	038222105	496	45,190	SH		DEFINED	1,2,4

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Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs

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Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs
ARCHER-DANIELS-MIDLAND CO	COM	039483102	34	1,280	SH		DEFINED	1,2,4
ARGO GROUP INTERNATIONAL	COM	G0464B107	849	30,075	SH		DEFINED	1,2,4
ARMSTRONG WORLD INDUSTRIES	COM	04247X102	327	19,825	SH		DEFINED	1,2,4
ARTHUR J GALLAGHER & CO	COM	363576109	217	10,175	SH		DEFINED	1,2,4
ASHLAND INC	COM	044209104	4	130	SH		DEFINED	1,2,4
ASSURANT INC	COM	04621X108	5	190	SH		DEFINED	1,2,4
AT&T INC	COM	00206R102	299	12,035	SH		DEFINED	1,2,4
AUTODESK INC	COM	052769106	9	460	SH		DEFINED	1,2,4
AUTOMATIC DATA PROCESSING	COM	053015103	37	1,040	SH		DEFINED	1,2,4
AUTONATION INC	COM	05329W102	5	260	SH		DEFINED	1,2,4
AUTOZONE INC	COM	053332102	14	90	SH		DEFINED	1,2,4
AVALONBAY COMMUNITIES INC	COM	053484101	9	165	SH		DEFINED	1,2,4
AVERY DENNISON CORP	COM	053611109	5	210	SH		DEFINED	1,2,4
AVNET INC	COM	053807103	1,683	80,025	SH		DEFINED	1,2,4
AVON PRODUCTS INC	COM	054303102	1,060	41,125	SH		DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
BAKER HUGHES INC	COM	057224107	23	620	SH		DEFINED	1,2,4
BALL CORP	COM	058498106	9	200	SH		DEFINED	1,2,4
BANCO SANTANDER SA-SPON ADR	ADR	05964H105	4	302	SH		DEFINED	1,2,4
BANK OF AMERICA CORP	COM	060505104	2,544	192,749	SH		DEFINED	1,2,4
BANK OF NEW YORK MELLON CORP	COM	064058100	2,061	70,313	SH		DEFINED	1,2,4
BARRICK GOLD CORP	COM	067901108	4,235	126,231	SH		DEFINED	1,2,4
BAXTER INTERNATIONAL INC	COM	071813109	597	11,270	SH		DEFINED	1,2,4
BB&T CORP	COM	054937107	24	1,090	SH		DEFINED	1,2,4
BECTON DICKINSON AND CO	COM	075887109	35	490	SH		DEFINED	1,2,4
BED BATH & BEYOND INC	COM	075896100	16	520	SH		DEFINED	1,2,4
BEMIS COMPANY	COM	081437105	5	200	SH		DEFINED	1,2,4
BEST BUY CO INC	COM	086516101	23	700	SH		DEFINED	1,2,4
BIG LOTS INC	COM	089302103	3	160	SH		DEFINED	1,2,4
BIOGEN IDEC INC	COM	09062X103	27	600	SH		DEFINED	1,2,4
BJ SERVICES CO	COM	055482103	837	61,405	SH		DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
BLACK & DECKER MFG CO	COM	091797100	904	31,545	SH		DEFINED	1,2,4
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	463	38,900	SH		DEFINED	1,2,4
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,322	116,400	SH		DEFINED	1,2,4
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	599	55,900	SH		DEFINED	1,2,4
BLOUNT INTERNATIONAL INC	COM	095180105	459	53,325	SH		DEFINED	1,2,4
BMC SOFTWARE INC	COM	055921100	13	380	SH		DEFINED	1,2,4
BOEING COMPANY	COM	097023105	1,938	45,605	SH		DEFINED	1,2,4
BOSTON PROPERTIES INC	COM	101121101	11	240	SH		DEFINED	1,2,4
BOSTON SCIENTIFIC CORP	COM	101137107	27	2,669	SH		DEFINED	1,2,4

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BRADY CORPORATION - CL A	CL A	104674106	467	18,600	SH	DEFINED	1,2,4
BRISTOL-MYERS SQUIBB CO	COM	110122108	80	3,940	SH	DEFINED	1,2,4
BROADCOM CORP-CL A	CL A	111320107	23	930	SH	DEFINED	1,2,4
BROWN-FORMAN CORP-CLASS B	CL B	115637209	9	212	SH	DEFINED	1,2,4
BRUNSWICK CORP	COM	117043109	1	170	SH	DEFINED	1,2,4
BURLINGTON NORTHERN SANTA FE	FECOM	12189T104	43	590	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	18	340	SH	DEFINED	1,2,4
CA INC	COM	12673P105	14	780	SH	DEFINED	1,2,4
CALPINE CORP	COM	131347304	1,123	100,750	SH	DEFINED	1,2,4
CAMERON INTERNATIONAL CORP	COM	13342B105	12	440	SH	DEFINED	1,2,4
CAMPBELL SOUP CO	COM	134429109	13	440	SH	DEFINED	1,2,4
CAPITAL ONE FINANCIAL CORP	COM	14040H105	862	39,376	SH	DEFINED	1,2,4
CARDINAL HEALTH INC	COM	14149Y108	1,432	46,860	SH	DEFINED	1,2,4
CARNIVAL CORP	PAIRED	C143658300	22	870	SH	DEFINED	1,2,4
CATERPILLAR INC	COM	149123101	41	1,250	SH	DEFINED	1,2,4
CB RICHARD ELLIS GROUP INC-ACL A	COM	12497T101	3	340	SH	DEFINED	1,2,4
CBS CORP-CLASS B NON VOTING	CL B	124857202	9	1,350	SH	DEFINED	1,2,4
CELGENE CORP	COM	151020104	42	870	SH	DEFINED	1,2,4
CENTERPOINT ENERGY INC	COM	15189T107	7	650	SH	DEFINED	1,2,4
CENTEX CORP	COM	152312104	2	240	SH	DEFINED	1,2,4
CENTURYTEL INC	COM	156700106	6	210	SH	DEFINED	1,2,4

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Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
CHARLES RIVER LABORATORIES	COM	159864107	849	25,150	SH	DEFINED	1,2,4
CHEMICAL FINANCIAL CORP	COM	163731102	556	27,925	SH	DEFINED	1,2,4
CHESAPEAKE ENERGY CORP	COM	165167107	19	960	SH	DEFINED	1,2,4
CHEVRON CORP	COM	166764100	274	4,140	SH	DEFINED	1,2,4
CHUBB CORP	COM	171232101	30	740	SH	DEFINED	1,2,4
CIBER INC	COM	17163B102	540	174,300	SH	DEFINED	1,2,4
CIENA CORP	COM	171779309	2	170	SH	DEFINED	1,2,4
CIGNA CORP	COM	125509109	13	560	SH	DEFINED	1,2,4
CINCINNATI FINANCIAL CORP	COM	172062101	7	330	SH	DEFINED	1,2,4
CINTAS CORP	COM	172908105	6	260	SH	DEFINED	1,2,4
CISCO SYSTEMS INC	COM	17275R102	1,004	53,880	SH	DEFINED	1,2,4
CIT GROUP INC	COM	125581108	1	290	SH	DEFINED	1,2,4
CITIGROUP INC	COM	172967101	305	102,757	SH	DEFINED	1,2,4
CITRIX SYSTEMS INC	COM	177376100	12	370	SH	DEFINED	1,2,4
CLOROX COMPANY	COM	189054109	16	280	SH	DEFINED	1,2,4

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Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
CME GROUP INC	COM	12572Q105	34	110	SH		DEFINED 1,2,4
CMS ENERGY CORP	COM	125896100	5	440	SH		DEFINED 1,2,4
CNA SURETY CORPORATION	COM	12612L108	369,965	27,425,147	SH		DEFINED 1,2,4
COACH INC	COM	189754104	19	700	SH		DEFINED 1,2,4
COCA COLA CO	COM	191216100	590	12,290	SH		DEFINED 1,2,4
COCA-COLA ENTERPRISES	COM	191219104	9	570	SH		DEFINED 1,2,4
COGNIZANT TECH SOLUTIONS-A	CL A	192446102	15	580	SH		DEFINED 1,2,4
COLGATE-PALMOLIVE CO	COM	194162103	72	1,020	SH		DEFINED 1,2,4
COMCAST CORP CL A SPL	CL A	20030N200	1,214	86,070	SH		DEFINED 1,2,4
COMCAST CORP-CL A	CL A	20030N101	857	59,300	SH		DEFINED 1,2,4
COMERICA INC	COM	200340107	974	46,050	SH		DEFINED 1,2,4
COMPUTER ASSOCIATES INTL INCCOM	COM	12673P105	1,475	84,652	SH		DEFINED 1,2,4
COMPUTER SCIENCES CORP	COM	205363104	13	300	SH		DEFINED 1,2,4
COMPUWARE CORP	COM	205638109	4	540	SH		DEFINED 1,2,4
CONAGRA FOODS INC	COM	205887102	18	970	SH		DEFINED 1,2,4

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CONMED CORP	COM	207410101	104	6,700	SH		DEFINED 1,2,4
CONOCOPHILLIPS	COM	20825C104	131	3,120	SH		DEFINED 1,2,4
CONSECO INC	COM	208464883	140	59,250	SH		DEFINED 1,2,4
CONSOL ENERGY INC	COM	20854P109	13	370	SH		DEFINED 1,2,4
CONSOLIDATED EDISON INC	COM	209115104	20	540	SH		DEFINED 1,2,4
CONSTELLATION BRANDS INC-A	CL A	21036P108	5	380	SH		DEFINED 1,2,4
CONSTELLATION ENERGY GROUP	COM	210371100	10	360	SH		DEFINED 1,2,4
CONSTELLATION ENERGY PARTNERCOM	COM	21038E101	434	180,260	SH		DEFINED 1,2,4
CONVERGYS CORP	COM	212485106	2	250	SH		DEFINED 1,2,4
CON-WAY INC	COM	205944101	316	8,950	SH		DEFINED 1,2,4
COOPER INDUSTRIES LTD-CL A	CL A	G24182100	11	350	SH		DEFINED 1,2,4
CORNING INC.	COM	219350105	613	38,140	SH		DEFINED 1,2,4
COSTCO WHOLESALE CORP	COM	22160K105	40	870	SH		DEFINED 1,2,4
COVENTRY HEALTH CARE INC	COM	222862104	6	310	SH		DEFINED 1,2,4
COVIDIEN PLC	SHS	G2554F105	1,884	50,322	SH		DEFINED 1,2,4

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Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
CR BARD INC	COM	067383109	15	200	SH		DEFINED 1,2,4
CSX CORP.	COM	126408103	1,275	36,810	SH		DEFINED 1,2,4
CUMMINS INC	COM	231021106	14	410	SH		DEFINED 1,2,4

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CVS CAREMARK CORP	COM	126650100	888	27,858	SH	DEFINED	1,2,4
DANAHER CORP	COM	235851102	31	510	SH	DEFINED	1,2,4
DARDEN RESTAURANTS INC	COM	237194105	10	290	SH	DEFINED	1,2,4
DEAN FOODS CO	COM	242370104	6	300	SH	DEFINED	1,2,4
DEERE & CO	COM	244199105	5,828	145,870	SH	DEFINED	1,2,4
DELL COMPUTER CORP	COM	24702R101	1,374	100,045	SH	DEFINED	1,2,4
DELPHI FINANCIAL GROUP-CL A	CL A	247131105	671	34,538	SH	DEFINED	1,2,4
DELTA AIR LINES INC	COM	247361702	808	139,477	SH	DEFINED	1,2,4
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1	255	SH	DEFINED	1,2,4
DEVON ENERGY CORPORATION	COM	25179M103	3,038	55,740	SH	DEFINED	1,2,4
DIAMONDROCK HOSPITALITY CO	COM	252784301	237	37,925	SH	DEFINED	1,2,4
DILLARDS INC-CL A	CL A	254067101	1	110	SH	DEFINED	1,2,4

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DIODES INC	COM	254543101	240	15,325	SH		DEFINED	1,2,4
DIRECTV GROUP INC/THE	COM	25459L106	35	1,420	SH		DEFINED	1,2,4
DISCOVER FINANCIAL SERVICES	COM	254709108	10	950	SH		DEFINED	1,2,4
DOMINION RESOURCES INC/VA	COM	25746U109	34	1,020	SH		DEFINED	1,2,4
DOVER CORP	COM	260003108	13	380	SH		DEFINED	1,2,4
DOW CHEMICAL	COM	260543103	30	1,870	SH		DEFINED	1,2,4
DR HORTON INC	COM	23331A109	5	540	SH		DEFINED	1,2,4
DRESS BARN INC	COM	261570105	236	16,526	SH		DEFINED	1,2,4
DRESSER-RAND GROUP INC	COM	261608103	568	21,760	SH		DEFINED	1,2,4
DREW INDUSTRIES INC	COM	26168L205	245	20,100	SH		DEFINED	1,2,4
DTE ENERGY COMPANY	COM	233331107	8	260	SH		DEFINED	1,2,4
DU PONT (E.I.) DE NEMOURS	COM	263534109	46	1,790	SH		DEFINED	1,2,4
DUKE ENERGY CORP	COM	26441C105	37	2,518	SH		DEFINED	1,2,4
DYNEGY INC-CL A	CL A	26817G102	2,688	1,184,160	SH		DEFINED	1,2,4
E*TRADE FINANCIAL CORP	COM	269246104	1	920	SH		DEFINED	1,2,4

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EASTMAN CHEMICAL COMPANY	COM	277432100	6	160	SH		DEFINED	1,2,4
EASTMAN KODAK CO	COM	277461109	2	570	SH		DEFINED	1,2,4
EATON CORP	COM	278058102	15	330	SH		DEFINED	1,2,4
EBAY INC	COM	278642103	38	2,220	SH		DEFINED	1,2,4
ECOLAB INC	COM	278865100	14	350	SH		DEFINED	1,2,4
EDISON INTERNATIONAL	COM	281020107	20	650	SH		DEFINED	1,2,4
EL PASO CORP	COM	28336L109	13	1,390	SH		DEFINED	1,2,4
EL PASO PIPELINE PARTNERS LP	COM	283702108	7,233	412,600	SH		DEFINED	1,2,4
ELECTRONIC ARTS INC	COM	285512109	14	630	SH		DEFINED	1,2,4
ELI LILLY & CO	COM	532457108	68	1,970	SH		DEFINED	1,2,4
EMBARQ CORP	COM	29078E105	13	306	SH		DEFINED	1,2,4
EMC CORPORATION	COM	268648102	1,212	92,540	SH		DEFINED	1,2,4
EMERSON ELECTRIC CO	COM	291011104	51	1,570	SH		DEFINED	1,2,4

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ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	6,989	181,148	SH	DEFINED	1,2,4,5
ENCANA CORP	COM	292505104	2,968	60,000	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
ENSCO INTERNATIONAL INC	COM	26874Q100	2,991	85,790	SH		DEFINED	1,2,4
ENTERGY CORP	COM	29364G103	29	380	SH		DEFINED	1,2,4
EOG RESOURCES INC	COM	26875P101	34	500	SH		DEFINED	1,2,4
EQUIFAX INC	COM	294429105	7	260	SH		DEFINED	1,2,4
EQUITY RESIDENTIAL	INT	29476L107	12	540	SH		DEFINED	1,2,4
ESTEE LAUDER COMPANIES-CL A	CL A	518439104	8	230	SH		DEFINED	1,2,4
EVERCORE PARTNERS INC-CL A	CL A	29977A105	58	2,977	SH		DEFINED	1,2,4
EVEREST RE GROUP LTD	COM	G3223R108	1,575	22,000	SH		DEFINED	1,2,4
EW SCRIPPS CO-CL A	CL A	811054402	0	59	SH		DEFINED	1,2,4
EXELON CORP	COM	30161N101	887	17,320	SH		DEFINED	1,2,4
EXPEDIA INC	COM	30212P105	6	410	SH		DEFINED	1,2,4
EXPEDITORS INTL WASH INC	COM	302130109	14	430	SH		DEFINED	1,2,4
EXPRESS SCRIPTS INC	COM	302182100	35	510	SH		DEFINED	1,2,4
EXXON MOBIL CORP	COM	30231G102	1,864	26,670	SH		DEFINED	1,2,4
FAMILY DOLLAR STORES	COM	307000109	8	280	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
FANNIE MAE	COM	313586109	1	2,110	SH		DEFINED	1,2,4
FBL FINANCIAL GROUP INC-CL A	ACL A	30239F106	197	23,900	SH		DEFINED	1,2,4
FEDERATED INVESTORS INC-CL B	BCL B	314211103	4	170	SH		DEFINED	1,2,4
FEDEX CORP	COM	31428X106	34	620	SH		DEFINED	1,2,4
FIDELITY NATIONAL INFORMATION SERVICES INC	COM	31620M106	7	340	SH		DEFINED	1,2,4
FIFTH THIRD BANCORP	COM	316773100	8	1,060	SH		DEFINED	1,2,4
FIRST HORIZON NATIONAL CORP	COM	320517105	5	397	SH		DEFINED	1,2,4
FIRSTENERGY CORP	COM	337932107	24	610	SH		DEFINED	1,2,4
FISERV INC	COM	337738108	15	330	SH		DEFINED	1,2,4
FLUOR CORP	COM	343412102	18	360	SH		DEFINED	1,2,4
FORD MOTOR CO	COM	345370860	26	4,327	SH		DEFINED	1,2,4
FOREST LABORATORIES INC	COM	345838106	16	620	SH		DEFINED	1,2,4
FORTUNE BRANDS INC	COM	349631101	11	310	SH		DEFINED	1,2,4
FPL GROUP INC	COM	302571104	46	810	SH		DEFINED	1,2,4
FRANKLIN RESOURCES INC	COM	354613101	23	320	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
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Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
FREDDIE MAC	COM	313400301	1	1,290	SH		DEFINED	1,2,4
FREEMONT-MCMORAN COPPER	CL B	35671D857	39	771	SH		DEFINED	1,2,4
FRONTIER COMMUNICATIONS CORP	COM	35906A108	5	650	SH		DEFINED	1,2,4
GAMESTOP CORP-CLASS A	CL A	36467W109	7	320	SH		DEFINED	1,2,4
GANNETT CO	COM	364730101	2	460	SH		DEFINED	1,2,4
GAP INC/THE	COM	364760108	15	900	SH		DEFINED	1,2,4
GENERAL DYNAMICS CORP	COM	369550108	44	800	SH		DEFINED	1,2,4
GENERAL ELECTRIC CO	COM	369604103	269	22,910	SH		DEFINED	1,2,4
GENERAL MILLS INC	COM	370334104	38	670	SH		DEFINED	1,2,4
GENUINE PARTS CO	COM	372460105	11	330	SH		DEFINED	1,2,4
GENWORTH FINANCIAL INC-CL A	CL A	37247D106	6	860	SH		DEFINED	1,2,4
GENZYME CORP	COM	372917104	30	540	SH		DEFINED	1,2,4
GILDAN ACTIVEWEAR INC	COM	375916103	600	40,525	SH		DEFINED	1,2,4
GILEAD SCIENCES INC	COM	375558103	1,094	23,350	SH		DEFINED	1,2,4
GOLDMAN SACHS GROUP INC	COM	38141G104	116	790	SH		DEFINED	1,2,4

Column 1:                      Column 2:      Column 3:      Column 4:      Column 5:                      Column 6:      Column 7:      C

Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
GOODRICH CORP	COM	382388106	12	250	SH		DEFINED	1,2,4
GOODYEAR TIRE & RUBBER CO	COM	382550101	5	480	SH		DEFINED	1,2,4
GOOGLE INC-CL A	CL A	38259P508	3,596	8,530	SH		DEFINED	1,2,4
GRAY TELEVISION INC	COM	389375106	27	55,500	SH		DEFINED	1,2,4
GRIFFON CORPORATION	COM	398433102	826	99,319	SH		DEFINED	1,2,4
H&R BLOCK INC	COM	093671105	11	650	SH		DEFINED	1,2,4
HALLIBURTON COMPANY	COM	406216101	657	31,760	SH		DEFINED	1,2,4
HARLEY-DAVIDSON INC	COM	412822108	8	480	SH		DEFINED	1,2,4
HARMAN INTERNATIONAL	COM	413086109	508	27,045	SH		DEFINED	1,2,4
HARTE-HANKS INC	COM	416196103	957	103,475	SH		DEFINED	1,2,4
HARTFORD FINANCIAL SVCS GRP	COM	416515104	7	630	SH		DEFINED	1,2,4
HASBRO INC	COM	418056107	7	280	SH		DEFINED	1,2,4
HCP INC	COM	40414L109	10	470	SH		DEFINED	1,2,4
HEARTLAND PAYMENT SYSTEMS INCOM	COM	42235N108	280	29,275	SH		DEFINED	1,2,4
HERSHEY CO/THE	COM	427866108	12	340	SH		DEFINED	1,2,4

Column 1:                      Column 2:      Column 3:      Column 4:      Column 5:                      Column 6:      Column 7:      C

Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
HESS CORP	COM	42809H107	579	10,780	SH		DEFINED	1,2,4
HEWLETT-PACKARD CO.	COM	428236103	8,693	224,920	SH		DEFINED	1,2,4
HILAND HOLDINGS GP LP	INT	43129M107	370	160,656	SH		DEFINED	1,2,4,5
HJ HEINZ CO	COM	423074103	22	630	SH		DEFINED	1,2,4
HOME DEPOT INC	COM	437076102	1,111	47,010	SH		DEFINED	1,2,4
HONEYWELL INTERNATIONAL INC	COM	438516106	47	1,490	SH		DEFINED	1,2,4
HORIZON LINES INC-CL	COM	44044K101	115	28,450	SH		DEFINED	1,2,4

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HORMEL FOODS CORP	COM	440452100	69	2,000	SH	DEFINED	1,2
HOSPIRA INC	COM	441060100	12	320	SH	DEFINED	1,2,4
HOST HOTELS & RESORTS INC	COM	44107P104	9	1,040	SH	DEFINED	1,2,4
HSN INC	COM	404303109	1	72	SH	DEFINED	1,2,4
HUDSON CITY BANCORP INC	COM	443683107	14	1,030	SH	DEFINED	1,2,4
HUMANA INC	COM	444859102	11	340	SH	DEFINED	1,2,4
HUNTINGTON BANCSHARES INC	COM	446150104	3	730	SH	DEFINED	1,2,4
IAC/INTERACTIVECORP	COM	44919P508	3	180	SH	DEFINED	1,2,4

Column 1:                      Column 2:      Column 3:      Column 4:      Column 5:                      Column 6:      Column 7:      Column 8:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
ILLINOIS TOOL WORKS	COM	452308109	30	800	SH		DEFINED	1,2,4
IMS HEALTH INC	COM	449934108	1,054	82,960	SH		DEFINED	1,2,4
INERGY LP	LTD PART	456615103	892	35,000	SH		DEFINED	1,2,4,5
INGERSOLL RAND CO	CL A	G4776G101	3,171	151,699	SH		DEFINED	1,2,4
INSIGHT ENTERPRISES INC	COM	45765U103	204	21,100	SH		DEFINED	1,2,4
INTEGRYS ENERGY GROUP INC	COM	45822P105	5	159	SH		DEFINED	1,2,4
INTEL CORP	COM	458140100	191	11,540	SH		DEFINED	1,2,4
INTERCONTINENTALEXCHANGE INC	COM	45865V100	16	140	SH		DEFINED	1,2,4
INTERNATIONAL BUSINESS MACH	COM	459200101	13,065	125,120	SH		DEFINED	1,2,4
INTERNATIONAL PAPER CO	COM	460146103	13	850	SH		DEFINED	1,2,4
INTERPUBLIC GROUP OF COS INC	COM	460690100	5	934	SH		DEFINED	1,2,4
INTERVAL LEISURE GROUP	COM	46113M108	1	72	SH		DEFINED	1,2,4
INTL BUSINESS MACHINES CORP	COM	459200101	288	2,760	SH		DEFINED	1,2,4
INTL FLAVORS & FRAGRANCES	COM	459506101	5	160	SH		DEFINED	1,2,4
INTL GAME TECHNOLOGY	COM	459902102	10	620	SH		DEFINED	1,2,4

Column 1:                      Column 2:      Column 3:      Column 4:      Column 5:                      Column 6:      Column 7:      Column 8:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
INTUIT INC	COM	461202103	18	650	SH		DEFINED	1,2,4
INTUITIVE SURGICAL INC	COM	46120E602	13	80	SH		DEFINED	1,2,4
IPC HOLDINGS LTD	ORD	G4933P101	770	28,175	SH		DEFINED	1,2,4
ITT CORP	COM	450911102	16	360	SH		DEFINED	1,2,4
J.C. PENNY CO INC (HLDG CO)	COM	708160106	1,936	67,440	SH		DEFINED	1,2,4
JABIL CIRCUIT INC	COM	466313103	3	410	SH		DEFINED	1,2,4
JACOBS ENGINEERING GROUP INC	COM	469814107	11	250	SH		DEFINED	1,2,4
JANUS CAPITAL GROUP INC	COM	47102X105	3	290	SH		DEFINED	1,2,4
JDS UNIPHASE CORP	COM	46612J507	3	441	SH		DEFINED	1,2,4
JOHNSON & JOHNSON	COM	478160104	8,068	142,035	SH		DEFINED	1,2,4
JOHNSON CONTROLS INC	COM	478366107	26	1,180	SH		DEFINED	1,2,4
JONES APPAREL GROUP INC	COM	480074103	572	53,345	SH		DEFINED	1,2,4
JPMORGAN CHASE & CO	COM	46625H100	233	6,820	SH		DEFINED	1,2,4
JPMORGAN CHASE & COMPANY	COM	46625H100	1,613	47,300	SH		DEFINED	1,2,4
JUNIPER NETWORKS INC	COM	48203R104	25	1,040	SH		DEFINED	1,2,4

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Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
KB HOME	COM	48666K109	2	150	SH		DEFINED	1,2,4
KELLOGG CO	COM	487836108	24	520	SH		DEFINED	1,2,4
KELLY SERVICES INC -CL A	CL A	488152208	575	52,471	SH		DEFINED	1,2,4
KEYCORP	COM	493267108	4	790	SH		DEFINED	1,2,4
KIMBERLY-CLARK CORP	COM	494368103	44	840	SH		DEFINED	1,2,4
KIMCO REALTY CORP	COM	49446R109	5	500	SH		DEFINED	1,2,4
KINDER MORGAN ENERGY PRTNRS LTD PART		494550106	2,045	40,000	SH		DEFINED	1,2,4,5
KINDER MORGAN MANAGEMENT LLC SHS		49455U100	13,449	297,734	SH		DEFINED	1,2,4
KING PHARMACEUTICALS INC	COM	495582108	5	490	SH		DEFINED	1,2,4
KLA-TENCOR CORPORATION	COM	482480100	9	340	SH		DEFINED	1,2,4
KOHL'S CORP	COM	500255104	27	630	SH		DEFINED	1,2,4
KRAFT FOODS INC-CLASS A	CL A	50075N104	834	32,931	SH		DEFINED	1,2,4
KROGER CO	COM	501044101	30	1,340	SH		DEFINED	1,2,4
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	1,783	25,700	SH		DEFINED	1,2,4
LABORATORY CRP OF AMER HLDGSCOM		50540R409	15	220	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
LAM RESEARCH CORP	COM	512807108	496	19,075	SH		DEFINED	1,2,4
LEGG MASON INC	COM	524901105	7	270	SH		DEFINED	1,2,4
LEGGETT & PLATT INC	COM	524660107	5	330	SH		DEFINED	1,2,4
LENDER PROCESSING SERVICES	COM	52602E102	5	170	SH		DEFINED	1,2,4
LENNAR CORP-CL A	CL A	526057104	3	270	SH		DEFINED	1,2,4
LEUCADIA NATIONAL CORP	COM	527288104	7	340	SH		DEFINED	1,2,4
LEXMARK INTERNATIONAL INC-A	CL A	529771107	3	190	SH		DEFINED	1,2,4
LIFE TECHNOLOGIES CORP	COM	53217V109	6	146	SH		DEFINED	1,2,4
LIMITED BRANDS INC	COM	532716107	7	620	SH		DEFINED	1,2,4
LINCOLN NATIONAL CORP INDIANCOM		534187109	3,365	195,529	SH		DEFINED	1,2,4
LINEAR TECHNOLOGY CORP	COM	535678106	10	440	SH		DEFINED	1,2,4
LIZ CLAIBORNE INC	COM	539320101	1	190	SH		DEFINED	1,2,4
LOCKHEED MARTIN CORP	COM	539830109	56	690	SH		DEFINED	1,2,4
LOWES COS INC	COM	548661107	56	2,910	SH		DEFINED	1,2,4
LSI CORP	COM	502161102	6	1,310	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
M & T BANK CORP	COM	55261F104	8	160	SH		DEFINED	1,2,4

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MACYS INC	COM	55616P104	10	858	SH	DEFINED	1,2,4
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	4,734	225,000	SH	DEFINED	1,2,4,5
MAGELLAN MIDSTREAM PARTNERS UNIT LP	559080106	1,738	50,000	SH	DEFINED	1,2,4,5	
MAGNA INTERNATIONAL INC-CL ACL A	559222401	1,681	39,800	SH	DEFINED	1,2,4	
MANITOWOC COMPANY INC	COM	563571108	1	260	SH	DEFINED	1,2,4
MARATHON OIL CORP	COM	565849106	43	1,416	SH	DEFINED	1,2,4
MARKWEST ENERGY PARTNERS LP LTD PART	570759100	3,640	200,000	SH	DEFINED	1,2,4,5	
MARRIOTT INTERNATIONAL- CL ACL A	571903202	722	32,717	SH	DEFINED	1,2,4	
MARSH & MCLENNAN COS	COM	571748102	21	1,040	SH	DEFINED	1,2,4
MARSHALL & ILSLEY CORP	COM	571837103	2	520	SH	DEFINED	1,2,4
MASCO CORP	COM	574599106	7	720	SH	DEFINED	1,2,4
MASTERCARD INC-CLASS A	CL A	57636Q104	1,673	10,000	SH	DEFINED	1,2
MATTEL INC	COM	577081102	1,043	64,970	SH	DEFINED	1,2,4
MBIA INC	COM	55262C100	2	410	SH	DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: Column 8:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MCCORMICK & CO-NON VTG SHRS	COM	579780206	8	260	SH		DEFINED	1,2,4
MCDONALDS CORP	COM	580135101	132	2,300	SH		DEFINED	1,2,4
MCGRAW-HILL COMPANIES INC	COM	580645109	19	640	SH		DEFINED	1,2,4
MCKESSON CORP	COM	58155Q103	26	580	SH		DEFINED	1,2,4
MEADWESTVACO CORP	COM	583334107	6	350	SH		DEFINED	1,2,4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	48	1,042	SH		DEFINED	1,2,4
MEDIACOM COMMUNICATIONS CORPCL A	58446K105	1,278	250,000	SH	DEFINED	1,2,4		
MEDTRONIC INC	COM	585055106	148	4,240	SH		DEFINED	1,2,4
MEMC ELECTRONIC MATERIALS	COM	552715104	8	460	SH		DEFINED	1,2,4
MERCK & CO. INC.	COM	589331107	121	4,320	SH		DEFINED	1,2,4
MEREDITH CORP	COM	589433101	2	80	SH		DEFINED	1,2,4
METLIFE INC	COM	59156R108	43	1,420	SH		DEFINED	1,2,4
MGIC INVESTMENT CORP	COM	552848103	1	240	SH		DEFINED	1,2,4
MI DEVELOPMENTS INC-CLASS A	CL A	55304X104	351	46,300	SH		DEFINED	1,2,4
MICROCHIP TECHNOLOGY INC	COM	595017104	9	380	SH		DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: Column 8:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MICRON TECHNOLOGY INC	COM	595112103	8	1,510	SH		DEFINED	1,2,4
MICROSOFT CORP	COM	594918104	3,893	163,790	SH		DEFINED	1,2,4
MILLIPORE CORP	COM	601073109	8	110	SH		DEFINED	1,2,4
MOLEX INC	COM	608554101	4	280	SH		DEFINED	1,2,4
MOLSON COORS BREWING CO -B	CL B	60871R209	710	16,780	SH		DEFINED	1,2,4
MONSANTO CO	COM	61166W101	81	1,092	SH		DEFINED	1,2,4
MONSTER WORLDWIDE INC	COM	611742107	3	250	SH		DEFINED	1,2,4
MOODYS CORP	COM	615369105	11	410	SH		DEFINED	1,2,4
MORGAN ST DEAN WITTER DISCOVCOM	617446448	1,163	40,800	SH	DEFINED	1,2,4		
MORGAN STANLEY QUAL MUNI SECSECS	61745P585	326	28,600	SH	DEFINED	1,2,4		
MOTOROLA INC	COM	620076109	1,913	288,490	SH		DEFINED	1,2,4

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MURPHY OIL CORP	COM	626717102	21	380	SH	DEFINED	1,2,4
MYLAN INC	COM	628530107	8	600	SH	DEFINED	1,2,4
NABORS INDUSTRIES LTD	SHS	G6359F103	9	560	SH	DEFINED	1,2,4
NARA BANCORP INC	COM	63080P105	404	78,000	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
NATIONAL OILWELL VARCO INC	COM	637071101	27	830	SH	DEFINED	1,2,4
NATIONAL SEMICONDUCTOR CORP	COM	637640103	6	450	SH	DEFINED	1,2,4
NETAPP INC	COM	64110D104	13	680	SH	DEFINED	1,2,4
NEW YORK TIMES CO -CL A	CL A	650111107	1	200	SH	DEFINED	1,2,4
NEWELL RUBBERMAID INC	COM	651229106	6	550	SH	DEFINED	1,2,4
NEWMONT MINING CORP	COM	651639106	37	910	SH	DEFINED	1,2,4
NEWS CORP-CL A	CL A	65248E104	42	4,580	SH	DEFINED	1,2,4
NICOR INC	COM	654086107	3	90	SH	DEFINED	1,2,4
NIKE INC -CL B	CL B	654106103	40	770	SH	DEFINED	1,2,4
NISOURCE INC	COM	65473P105	6	540	SH	DEFINED	1,2,4
NOBLE CORP	NAMEN -AH5833N103		16	540	SH	DEFINED	1,2,4
NOBLE ENERGY INC	COM	655044105	21	350	SH	DEFINED	1,2,4
NORDSTROM INC	COM	655664100	460	23,110	SH	DEFINED	1,2,4
NORFOLK SOUTHERN CORP	COM	655844108	28	750	SH	DEFINED	1,2,4
NORTHERN TRUST CORP	COM	665859104	21	390	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
NORTHROP GRUMMAN CORP	COM	666807102	1,851	40,528	SH	DEFINED	1,2,4
NOVELL INC	COM	670006105	3	700	SH	DEFINED	1,2,4
NOVELLUS SYSTEMS INC	COM	670008101	3	200	SH	DEFINED	1,2,4
NUCOR CORP	COM	670346105	28	630	SH	DEFINED	1,2,4
NVIDIA CORP	COM	67066G104	13	1,110	SH	DEFINED	1,2,4
NYSE EURONEXT	COM	629491101	14	530	SH	DEFINED	1,2,4
OCCIDENTAL PETROLEUM CORP	COM	674599105	6,031	91,640	SH	DEFINED	1,2,4
OFFICE DEPOT INC	COM	676220106	2	540	SH	DEFINED	1,2,4
OFFICEMAX INC	COM	67622P101	1	150	SH	DEFINED	1,2,4
OMNICOM GROUP	COM	681919106	1,366	43,240	SH	DEFINED	1,2,4
ORACLE CORP	COM	68389X105	5,524	257,880	SH	DEFINED	1,2,4
P G & E CORP	COM	69331C108	27	710	SH	DEFINED	1,2,4
PACCAR INC	COM	693718108	24	730	SH	DEFINED	1,2,4
PACTIV CORPORATION	COM	695257105	6	260	SH	DEFINED	1,2,4
PALL CORP	COM	696429307	7	250	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
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1:	2:	3:	4:	5:	6:	7:	8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PARKER HANNIFIN CORP	COM	701094104	14	335	SH		DEFINED	1,2,4
PATTERSON COS INC	COM	703395103	6	260	SH		DEFINED	1,2,4
PAYCHEX INC	COM	704326107	16	650	SH		DEFINED	1,2,4
PEABODY ENERGY CORP	COM	704549104	16	540	SH		DEFINED	1,2,4
PEDIATRIX MEDICAL GROUP INC	COM	58502B106	328	7,775	SH		DEFINED	1,2,4
PEPCO HOLDINGS INC	COM	713291102	5	400	SH		DEFINED	1,2,4
PEPSI BOTTLING GROUP INC	COM	713409100	9	270	SH		DEFINED	1,2,4
PEPSICO INCORPORATED	COM	713448108	1,434	26,100	SH		DEFINED	1,2,4
PERKINELMER INC	COM	714046109	4	230	SH		DEFINED	1,2,4
PETROLEO BRASILEIRO S.A.-ADRADR	COM	71654V101	2,168	65,000	SH		DEFINED	1,2,4
PFIZER INC	COM	717081103	202	13,470	SH		DEFINED	1,2,4
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	749	12,500	SH		DEFINED	1,2
PHH CORP	COM	693320202	1,037	57,050	SH		DEFINED	1,2,4
PHILIP MORRIS INTERNATIONAL	COM	718172109	838	19,200	SH		DEFINED	1,2,4
PIKE ELECTRIC CORP	COM	721283109	565	46,925	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PINNACLE WEST CAPITAL	COM	723484101	6	200	SH		DEFINED	1,2,4
PITNEY-BOWES INC	COM	724479100	1,121	51,130	SH		DEFINED	1,2,4
PLAIMS ALL AMER PIPELINE LP	UNIT LP	726503105	6,114	143,700	SH		DEFINED	1,2,4,5
PLANTRONICS INC	COM	727493108	737	39,000	SH		DEFINED	1,2,4
PLUM CREEK TIMBER CO	COM	729251108	10	340	SH		DEFINED	1,2,4
PNC FINANCIAL SERVICES GROUP	COM	693475105	904	23,283	SH		DEFINED	1,2,4
POLO RALPH LAUREN CORP	CL A	731572103	6	120	SH		DEFINED	1,2,4
POPULAR INC	COM	733174106	520	236,250	SH		DEFINED	1,2,4
PPG INDUSTRIES INC	COM	693506107	14	330	SH		DEFINED	1,2,4
PPL CORPORATION	COM	69351T106	25	750	SH		DEFINED	1,2,4
PRAXAIR INC	COM	74005P104	1,466	20,630	SH		DEFINED	1,2,4
PRECISION CASTPARTS CORP	COM	740189105	20	280	SH		DEFINED	1,2,4
PRIDE INTERNATIONAL INC	COM	74153Q102	2,255	90,000	SH		DEFINED	1,2,4
PRINCIPAL FINANCIAL GROUP	COM	74251V102	10	520	SH		DEFINED	1,2,4
PROCTER & GAMBLE CO	COM	742718109	1,029	20,140	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PROGRESS ENERGY INC	COM	743263105	20	520	SH		DEFINED	1,2,4
PROGRESSIVE CORP	COM	743315103	20	1,350	SH		DEFINED	1,2,4
PROLOGIS	INT	743410102	4	520	SH		DEFINED	1,2,4
PRUDENTIAL FINANCIAL INC	COM	744320102	33	890	SH		DEFINED	1,2,4
PUBLIC SERVICE CO OF N MEX	COM	69349H107	658	61,475	SH		DEFINED	1,2,4

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PUBLIC SERVICE ENTERPRISE GPCOM	744573106	33	1,020	SH	DEFINED	1,2,4
PUBLIC STORAGE COM	74460D109	16	250	SH	DEFINED	1,2,4
PULTE HOMES INC COM	745867101	4	420	SH	DEFINED	1,2,4
QLOGIC CORP COM	747277101	3	260	SH	DEFINED	1,2,4
QUALCOMM INC COM	747525103	824	18,220	SH	DEFINED	1,2,4
QUEST DIAGNOSTICS COM	74834L100	18	320	SH	DEFINED	1,2,4
QUESTAR CORP COM	748356102	11	350	SH	DEFINED	1,2,4
QWEST COMMUNICATIONS INTL COM	749121109	522	125,810	SH	DEFINED	1,2,4
RADIOSHACK CORP COM	750438103	4	260	SH	DEFINED	1,2,4
RANGE RESOURCES CORP COM	75281A109	12	300	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
RAYTHEON COMPANY	COM	755111507	38	850	SH		DEFINED	1,2,4
REGENCY ENERGY PARTNERS LP	COM	75885Y107	5,762	395,715	SH		DEFINED	1,2,4,5
REGIONS FINANCIAL CORP	COM	7591EP100	6	1,380	SH		DEFINED	1,2,4
REGIS CORP	COM	758932107	580	33,325	SH		DEFINED	1,2,4
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1,461	31,400	SH		DEFINED	1,2,4
RENT-A-CENTER INC	COM	76009N100	523	29,350	SH		DEFINED	1,2,4
REPUBLIC SERVICES INC	COM	760759100	7	301	SH		DEFINED	1,2,4
REYNOLDS AMERICAN INC	COM	761713106	13	340	SH		DEFINED	1,2,4
ROBERT HALF INTL INC	COM	770323103	8	320	SH		DEFINED	1,2,4
ROCKWELL AUTOMATION INC	COM	773903109	10	300	SH		DEFINED	1,2,4
ROCKWELL COLLINS INC.	COM	774341101	14	330	SH		DEFINED	1,2,4
ROWAN COMPANIES INC	COM	779382100	4	220	SH		DEFINED	1,2,4
RR DONNELLEY & SONS CO	COM	257867101	5	430	SH		DEFINED	1,2,4
RYDER SYSTEM INC	COM	783549108	3	120	SH		DEFINED	1,2,4
SAFEWAY INC	COM	786514208	18	880	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
SANDISK CORP	COM	80004C101	510	34,685	SH		DEFINED	1,2,4
SARA LEE CORP	COM	803111103	14	1,410	SH		DEFINED	1,2,4
SCHERING-PLOUGH CORP	COM	806605101	81	3,230	SH		DEFINED	1,2,4
SCHLUMBERGER LIMITED	COM	806857108	746	13,790	SH		DEFINED	1,2
SCHWAB (CHARLES) CORP	COM	808513105	33	1,870	SH		DEFINED	1,2,4
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	931	34,225	SH		DEFINED	1,2,4
SCRIPPS NETWORKS INTER-CL A	COM	811065101	5	180	SH		DEFINED	1,2,4
SEALED AIR CORP	COM	81211K100	6	320	SH		DEFINED	1,2,4
SEALY CORP	COM	812139301	537	273,900	SH		DEFINED	1,2,4
SEARS HOLDINGS CORP	COM	812350106	1,171	17,610	SH		DEFINED	1,2,4
SEMPRA ENERGY	COM	816851109	1,491	30,045	SH		DEFINED	1,2,4
SHERWIN-WILLIAMS CO/THE	COM	824348106	11	200	SH		DEFINED	1,2,4
SIGMA-ALDRICH	COM	826552101	13	260	SH		DEFINED	1,2,4
SIMON PROPERTY GROUP INC	COM	828806109	24	464	SH		DEFINED	1,2,4
SKECHERS USA INC-CL A	CL A	830566105	864	88,450	SH		DEFINED	1,2,4

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Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
SLM CORP	COM	78442P106	10	930	SH		DEFINED 1,2,4
SMITH INTERNATIONAL INC	COM	832110100	10	400	SH		DEFINED 1,2,4
SNAP-ON INC	COM	833034101	3	120	SH		DEFINED 1,2,4
SOUTHERN CO	COM	842587107	47	1,520	SH		DEFINED 1,2,4
SOUTHWEST AIRLINES CO	COM	844741108	10	1,460	SH		DEFINED 1,2,4
SOUTHWESTERN ENERGY CO	COM	845467109	26	680	SH		DEFINED 1,2,4
SPDR GOLD TRUST	SHS	78463V107	27,354	300,000	SH		DEFINED 1,2,4
SPECTRA ENERGY CORP	COM	847560109	21	1,259	SH		DEFINED 1,2,4
SPECTRA ENERGY PARTNERS LP	COM	84756N109	3,083	143,400	SH		DEFINED 1,2,4
SPHERION CORPORATION	COM	848420105	146	35,450	SH		DEFINED 1,2,4
SPRINT NEXTEL CORP	COM	852061100	27	5,678	SH		DEFINED 1,2,4
ST JUDE MEDICAL INC	COM	790849103	850	20,690	SH		DEFINED 1,2,4
STANLEY WORKS/THE	COM	854616109	5	160	SH		DEFINED 1,2,4
STAPLES INC	COM	855030102	958	47,490	SH		DEFINED 1,2,4
STARBUCKS CORP	COM	855244109	48	3,450	SH		DEFINED 1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
STARWOOD HOTELS & RESORTS	COM	85590A401	8	380	SH		DEFINED 1,2,4
STATE STREET CORP	COM	857477103	545	11,550	SH		DEFINED 1,2,4
STRYKER CORP	COM	863667101	19	480	SH		DEFINED 1,2,4
SUN MICROSYSTEMS INC	COM	866810203	15	1,577	SH		DEFINED 1,2,4
SUNOCO INC	COM	86764P109	6	240	SH		DEFINED 1,2,4
SUNTRUST BANKS INC	COM	867914103	12	700	SH		DEFINED 1,2,4
SUPERVALU INC	COM	868536103	5	421	SH		DEFINED 1,2,4
SYMANTEC CORP	COM	871503108	26	1,684	SH		DEFINED 1,2,4
SYSCO CORP	COM	871829107	27	1,200	SH		DEFINED 1,2,4
T ROWE PRICE GROUP INC	COM	74144T108	22	530	SH		DEFINED 1,2,4
TALISMAN ENERGY INC	COM	87425E103	2,358	165,000	SH		DEFINED 1,2,4
TARGET CORP	COM	87612E106	64	1,630	SH		DEFINED 1,2,4
TC PIPELINES LP	COM	87233Q108	4,881	140,300	SH		DEFINED 1,2,4,5
TECH DATA CORP	COM	878237106	1,015	31,037	SH		DEFINED 1,2,4
TECO ENERGY INC	COM	872375100	5	420	SH		DEFINED 1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value	Shares or Principal	SH/ PRN	Put/ Call	Investment Discretion Mgrs



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Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs
TELLABS INC	COM	879664100	5	820	SH		DEFINED	1,2,4
TENET HEALTHCARE CORP	CL A	88033G100	3	940	SH		DEFINED	1,2,4
TERADATA CORP	COM	88076W103	8	360	SH		DEFINED	1,2,4
TERADYNE INC	COM	880770102	2	340	SH		DEFINED	1,2,4
TEREX CORP	COM	880779103	3	210	SH		DEFINED	1,2,4
TESORO CORP	COM	881609101	3	270	SH		DEFINED	1,2,4
TEVA PHARMACEUTICAL-SP ADR	ADR	881624209	7	137	SH		DEFINED	1,2,4
TEXAS INSTRUMENTS INC	COM	882508104	56	2,640	SH		DEFINED	1,2,4
TEXTRON INC	COM	883203101	5	500	SH		DEFINED	1,2,4
THERMO FISHER SCIENTIFIC INCCOM	COM	883556102	1,955	47,950	SH		DEFINED	1,2,4
TICKETMASTER ENTERTAINMENT	COM	88633P302	0	72	SH		DEFINED	1,2,4
TIFFANY & CO	COM	886547108	6	250	SH		DEFINED	1,2,4
TIME WARNER CABLE	CL A	88732J207	19	595	SH		DEFINED	1,2,4
TIME WARNER INC	COM	887317303	60	2,373	SH		DEFINED	1,2,4
TITANIUM METALS CORP	COM	888339207	2	190	SH		DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
TJX COMPANIES INC	COM	872540109	27	870	SH		DEFINED	1,2,4
TORCHMARK CORP	COM	891027104	980	26,455	SH		DEFINED	1,2,4
TOTAL SYSTEM SERVICES INC	COM	891906109	5	390	SH		DEFINED	1,2,4
TRANSOCEAN LTD	REG SHS	H8817H100	47	634	SH		DEFINED	1,2,4
TRAVELERS COS INC/THE	COM	89417E109	51	1,237	SH		DEFINED	1,2,4
TREE.COM INC	COM	894675107	0	11	SH		DEFINED	1,2,4
TREX COMPANY INC	COM	89531P105	741	55,425	SH		DEFINED	1,2,4
TYCO INTERNATIONAL LTD	SHS	H89128104	25	972	SH		DEFINED	1,2,4
TYSON FOODS INC-CL A	CL A	902494103	7	540	SH		DEFINED	1,2,4
UNILEVER NV	SHS	904784709	1,852	76,610	SH		DEFINED	1,2,4
UNION PACIFIC CORP	COM	907818108	54	1,040	SH		DEFINED	1,2,4
UNISYS CORP	COM	909214108	1	700	SH		DEFINED	1,2,4
UNITED NATIONAL GROUP LTD-A	COM	90933T109	603	125,866	SH		DEFINED	1,2,4
UNITED PARCEL SERVICE-CL B	CL B	911312106	103	2,060	SH		DEFINED	1,2,4
UNITED STATES STEEL CORP	COM	912909108	9	240	SH		DEFINED	1,2,4

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7:

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
UNITED STATIONERS INC	COM	913004107	489	14,025	SH		DEFINED	1,2,4
UNITED TECHNOLOGIES CORP.	COM	913017109	933	17,960	SH		DEFINED	1,2,4
UNITEDHEALTH GROUP INC	COM	91324P102	62	2,490	SH		DEFINED	1,2,4
UNIVERSAL CORP-VA	COM	913456109	403	12,175	SH		DEFINED	1,2,4
UNUM GROUP	COM	91529Y106	717	45,190	SH		DEFINED	1,2,4
US BANCORP	COM	902973304	62	3,450	SH		DEFINED	1,2,4
USX - MARATHON GROUP INC	COM	565849106	362	12,000	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	470	27,820	SH		DEFINED	1,2,4
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	9	250	SH		DEFINED	1,2,4

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VERISIGN INC	COM	92343E102	7	390	SH	DEFINED	1,2,4
VERIZON COMMUNICATIONS INC	COM	92343V104	176	5,720	SH	DEFINED	1,2,4
VF CORP	COM	918204108	10	180	SH	DEFINED	1,2,4
VIACOM INC-CLASS B	CL B	92553P201	29	1,280	SH	DEFINED	1,2,4
VIAD CORP	COM	92552R406	165	9,569	SH	DEFINED	1,2,4
VISA INC-CLASS A SHARES	CL A	92826C839	934	15,000	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
VORNADO REALTY TRUST	INT	929042109	12	277	SH	DEFINED	1,2,4
VULCAN MATERIALS CO	COM	929160109	9	220	SH	DEFINED	1,2,4
WALGREEN CO	COM	931422109	1,663	56,570	SH	DEFINED	1,2,4
WAL-MART STORES INC	COM	931142103	228	4,710	SH	DEFINED	1,2,4
WALT DISNEY CO/THE	COM	254687106	87	3,750	SH	DEFINED	1,2,4
WASHINGTON POST -CL B	CL B	939640108	7	20	SH	DEFINED	1,2,4
WASTE MANAGEMENT INC	COM	94106L109	28	990	SH	DEFINED	1,2,4
WATERS CORP	COM	941848103	10	200	SH	DEFINED	1,2,4
WATSON PHARMACEUTICALS INC	COM	942683103	7	210	SH	DEFINED	1,2,4
WEATHERFORD INTL LTD	REG	H27013103	457	23,350	SH	DEFINED	1,2,4
WEBSTER FINANCIAL CORP	COM	947890109	459	57,000	SH	DEFINED	1,2,4
WELLPOINT INC	COM	94973V107	1,139	22,380	SH	DEFINED	1,2,4
WELLS FARGO & CO	COM	949746101	180	7,414	SH	DEFINED	1,2,4
WENDYS/ARBYS GROUP INC-A	COM	950587105	2	558	SH	DEFINED	1,2,4
WESTERN UNION CO	COM	959802109	24	1,489	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
WEYERHAEUSER CO	COM	962166104	13	420	SH	DEFINED	1,2,4
WHIRLPOOL CORPORATION	COM	963320106	917	21,550	SH	DEFINED	1,2,4
WHOLE FOODS MARKET INC	COM	966837106	5	280	SH	DEFINED	1,2,4
WILLIAMS COS INC	COM	969457100	2,305	147,640	SH	DEFINED	1,2,4
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	6,433	250,000	SH	DEFINED	1,2,4
WINDSTREAM CORP	COM	97381W104	7	896	SH	DEFINED	1,2,4
WW GRAINGER INC	COM	384802104	11	140	SH	DEFINED	1,2,4
WYETH	COM	983024100	3,172	69,880	SH	DEFINED	1,2,4
WYETH	DCV	983024AD2	5,193	5,203,000	PRN	DEFINED	1,2,4
WYNDHAM WORLDWIDE CORP	COM	98310W108	4	350	SH	DEFINED	1,2,4
XCEL ENERGY INC	COM	98389B100	16	850	SH	DEFINED	1,2,4
XEROX CORP	COM	984121103	3,900	601,820	SH	DEFINED	1,2,4
XILINX INC	COM	983919101	12	570	SH	DEFINED	1,2,4
XL CAPITAL LTD -CLASS A	CL A	G98255105	4	350	SH	DEFINED	1,2,4
XTO ENERGY INC	COM	98385X106	39	1,015	SH	DEFINED	1,2,4

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Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
YAHOO! INC	COM	984332106	42	2,660	SH		DEFINED	1,2,4
YUM! BRANDS INC	COM	988498101	32	950	SH		DEFINED	1,2,4
ZIMMER HOLDINGS INC	COM	98956P102	941	22,095	SH		DEFINED	1,2,4
ZIONS BANCORPORATION	COM	989701107	2	210	SH		DEFINED	1,2,4
ZORAN CORP	COM	98975F101	259	23,794	SH		DEFINED	1,2,4