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CNA FINANCIAL CORP
Form 13F-HR
November 16, 2009

FORM 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

Name: 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:
November 16, 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: 587

Form 13F Information Table Value Total: 763,421 (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:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal SH/ Amount PRN	Put/ Call	Investment Discretion	Other Mgrs
3M CO	COM	88579Y101	164	2,226 SH		DEFINED	1,2,4
ABBOTT LABORATORIES	COM	002824100	1,064	21,505 SH		DEFINED	1,2,4
ABERCROMBIE & FITCH CO-CL A	CL A	002896207	616	18,720 SH		DEFINED	1,2,4
ADAPTEC INC	COM	00651F108	380	113,900 SH		DEFINED	1,2,4
ADOBE SYSTEMS INC	COM	00724F101	54	1,645 SH		DEFINED	1,2,4
ADVANCED MICRO DEVICES	COM	007903107	10	1,800 SH		DEFINED	1,2,4
AES CORP	COM	00130H105	31	2,111 SH		DEFINED	1,2,4
AETNA INC	COM	00817Y108	1,665	59,815 SH		DEFINED	1,2,4
AFFILIATED COMPUTER SVCS-A	CL A	008190100	808	14,915 SH		DEFINED	1,2,4
AFLAC INC	COM	001055102	66	1,548 SH		DEFINED	1,2,4
AFTERMARKET TECHNOLOGY CORP	COM	00211W104	513	25,950 SH		DEFINED	1,2,4
AGILENT TECHNOLOGIES INC	COM	00846U101	29	1,034 SH		DEFINED	1,2,4
AIR PRODUCTS & CHEMICALS INCCOM		009158106	51	652 SH		DEFINED	1,2,4
AK STEEL HOLDING CORP	COM	001547108	5	275 SH		DEFINED	1,2,4
AKAMAI TECHNOLOGIES	COM	00971T101	10	530 SH		DEFINED	1,2,4

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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
ALCATEL-LUCENT-SPONSORED ADR	SPONSORED ADR	013904305	2,053	457,225	SH		DEFINED	1,2,4
ALCOA INC	COM	013817101	41	3,145	SH		DEFINED	1,2,4
ALCON INC	COM SHS	H01301102	194	1,400	SH		DEFINED	1,2
ALLEGHENY ENERGY INC	COM	017361106	14	540	SH		DEFINED	1,2,4
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	9	250	SH		DEFINED	1,2,4
ALLERGAN INC	COM	018490102	54	960	SH		DEFINED	1,2,4
ALLSTATE CORPORATION	COM	020002101	1,894	61,845	SH		DEFINED	1,2,4
ALTERA CORPORATION	COM	021441100	19	935	SH		DEFINED	1,2,4
ALTRIA GROUP INC	COM	02209S103	118	6,627	SH		DEFINED	1,2,4
AMAZON.COM INC	COM	023135106	99	1,058	SH		DEFINED	1,2,4
AMEREN CORPORATION	COM	023608102	16	645	SH		DEFINED	1,2,4
AMERICAN ELECTRIC POWER	COM	025537101	924	29,805	SH		DEFINED	1,2,4
AMERICAN EQUITY INVT LIFE HLCOM	COM	025676206	946	134,725	SH		DEFINED	1,2,4
AMERICAN EXPRESS CO	COM	025816109	129	3,809	SH		DEFINED	1,2,4
AMERICAN INTERNATIONAL GROUP	COM	026874784	20	443	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
AMERICAN NATIONAL INSURANCE	COM	028591105	460	5,400	SH		DEFINED	1,2,4
AMERICAN TOWER CORP-CL A	CL A	029912201	47	1,285	SH		DEFINED	1,2,4
AMERIPRISE FINANCIAL INC	COM	03076C106	31	850	SH		DEFINED	1,2,4
AMERISOURCEBERGEN CORP	COM	03073E105	21	960	SH		DEFINED	1,2,4
AMGEN INC	COM	031162100	196	3,261	SH		DEFINED	1,2,4
AMPHENOL CORP-CL A	CL A	032095101	20	525	SH		DEFINED	1,2,4
ANADARKO PETROLEUM CORP	COM	032511107	14,914	237,744	SH		DEFINED	1,2,4
ANALOG DEVICES INC	COM	032654105	24	880	SH		DEFINED	1,2,4
ANSYS INC	COM	03662Q105	181	4,824	SH		DEFINED	1,2,4
AON CORP	COM	037389103	36	885	SH		DEFINED	1,2,4
APACHE CORP	COM	037411105	7,078	77,073	SH		DEFINED	1,2,4
APARTMENT INVT & MGMT CO -A	CL A	03748R101	5	356	SH		DEFINED	1,2,4
APOLLO GROUP INC-CL A	CL A	037604105	28	380	SH		DEFINED	1,2,4
APPLE INC	COM	037833100	547	2,950	SH		DEFINED	1,2,4
APPLIED MATERIALS INC	COM	038222105	58	4,307	SH		DEFINED	1,2,4

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

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Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs	S
ARCHER-DANIELS-MIDLAND CO	COM	039483102	61	2,089	SH		DEFINED	1,2,4	
ARGO GROUP INTERNATIONAL	COM	G0464B107	1,013	30,075	SH		DEFINED	1,2,4	
ARMSTRONG WORLD INDUSTRIES	COM	04247X102	683	19,825	SH		DEFINED	1,2,4	
ARTHUR J GALLAGHER & CO	COM	363576109	248	10,175	SH		DEFINED	1,2,4	
ASSURANT INC	COM	04621X108	1,616	50,390	SH		DEFINED	1,2,4	
AT&T INC	COM	00206R102	514	19,031	SH		DEFINED	1,2,4	
AUTODESK INC	COM	052769106	16	685	SH		DEFINED	1,2,4	
AUTOMATIC DATA PROCESSING	COM	053015103	64	1,640	SH		DEFINED	1,2,4	
AUTONATION INC	COM	05329W102	5	285	SH		DEFINED	1,2,4	
AUTOZONE INC	COM	053332102	28	190	SH		DEFINED	1,2,4	
AVALONBAY COMMUNITIES INC	COM	053484101	23	315	SH		DEFINED	1,2,4	
AVERY DENNISON CORP	COM	053611109	14	385	SH		DEFINED	1,2,4	
AVNET INC	COM	053807103	2,078	80,025	SH		DEFINED	1,2,4	
AVON PRODUCTS INC	COM	054303102	1,175	34,588	SH		DEFINED	1,2,4	
BAKER HUGHES INC	COM	057224107	41	970	SH		DEFINED	1,2,4	

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	C 8
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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	V — S
BALL CORP	COM	058498106	17	350	SH		DEFINED	1,2,4	
BANK OF AMERICA CORP	COM	060505104	4,375	258,589	SH		DEFINED	1,2,4	
BANK OF NEW YORK MELLON CORP	COM	064058100	2,522	87,002	SH		DEFINED	1,2,4	
BARRICK GOLD CORP	COM	067901108	4,784	126,231	SH		DEFINED	1,2,4	
BAXTER INTERNATIONAL INC	COM	071813109	2,006	35,194	SH		DEFINED	1,2,4	
BB&T CORP	COM	054937107	60	2,191	SH		DEFINED	1,2,4	
BECTON DICKINSON AND CO	COM	075887109	55	790	SH		DEFINED	1,2,4	
BED BATH & BEYOND INC	COM	075896100	31	825	SH		DEFINED	1,2,4	
BEMIS COMPANY	COM	081437105	9	350	SH		DEFINED	1,2,4	
BEST BUY CO INC	COM	086516101	39	1,050	SH		DEFINED	1,2,4	
BIG LOTS INC	COM	089302103	5	210	SH		DEFINED	1,2,4	
BIOGEN IDEC INC	COM	09062X103	47	925	SH		DEFINED	1,2,4	
BJ SERVICES CO	COM	055482103	1,200	61,755	SH		DEFINED	1,2,4	
BLACK & DECKER MFG CO	COM	091797100	1,463	31,595	SH		DEFINED	1,2,4	
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	534	38,900	SH		DEFINED	1,2,4	

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	C 8
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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	V — S
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,485	116,400	SH		DEFINED	1,2,4	
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	690	55,900	SH		DEFINED	1,2,4	
BLOUNT INTERNATIONAL INC	COM	095180105	505	53,325	SH		DEFINED	1,2,4	
BMC SOFTWARE INC	COM	055921100	21	555	SH		DEFINED	1,2,4	
BOEING COMPANY	COM	097023105	2,740	50,600	SH		DEFINED	1,2,4	
BOSTON PROPERTIES INC	COM	101121101	30	465	SH		DEFINED	1,2,4	
BOSTON SCIENTIFIC CORP	COM	101137107	51	4,795	SH		DEFINED	1,2,4	
BRADY CORPORATION - CL A	CL A	104674106	645	22,450	SH		DEFINED	1,2,4	
BRISTOL-MYERS SQUIBB CO	COM	110122108	143	6,359	SH		DEFINED	1,2,4	

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BROADCOM CORP-CL A	CL A	111320107	41	1,345	SH	DEFINED	1,2,4
BROWN-FORMAN CORP-CLASS B	CL B	115637209	17	362	SH	DEFINED	1,2,4
BURLINGTON NORTHERN SANTA FE COM		12189T104	72	900	SH	DEFINED	1,2,4
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	31	540	SH	DEFINED	1,2,4
CABOT OIL & GAS CORP	COM	127097103	13	375	SH	DEFINED	1,2,4
CAMERON INTERNATIONAL CORP	COM	13342B105	28	740	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
CAMPBELL SOUP CO	COM	134429109	20	615	SH		DEFINED	1,2,4
CAPITAL ONE FINANCIAL CORP	COM	14040H105	1,074	30,056	SH		DEFINED	1,2,4
CARDINAL HEALTH INC	COM	14149Y108	1,269	47,335	SH		DEFINED	1,2,4
CAREFUSION CORP	COM	14170T101	516	23,667	SH		DEFINED	1,2,4
CARNIVAL CORP	PAIRED	C143658300	46	1,395	SH		DEFINED	1,2,4
CATERPILLAR INC	COM	149123101	103	1,999	SH		DEFINED	1,2,4
CB RICHARD ELLIS GROUP INC-ACL A		12497T101	9	740	SH		DEFINED	1,2,4
CBS CORP-CLASS B NON VOTING	CL B	124857202	26	2,156	SH		DEFINED	1,2,4
CELGENE CORP	COM	151020104	85	1,517	SH		DEFINED	1,2,4
CENTERPOINT ENERGY INC	COM	15189T107	13	1,050	SH		DEFINED	1,2,4
CENTURYTEL INC	COM	156700106	31	929	SH		DEFINED	1,2,4
CEPHALON INC	COM	156708109	17	300	SH		DEFINED	1,2,4
CF INDUSTRIES HOLDINGS INC	COM	125269100	19	225	SH		DEFINED	1,2,4
CHARLES RIVER LABORATORIES	COM	159864107	930	25,150	SH		DEFINED	1,2,4
CHEMICAL FINANCIAL CORP	COM	163731102	608	27,925	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
CHESAPEAKE ENERGY CORP	COM	165167107	51	1,785	SH		DEFINED	1,2,4
CHEVRON CORP	COM	166764100	461	6,552	SH		DEFINED	1,2,4
CHUBB CORP	COM	171232101	60	1,190	SH		DEFINED	1,2,4
CIBER INC	COM	17163B102	697	174,300	SH		DEFINED	1,2,4
CIENA CORP	COM	171779309	4	270	SH		DEFINED	1,2,4
CIGNA CORP	COM	125509109	24	861	SH		DEFINED	1,2,4
CINCINNATI FINANCIAL CORP	COM	172062101	13	505	SH		DEFINED	1,2,4
CINTAS CORP	COM	172908105	13	435	SH		DEFINED	1,2,4
CISCO SYSTEMS INC	COM	17275R102	1,427	60,638	SH		DEFINED	1,2,4
CITIGROUP INC	COM	172967101	2,079	429,549	SH		DEFINED	1,2,4
CITRIX SYSTEMS INC	COM	177376100	21	545	SH		DEFINED	1,2,4
CLOROX COMPANY	COM	189054109	27	455	SH		DEFINED	1,2,4
CME GROUP INC	COM	12572Q105	80	260	SH		DEFINED	1,2,4
CMS ENERGY CORP	COM	125896100	9	640	SH		DEFINED	1,2,4
CNA SURETY CORPORATION	COM	12612L108	396,568	27,425,147	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
COACH INC	COM	189754104	33	1,000	SH		DEFINED	1,2,4
COCA COLA CO	COM	191216100	791	14,727	SH		DEFINED	1,2,4
COCA-COLA ENTERPRISES	COM	191219104	21	995	SH		DEFINED	1,2,4
COGNIZANT TECH SOLUTIONS-A	CL A	192446102	37	946	SH		DEFINED	1,2,4
COLGATE-PALMOLIVE CO	COM	194162103	125	1,637	SH		DEFINED	1,2,4
COMCAST CORP CL A SPL	CL A	20030N200	392	24,350	SH		DEFINED	1,2,4
COMCAST CORP-CL A	CLA	20030N101	2,759	163,467	SH		DEFINED	1,2,4
COMERICA INC	COM	200340107	1,371	46,225	SH		DEFINED	1,2,4
COMPUTER ASSOCIATES INTL INCCOM		12673P105	1,431	65,067	SH		DEFINED	1,2,4
COMPUTER SCIENCES CORP	COM	205363104	25	475	SH		DEFINED	1,2,4
COMPUWARE CORP	COM	205638109	5	740	SH		DEFINED	1,2,4
CONAGRA FOODS INC	COM	205887102	31	1,420	SH		DEFINED	1,2,4
CONMED CORP	COM	207410101	346	18,075	SH		DEFINED	1,2,4
CONOCOPHILLIPS	COM	20825C104	216	4,791	SH		DEFINED	1,2,4
CONSECO INC	COM	208464883	312	59,250	SH		DEFINED	1,2,4

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CONSOL ENERGY INC	COM	20854P109	25	545	SH		DEFINED	1,2,4
CONSOLIDATED EDISON INC	COM	209115104	36	890	SH		DEFINED	1,2,4
CONSTELLATION BRANDS INC-A	CL A	21036P108	9	580	SH		DEFINED	1,2,4
CONSTELLATION ENERGY GROUP	COM	210371100	20	610	SH		DEFINED	1,2,4
CONSTELLATION ENERGY PARTNERCOM		21038E101	719	180,260	SH		DEFINED	1,2,4
CONVERGYS CORP	COM	212485106	3	350	SH		DEFINED	1,2,4
COOPER INDUSTRIES PLC-CL A	CL A	G24140108	20	525	SH		DEFINED	1,2,4
CORNING INC.	COM	219350105	611	39,931	SH		DEFINED	1,2,4
COSTCO WHOLESALE CORP	COM	22160K105	77	1,370	SH		DEFINED	1,2,4
COVENTRY HEALTH CARE INC	COM	222862104	10	485	SH		DEFINED	1,2,4
COVIDIEN PLC	SHS	G2554F105	2,823	65,260	SH		DEFINED	1,2,4
CR BARD INC	COM	067383109	28	350	SH		DEFINED	1,2,4
CSX CORP.	COM	126408103	1,559	37,249	SH		DEFINED	1,2,4
CUMMINS INC	COM	231021106	29	638	SH		DEFINED	1,2,4
CVS CAREMARK CORP	COM	126650100	1,062	29,717	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
DANAHER CORP	COM	235851102	56	835	SH		DEFINED	1,2,4
DARDEN RESTAURANTS INC	COM	237194105	15	440	SH		DEFINED	1,2,4
DAVITA INC	COM	23918K108	21	375	SH		DEFINED	1,2,4

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DEAN FOODS CO	COM	242370104	10	550	SH	DEFINED	1,2,4
DEERE & CO	COM	244199105	6,282	146,362	SH	DEFINED	1,2,4
DELL COMPUTER CORP	COM	24702R101	1,549	101,523	SH	DEFINED	1,2,4
DELPHI FINANCIAL GROUP-CL A	CLA	247131105	782	34,538	SH	DEFINED	1,2,4
DELTA AIR LINES INC	COM	247361702	605	67,577	SH	DEFINED	1,2,4
DENBURY RESOURCES INC	COM	247916208	11	725	SH	DEFINED	1,2,4
DENTSPLY INTERNATIONAL INC	COM	249030107	16	475	SH	DEFINED	1,2,4
DEVON ENERGY CORPORATION	COM	25179M103	3,451	51,255	SH	DEFINED	1,2,4
DEVRY INC	COM	251893103	10	175	SH	DEFINED	1,2,4
DIAMONDROCK HOSPITALITY CO	COM	252784301	1,004	123,900	SH	DEFINED	1,2,4
DIODES INC	COM	254543101	277	15,325	SH	DEFINED	1,2,4
DIRECTV GROUP INC/THE	COM	25459L106	45	1,620	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
DISCOVER FINANCIAL SERVICES	COM	254709108	27	1,650	SH		DEFINED	1,2,4
DOMINION RESOURCES INC/VA	COM	25746U109	65	1,870	SH		DEFINED	1,2,4
DOVER CORP	COM	260003108	22	580	SH		DEFINED	1,2,4
DOW CHEMICAL	COM	260543103	96	3,698	SH		DEFINED	1,2,4
DR HORTON INC	COM	23331A109	10	840	SH		DEFINED	1,2,4
DR PEPPER SNAPPLE GROUP INC	COM	26138E109	24	825	SH		DEFINED	1,2,4
DRESS BARN INC	COM	261570105	296	16,526	SH		DEFINED	1,2,4
DREW INDUSTRIES INC	COM	26168L205	436	20,100	SH		DEFINED	1,2,4
DTE ENERGY COMPANY	COM	233331107	18	510	SH		DEFINED	1,2,4
DU PONT (E.I.) DE NEMOURS	COM	263534109	689	21,442	SH		DEFINED	1,2,4
DUKE ENERGY CORP	COM	26441C105	64	4,068	SH		DEFINED	1,2,4
DUN & BRADSTREET CORP	COM	26483E100	11	150	SH		DEFINED	1,2,4
DYNEGY INC-CL A	CL A	26817G102	2,440	956,710	SH		DEFINED	1,2,4
E*TRADE FINANCIAL CORP	COM	269246104	6	3,520	SH		DEFINED	1,2,4
EASTMAN CHEMICAL COMPANY	COM	277432100	15	285	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
EASTMAN KODAK CO	COM	277461109	4	770	SH		DEFINED	1,2,4
EATON CORP	COM	278058102	30	530	SH		DEFINED	1,2,4
EBAY INC	COM	278642103	82	3,481	SH		DEFINED	1,2,4
ECOLAB INC	COM	278865100	24	525	SH		DEFINED	1,2,4
EDISON INTERNATIONAL	COM	281020107	34	1,025	SH		DEFINED	1,2,4
EL PASO CORP	COM	28336L109	23	2,190	SH		DEFINED	1,2,4
ELECTRONIC ARTS INC	COM	285512109	19	1,005	SH		DEFINED	1,2,4
ELI LILLY & CO	COM	532457108	109	3,295	SH		DEFINED	1,2,4
EMC CORPORATION	COM	268648102	901	52,865	SH		DEFINED	1,2,4
EMERSON ELECTRIC CO	COM	291011104	98	2,449	SH		DEFINED	1,2,4
ENCANA CORP	COM	292505104	3,457	60,000	SH		DEFINED	1,2,4
ENSCO INTERNATIONAL INC	COM	26874Q100	3,657	85,965	SH		DEFINED	1,2,4
ENTERGY CORP	COM	29364G103	56	705	SH		DEFINED	1,2,4

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EOG RESOURCES INC	COM	26875P101	1,321	15,815	SH	DEFINED	1,2,4
EQT CORP	COM	26884L109	18	425	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
EQUIFAX INC	COM	294429105	13	435	SH		DEFINED	1,2,4
EQUITY RESIDENTIAL	INT	29476L107	27	890	SH		DEFINED	1,2,4
ESTEE LAUDER COMPANIES-CL A	CL A	518439104	15	405	SH		DEFINED	1,2,4
EVERCORE PARTNERS INC-CL A	CL A	29977A105	87	2,977	SH		DEFINED	1,2,4
EVEREST RE GROUP LTD	COM	G3223R108	1,929	22,000	SH		DEFINED	1,2,4
EXELON CORP	COM	30161N101	899	18,120	SH		DEFINED	1,2,4
EXPEDIA INC	COM	30212P105	15	635	SH		DEFINED	1,2,4
EXPEDITORS INTL WASH INC	COM	302130109	22	630	SH		DEFINED	1,2,4
EXPRESS SCRIPTS INC	COM	302182100	74	948	SH		DEFINED	1,2,4
EXXON MOBIL CORP	COM	30231G102	2,185	31,851	SH		DEFINED	1,2,4
FAMILY DOLLAR STORES	COM	307000109	12	455	SH		DEFINED	1,2,4
FASTENAL CO	COM	311900104	16	425	SH		DEFINED	1,2,4
FBL FINANCIAL GROUP INC-CL A	ACL A	30239F106	464	23,900	SH		DEFINED	1,2,4
FEDERATED INVESTORS INC-CL B	BCL B	314211103	6	220	SH		DEFINED	1,2,4
FEDEX CORP	COM	31428X106	74	978	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
FIDELITY NATIONAL INFORMATION	COM	31620M106	15	590	SH		DEFINED	1,2,4
FIFTH THIRD BANCORP	COM	316773100	26	2,560	SH		DEFINED	1,2,4
FIRST HORIZON NATIONAL CORP	COM	320517105	8	603	SH		DEFINED	1,2,4
FIRSTENERGY CORP	COM	337932107	690	15,100	SH		DEFINED	1,2,4
FISERV INC	COM	337738108	24	505	SH		DEFINED	1,2,4
FLIR SYSTEMS INC	COM	302445101	13	475	SH		DEFINED	1,2,4
FLOWERVE CORP	COM	34354P105	25	251	SH		DEFINED	1,2,4
FLUOR CORP	COM	343412102	28	560	SH		DEFINED	1,2,4
FMC CORP	COM	302491303	11	200	SH		DEFINED	1,2,4
FMC TECHNOLOGIES INC	COM	30249U101	22	425	SH		DEFINED	1,2,4
FORD MOTOR CO	COM	345370860	75	10,370	SH		DEFINED	1,2,4
FOREST LABORATORIES INC	COM	345838106	28	945	SH		DEFINED	1,2,4
FORTUNE BRANDS INC	COM	349631101	21	485	SH		DEFINED	1,2,4
FPL GROUP INC	COM	302571104	72	1,310	SH		DEFINED	1,2,4
FRANKLIN RESOURCES INC	COM	354613101	49	487	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FREEPORT-MCMORAN COPPER	CL B	35671D857	90	1,311	SH		DEFINED	1,2,4
FRONTIER COMMUNICATIONS CORP	COM	35906A108	7	950	SH		DEFINED	1,2,4
GAMESTOP CORP-CLASS A	CL A	36467W109	14	520	SH		DEFINED	1,2,4
GANNETT CO	COM	364730101	8	660	SH		DEFINED	1,2,4
GAP INC/THE	COM	364760108	31	1,450	SH		DEFINED	1,2,4
GENERAL DYNAMICS CORP	COM	369550108	82	1,273	SH		DEFINED	1,2,4
GENERAL ELECTRIC CO	COM	369604103	1,186	72,209	SH		DEFINED	1,2,4
GENERAL MILLS INC	COM	370334104	72	1,122	SH		DEFINED	1,2,4
GENUINE PARTS CO	COM	372460105	19	505	SH		DEFINED	1,2,4
GENWORTH FINANCIAL INC-CL A	CL A	37247D106	16	1,360	SH		DEFINED	1,2,4
GENZYME CORP	COM	372917104	49	865	SH		DEFINED	1,2,4
GILDAN ACTIVEWEAR INC	COM	375916103	915	46,375	SH		DEFINED	1,2,4
GILEAD SCIENCES INC	COM	375558103	1,139	24,450	SH		DEFINED	1,2,4
GOLDMAN SACHS GROUP INC	COM	38141G104	299	1,620	SH		DEFINED	1,2,4
GOODRICH CORP	COM	382388106	23	425	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	
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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
GOODYEAR TIRE & RUBBER CO	COM	382550101	12	705	SH		DEFINED	1,2,4
GOOGLE INC-CL A	CL A	38259P508	4,427	8,929	SH		DEFINED	1,2,4
GRACO	COM	384109104	746	26,750	SH		DEFINED	1,2,4
GRIFFON CORPORATION	COM	398433102	1,000	99,319	SH		DEFINED	1,2,4
H&R BLOCK INC	COM	093671105	19	1,050	SH		DEFINED	1,2,4
HALLIBURTON COMPANY	COM	406216101	892	32,892	SH		DEFINED	1,2,4
HARLEY-DAVIDSON INC	COM	412822108	16	680	SH		DEFINED	1,2,4
HARMAN INTERNATIONAL	COM	413086109	919	27,120	SH		DEFINED	1,2,4
HARRIS CORP	COM	413875105	17	450	SH		DEFINED	1,2,4
HARTE-HANKS INC	COM	416196103	1,431	103,475	SH		DEFINED	1,2,4
HARTFORD FINANCIAL SVCS GRP	COM	416515104	323	12,201	SH		DEFINED	1,2,4
HASBRO INC	COM	418056107	9	330	SH		DEFINED	1,2,4
HCP INC	COM	40414L109	25	870	SH		DEFINED	1,2,4
HEALTH CARE REIT INC	COM	42217K106	16	375	SH		DEFINED	1,2,4
HEARTLAND PAYMENT SYSTEMS INCOM	COM	42235N108	425	29,275	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	
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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
HERSHEY CO/THE	COM	427866108	20	515	SH		DEFINED	1,2,4
HESS CORP	COM	42809H107	1,197	22,390	SH		DEFINED	1,2,4
HEWLETT-PACKARD CO.	COM	428236103	10,749	227,695	SH		DEFINED	1,2,4
HJ HEINZ CO	COM	423074103	39	980	SH		DEFINED	1,2,4
HOME DEPOT INC	COM	437076102	1,307	49,071	SH		DEFINED	1,2,4
HONEYWELL INTERNATIONAL INC	COM	438516106	91	2,442	SH		DEFINED	1,2,4
HORIZON LINES INC-CL	COM	44044K101	181	28,450	SH		DEFINED	1,2,4

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HORMEL FOODS CORP	COM	440452100	77	2,175	SH	DEFINED	1,2,4
HOSPIRA INC	COM	441060100	22	495	SH	DEFINED	1,2,4
HOST HOTELS & RESORTS INC	COM	44107P104	23	1,940	SH	DEFINED	1,2,4
HUDSON CITY BANCORP INC	COM	443683107	21	1,605	SH	DEFINED	1,2,4
HUMANA INC	COM	444859102	20	540	SH	DEFINED	1,2,4
HUNTINGTON BANCSHARES INC	COM	446150104	8	1,730	SH	DEFINED	1,2,4
ILLINOIS TOOL WORKS	COM	452308109	52	1,221	SH	DEFINED	1,2,4
IMS HEALTH INC	COM	449934108	1,277	83,160	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
INGERSOLL RAND CO	CL A	G47791101	1,035	33,749	SH		DEFINED	1,2,4
INSIGHT ENTERPRISES INC	COM	45765U103	258	21,100	SH		DEFINED	1,2,4
INTEGRYS ENERGY GROUP INC	COM	45822P105	8	209	SH		DEFINED	1,2,4
INTEL CORP	COM	458140100	352	17,969	SH		DEFINED	1,2,4
INTERCONTINENTALEXCHANGE INCCOM		45865V100	28	290	SH		DEFINED	1,2,4
INTERNATIONAL BUSINESS MACHICOM		459200101	15,484	129,458	SH		DEFINED	1,2,4
INTERNATIONAL PAPER CO	COM	460146103	30	1,369	SH		DEFINED	1,2,4
INTERPUBLIC GROUP OF COS INCCOM		460690100	12	1,534	SH		DEFINED	1,2,4
INTL FLAVORS & FRAGRANCES	COM	459506101	8	210	SH		DEFINED	1,2,4
INTL GAME TECHNOLOGY	COM	459902102	20	945	SH		DEFINED	1,2,4
INTUIT INC	COM	461202103	29	1,000	SH		DEFINED	1,2,4
INTUITIVE SURGICAL INC	COM	46120E602	40	152	SH		DEFINED	1,2,4
INVESCO LTD	SHS	G491BT108	30	1,325	SH		DEFINED	1,2,4
IRON MOUNTAIN INC	COM	462846106	15	550	SH		DEFINED	1,2,4
ITT CORP	COM	450911102	29	560	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
J.C. PENNY CO INC (HLDG CO)	COM	708160106	1,702	50,415	SH		DEFINED	1,2,4
JABIL CIRCUIT INC	COM	466313103	8	610	SH		DEFINED	1,2,4
JACOBS ENGINEERING GROUP INCCOM		469814107	20	425	SH		DEFINED	1,2,4
JANUS CAPITAL GROUP INC	COM	47102X105	7	490	SH		DEFINED	1,2,4
JDS UNIPHASE CORP	COM	46612J507	5	641	SH		DEFINED	1,2,4
JM SMUCKER CO/THE	COM	832696405	21	400	SH		DEFINED	1,2,4
JOHNSON & JOHNSON	COM	478160104	7,631	125,330	SH		DEFINED	1,2,4
JOHNSON CONTROLS INC	COM	478366107	49	1,900	SH		DEFINED	1,2,4
JONES APPAREL GROUP INC	COM	480074103	953	53,175	SH		DEFINED	1,2,4
JPMORGAN CHASE & COMPANY	COM	46625H100	2,624	59,873	SH		DEFINED	1,2,4
JUNIPER NETWORKS INC	COM	48203R104	45	1,647	SH		DEFINED	1,2,4
KAPSTONE PAPER AND PACKAGINGCOM		48562P103	308	37,851	SH		DEFINED	1,2,4
KB HOME	COM	48666K109	3	200	SH		DEFINED	1,2,4
KELLOGG CO	COM	487836108	42	845	SH		DEFINED	1,2,4
KELLY SERVICES INC -CL A	CL A	488152208	645	52,471	SH		DEFINED	1,2,4

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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
KEYCORP	COM	493267108	18	2,790	SH		DEFINED	1,2,4
KIMBERLY-CLARK CORP	COM	494368103	82	1,385	SH		DEFINED	1,2,4
KIMCO REALTY CORP	COM	49446R109	13	1,000	SH		DEFINED	1,2,4
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	7,546	159,363	SH		DEFINED	1,2,4
KING PHARMACEUTICALS INC	COM	495582108	9	790	SH		DEFINED	1,2,4
KLA-TENCOR CORPORATION	COM	482480100	19	540	SH		DEFINED	1,2,4
KOHL'S CORP	COM	500255104	55	971	SH		DEFINED	1,2,4
KRAFT FOODS INC-CLASS A	CL A	50075N104	909	34,588	SH		DEFINED	1,2,4
KROGER CO	COM	501044101	44	2,115	SH		DEFINED	1,2,4
L-3 COMMUNICATIONS CORP	COM	502424104	2,458	30,600	SH		DEFINED	1,2,4
LABORATORY CRP OF AMER HLDG	SCOM	50540R409	24	370	SH		DEFINED	1,2,4
LAM RESEARCH CORP	COM	512807108	652	19,075	SH		DEFINED	1,2,4
LEGG MASON INC	COM	524901105	15	470	SH		DEFINED	1,2,4
LEGGETT & PLATT INC	COM	524660107	10	505	SH		DEFINED	1,2,4
LENNAR CORP-CL A	CL A	526057104	7	470	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
LEUCADIA NATIONAL CORP	COM	527288104	14	565	SH		DEFINED	1,2,4
LEXMARK INTERNATIONAL INC-A	CL A	529771107	5	215	SH		DEFINED	1,2,4
LIFE TECHNOLOGIES CORP	COM	53217V109	25	546	SH		DEFINED	1,2,4
LIMITED BRANDS INC	COM	532716107	14	820	SH		DEFINED	1,2,4
LINCOLN NATIONAL CORP INDIAN	COM	534187109	5,077	195,929	SH		DEFINED	1,2,4
LINEAR TECHNOLOGY CORP	COM	535678106	18	665	SH		DEFINED	1,2,4
LOCKHEED MARTIN CORP	COM	539830109	1,345	17,225	SH		DEFINED	1,2,4
LORILLARD INC	COM	544147101	40	544	SH		DEFINED	1,2,4
LOWES COS INC	COM	548661107	99	4,714	SH		DEFINED	1,2,4
LSI CORP	COM	502161102	11	2,010	SH		DEFINED	1,2,4
M & T BANK CORP	COM	55261F104	19	310	SH		DEFINED	1,2,4
MACYS INC	COM	55616P104	25	1,358	SH		DEFINED	1,2,4
MAGNA INTERNATIONAL INC-CL A	ACL A	559222401	1,451	34,125	SH		DEFINED	1,2,4
MANITOWOC COMPANY INC	COM	563571108	3	360	SH		DEFINED	1,2,4
MARRIOTT INTERNATIONAL-CL A	CLA	571903202	916	33,192	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
MARSH & MCLENNAN COS	COM	571748102	42	1,690	SH		DEFINED	1,2,4

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MARSHALL & ILSLEY CORP	COM	571837103	9	1,120	SH	DEFINED	1,2,4
MASCO CORP	COM	574599106	14	1,120	SH	DEFINED	1,2,4
MASSEY ENERGY CO	COM	576206106	6	225	SH	DEFINED	1,2,4
MASTERCARD INC-CLASS A	CL A	57636Q104	2,076	10,268	SH	DEFINED	1,2,4
MATTEL INC	COM	577081102	933	50,548	SH	DEFINED	1,2,4
MBIA INC	COM	55262C100	4	510	SH	DEFINED	1,2,4
MCAFEE INC	COM	579064106	22	500	SH	DEFINED	1,2,4
MCCORMICK & CO-NON VTG SHRS	COM	579780206	15	435	SH	DEFINED	1,2,4
MCDONALD'S CORP	COM	580135101	1,904	33,371	SH	DEFINED	1,2,4
MCGRAW-HILL COMPANIES INC	COM	580645109	25	990	SH	DEFINED	1,2,4
MCKESSON CORP	COM	58155Q103	53	896	SH	DEFINED	1,2,4
MEADWESTVACO CORP	COM	583334107	12	525	SH	DEFINED	1,2,4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	89	1,603	SH	DEFINED	1,2,4
MEDIACOM COMMUNICATIONS CORPCL A	COM	58446K105	1,440	250,000	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
MEDTRONIC INC	COM	585055106	206	5,585	SH		DEFINED	1,2,4
MEMC ELECTRONIC MATERIALS	COM	552715104	11	660	SH		DEFINED	1,2,4
MERCK & CO. INC.	COM	589331107	216	6,831	SH		DEFINED	1,2,4
MEREDITH CORP	COM	589433101	3	105	SH		DEFINED	1,2,4
METLIFE INC	COM	59156R108	359	9,436	SH		DEFINED	1,2,4
METROPCS COMMUNICATIONS INC	COM	591708102	7	800	SH		DEFINED	1,2,4
MI DEVELOPMENTS INC-CLASS A	CL A	55304X104	623	46,300	SH		DEFINED	1,2,4
MICROCHIP TECHNOLOGY INC	COM	595017104	15	555	SH		DEFINED	1,2,4
MICRON TECHNOLOGY INC	COM	595112103	22	2,710	SH		DEFINED	1,2,4
MICROSOFT CORP	COM	594918104	3,938	153,121	SH		DEFINED	1,2,4
MILLIPORE CORP	COM	601073109	11	160	SH		DEFINED	1,2,4
MOLEX INC	COM	608554101	7	355	SH		DEFINED	1,2,4
MOLSON COORS BREWING CO -B	CL B	60871R209	827	16,980	SH		DEFINED	1,2,4
MONSANTO CO	COM	61166W101	141	1,820	SH		DEFINED	1,2,4
MONSTER WORLDWIDE INC	COM	611742107	6	350	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
MOODYS CORP	COM	615369105	12	585	SH		DEFINED	1,2,4
MORGAN ST DEAN WITTER DISCOV	COM	617446448	1,326	42,940	SH		DEFINED	1,2,4
MORGAN STANLEY QUAL MUNI SEC	SECS	61745P585	381	28,600	SH		DEFINED	1,2,4
MOTOROLA INC	COM	620076109	2,502	291,313	SH		DEFINED	1,2,4
MTS SYSTEMS CORP	COM	553777103	77	2,650	SH		DEFINED	1,2,4
MURPHY OIL CORP	COM	626717102	39	680	SH		DEFINED	1,2,4
MYLAN INC	COM	628530107	14	900	SH		DEFINED	1,2,4
NABORS INDUSTRIES LTD	SHS	G6359F103	19	910	SH		DEFINED	1,2,4
NARA BANCORP INC	COM	63080P105	542	78,000	SH		DEFINED	1,2,4
NASDAQ OMX GROUP/THE	COM	631103108	7	350	SH		DEFINED	1,2,4
NATIONAL OILWELL VARCO INC	COM	637071101	59	1,365	SH		DEFINED	1,2,4

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NATIONAL SEMICONDUCTOR CORP	COM	637640103	9	600	SH	DEFINED	1,2,4
NETAPP INC	COM	64110D104	27	1,030	SH	DEFINED	1,2,4
NEW YORK TIMES CO -CL A	CL A	650111107	2	300	SH	DEFINED	1,2,4
NEWELL RUBBERMAID INC	COM	651229106	13	850	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NEWMONT MINING CORP	COM	651639106	71	1,610	SH		DEFINED	1,2,4
NEWS CORP-CL A	CL A	65248E104	88	7,388	SH		DEFINED	1,2,4
NICOR INC	COM	654086107	4	115	SH		DEFINED	1,2,4
NIKE INC -CL B	CL B	654106103	82	1,270	SH		DEFINED	1,2,4
NISOURCE INC	COM	65473P105	12	840	SH		DEFINED	1,2,4
NOBLE ENERGY INC	COM	655044105	36	550	SH		DEFINED	1,2,4
NORDSTROM INC	COM	655664100	16	510	SH		DEFINED	1,2,4
NORFOLK SOUTHERN CORP	COM	655844108	53	1,229	SH		DEFINED	1,2,4
NORTHEAST UTILITIES	COM	664397106	13	550	SH		DEFINED	1,2,4
NORTHERN TRUST CORP	COM	665859104	47	815	SH		DEFINED	1,2,4
NORTHROP GRUMMAN CORP	COM	666807102	2,152	41,578	SH		DEFINED	1,2,4
NOVELL INC	COM	670006105	5	1,100	SH		DEFINED	1,2,4
NOVELLUS SYSTEMS INC	COM	670008101	5	250	SH		DEFINED	1,2,4
NUCOR CORP	COM	670346105	46	980	SH		DEFINED	1,2,4
NVIDIA CORP	COM	67066G104	26	1,748	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NYSE EURONEXT	COM	629491101	25	855	SH		DEFINED	1,2,4
OCCIDENTAL PETROLEUM CORP	COM	674599105	7,265	92,663	SH		DEFINED	1,2,4
OFFICE DEPOT INC	COM	676220106	6	840	SH		DEFINED	1,2,4
OMNICOM GROUP	COM	681919106	1,609	43,565	SH		DEFINED	1,2,4
ORACLE CORP	COM	68389X105	5,464	262,194	SH		DEFINED	1,2,4
OREILLY AUTOMOTIVE INC	COM	686091109	16	450	SH		DEFINED	1,2,4
OWENS-ILLINOIS INC	COM	690768403	19	525	SH		DEFINED	1,2,4
P G & E CORP	COM	69331C108	49	1,210	SH		DEFINED	1,2,4
PACCAR INC	COM	693718108	45	1,205	SH		DEFINED	1,2,4
PACTIV CORPORATION	COM	695257105	11	435	SH		DEFINED	1,2,4
PALL CORP	COM	696429307	13	400	SH		DEFINED	1,2,4
PARKER HANNIFIN CORP	COM	701094104	26	510	SH		DEFINED	1,2,4
PATTERSON COS INC	COM	703395103	7	260	SH		DEFINED	1,2,4
PAYCHEX INC	COM	704326107	29	1,000	SH		DEFINED	1,2,4
PEABODY ENERGY CORP	COM	704549104	32	865	SH		DEFINED	1,2,4

Column	Column	Column	Column	Column	Column	Column	Column
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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
PEDIATRIX MEDICAL GROUP INC	COM	58502B106	427	7,775	SH		DEFINED	1,2,4
PEOPLES UNITED FINANCIAL	COM	712704105	17	1,075	SH		DEFINED	1,2,4
PEPCO HOLDINGS INC	COM	713291102	10	650	SH		DEFINED	1,2,4
PEPSI BOTTLING GROUP INC	COM	713409100	16	445	SH		DEFINED	1,2,4
PEPSICO INCORPORATED	COM	713448108	1,642	27,984	SH		DEFINED	1,2,4
PERKINELMER INC	COM	714046109	6	305	SH		DEFINED	1,2,4
PFIZER INC	COM	717081103	5,366	324,205	SH		DEFINED	1,2,4
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	816	12,500	SH		DEFINED	1,2
PHH CORP	COM	693320202	1,132	57,050	SH		DEFINED	1,2,4
PHILIP MORRIS INTERNATIONAL	COM	718172109	1,041	21,352	SH		DEFINED	1,2,4
PIKE ELECTRIC CORP	COM	721283109	562	46,925	SH		DEFINED	1,2,4
PINNACLE WEST CAPITAL	COM	723484101	11	350	SH		DEFINED	1,2,4
PIONEER NATURAL RESOURCES	COCOM	723787107	15	400	SH		DEFINED	1,2,4
PITNEY BOWES INC	COM	724479100	1,822	73,309	SH		DEFINED	1,2,4
PLANTRONICS INC	COM	727493108	869	32,400	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
PLUM CREEK TIMBER CO	COM	729251108	16	515	SH		DEFINED	1,2,4
PNC FINANCIAL SERVICES GROUP	COM	693475105	1,167	24,015	SH		DEFINED	1,2,4
POLO RALPH LAUREN CORP	CL A	731572103	19	245	SH		DEFINED	1,2,4
POPULAR INC	COM	733174106	669	236,250	SH		DEFINED	1,2,4
PORTLAND GENERAL ELECTRIC	COM	736508847	807	40,900	SH		DEFINED	1,2,4
PPG INDUSTRIES INC	COM	693506107	29	505	SH		DEFINED	1,2,4
PPL CORPORATION	COM	69351T106	37	1,225	SH		DEFINED	1,2,4
PRAXAIR INC	COM	74005P104	1,719	21,040	SH		DEFINED	1,2,4
PRECISION CASTPARTS CORP	COM	740189105	48	469	SH		DEFINED	1,2,4
PRIDE INTERNATIONAL INC	COM	74153Q102	2,740	90,000	SH		DEFINED	1,2,4
PRINCIPAL FINANCIAL GROUP	COM	74251V102	28	1,025	SH		DEFINED	1,2,4
PROCTER & GAMBLE CO/THE	COM	742718109	1,356	23,412	SH		DEFINED	1,2,4
PROGRESS ENERGY INC	COM	743263105	35	895	SH		DEFINED	1,2,4
PROGRESSIVE CORP	COM	743315103	36	2,175	SH		DEFINED	1,2,4
PROLOGIS	INT	743410102	17	1,420	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PRUDENTIAL FINANCIAL INC	COM	744320102	74	1,486	SH		DEFINED	1,2,4
PUBLIC SERVICE CO OF N MEX	COM	69349H107	718	61,475	SH		DEFINED	1,2,4
PUBLIC SERVICE ENTERPRISE GPCOM	COM	744573106	52	1,645	SH		DEFINED	1,2,4
PUBLIC STORAGE	COM	74460D109	32	425	SH		DEFINED	1,2,4
PULTE HOMES INC	COM	745867101	10	951	SH		DEFINED	1,2,4

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QLOGIC CORP	COM	747277101	5	310	SH	DEFINED	1,2,4
QUALCOMM INC	COM	747525103	915	20,344	SH	DEFINED	1,2,4
QUANTA SERVICES INC	COM	74762E102	13	600	SH	DEFINED	1,2,4
QUEST DIAGNOSTICS	COM	74834L100	25	470	SH	DEFINED	1,2,4
QUESTAR CORP	COM	748356102	21	550	SH	DEFINED	1,2,4
QWEST COMMUNICATIONS INTL	COM	749121109	486	127,510	SH	DEFINED	1,2,4
RADIOSHACK CORP	COM	750438103	5	310	SH	DEFINED	1,2,4
RANGE RESOURCES CORP	COM	75281A109	25	500	SH	DEFINED	1,2,4
RAYTHEON COMPANY	COM	755111507	61	1,275	SH	DEFINED	1,2,4
RED HAT INC	COM	756577102	17	600	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
REGIONS FINANCIAL CORP	COM	7591EP100	23	3,726	SH		DEFINED	1,2,4
REGIS CORP	COM	758932107	517	33,325	SH		DEFINED	1,2,4
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1,719	31,400	SH		DEFINED	1,2,4
RENT-A-CENTER INC	COM	76009N100	554	29,350	SH		DEFINED	1,2,4
REPUBLIC SERVICES INC	COM	760759100	27	1,001	SH		DEFINED	1,2,4
REYNOLDS AMERICAN INC	COM	761713106	24	540	SH		DEFINED	1,2,4
RITE AID CORP	COM	767754104	669	407,860	SH		DEFINED	1,2,4
ROBERT HALF INTL INC	COM	770323103	12	495	SH		DEFINED	1,2,4
ROCKWELL AUTOMATION INC	COM	773903109	19	450	SH		DEFINED	1,2,4
ROCKWELL COLLINS INC.	COM	774341101	26	505	SH		DEFINED	1,2,4
ROWAN COMPANIES INC	COM	779382100	7	295	SH		DEFINED	1,2,4
RR DONNELLEY & SONS CO	COM	257867101	13	630	SH		DEFINED	1,2,4
RYDER SYSTEM INC	COM	783549108	6	145	SH		DEFINED	1,2,4
SAFeway INC	COM	786514208	27	1,355	SH		DEFINED	1,2,4
SALESFORCE.COM INC	COM	79466L302	22	393	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	675	31,085	SH		DEFINED	1,2,4
SARA LEE CORP	COM	803111103	25	2,210	SH		DEFINED	1,2,4
SCANA CORP	COM	80589M102	14	400	SH		DEFINED	1,2,4
SCHERING-PLOUGH CORP	COM	806605101	149	5,271	SH		DEFINED	1,2,4
SCHLUMBERGER LIMITED	COM	806857108	913	15,312	SH		DEFINED	1,2,4
SCHWAB (CHARLES) CORP	COM	808513105	58	3,020	SH		DEFINED	1,2,4
SCRIPPS NETWORKS INTER-CL A	COM	811065101	12	330	SH		DEFINED	1,2,4
SEALED AIR CORP	COM	81211K100	10	495	SH		DEFINED	1,2,4
SEALY CORP	COM	812139301	274	85,775	SH		DEFINED	1,2,4
SEARS HOLDINGS CORP	COM	812350106	1,150	17,610	SH		DEFINED	1,2,4
SEMPRA ENERGY	COM	816851109	1,511	30,345	SH		DEFINED	1,2,4
SHERWIN-WILLIAMS CO/THE	COM	824348106	21	350	SH		DEFINED	1,2,4
SIGMA-ALDRICH	COM	826552101	22	410	SH		DEFINED	1,2,4
SIMON PROPERTY GROUP INC	COM	828806109	61	881	SH		DEFINED	1,2,4
SKECHERS USA INC-CL A	CL A	830566105	1,516	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	Other Mgrs
SLM CORP	COM	78442P106	12	1,430	SH		DEFINED	1,2,4
SMITH INTERNATIONAL INC	COM	832110100	19	650	SH		DEFINED	1,2,4
SNAP-ON INC	COM	833034101	5	145	SH		DEFINED	1,2,4
SOUTHERN CO	COM	842587107	81	2,545	SH		DEFINED	1,2,4
SOUTHWEST AIRLINES CO	COM	844741108	23	2,360	SH		DEFINED	1,2,4
SOUTHWESTERN ENERGY CO	COM	845467109	49	1,155	SH		DEFINED	1,2,4
SPDR GOLD TRUST	SHS	78463V107	34,598	350,000	SH		DEFINED	1,2,4
SPECTRA ENERGY CORP	COM	847560109	38	2,015	SH		DEFINED	1,2,4
SPHERION CORPORATION	COM	848420105	220	35,450	SH		DEFINED	1,2,4
SPRINT NEXTEL CORP	COM	852061100	37	9,278	SH		DEFINED	1,2,4
ST JUDE MEDICAL INC	COM	790849103	826	21,165	SH		DEFINED	1,2,4
STANLEY WORKS/THE	COM	854616109	9	210	SH		DEFINED	1,2,4
STAPLES INC	COM	855030102	157	6,775	SH		DEFINED	1,2,4
STARBUCKS CORP	COM	855244109	89	4,289	SH		DEFINED	1,2,4
STARWOOD HOTELS & RESORTS	COM	85590A401	19	580	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
STATE STREET CORP	COM	857477103	645	12,263	SH		DEFINED	1,2,4
STERICYCLE INC	COM	858912108	16	325	SH		DEFINED	1,2,4
STRYKER CORP	COM	863667101	37	805	SH		DEFINED	1,2,4
SUN MICROSYSTEMS INC	COM	866810203	22	2,377	SH		DEFINED	1,2,4
SUNOCO INC	COM	86764P109	11	390	SH		DEFINED	1,2,4
SUNTRUST BANKS INC	COM	867914103	36	1,579	SH		DEFINED	1,2,4
SUPERVALU INC	COM	868536103	9	621	SH		DEFINED	1,2,4
SYMANTEC CORP	COM	871503108	43	2,634	SH		DEFINED	1,2,4
SYSCO CORP	COM	871829107	46	1,850	SH		DEFINED	1,2,4
T ROWE PRICE GROUP INC	COM	74144T108	37	813	SH		DEFINED	1,2,4
TALISMAN ENERGY INC	COM	87425E103	2,861	165,000	SH		DEFINED	1,2,4
TARGET CORP	COM	87612E106	116	2,478	SH		DEFINED	1,2,4
TECH DATA CORP	COM	878237106	894	21,487	SH		DEFINED	1,2,4
TECO ENERGY INC	COM	872375100	9	620	SH		DEFINED	1,2,4
TELLABS INC	COM	879664100	8	1,220	SH		DEFINED	1,2,4

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

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Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs
TENET HEALTHCARE CORP	CL A	88033G100	8	1,340	SH		DEFINED	1,2,4
TERADATA CORP	COM	88076W103	15	535	SH		DEFINED	1,2,4
TERADYNE INC	COM	880770102	5	540	SH		DEFINED	1,2,4
TESORO CORP	COM	881609101	6	370	SH		DEFINED	1,2,4
TEXAS INSTRUMENTS INC	COM	882508104	97	4,097	SH		DEFINED	1,2,4
TEXTRON INC	COM	883203101	15	800	SH		DEFINED	1,2,4
THERMO FISHER SCIENTIFIC INCCOM		883556102	2,119	48,515	SH		DEFINED	1,2,4
THOMPSON CREEK METALS CO INCCOM		884768102	72	6,000	SH		DEFINED	1,2
TIFFANY & CO	COM	886547108	16	425	SH		DEFINED	1,2,4
TIME WARNER CABLE	CL A	88732J207	50	1,170	SH		DEFINED	1,2,4
TIME WARNER INC	COM	887317303	112	3,882	SH		DEFINED	1,2,4
TITANIUM METALS CORP	COM	888339207	2	190	SH		DEFINED	1,2,4
TJX COMPANIES INC	COM	872540109	48	1,305	SH		DEFINED	1,2,4
TORCHMARK CORP	COM	891027104	1,154	26,580	SH		DEFINED	1,2,4
TOTAL SYSTEM SERVICES INC	COM	891906109	10	590	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
TRAVELERS COS INC/THE	COM	89417E109	4,769	96,869	SH		DEFINED	1,2,4
TREX COMPANY INC	COM	89531P105	1,009	55,425	SH		DEFINED	1,2,4
TYCO ELECTRONICS LTD	SHS	H8912P106	2,094	93,975	SH		DEFINED	1,2,4
TYSON FOODS INC-CL A	CL A	902494103	12	940	SH		DEFINED	1,2,4
UNILEVER NV	SHS	904784709	1,551	53,750	SH		DEFINED	1,2,4
UNION PACIFIC CORP	COM	907818108	96	1,652	SH		DEFINED	1,2,4
UNITED NATIONAL GROUP LTD-A	COM	90933T109	930	125,866	SH		DEFINED	1,2,4
UNITED PARCEL SERVICE-CL B	CL B	911312106	181	3,199	SH		DEFINED	1,2,4
UNITED STATES STEEL CORP	COM	912909108	21	465	SH		DEFINED	1,2,4
UNITED STATIONERS INC	COM	913004107	668	14,025	SH		DEFINED	1,2,4
UNITED TECHNOLOGIES CORP.	COM	913017109	2,756	45,226	SH		DEFINED	1,2,4
UNITEDHEALTH GROUP INC	COM	91324P102	95	3,795	SH		DEFINED	1,2,4
UNIVERSAL CORP-VA	COM	913456109	509	12,175	SH		DEFINED	1,2,4
UNUM GROUP	COM	91529Y106	976	45,512	SH		DEFINED	1,2,4
US BANCORP	COM	902973304	133	6,088	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
USX - MARATHON GROUP INC	COM	565849106	454	14,241	SH		DEFINED	1,2,4
VALERO ENERGY CORP	COM	91913Y100	553	28,520	SH		DEFINED	1,2,4
VALIDUS HOLDINGS LTD	COM SHS	G9319H102	4,087	158,405	SH		DEFINED	1,2,4
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	18	425	SH		DEFINED	1,2,4
VENTAS INC	COM	92276F100	21	536	SH		DEFINED	1,2,4
VERISIGN INC	COM	92343E102	14	590	SH		DEFINED	1,2,4
VERIZON COMMUNICATIONS INC	COM	92343V104	278	9,173	SH		DEFINED	1,2,4
VF CORP	COM	918204108	24	330	SH		DEFINED	1,2,4
VIACOM INC-CLASS B	CL B	92553P201	54	1,942	SH		DEFINED	1,2,4

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VIAD CORP	COM	92552R406	247	12,419	SH	DEFINED	1,2,4
VISA INC-CLASS A SHARES	CL A	92826C839	1,037	15,000	SH	DEFINED	1,2
VORNADO REALTY TRUST	INT	929042109	32	503	SH	DEFINED	1,2,4
VULCAN MATERIALS CO	COM	929160109	23	420	SH	DEFINED	1,2,4
WALGREEN CO	COM	931422109	118	3,154	SH	DEFINED	1,2,4
WAL-MART STORES INC	COM	931142103	353	7,185	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
WALT DISNEY CO/THE	COM	254687106	165	5,999	SH		DEFINED	1,2,4
WASHINGTON POST -CL B	CL B	939640108	9	20	SH		DEFINED	1,2,4
WASTE MANAGEMENT INC	COM	94106L109	48	1,615	SH		DEFINED	1,2,4
WATERS CORP	COM	941848103	20	350	SH		DEFINED	1,2,4
WATSON PHARMACEUTICALS INC	COM	942683103	13	360	SH		DEFINED	1,2,4
WEATHERFORD INTL LTD	REG	H27013103	456	22,000	SH		DEFINED	1,2,4
WEBSTER FINANCIAL CORP	COM	947890109	711	57,000	SH		DEFINED	1,2,4
WELLPOINT INC	COM	94973V107	75	1,591	SH		DEFINED	1,2,4
WELLS FARGO & CO	COM	949746101	423	15,010	SH		DEFINED	1,2,4
WESTERN DIGITAL CORP	COM	958102105	25	687	SH		DEFINED	1,2,4
WESTERN UNION CO	COM	959802109	42	2,210	SH		DEFINED	1,2,4
WEYERHAEUSER CO	COM	962166104	26	720	SH		DEFINED	1,2,4
WHIRLPOOL CORPORATION	COM	963320106	1,518	21,700	SH		DEFINED	1,2,4
WHOLE FOODS MARKET INC	COM	966837106	14	455	SH		DEFINED	1,2,4
WILLIAMS COS INC	COM	969457100	2,650	148,315	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
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	7,055	250,000	SH		DEFINED	1,2,4
WINDSTREAM CORP	COM	97381W104	14	1,396	SH		DEFINED	1,2,4
WISCONSIN ENERGY CORP	COM	976657106	18	400	SH		DEFINED	1,2,4
WW GRAINGER INC	COM	384802104	24	265	SH		DEFINED	1,2,4
WYETH	COM	983024100	212	4,358	SH		DEFINED	1,2,4
WYNDHAM WORLDWIDE CORP	COM	98310W108	9	550	SH		DEFINED	1,2,4
WYNN RESORTS LTD	COM	983134107	18	259	SH		DEFINED	1,2,4
XCEL ENERGY INC	COM	98389B100	27	1,425	SH		DEFINED	1,2,4
XEROX CORP	COM	984121103	4,665	602,720	SH		DEFINED	1,2,4
XILINX INC	COM	983919101	21	895	SH		DEFINED	1,2,4
XL CAPITAL LTD -CLASS A	CL A	G98255105	18	1,050	SH		DEFINED	1,2,4
XTO ENERGY INC	COM	98385X106	76	1,834	SH		DEFINED	1,2,4
YAHOO! INC	COM	984332106	79	4,435	SH		DEFINED	1,2,4
YUM! BRANDS INC	COM	988498101	49	1,450	SH		DEFINED	1,2,4
ZIMMER HOLDINGS INC	COM	98956P102	1,196	22,370	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 SH/ Amount PRN	Put/ Call	Investment Discretion	Other Mgrs
ZIONS BANCORPORATION	COM	989701107	6	310	SH	DEFINED	1,2,4
ZORAN CORP	COM	98975F101	665	57,694	SH	DEFINED	1,2,4