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CNA FINANCIAL CORP
Form 13F-HR
August 08, 2008

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30,2008

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 7,2008
Chicago, Illinois,60685
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE
ACT OF 1934

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

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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.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 621

Form 13F Information Table Value Total: 1,037,110 (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

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	98	1,410	SH		DEFINED	1,2
ABBOTT LABORATORIES	COM	002824100	1,143	21,580	SH		DEFINED	1,2
ABERCROMBIE & FITCH CO	CL A	002896207	11	170	SH		DEFINED	1,2
ACE LTD	ORD	G0070K103	36	660	SH		DEFINED	1,2
ADOBE SYSTEMS INC	COM	00724F101	42	1,060	SH		DEFINED	1,2
ADVANCED MICRO DEVICES	COM	007903107	7	1,200	SH		DEFINED	1,2
AES CORP	COM	00130H105	26	1,330	SH		DEFINED	1,2
AETNA INC	COM	00817Y108	40	990	SH		DEFINED	1,2
AFFILIATED COMPUTER SVCS	CL A	008190100	1,343	25,115	SH		DEFINED	1,2
AFLAC INC	COM	001055102	60	950	SH		DEFINED	1,2
AGILENT TECHNOLOGIES INC	COM	00846U101	26	730	SH		DEFINED	1,2
AIR PRODUCTS & CHEMICALS INC	INCCOM	009158106	43	430	SH		DEFINED	1,2
AKAMAI TECHNOLOGIES	COM	00971T101	11	330	SH		DEFINED	1,2
ALCATEL-LUCENT	SPONSORE	013904305	3,282	543,425	SH		DEFINED	2
ALCOA INC	COM	013817101	8,963	251,620	SH		DEFINED	1,2

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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
ALCON INC	COM SHS	H01301102	228	1,400	SH		DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	896	17,887	SH		DEFINED	1,2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	12	200	SH		DEFINED	1,2
ALLERGAN INC	COM	018490102	32	610	SH		DEFINED	1,2
ALLIANCE RESOURCE PARTNERS	LTD PART	01877R108	5,621	100,959	SH		DEFINED	2,4
ALLIED WASTE INDUSTRIES INC	COM	019589308	8	670	SH		DEFINED	1,2
ALLSTATE CORP	COM	020002101	1,972	43,245	SH		DEFINED	1,2
ALTERA CORPORATION	COM	021441100	13	610	SH		DEFINED	1,2
ALTRIA GROUP INC	COM	02209S103	86	4,200	SH		DEFINED	1,2
AMAZON.COM INC	COM	023135106	45	620	SH		DEFINED	1,2
AMBAC FINANCIAL GROUP INC	COM	023139108	1	570	SH		DEFINED	1,2
AMEREN CORPORATION	COM	023608102	18	420	SH		DEFINED	1,2
AMERICAN CAPITAL STRATEGIES	COM	024937104	9	390	SH		DEFINED	1,2
AMERICAN ELECTRIC POWER	COM	025537101	4,622	114,880	SH		DEFINED	1,2
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	1,067	130,975	SH		DEFINED	2
AMERICAN EXPRESS	COM	025816109	2,908	77,200	SH		DEFINED	1,2

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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 INTL GROUP INC	COM	026874107	4,508	170,370	SH		DEFINED	1,2
AMERICAN NATIONAL INSURANCE	COM	028591105	529	5,400	SH		DEFINED	2
AMERICAN TOWER CORP	CL A	029912201	34	810	SH		DEFINED	1,2
AMERIPRISE FINANCIAL INC	COM	03076C106	18	450	SH		DEFINED	1,2
AMERISOURCE HEALTH CORP	COM	03073E105	1,365	34,130	SH		DEFINED	1,2
AMGEN INC	COM	031162100	2,664	56,495	SH		DEFINED	1,2
ANADARKO PETROLEUM CORP	COM	032511107	22,522	300,940	SH		DEFINED	1,2
ANALOG DEVICES	COM	032654105	19	590	SH		DEFINED	1,2
ANHEUSER BUSCH CO	COM	035229103	951	15,310	SH		DEFINED	1,2
ANSYS INC	COM	03662Q105	227	4,824	SH		DEFINED	2,4
AON CORP	COM	037389103	28	610	SH		DEFINED	1,2
APACHE CORP	COM	037411105	9,128	65,670	SH		DEFINED	1,2
APARTMENT INVT & MGMT CO	CL A	03748R101	6	186	SH		DEFINED	1,2
APOLLO GROUP INC	CL A	037604105	12	280	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
APPLE INC	COM	037833100	295	1,760	SH		DEFINED	1,2
APPLIED BIOSYSTEMS INC	GRP	038020103	11	330	SH		DEFINED	1,2
APPLIED MATERIALS INC.	COM	038222105	863	45,190	SH		DEFINED	1,2

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ARCHER-DANIELS-MIDLAND CO	COM	039483102	43	1,280	SH	DEFINED	1,2
ARGO GROUP INTERNATIONAL	COM	G0464B107	736	21,925	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	553	44,350	SH	DEFINED	2
ASHLAND INC	COM	044209104	5	110	SH	DEFINED	1,2
ASSURANT INC	COM	04621X108	13	190	SH	DEFINED	1,2
AT&T INC	COM	00206R102	405	12,035	SH	DEFINED	1,2
ATLAS PIPELINE HOLDINGS LP	COM	04939R108	10,516	313,924	SH	DEFINED	2,4
ATLAS PIPELINE PARTNERS	INT	049392103	15,874	406,393	SH	DEFINED	2,4
AUTODESK INC	COM	052769106	16	460	SH	DEFINED	1,2
AUTOMATIC DATA PROCESSING	COM	053015103	44	1,040	SH	DEFINED	1,2
AUTONATION INC	COM	05329W102	3	260	SH	DEFINED	1,2
AUTOZONE INC	COM	053332102	11	90	SH	DEFINED	1,2

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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
AVALONBAY COMMUNITIES INC	COM	053484101	14	160	SH	DEFINED	1,2	
AVERY DENNISON CORP	COM	053611109	9	210	SH	DEFINED	1,2	
AVON PRODUCTS INC	COM	054303102	31	850	SH	DEFINED	1,2	
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	1,416	47,500	SH	DEFINED	2	
BAKER HUGHES INC	COM	057224107	54	620	SH	DEFINED	1,2	
BALL CORP	COM	058498106	10	200	SH	DEFINED	1,2	
BANK OF AMERICA CORP	COM	060505104	4,946	207,201	SH	DEFINED	1,2	
BANK OF NEW YORK	COM	064058100	3,205	84,717	SH	DEFINED	1,2	
BARD (C.R.) INC	COM	067383109	18	200	SH	DEFINED	1,2	
BARR PHARMACEUTICALS INC	COM	068306109	10	220	SH	DEFINED	1,2	
BARRICK GOLD CORP	COM	067901108	4,524	99,431	SH	DEFINED	2	
BAXTER INTERNATIONAL INC	COM	071813109	81	1,270	SH	DEFINED	1,2	
BB&T CORP	COM	054937107	25	1,090	SH	DEFINED	1,2	
BEARINGPOINT INC	COM	074002106	48	59,450	SH	DEFINED	2	

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BECTON DICKINSON & CO	COM	075887109	40	490	SH	DEFINED	1,2	
BED BATH & BEYOND INC	COM	075896100	15	520	SH	DEFINED	1,2	
BEMIS COMPANY	COM	081437105	4	200	SH	DEFINED	1,2	
BEST BUY CO INC	COM	086516101	28	700	SH	DEFINED	1,2	
BIG LOTS INC	COM	089302103	5	160	SH	DEFINED	1,2	
BIOGEN IDEC INC	COM	09062X103	34	600	SH	DEFINED	1,2	
BJ SERVICES CO	COM	055482103	19	580	SH	DEFINED	1,2	
BLACK & DECKER MFG CO	COM	091797100	1,814	31,545	SH	DEFINED	1,2	
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	498	38,900	SH	DEFINED	2,4	
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,429	116,400	SH	DEFINED	2,4	
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	667	55,900	SH	DEFINED	2,4	
BLOUNT INTERNATIONAL INC	COM	095180105	934	80,475	SH	DEFINED	2	
BMC SOFTWARE INC	COM	055921100	14	380	SH	DEFINED	1,2	
BOEING COMPANY	COM	097023105	810	12,330	SH	DEFINED	1,2	

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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
BOSTON PROPERTIES INC	COM	101121101	22	240	SH		DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	33	2,669	SH		DEFINED	1,2
BOWNE & CO INC	COM	103043105	91	7,150	SH		DEFINED	2
BRADY CORPORATION	CL A	104674106	642	18,600	SH		DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,452	70,715	SH		DEFINED	1,2
BROADCOM CORP	CL A	111320107	25	930	SH		DEFINED	1,2
BROOKFIELD HOMES CORP	COM	112723101	307	25,000	SH		DEFINED	2
BROWN-FORMAN CORP	CL B	115637209	13	170	SH		DEFINED	1,2
BRUNSWICK CORP	COM	117043109	2	170	SH		DEFINED	1,2
BURLINGTON NORTHERN SANTA FE	COM	12189T104	59	590	SH		DEFINED	1,2
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	19	340	SH		DEFINED	1,2
CABOT MICROELECTRONICS CORP	COM	12709P103	159	4,800	SH		DEFINED	2
CADENCE DESIGN SYS INC	NOTE	127387AD0	1,718	2,000,000	PRN		DEFINED	2,3
CAMERON INTERNATIONAL CORP	COM	13342B105	24	440	SH		DEFINED	1,2
CAMPBELL SOUP CO	COM	134429109	15	440	SH		DEFINED	1,2
CAPITAL ONE FINANCIAL CORP	COM	14040H105	2,436	64,101	SH		DEFINED	1,2

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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
CARDINAL HEALTH INC	COM	14149Y108	37	710	SH		DEFINED	1,2
CARNIVAL CORP	PAIRED	C143658300	29	870	SH		DEFINED	1,2
CARTER'S INC	COM	146229109	852	61,650	SH		DEFINED	2
CATERPILLAR INC	COM	149123101	1,583	21,440	SH		DEFINED	1,2
CB RICHARD ELLIS GROUP INC	CL A	12497T101	7	340	SH		DEFINED	1,2
CBS CORP-CLASS B	CL B	124857202	1,975	101,350	SH		DEFINED	1,2
CELGENE CORP	COM	151020104	56	870	SH		DEFINED	1,2
CENTERPOINT ENERGY INC	COM	15189T107	10	650	SH		DEFINED	1,2
CENTEX CORP	COM	152312104	3	240	SH		DEFINED	1,2
CENTURYTEL INC	COM	156700106	7	210	SH		DEFINED	1,2
CHEMICAL FINANCIAL CORP	COM	163731102	767	37,575	SH		DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	63	960	SH		DEFINED	1,2
CHEVRON CORP	COM	166764100	410	4,140	SH		DEFINED	1,2
CHUBB CORP	COM	171232101	36	740	SH		DEFINED	1,2
CIBER INC	COM	17163B102	1,171	188,575	SH		DEFINED	2
CIENA CORP	COM	171779309	4	170	SH		DEFINED	1,2

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
CIGNA CORP	COM	125509109	20	560	SH		DEFINED	1,2
CINCINNATI FINANCIAL CORP	COM	172062101	8	330	SH		DEFINED	1,2
CINTAS CORP	COM	172908105	7	260	SH		DEFINED	1,2
CISCO SYSTEMS INC	COM	17275R102	1,253	53,880	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	2	290	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	4,594	274,090	SH		DEFINED	1,2
CITIZENS COMMUNICATIONS CO	COM	17453B101	7	650	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	11	370	SH		DEFINED	1,2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	35	990	SH		DEFINED	1,2
CLOROX CO	COM	189054109	798	15,280	SH		DEFINED	1,2
CME GROUP INC	COM	12572Q105	42	110	SH		DEFINED	1,2
CMS ENERGY CORP	COM	125896100	7	440	SH		DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	346,654	27,425,147	SH		DEFINED	1,2,4
COACH INC	COM	189754104	627	21,700	SH		DEFINED	1,2
COCA COLA CO	COM	191216100	795	15,290	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 (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
COCA-COLA ENTERPRISES	COM	191219104	10	570	SH		DEFINED	1,2
COGNIZANT TECH SOLUTIONS	CL A	192446102	19	580	SH		DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	70	1,020	SH		DEFINED	1,2
COMCAST CORP CL A SPL	CL A	20030N200	2,188	116,640	SH		DEFINED	2
COMCAST CORP-CL A	CLA	20030N101	2,343	123,490	SH		DEFINED	1,2
COMERICA INC	COM	200340107	652	25,450	SH		DEFINED	1,2
COMPUTER ASSOCIATES INTL	INCOM	12673P105	1,463	63,382	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	14	300	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	5	540	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	19	970	SH		DEFINED	1,2
CONOCOPHILLIPS	COM	20825C104	294	3,120	SH		DEFINED	1,2
CONSECO INC	COM	208464883	588	59,250	SH		DEFINED	2
CONSOL ENERGY INC	COM	20854P109	42	370	SH		DEFINED	1,2
CONSOLIDATED EDISON INC	COM	209115104	21	540	SH		DEFINED	1,2

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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
CONSTELLATION BRANDS INC	CL A	21036P108	8	380	SH		DEFINED	1,2
CONSTELLATION ENERGY GROUP	COM	210371100	30	360	SH		DEFINED	1,2
CONSTELLATION ENERGY PARTNER	COM	21038E101	4,809	231,960	SH		DEFINED	2,4
CONVERGYS CORP	COM	212485106	4	250	SH		DEFINED	1,2
CON-WAY INC	COM	205944101	408	8,625	SH		DEFINED	2
COOPER INDUSTRIES LTD	CL A	G24182100	14	350	SH		DEFINED	1,2
CORNING INC.	COM	219350105	879	38,140	SH		DEFINED	1,2
COSTCO WHOLESALE CORP	COM	22160K105	61	870	SH		DEFINED	1,2

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COUNTRYWIDE FINANCIAL CORP	COM	222372104	5	1,158	SH	DEFINED	1,2
COVENTRY HEALTH CARE INC	COM	222862104	9	310	SH	DEFINED	1,2
COVIDIEN LTD	COM	G2552X108	48	992	SH	DEFINED	1,2
CROSSTEX ENERGY LP	COM	22765U102	3,350	116,800	SH	DEFINED	2,4
CSX CORP.	COM	126408103	2,312	36,810	SH	DEFINED	1,2
CUMMINS INC	COM	231021106	27	410	SH	DEFINED	1,2
CVS CORP	COM	126650100	1,102	27,858	SH	DEFINED	1,2

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DANAHER CORP	COM	235851102	39	510	SH	DEFINED	1,2	
DARDEN RESTAURANTS INC	COM	237194105	9	290	SH	DEFINED	1,2	
DCP MIDSTREAM PARTNERS LP	LTD PART	23311P100	8,883	303,707	SH	DEFINED	2,4	30
DEAN FOODS CO	COM	242370104	6	300	SH	DEFINED	1,2	
DEERE & CO	COM	244199105	63	870	SH	DEFINED	1,2	
DEL MONTE FOODS CO	COM	24522P103	641	90,250	SH	DEFINED	2	9
DELL INC	COM	24702R101	89	4,070	SH	DEFINED	1,2	
DELPHI FINANCIAL GROUP	CLA	247131105	450	19,438	SH	DEFINED	2	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8	240	SH	DEFINED	1,2	
DEVON ENERGY CORP	COM	25179M103	4,313	35,890	SH	DEFINED	1,2	3
DIAGEO PLC	ADR	25243Q205	1,175	15,900	SH	DEFINED	2	1
DIAMONDS TRUST SERIES I	UNIT SER	252787106	85,065	750,000	SH	DEFINED	2	75
DILLARDS INC-CL A	CL A	254067101	1	110	SH	DEFINED	1,2	
DIRECTV GROUP INC/THE	COM	25459L106	37	1,420	SH	DEFINED	1,2	
DISCOVER FINANCIAL SERVICES	COM	254709108	13	950	SH	DEFINED	1,2	

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DOMINION RESOURCES INC/VA	COM	25746U109	48	1,020	SH	DEFINED	1,2	
DOVER CORP	COM	260003108	18	380	SH	DEFINED	1,2	
DOW CHEMICAL	COM	260543103	65	1,870	SH	DEFINED	1,2	
DR HORTON INC	COM	23331A109	6	540	SH	DEFINED	1,2	
DRESS BARN INC	COM	261570105	19	1,426	SH	DEFINED	2	
DTE ENERGY COMPANY	COM	233331107	11	260	SH	DEFINED	1,2	
DU PONT (E.I.) DE NEMOURS	COM	263534109	77	1,790	SH	DEFINED	1,2	
DUKE ENERGY CORP	COM	26441C105	44	2,518	SH	DEFINED	1,2	
DUNCAN ENERGY PARTNERS LP	COM	265026104	257	14,241	SH	DEFINED	2,4	1
DYNEGY INC-CL A	CL A	26817G102	2,564	299,930	SH	DEFINED	1,2	29
E*TRADE FINANCIAL CORP	COM	269246104	3	920	SH	DEFINED	1,2	
EASTMAN CHEMICAL COMPANY	COM	277432100	11	160	SH	DEFINED	1,2	
EASTMAN KODAK CO	COM	277461109	8	570	SH	DEFINED	1,2	
EATON CORP	COM	278058102	28	330	SH	DEFINED	1,2	
EBAY INC	COM	278642103	61	2,220	SH	DEFINED	1,2	

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ECOLAB INC	COM	278865100	15	350	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	33	650	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	30	1,390	SH		DEFINED	1,2
EL PASO PIPELINE PARTNERS LP	COM	283702108	3,547	171,600	SH		DEFINED	2,4
ELECTRONIC ARTS INC	COM	285512109	28	630	SH		DEFINED	1,2
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	25	1,010	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	91	1,970	SH		DEFINED	1,2
EMBARQ CORP	COM	29078E105	14	306	SH		DEFINED	1,2
EMC CORPORATION	COM	268648102	2,828	192,530	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	78	1,570	SH		DEFINED	1,2
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	10,945	217,558	SH		DEFINED	2,4
ENCANA CORP	COM	292505104	9,093	100,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	6,546	225,812	SH		DEFINED	2,4
ENSCO INTERNATIONAL INC	COM	26874Q100	6,927	85,790	SH		DEFINED	1,2
ENERGY CORP	COM	29364G103	46	380	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ENTERPRISE GP HOLDINGS LP	UNIT LP	293716106	8	275	SH		DEFINED	2,4
EOG RESOURCES INC	COM	26875P101	66	500	SH		DEFINED	1,2
EQUIFAX INC	COM	294429105	9	260	SH		DEFINED	1,2
EQUITY RESIDENTIAL	INT	29476L107	21	540	SH		DEFINED	1,2
ESMARK INC	COM	296475106	3	134	SH		DEFINED	1,2
ESTEE LAUDER COMPANIES	CL A	518439104	11	230	SH		DEFINED	1,2
EW SCRIPPS CO-CL A	CL A	811054204	7	180	SH		DEFINED	1,2
EXELON CORP	COM	30161N101	4,510	50,130	SH		DEFINED	1,2
EXPEDIA INC	COM	30212P105	8	410	SH		DEFINED	1,2
EXPEDITORS INTL WASH INC	COM	302130109	18	430	SH		DEFINED	1,2
EXPRESS SCRIPTS INC	COM	302182100	32	510	SH		DEFINED	1,2
EXPRESSJET HOLDINGS INC	CL A	30218U108	45	81,600	SH		DEFINED	2
EXXON MOBIL CORP	COM	30231G102	2,350	26,670	SH		DEFINED	1,2
FAMILY DOLLAR STORES	COM	307000109	6	280	SH		DEFINED	1,2
FBL FINANCIAL GROUP INC	CL A	30239F106	475	23,900	SH		DEFINED	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FEDERAL HM LOAN MORTGAGE CORP	COM	313400301	1,989	121,290	SH		DEFINED	1,2
FEDERAL NATL MTGE ASSN.	COM	313586109	1,503	77,035	SH		DEFINED	1,2
FEDERATED INVESTORS INC	CL B	314211103	6	170	SH		DEFINED	1,2

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FEDEX CORP	COM	31428X106	49	620	SH	DEFINED	1,2
FIDELITY NATIONAL INFORMATIO	COM	31620M106	13	340	SH	DEFINED	1,2
FIFTH THIRD BANCORP	COM	316773100	11	1,060	SH	DEFINED	1,2
FINANCIAL SELECT SECTOR	SBI INT-	81369Y605	9,117	450,000	SH	DEFINED	2
FIRST AMERICAN CORP	COM	318522307	486	18,400	SH	DEFINED	2
FIRST HORIZON NATIONAL CORP	COM	320517105	3	370	SH	DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	50	610	SH	DEFINED	1,2
FISERV INC	COM	337738108	15	330	SH	DEFINED	1,2
FLUOR CORP (NEW)	COM	343412102	1,336	7,180	SH	DEFINED	1,2
FORD MOTOR CO	COM	345370860	21	4,327	SH	DEFINED	1,2
FOREST LABORATORIES INC	COM	345838106	22	620	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	349631101	19	310	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 (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FPL GROUP INC	COM	302571104	53	810	SH		DEFINED	1,2
FRANKLIN RESOURCES INC	COM	354613101	29	320	SH		DEFINED	1,2
FREEMONT-MCMORAN COPPER	CL B	35671D857	90	771	SH		DEFINED	1,2
GAMESTOP CORP	CL A	36467W109	13	320	SH		DEFINED	1,2
GANNETT CO	COM	364730101	10	460	SH		DEFINED	1,2
GAP INC/THE	COM	364760108	15	900	SH		DEFINED	1,2
GENERAL DYNAMICS CORP	COM	369550108	67	800	SH		DEFINED	1,2
GENERAL ELECTRIC CO	COM	369604103	3,833	143,620	SH		DEFINED	1,2
GENERAL GROWTH PROPERTIES	COM	370021107	19	530	SH		DEFINED	1,2
GENERAL MILLS INC	COM	370334104	41	670	SH		DEFINED	1,2
GENERAL MOTORS CORP	COM	370442105	13	1,120	SH		DEFINED	1,2
GENESIS ENERGY L.P.	COM	371927104	7,103	384,985	SH		DEFINED	2,4
GENUINE PARTS CO	COM	372460105	13	330	SH		DEFINED	1,2
GENWORTH FINANCIAL INC	CL A	37247D106	15	860	SH		DEFINED	1,2
GENZYME CORP	COM	372917104	39	540	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 (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
GILEAD SCIENCES INC	COM	375558103	1,236	23,350	SH		DEFINED	1,2
GOLDMAN SACHS GROUP INC	COM	38141G104	138	790	SH		DEFINED	1,2
GOODRICH CORP	COM	382388106	12	250	SH		DEFINED	1,2
GOODYEAR TIRE & RUBBER CO	COM	382550101	9	480	SH		DEFINED	1,2
GOOGLE INC	CL A	38259P508	3,959	7,520	SH		DEFINED	1,2
GRIFFON CORPORATION	COM	398433102	971	110,850	SH		DEFINED	2
H&R BLOCK INC	COM	093671105	14	650	SH		DEFINED	1,2
HALLIBURTON COMPANY	COM	406216101	1,686	31,760	SH		DEFINED	1,2
HANGER ORTHOPEDIC GROUP INC	COM	41043F208	653	39,625	SH		DEFINED	2
HARLEY-DAVIDSON INC	COM	412822108	17	480	SH		DEFINED	1,2
HARMAN INTERNATIONAL	COM	413086109	5	120	SH		DEFINED	1,2
HARTE-HANKS INC	COM	416196103	940	82,075	SH		DEFINED	2
HARTFORD FINANCIAL SVCS GRP	COM	416515104	6,821	105,630	SH		DEFINED	1,2

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HASBRO INC	COM	418056107	10	280	SH	DEFINED	1,2
HCP INC	COM	40414L109	15	470	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
HERCULES INC	COM	427056106	4	220	SH		DEFINED	1,2
HERSHEY CO/THE	COM	427866108	11	340	SH		DEFINED	1,2
HESS CORP	LTD PART	42809H107	71	560	SH		DEFINED	1,2
HEWLETT-PACKARD CO.	COM	428236103	1,544	34,920	SH		DEFINED	1,2
HILAND HOLDINGS GP LP	INT	43129M107	6,905	256,030	SH		DEFINED	2,4
HILAND PARTNERS LP	LTD PART	43129I103	11,932	239,737	SH		DEFINED	2,4
HJ HEINZ CO	COM	423074103	30	630	SH		DEFINED	1,2
HOLLY ENERGY PARTNERS LP	LTD PTNR	435763107	3,620	92,825	SH		DEFINED	2,4
HOME DEPOT	COM	437076102	1,943	82,960	SH		DEFINED	1,2
HONEYWELL INTERNATIONAL INC	COM	438516106	75	1,490	SH		DEFINED	1,2
HORMEL FOODS CORP	COM	440452100	280	8,100	SH		DEFINED	2
HOSPIRA INC	COM	441060100	13	320	SH		DEFINED	1,2
HOST HOTELS & RESORTS INC	COM	44107P104	14	1,040	SH		DEFINED	1,2
HUDSON CITY BANCORP INC	COM	443683107	17	1,030	SH		DEFINED	1,2
HUMANA INC	COM	444859102	14	340	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
HUNTINGTON BANCSHARES INC	COM	446150104	4	730	SH		DEFINED	1,2
IAC/INTERACTIVECORP	COM	44919P300	7	360	SH		DEFINED	1,2
IDACORP INC	COM	451107106	150	5,175	SH		DEFINED	2
ILLINOIS TOOL WORKS	COM	452308109	38	800	SH		DEFINED	1,2
IMS HEALTH INC	COM	449934108	1,933	82,960	SH		DEFINED	1,2
INDYMAC BANCORP INC	COM	456607100	17	27,800	SH		DEFINED	2
INERGY HOLDINGS LP	COM	45661Q107	4,521	125,900	SH		DEFINED	2,4
INERGY LP	LTD PTNR	456615103	5,693	218,800	SH		DEFINED	2,4
INGERSOLL RAND CO	CL A	G4776G101	3,146	84,039	SH		DEFINED	1,2
INTEGRYS ENERGY GROUP INC	COM	45822P105	8	159	SH		DEFINED	1,2
INTEL CORP	COM	458140100	1,322	61,540	SH		DEFINED	1,2
INTERCONTINENTALEXCHANGE INCCOM	COM	45865V100	16	140	SH		DEFINED	1,2
INTERNATIONAL BUSINESS MACHICOM	COM	459200101	16,361	138,030	SH		DEFINED	1,2
INTERNATIONAL PAPER CO	COM	460146103	20	850	SH		DEFINED	1,2
INTERPUBLIC GROUP OF COS INCCOM	COM	460690100	8	934	SH		DEFINED	1,2

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
INTL FLAVORS & FRAGRANCES	COM	459506101	6	160	SH		DEFINED	1,2	
INTL GAME TECHNOLOGY	COM	459902102	15	620	SH		DEFINED	1,2	
INTUIT INC	COM	461202103	18	650	SH		DEFINED	1,2	
INTUITIVE SURGICAL INC	COM	46120E602	22	80	SH		DEFINED	1,2	
IPC HOLDINGS LTD	ORD	G4933P101	994	37,425	SH		DEFINED	2	3
ISHARES	MSCI	JAP464286848	24,940	2,000,000	SH		DEFINED	2	2,00
ITT CORP	COM	450911102	23	360	SH		DEFINED	1,2	
J.C. PENNY CO INC (HLDG CO)	COM	708160106	653	17,990	SH		DEFINED	1,2	1
JABIL CIRCUIT INC	COM	466313103	7	410	SH		DEFINED	1,2	
JACOBS ENGINEERING GROUP INC	COM	469814107	20	250	SH		DEFINED	1,2	
JANUS CAPITAL GROUP INC	COM	47102X105	8	290	SH		DEFINED	1,2	
JDS UNIPHASE CORP	COM	46612J507	5	441	SH		DEFINED	1,2	
JOHNSON & JOHNSON	COM	478160104	4,664	72,485	SH		DEFINED	1,2	7
JOHNSON CONTROLS INC	COM	478366107	34	1,180	SH		DEFINED	1,2	
JONES APPAREL GROUP INC	COM	480074103	827	60,120	SH		DEFINED	1,2	6
JPMORGAN CHASE & COMPANY	COM	46625H100	2,507	73,070	SH		DEFINED	1,2	7
JUNIPER NETWORKS INC	COM	48203R104	23	1,040	SH		DEFINED	1,2	
K12 INC	COM	48273U102	6,255	290,818	SH		DEFINED	2,4	29

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
KB HOME	COM	48666K109	3	150	SH		DEFINED	1,2	
KELLOGG CO	COM	487836108	25	520	SH		DEFINED	1,2	
KELLY SERVICES INC	CL A	488152208	1,207	62,446	SH		DEFINED	2	6
KEYCORP	COM	493267108	9	790	SH		DEFINED	1,2	
KIMBERLY-CLARK CORP	COM	494368103	50	840	SH		DEFINED	1,2	
KIMCO REALTY CORP	COM	49446R109	17	500	SH		DEFINED	1,2	
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	3,453	64,116	SH		DEFINED	2,4	6
KING PHARMACEUTICALS INC	COM	495582108	5	490	SH		DEFINED	1,2	
KLA-TENCOR CORPORATION	COM	482480100	14	340	SH		DEFINED	1,2	
KOHL'S CORP	COM	500255104	676	16,880	SH		DEFINED	1,2	1
KRAFT FOODS INC	CL A	50075N104	87	3,056	SH		DEFINED	1,2	
KROGER CO	COM	501044101	39	1,340	SH		DEFINED	1,2	
L-3 COMMUNICATIONS CORP	COM	502424104	931	10,250	SH		DEFINED	1,2	1
LABORATORY CRP OF AMER HLDG	COM	50540R409	15	220	SH		DEFINED	1,2	
LEAR SEATING CORP	COM	521865105	1,763	124,300	SH		DEFINED	2	12
LEGG MASON INC	COM	524901105	12	270	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
LEGGETT & PLATT INC	COM	524660107	6	330	SH		DEFINED	1,2	
LEHMAN_BROTHERS_HOLDING INC	COM	524908100	968	48,860	SH		DEFINED	1,2	4
LENNAR CORP	CL A	526057104	3	270	SH		DEFINED	1,2	

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LEUCADIA NATIONAL CORP	COM	527288104	16	340	SH	DEFINED	1,2	
LEVEL 3 COMMUNICATIONS	NOTE	52729NBE9	1,298	1,200,000	PRN	DEFINED	2,3	33
LEXMARK INTERNATIONAL INC	CL A	529771107	6	190	SH	DEFINED	1,2	
LIMITED BRANDS INC	COM	532716107	10	620	SH	DEFINED	1,2	
LINCOLN NATIONAL CORP	COM	534187109	4,556	100,529	SH	DEFINED	1,2	10
LINEAR TECHNOLOGY CORP	COM	535678106	14	440	SH	DEFINED	1,2	
LIZ CLAIBORNE INC	COM	539320101	3	190	SH	DEFINED	1,2	
LOCKHEED MARTIN CORP	COM	539830109	68	690	SH	DEFINED	1,2	
LOWES COS INC	COM	548661107	60	2,910	SH	DEFINED	1,2	
LSI CORP	COM	502161102	8	1,310	SH	DEFINED	1,2	
M & T BANK CORP	COM	55261F104	11	160	SH	DEFINED	1,2	
MACYS INC	COM	55616P104	17	858	SH	DEFINED	1,2	
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	6,654	295,752	SH	DEFINED	2,4	29
MAGNA INTERNATIONAL INC	CL A	559222401	1,336	22,550	SH	DEFINED	2	2
MANITOWOC COMPANY INC	COM	563571108	8	260	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 (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs	
MARATHON OIL CORP	COM	565849106	73	1,416	SH		DEFINED	1,2	
MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	14,554	408,352	SH		DEFINED	2,4	40
MARRIOTT INTERNATIONAL	CLA	571903202	855	32,600	SH		DEFINED	1,2	3
MARSH & MCLENNAN COS	COM	571748102	28	1,040	SH		DEFINED	1,2	
MARSHALL & ILSLEY CORP	COM	571837103	8	520	SH		DEFINED	1,2	
MASCO CORP	COM	574599106	11	720	SH		DEFINED	1,2	
MASTERCARD INC	CL A	57636Q104	2,655	10,000	SH		DEFINED	2	1
MATTEL INC	COM	577081102	12	720	SH		DEFINED	1,2	
MBIA INC	COM	55262C100	2	410	SH		DEFINED	1,2	
MCCORMICK & CO	COM	579780206	9	260	SH		DEFINED	1,2	
MCDONALDS CORP	COM	580135101	129	2,300	SH		DEFINED	1,2	
MCGRAW-HILL COMPANIES INC	COM	580645109	26	640	SH		DEFINED	1,2	
MCKESSON CORP	COM	58155Q103	32	580	SH		DEFINED	1,2	
MEADWESTVACO CORP	COM	583334107	8	350	SH		DEFINED	1,2	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	49	1,042	SH		DEFINED	1,2	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,335	250,000	SH		DEFINED	2	25

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 (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs	
MEDTRONIC INC	COM	585055106	271	5,240	SH		DEFINED	1,2	
MEMC ELECTRONIC MATERIALS	COM	552715104	28	460	SH		DEFINED	1,2	
MERCK & CO. INC.	COM	589331107	163	4,320	SH		DEFINED	1,2	
MEREDITH CORP	COM	589433101	2	80	SH		DEFINED	1,2	
MERRILL LYNCH & CO INC	COM	590188108	62	1,940	SH		DEFINED	1,2	
METLIFE INC	COM	59156R108	75	1,420	SH		DEFINED	1,2	
MGIC INVESTMENT CORP	COM	552848103	1	240	SH		DEFINED	1,2	
MI DEVELOPMENTS INC	CL A	55304X104	915	40,675	SH		DEFINED	2	4
MICROCHIP TECHNOLOGY INC	COM	595017104	12	380	SH		DEFINED	1,2	

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MICRON TECHNOLOGY INC	COM	595112103	9	1,510	SH	DEFINED	1,2	
MICROSOFT CORP	COM	594918104	3,874	140,815	SH	DEFINED	1,2	14
MILLIPORE CORP	COM	601073109	7	110	SH	DEFINED	1,2	
MOLEX INC	COM	608554101	7	280	SH	DEFINED	1,2	
MOLSON COORS BREWING CO	CL B	60871R209	15	280	SH	DEFINED	1,2	
MONSANTO CO	COM	61166W101	138	1,092	SH	DEFINED	1,2	
MONSTER WORLDWIDE INC	COM	611742107	5	250	SH	DEFINED	1,2	
MOODYS CORP	COM	615369105	14	410	SH	DEFINED	1,2	
MORGAN ST DEAN WITTER DISCOVCOM		617446448	1,384	38,375	SH	DEFINED	1,2	3

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MORGAN STANLEY QUAL MUNI SECSECS		61745P585	367	28,600	SH		DEFINED	2,4
MOTOROLA INC	COM	620076109	2,118	288,490	SH		DEFINED	1,2
MURPHY OIL CORP	COM	626717102	37	380	SH		DEFINED	1,2
MYLAN INC	COM	628530107	7	600	SH		DEFINED	1,2
NABORS INDUSTRIES LTD	SHS	G6359F103	28	560	SH		DEFINED	1,2
NARA BANCORP INC	COM	63080P105	201	18,700	SH		DEFINED	2
NATIONAL CITY CORP	COM	635405103	7	1,510	SH		DEFINED	1,2
NATIONAL OILWELL VARCO INC	COM	637071101	74	830	SH		DEFINED	1,2
NATIONAL SEMICONDUCTOR CORP	COM	637640103	9	450	SH		DEFINED	1,2
NAVIOS MARITIME PARTNERS LP	UNIT LP	Y62267102	438	30,000	SH		DEFINED	2,4
NCI BUILDING SYSTEMS INC	COM	628852105	464	12,625	SH		DEFINED	2
NETAPP INC	COM	64110D104	15	680	SH		DEFINED	1,2
NEW YORK TIMES CO	CL A	650111107	3	200	SH		DEFINED	1,2
NEWELL RUBBERMAID INC	COM	651229106	9	550	SH		DEFINED	1,2
NEWMONT MINING CORP	COM	651639106	47	910	SH		DEFINED	1,2
NEWS CORP	CL A	65248E104	6,085	404,580	SH		DEFINED	1,2
NICOR INC	COM	654086107	4	90	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NII HOLDINGS INC	NOTE	62913FAF9	3,262	2,800,000	PRN		DEFINED	2,3
NIKE INC	CL B	654106103	46	770	SH		DEFINED	1,2
NISOURCE INC	COM	65473P105	10	540	SH		DEFINED	1,2
NOBLE CORP	SHS	G65422100	35	540	SH		DEFINED	1,2
NOBLE ENERGY INC	COM	655044105	35	350	SH		DEFINED	1,2
NORDSTROM INC	COM	655664100	917	30,260	SH		DEFINED	1,2
NORFOLK SOUTHERN CORP	COM	655844108	47	750	SH		DEFINED	1,2
NORTHERN TRUST CORP	COM	665859104	1,474	21,490	SH		DEFINED	1,2
NORTHROP GRUMMAN CORP	COM	666807102	45	678	SH		DEFINED	1,2
NORTHWEST AIRLINES CORP	COM	667280408	812	121,860	SH		DEFINED	2
NOVELL INC	COM	670006105	4	700	SH		DEFINED	1,2
NOVELLUS SYSTEMS INC	COM	670008101	4	200	SH		DEFINED	1,2
NRG ENERGY INC	COM	629377508	3,054	71,180	SH		DEFINED	2
NUCOR CORP	COM	670346105	47	630	SH		DEFINED	1,2

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NVIDIA CORP COM 67066G104 21 1,110 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
NYSE EURONEXT	COM	629491101	27	530	SH		DEFINED	1,2
OCCIDENTAL PETROLEUM	COM	674599105	8,235	91,640	SH		DEFINED	1,2
OFFICE DEPOT INC	COM	676220106	6	540	SH		DEFINED	1,2
OFFICEMAX INC	COM	67622P101	2	150	SH		DEFINED	1,2
OLD REPUBLIC INTL CORP	COM	680223104	804	67,922	SH		DEFINED	2
OMNICOM GROUP	COM	681919106	29	640	SH		DEFINED	1,2
OPNEXT INC	COM	68375V105	1,256	233,426	SH		DEFINED	2,4
ORACLE CORP	COM	68389X105	2,790	132,880	SH		DEFINED	1,2
OSG AMERICA LP	COM	671028108	2,420	177,261	SH		DEFINED	2,4
P G & E CORP	COM	69331C108	28	710	SH		DEFINED	1,2
PACCAR INC	COM	693718108	31	730	SH		DEFINED	1,2
PACTIV CORPORATION	COM	695257105	6	260	SH		DEFINED	1,2
PALL CORP	COM	696429307	10	250	SH		DEFINED	1,2
PARKER HANNIFIN CORP	COM	701094104	24	335	SH		DEFINED	1,2
PATTERSON COS INC	COM	703395103	8	260	SH		DEFINED	1,2
PAYCHEX INC	COM	704326107	20	650	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	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PEABODY ENERGY CORP	COM	704549104	48	540	SH		DEFINED	1,2
PENN VIRGINIA GP HOLDINGS LP	COM	70788P105	2,278	69,515	SH		DEFINED	2,4
PENN VIRGINIA RESOURCE PARTN	COM	707884102	4,608	170,148	SH		DEFINED	2,4
PEPCO HOLDINGS INC	COM	713291102	10	400	SH		DEFINED	1,2
PEPSI BOTTLING GROUP INC	COM	713409100	8	270	SH		DEFINED	1,2
PEPSICO INCORPORATED	COM	713448108	1,660	26,100	SH		DEFINED	1,2
PERKINELMER INC	COM	714046109	6	230	SH		DEFINED	1,2
PETRO-CANADA	COM	71644E102	3,345	60,000	SH		DEFINED	2
PFIZER INC	COM	717081103	2,489	142,470	SH		DEFINED	1,2
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	843	12,500	SH		DEFINED	2
PHARMANET DEVELOPMENT GROUP	COM	717148100	330	20,950	SH		DEFINED	2
PHH CORP	COM	693320202	705	45,925	SH		DEFINED	2
PHILIP MORRIS INTERNATIONAL	COM	718172109	948	19,200	SH		DEFINED	1,2
PIKE ELECTRIC CORP	COM	721283109	1,097	66,050	SH		DEFINED	2
PINNACLE WEST CAPITAL	COM	723484101	6	200	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name	Title			Shares or			

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of Issuer	of Class	CUSIP Number	Value (x\$1000)	Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PIONEER NATURAL RESOURCES	COCOM	723787107	1,957	25,000	SH		DEFINED	2
PITNEY BOWES INC	COM	724479100	14	420	SH		DEFINED	1,2
PLANTRONICS INC	COM	727493108	870	39,000	SH		DEFINED	2
PLUM CREEK TIMBER CO	COM	729251108	15	340	SH		DEFINED	1,2
PNC FINANCIAL SERVICES GROUP	COM	693475105	39	680	SH		DEFINED	1,2
POLO RALPH LAUREN CORP	CL A	731572103	8	120	SH		DEFINED	1,2
POPULAR INC	COM	733174106	1,557	236,250	SH		DEFINED	2
PPG INDUSTRIES INC	COM	693506107	19	330	SH		DEFINED	1,2
PPL CORPORATION	COM	69351T106	39	750	SH		DEFINED	1,2
PRAXAIR INC	COM	74005P104	1,944	20,630	SH		DEFINED	1,2
PRECISION CASTPARTS CORP	COM	740189105	27	280	SH		DEFINED	1,2
PRINCIPAL FINANCIAL GROUP	COM	74251V102	22	520	SH		DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	1,225	20,140	SH		DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	22	520	SH		DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	25	1,350	SH		DEFINED	1,2

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
PROLOGIS	INT	743410102	28	520	SH		DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	53	890	SH		DEFINED	1,2
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	47	1,020	SH		DEFINED	1,2
PUBLIC STORAGE	COM	74460D109	20	250	SH		DEFINED	1,2
PULTE HOMES INC	COM	745867101	4	420	SH		DEFINED	1,2
QLOGIC CORP	COM	747277101	4	260	SH		DEFINED	1,2
QUALCOMM INC	COM	747525103	420	9,470	SH		DEFINED	1,2
QUEST DIAGNOSTICS	COM	74834L100	16	320	SH		DEFINED	1,2
QUESTAR CORP	COM	748356102	25	350	SH		DEFINED	1,2
QUICKSILVER GAS SERVICES LP	COM	74839G106	3,611	153,667	SH		DEFINED	2,4
QWEST COMMUNICATIONS INTL	COM	749121109	12	3,060	SH		DEFINED	1,2
RADIO ONE INC -CL D	CL D	75040P405	136	105,700	SH		DEFINED	2
RADIOSHACK CORP	COM	750438103	3	260	SH		DEFINED	1,2
RAIT FINANCIAL TRUST	COM	749227104	377	50,781	SH		DEFINED	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
RANGE RESOURCES CORP	COM	75281A109	20	300	SH		DEFINED	1,2
RAYTHEON COMPANY	COM	755111507	48	850	SH		DEFINED	1,2
REGENCY ENERGY PARTNERS LP	COM	75885Y107	4,394	180,754	SH		DEFINED	2,4
REGIONS FINANCIAL CORP	COM	7591EP100	15	1,380	SH		DEFINED	1,2
REGIS CORP	COM	758932107	878	33,325	SH		DEFINED	2
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	2,012	45,050	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	2,865	139,300	SH		DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	16	340	SH		DEFINED	1,2
ROBERT HALF INTL INC	COM	770323103	8	320	SH		DEFINED	1,2

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ROCKWELL COLLINS INC.	COM	774341101	16	330	SH	DEFINED	1,2
ROCKWELL INTL CORP	COM	773903109	5,370	122,800	SH	DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	12	250	SH	DEFINED	1,2
ROWAN COS INC	COM	779382100	4,218	90,220	SH	DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	13	430	SH	DEFINED	1,2
RYDER SYSTEM INC	COM	783549108	8	120	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
SAFECO CORP	COM	786429100	12	180	SH		DEFINED	1,2
SAFEWAY INC	COM	786514208	25	880	SH		DEFINED	1,2
SANDISK CORP	COM	80004C101	9	460	SH		DEFINED	1,2
SANGAMO BIOSCIENCES INC	COM	800677106	316	31,775	SH		DEFINED	2
SARA LEE CORP	COM	803111103	2,708	221,046	SH		DEFINED	1,2
SCHERING-PLOUGH CORP	COM	806605101	64	3,230	SH		DEFINED	1,2
SCHLUMBERGER LIMITED	COM	806857108	2,717	25,290	SH		DEFINED	1,2
SCHWAB (CHARLES) CORP	COM	808513105	38	1,870	SH		DEFINED	1,2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	854	50,700	SH		DEFINED	2
SEALED AIR CORP	COM	81211K100	6	320	SH		DEFINED	1,2
SEALY CORP	COM	812139301	492	85,775	SH		DEFINED	2
SEARS HOLDINGS CORP	COM	812350106	941	12,770	SH		DEFINED	1,2,4
SEMGROUP ENERGY PARTNERS LP	UNIT LP	81662W108	14,709	580,460	SH		DEFINED	2,4
SEMPRA ENERGY	COM	816851109	2,128	37,695	SH		DEFINED	1,2
SEPRACOR INC	NOTE	817315AT1	1,552	1,600,000	PRN		DEFINED	2,3
SHERWIN-WILLIAMS CO/THE	COM	824348106	9	200	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
SIGMA-ALDRICH	COM	826552101	14	260	SH		DEFINED	1,2
SIMON PROPERTY GROUP INC	COM	828806109	40	450	SH		DEFINED	1,2
SLM CORP	COM	78442P106	18	930	SH		DEFINED	1,2
SMITH INTERNATIONAL INC	COM	832110100	33	400	SH		DEFINED	1,2
SNAP-ON INC	COM	833034101	6	120	SH		DEFINED	1,2
SOUTHERN CO	COM	842587107	53	1,520	SH		DEFINED	1,2
SOUTHWEST AIRLINES CO	COM	844741108	19	1,460	SH		DEFINED	1,2
SOUTHWESTERN ENERGY CO	COM	845467109	32	680	SH		DEFINED	1,2
SOVEREIGN BANCORP INC	COM	845905108	7	945	SH		DEFINED	1,2
SPECTRA ENERGY CORP	COM	847560109	36	1,259	SH		DEFINED	1,2
SPECTRA ENERGY PARTNERS LP	COM	84756N109	3,469	150,500	SH		DEFINED	2,4
SPHERION CORPORATION	COM	848420105	79	17,125	SH		DEFINED	2
SPRINT NEXTEL CORP	COM	852061100	54	5,678	SH		DEFINED	1,2
ST JUDE MEDICAL INC	COM	790849103	846	20,690	SH		DEFINED	1,2
STANLEY WORKS/THE	COM	854616109	7	160	SH		DEFINED	1,2
STAPLES INC	COM	855030102	140	5,900	SH		DEFINED	1,2
STARBUCKS CORP	COM	855244109	54	3,450	SH		DEFINED	1,2

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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
STARWOOD HOTELS & RESORTS	COM	85590A401	15	380	SH		DEFINED	1,2
STATE STREET CORP	COM	857477103	54	850	SH		DEFINED	1,2
STEWART INFORMATION SERVICES	COM	860372101	471	24,375	SH		DEFINED	2
STONE CONTAINER CORP	COM	832727101	814	200,000	SH		DEFINED	2
STRYKER CORP	COM	863667101	30	480	SH		DEFINED	1,2
SUN MICROSYSTEMS INC	COM	866810203	17	1,577	SH		DEFINED	1,2
SUNOCO INC	COM	86764P109	10	240	SH		DEFINED	1,2
SUNTRUST BANKS INC	COM	867914103	25	700	SH		DEFINED	1,2
SUPERVALU INC	COM	868536103	13	421	SH		DEFINED	1,2
SYMANTEC CORP	COM	871503108	33	1,684	SH		DEFINED	1,2
SYSCO CORP	COM	871829107	33	1,200	SH		DEFINED	1,2
T ROWE PRICE GROUP INC	COM	74144T108	30	530	SH		DEFINED	1,2
TALISMAN ENERGY INC	COM	87425E103	6,639	300,000	SH		DEFINED	2
TARGET CORP	COM	87612E106	76	1,630	SH		DEFINED	1,2
TECH DATA CORP	COM	878237106	748	22,075	SH		DEFINED	2
TECO ENERGY INC	COM	872375100	9	420	SH		DEFINED	1,2
TELLABS INC	COM	879664100	4	820	SH		DEFINED	1,2
TENET HEALTHCARE CORP	CL A	88033G100	5	940	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
TERADATA CORP	COM	88076W103	8	360	SH		DEFINED	1,2
TERADYNE INC	COM	880770102	4	340	SH		DEFINED	1,2
TEREX CORP	COM	880779103	11	210	SH		DEFINED	1,2
TESORO CORP	COM	881609101	5	270	SH		DEFINED	1,2
TEXAS INSTRUMENTS INC	COM	882508104	74	2,640	SH		DEFINED	1,2
TEXTRON INC	COM	883203101	896	18,700	SH		DEFINED	1,2
THE WALT DISNEY CO	COM	254687106	117	3,750	SH		DEFINED	1,2
THERMO FISHER SCIENTIFIC INC	COM	883556102	47	840	SH		DEFINED	1,2
TIFFANY & CO	COM	886547108	10	250	SH		DEFINED	1,2
TIME WARNER INC	COM	887317105	105	7,120	SH		DEFINED	1,2
TITANIUM METALS CORP	COM	888339207	3	190	SH		DEFINED	1,2
TJX COS. INC.	COM	872540109	1,415	44,970	SH		DEFINED	1,2
TORCHMARK CORP	COM	891027104	1,159	19,755	SH		DEFINED	1,2
TOTAL SYSTEM SERVICES INC	COM	891906109	9	390	SH		DEFINED	1,2
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	7,766	287,400	SH		DEFINED	2,4
TRANSOCEAN INC	SHS	G90073100	97	634	SH		DEFINED	1,2

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
TRAVELERS COS INC/THE	COM	89417E109	54	1,237	SH		DEFINED	1,2
TREX COMPANY INC	COM	89531P105	650	55,425	SH		DEFINED	2
TYCO ELECTRONICS LTD	COM	G9144P105	35	972	SH		DEFINED	1,2
TYCO INTERNATIONAL LTD	SHS	G9143X208	39	972	SH		DEFINED	1,2
TYSON FOODS INC	CL A	902494103	8	540	SH		DEFINED	1,2
UNILEVER NV	SHS	904784709	1,859	65,450	SH		DEFINED	2
UNION PACIFIC CORP	COM	907818108	79	1,040	SH		DEFINED	1,2
UNISYS CORP	COM	909214108	3	700	SH		DEFINED	1,2
UNITED NATIONAL GROUP LTD	COM	90933T109	885	66,200	SH		DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	127	2,060	SH		DEFINED	1,2
UNITED STATES STEEL CORP	COM	912909108	44	240	SH		DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	518	14,025	SH		DEFINED	2
UNITED TECHNOLOGIES CORP.	COM	913017109	1,108	17,960	SH		DEFINED	1,2
UNITEDHEALTH GROUP INC	COM	91324P102	65	2,490	SH		DEFINED	1,2
UNIVERSAL CORP-VA	COM	913456109	551	12,175	SH		DEFINED	2
UNUM GROUP	COM	91529Y106	14	690	SH		DEFINED	1,2
US BANCORP	COM	902973304	96	3,450	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
UST INC	COM	902911106	16	300	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	44	1,070	SH		DEFINED	1,2
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	13	250	SH		DEFINED	1,2
VERISIGN INC	COM	92343E102	15	390	SH		DEFINED	1,2
VERIZON COMMUNICATIONS INC	COM	92343V104	202	5,720	SH		DEFINED	1,2
VF CORP	COM	918204108	13	180	SH		DEFINED	1,2
VIACOM INC-CLASS B	CL B	92553P201	39	1,280	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	551	21,369	SH		DEFINED	2
VISA INC-CLASS A SHARES	CL A	92826C839	1,525	18,750	SH		DEFINED	2
VORNADO REALTY TRUST	INT	929042109	24	270	SH		DEFINED	1,2
VULCAN MATERIALS CO	COM	929160109	13	220	SH		DEFINED	1,2
WACHOVIA CORP	COM	929903102	1,589	102,340	SH		DEFINED	1,2
WAL MART STORES INC	COM	931142103	1,595	28,385	SH		DEFINED	1,2
WALGREEN CO	COM	931422109	64	1,980	SH		DEFINED	1,2
WASHINGTON MUTUAL INC	COM	939322103	95	19,235	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WASHINGTON POST	CL B	939640108	12	20	SH		DEFINED	1,2
WASTE MANAGEMENT INC	COM	94106L109	37	990	SH		DEFINED	1,2
WATERS CORP	COM	941848103	13	200	SH		DEFINED	1,2

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WATSON PHARMACEUTICALS INC	COM	942683103	6	210	SH	DEFINED	1,2	
WEATHERFORD INTL LTD	COM	G95089101	2,398	48,350	SH	DEFINED	1,2	4
WELLPOINT INC	COM	94973V107	51	1,080	SH	DEFINED	1,2	
WELLS FARGO & CO	COM	949746101	156	6,570	SH	DEFINED	1,2	
WENDYS INTERNATIONAL INC	COM	950590109	5	170	SH	DEFINED	1,2	
WESTERN UNION CO	COM	959802109	37	1,489	SH	DEFINED	1,2	
WEYERHAEUSER CO	COM	962166104	21	420	SH	DEFINED	1,2	
WHIRLPOOL CORPORATION	COM	963320106	2,068	33,508	SH	DEFINED	1,2	3
WHOLE FOODS MARKET INC	COM	966837106	7	280	SH	DEFINED	1,2	
WILLIAMS COS INC	COM	969457100	3,357	83,290	SH	DEFINED	1,2	8
WILLIAMS PIPELINE PARTNERS	LCOM	96950K103	3,220	186,555	SH	DEFINED	2,4	18
WINDSTREAM CORP	COM	97381W104	11	896	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
WISCONSIN ENERGY CORP	COM	976657106	1,595	35,275	SH		DEFINED	2
WRIGLEY WM JR CO	COM	982526105	34	435	SH		DEFINED	1,2
WW GRAINGER INC	COM	384802104	11	140	SH		DEFINED	1,2
WYETH	COM	983024100	1,191	24,830	SH		DEFINED	1,2
WYETH	DCV	983024AD2	5,313	5,203,000	PRN		DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	6	350	SH		DEFINED	1,2
XCEL ENERGY INC	COM	98389B100	17	850	SH		DEFINED	1,2
XEROX CORP	COM	984121103	6,805	501,820	SH		DEFINED	1,2
XILINX INC	COM	983919101	14	570	SH		DEFINED	1,2
XL CAPITAL LTD	CL A	G98255105	515	25,025	SH		DEFINED	1,2
XTO ENERGY INC	COM	98385X106	70	1,015	SH		DEFINED	1,2
YAHOO! INC	COM	984332106	55	2,660	SH		DEFINED	1,2
YUM! BRANDS INC	COM	988498101	33	950	SH		DEFINED	1,2
ZIMMER HOLDINGS INC	COM	98956P102	32	470	SH		DEFINED	1,2
ZIONS BANCORPORATION	COM	989701107	7	210	SH		DEFINED	1,2