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CNA FINANCIAL CORP
Form 13F-HR
February 14, 2008

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31,2007

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:
February 14,2007
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: 631

Form 13F Information Table Value Total: 1,184,168 (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	125	1,480	SH		DEFINED	1,2
ABBOTT LABORATORIES	COM	002824100	168	2,990	SH		DEFINED	1,2
ABERCROMBIE & FITCH CO	CL A	002896207	16	200	SH		DEFINED	1,2
ACE LTD	ORD	G0070K103	41	670	SH		DEFINED	1,2
ADOBE SYSTEMS INC	COM	00724F101	48	1,130	SH		DEFINED	1,2
ADVANCED MICRO DEVICES	COM	007903107	8	1,090	SH		DEFINED	1,2
AES CORP	COM	00130H105	27	1,240	SH		DEFINED	1,2
AETNA INC	COM	00817Y108	57	990	SH		DEFINED	1,2
AFFILIATED COMPUTER SVCS	CL A	008190100	2,490	55,220	SH		DEFINED	1,2
AFLAC INC	COM	001055102	57	910	SH		DEFINED	1,2
AFTERMARKET TECHNOLOGY CORP	COM	008318107	707	25,950	SH		DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	29	780	SH		DEFINED	1,2
AIR PRODUCTS & CHEMICALS INCCOM	COM	009158106	51	520	SH		DEFINED	1,2
AKAMAI TECHNOLOGIES	COM	00971T101	10	300	SH		DEFINED	1,2
ALCATEL-LUCENT	SPONSORE	013904305	3,385	462,375	SH		DEFINED	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
ALCOA INC	COM	013817101	5,542	151,640	SH		DEFINED	1,2
ALCON INC	COM SHS	H01301102	200	1,400	SH		DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	15	240	SH		DEFINED	1,2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	22	250	SH		DEFINED	1,2
ALLERGAN INC	COM	018490102	41	640	SH		DEFINED	1,2
ALLIANCE HOLDINGS GP LP	UNIT LP	01861G100	24	1,000	SH		DEFINED	2,4
ALLIANCE RESOURCE PART	LTD PART	01877R108	4,577	126,180	SH		DEFINED	2,4
ALLIED WASTE INDUSTRIES INC	COM	019589308	5	460	SH		DEFINED	1,2
ALLSTATE CORP	COM	020002101	2,268	43,425	SH		DEFINED	1,2
ALTERA CORPORATION	COM	021441100	12	610	SH		DEFINED	1,2
ALTRIA GROUP INC	COM	02209S103	317	4,200	SH		DEFINED	1,2
AMAZON.COM INC	COM	023135106	60	650	SH		DEFINED	1,2
AMAZON.COM INC	NOTE	023135AF3	2,488	2,050,000	PRN		DEFINED	2,3
AMBAC FINANCIAL GROUP INC	COM	023139108	6	250	SH		DEFINED	1,2
AMDOCS LIMITED	NOTE	02342TAD1	508	500,000	PRN		DEFINED	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
AMEREN CORPORATION	COM	023608102	22	400	SH		DEFINED	1,2
AMERICAN CAPITAL STRATEGIES	COM	024937104	10	300	SH		DEFINED	1,2
AMERICAN ELECT PWR INC	COM	025537101	5,347	114,840	SH		DEFINED	1,2
AMERICAN EQUITY INVT LIFE	COM	025676206	934	112,675	SH		DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	127	2,440	SH		DEFINED	1,2
AMERICAN INTL GROUP INC	COM	026874107	9,924	170,230	SH		DEFINED	1,2
AMERICAN NATIONAL INSUR	COM	028591105	655	5,400	SH		DEFINED	2
AMERIPRISE FINANCIAL INC	COM	03076C106	30	550	SH		DEFINED	1,2
AMERISOURCE HEALTH CORP	COM	03073E105	1,530	34,090	SH		DEFINED	1,2
AMGEN INC	COM	031162100	1,584	34,105	SH		DEFINED	1,2
AMGEN INC	NOTE	031162AE0	31	48,000	PRN		DEFINED	2,3
AMGEN INC	NOTE	031162AL4	33	50,000	PRN		DEFINED	2,3
ANADARKO PETROLEUM CORP	COM	032511107	19,763	300,860	SH		DEFINED	1,2
ANALOG DEVICES	COM	032654105	19	600	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
ANHEUSER BUSCH CO	COM	035229103	1,531	29,250	SH		DEFINED	1,2
ANSYS INC	COM	03662Q105	200	4,824	SH		DEFINED	2,4
AON CORP	COM	037389103	26	550	SH		DEFINED	1,2
APACHE CORP	COM	037411105	7,062	65,670	SH		DEFINED	1,2

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APARTMENT INVT & MGMT CO	CL A	03748R101	5	140	SH	DEFINED	1,2	
APOLLO GROUP INC	CL A	037604105	21	300	SH	DEFINED	1,2	
APPLE INC	COM	037833100	341	1,720	SH	DEFINED	1,2	
APPLIED BIOSYSTEMS GROUP	GRP	038020103	12	360	SH	DEFINED	1,2	
APPLIED MATERIALS INC	COM	038222105	48	2,690	SH	DEFINED	1,2	
AQUILA INC	COM	03840P102	1,931	517,690	SH	DEFINED	2	51
ARCHER-DANIELS-MIDLAND CO	COM	039483102	58	1,240	SH	DEFINED	1,2	
ARGO GROUP INTERNATIONAL	COM	G0464B107	793	18,825	SH	DEFINED	2	1
ARVINMERITOR INC	COM	043353101	520	44,350	SH	DEFINED	2	4
ASHLAND INC	COM	044209104	4	90	SH	DEFINED	1,2	
ASSURANT INC	COM	04621X108	7	100	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
AT&T INC	COM	00206R102	508	12,215	SH		DEFINED	1,2
ATLAS PIPELINE HOLDINGS LP	COM	04939R108	8,064	297,222	SH		DEFINED	2,4
ATLAS PIPELINE PARTNERS-UTS.	INT	049392103	11,951	278,893	SH		DEFINED	2,4
AUTODESK INC	COM	052769106	21	430	SH		DEFINED	1,2
AUTOMATIC DATA PROCESSING	COM	053015103	45	1,000	SH		DEFINED	1,2
AUTONATION INC	COM	05329W102	3	210	SH		DEFINED	1,2
AUTOZONE INC	COM	053332102	22	180	SH		DEFINED	1,2
AVALONBAY COMMUNITIES INC	COM	053484101	19	200	SH		DEFINED	1,2
AVERY DENNISON CORP	COM	053611109	13	240	SH		DEFINED	1,2
AVON PRODUCTS INC	COM	054303102	33	840	SH		DEFINED	1,2
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	1,851	47,500	SH		DEFINED	2
BAKER HUGHES INC	COM	057224107	54	670	SH		DEFINED	1,2
BALL CORP	COM	058498106	7	150	SH		DEFINED	1,2
BANCO BILBAO VIZCAYA	SPONSORE	05946K101	8	326	SH		DEFINED	1,2
BANK OF AMERICA CORP	COM	060505104	7,703	186,691	SH		DEFINED	1,2
BANK OF NEW YORK	COM	064058100	14,371	296,289	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
BARD (C.R.) INC	COM	067383109	24	250	SH		DEFINED	1,2
BARR PHARMACEUTICALS INC	COM	068306109	8	150	SH		DEFINED	1,2
BARRICK GOLD CORP	COM	067901108	1,379	32,801	SH		DEFINED	2
BAXTER INTERNATIONAL INC	COM	071813109	72	1,240	SH		DEFINED	1,2
BB&T CORP	COM	054937107	33	1,070	SH		DEFINED	1,2
BEAR STEARNS COMPANIES INC	COM	073902108	25	280	SH		DEFINED	1,2
BEARINGPOINT INC	COM	074002106	168	59,450	SH		DEFINED	2
BECTON DICKINSON & CO	COM	075887109	46	550	SH		DEFINED	1,2
BED BATH & BEYOND INC	COM	075896100	15	500	SH		DEFINED	1,2
BEMIS COMPANY	COM	081437105	4	150	SH		DEFINED	1,2
BEST BUY CO INC	COM	086516101	41	780	SH		DEFINED	1,2
BIG LOTS INC	COM	089302103	2	150	SH		DEFINED	1,2
BIOGEN IDEC INC	COM	09062X103	34	590	SH		DEFINED	1,2

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BJ SERVICES CO	COM	055482103	13	530	SH	DEFINED	1,2
BLACK & DECKER MFG CO	COM	091797100	2,203	31,635	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
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	508	38,900	SH		DEFINED	2,4
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,478	116,400	SH		DEFINED	2,4
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	691	55,900	SH		DEFINED	2,4
BLOUNT INTERNATIONAL INC	COM	095180105	991	80,475	SH		DEFINED	2
BMC SOFTWARE INC	COM	055921100	14	390	SH		DEFINED	1,2
BOEING CO	COM	097023105	143	1,640	SH		DEFINED	1,2
BOSTON PROPERTIES INC	COM	101121101	25	270	SH		DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	27	2,289	SH		DEFINED	1,2
BOWNE & CO INC	COM	103043105	609	34,600	SH		DEFINED	2
BRADY CORPORATION	CL A	104674106	653	18,600	SH		DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,872	70,595	SH		DEFINED	1,2
BROADCOM CORP	CL A	111320107	23	870	SH		DEFINED	1,2
BROOKFIELD HOMES CORP	COM	112723101	395	25,000	SH		DEFINED	2
BROWN-FORMAN CORP	CL B	115637209	16	210	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
BRUNSWICK CORP	COM	117043109	2	130	SH		DEFINED	1,2
BUCKEYE GP HOLDINGS LP	COM	118167105	2,838	100,666	SH		DEFINED	2,4
BUCKEYE PARTNERS LP	LTD PART	118230101	5,277	106,800	SH		DEFINED	2,4
BURLINGTON NORTHERN SANTA FE	COM	12189T104	60	720	SH		DEFINED	1,2
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	16	300	SH		DEFINED	1,2
CABOT MICROELECTRONICS CORP	COM	12709P103	172	4,800	SH		DEFINED	2
CALUMET SPECIALTY PRODUCTS	LTD PART	131476103	9,030	243,851	SH		DEFINED	2,4
CAMPBELL SOUP CO	COM	134429109	15	430	SH		DEFINED	1,2
CAPITAL ONE FINANCIAL CORP	COM	14040H105	2,243	47,451	SH		DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y108	45	780	SH		DEFINED	1,2
CARNIVAL CORP	PAIRED	C143658300	37	840	SH		DEFINED	1,2
CARTER'S INC	COM	146229109	600	31,000	SH		DEFINED	2
CATERPILLAR INC	COM	149123101	97	1,340	SH		DEFINED	1,2
CB RICHARD ELLIS GROUP INC	CL A	12497T101	6	300	SH		DEFINED	1,2

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	S
CBS CORP-CLASS B	CL B	124857202	2,764	101,420	SH		DEFINED	1,2	10
CELGENE CORP	COM	151020104	37	800	SH		DEFINED	1,2	
CENTERPOINT ENERGY INC	COM	15189T107	9	540	SH		DEFINED	1,2	
CENTEX CORP	COM	152312104	4	170	SH		DEFINED	1,2	
CENTURYTEL INC	COM	156700106	7	170	SH		DEFINED	1,2	
CHEMICAL FINANCIAL CORP	COM	163731102	894	37,575	SH		DEFINED	2	3
CHESAPEAKE ENERGY CORP	COM	165167107	29	740	SH		DEFINED	1,2	
CHESAPEAKE ENERGY CORP	NOTE	165167CA3	2,778	2,500,000	PRN		DEFINED	2,3	4
CHEVRON CORP	COM	166764100	406	4,350	SH		DEFINED	1,2	
CHUBB CORP	COM	171232101	43	790	SH		DEFINED	1,2	
CIBER INC	COM	17163B102	1,152	188,575	SH		DEFINED	2	18
CIENA CORP	COM	171779309	4	120	SH		DEFINED	1,2	
CIGNA CORP	COM	125509109	26	480	SH		DEFINED	1,2	
CINCINNATI FINANCIAL CORP	COM	172062101	10	250	SH		DEFINED	1,2	
CINTAS CORP	COM	172908105	7	200	SH		DEFINED	1,2	
CIRCUIT CITY STORES INC	COM	172737108	1	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
CISCO SYSTEMS INC	COM	17275R102	380	14,050	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	1,946	80,990	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	5,850	198,725	SH		DEFINED	1,2
CITIZENS COMMUNICATIONS CO	COM	17453B101	8	660	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	10	260	SH		DEFINED	1,2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	31	910	SH		DEFINED	1,2
CLOROX COMPANY	COM	189054109	21	320	SH		DEFINED	1,2
CME GROUP INC	COM	12572Q105	110	160	SH		DEFINED	1,2
CMS ENERGY CORP	COM	125896100	7	410	SH		DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	542,744	27,425,147	SH		DEFINED	1,2,4
COACH INC	COM	189754104	22	720	SH		DEFINED	1,2
COCA COLA CO	COM	191216100	750	12,220	SH		DEFINED	1,2
COCA-COLA ENTERPRISES	COM	191219104	13	490	SH		DEFINED	1,2
COGNIZANT TECH SOLUTIONS	CL A	192446102	20	600	SH		DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	81	1,040	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
COMCAST CORP	CLA	20030N101	2,257	123,590	SH		DEFINED	1,2
COMCAST CORP	CL A	20030N200	2,114	116,640	SH		DEFINED	2
COMERICA INC	COM	200340107	1,109	25,480	SH		DEFINED	1,2
COMMERCE BANCORP INC/NJ	COM	200519106	14	370	SH		DEFINED	1,2
COMPUTER ASSOCIATES INTL	INCCOM	12673P105	1,582	63,392	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	12	250	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	5	530	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	22	930	SH		DEFINED	1,2

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CONMED CORP	COM	207410101	551	23,825	SH	DEFINED	2	2
CONSECO INC	COM	208464883	543	43,250	SH	DEFINED	2	4
CONSOL ENERGY INC	COM	20854P109	26	360	SH	DEFINED	1,2	
CONSOLIDATED EDISON INC	COM	209115104	22	450	SH	DEFINED	1,2	
CONSTELLATION BRANDS INC	CL A	21036P108	7	300	SH	DEFINED	1,2	
CONSTELLATION ENERGY GROUP	COM	210371100	37	360	SH	DEFINED	1,2	
CONVERGYS CORP	COM	212485106	3	190	SH	DEFINED	1,2	

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/ Put/	Investment	Other	
CON-WAY INC	COM	205944101	358	8,625	SH	DEFINED	2	
COOPER INDUSTRIES LTD	CL A	G24182100	19	360	SH	DEFINED	1,2	
CORNING INC	COM	219350105	73	3,030	SH	DEFINED	1,2	
COSTCO WHOLESALE CORP	COM	22160K105	68	970	SH	DEFINED	1,2	
COUNTRYWIDE CREDIT IND INC	COM	222372104	566	63,303	SH	DEFINED	1,2	6
COVENTRY HEALTH CARE INC	COM	222862104	14	230	SH	DEFINED	1,2	
COVIDIEN LTD	COM	G2552X108	41	922	SH	DEFINED	1,2	
CSX CORP	COM	126408103	37	830	SH	DEFINED	1,2	
CUMMINS INC	COM	231021106	33	260	SH	DEFINED	1,2	
CVS CAREMARK CORP	COM	126650100	119	2,998	SH	DEFINED	1,2	
CYMER INC	NOTE	232572AE7	3,438	3,400,000	PRN	DEFINED	2,3	6
DANAHER CORP	COM	235851102	47	540	SH	DEFINED	1,2	
DARDEN RESTAURANTS INC	COM	237194105	6	210	SH	DEFINED	1,2	
DCP MIDSTREAM PARTNERS LP	LTD PART	23311P100	2,137	46,507	SH	DEFINED	2,4	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/ Put/ Call	Investment Discretion	Other Mgrs	
DEAN FOODS CO	COM	242370104	5	190	SH	DEFINED	1,2	
DEERE & CO	COM	244199105	99	1,060	SH	DEFINED	1,2	
DEL MONTE FOODS CO	COM	24522P103	623	65,825	SH	DEFINED	2	6
DELL INC	COM	24702R101	109	4,450	SH	DEFINED	1,2	
DELPHI FINANCIAL GROUP	CLA	247131105	686	19,438	SH	DEFINED	2	1
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8	200	SH	DEFINED	1,2	
DEVON ENERGY CORP	COM	25179M103	3,195	35,930	SH	DEFINED	1,2	3
DIAGEO PLC	ADR	25243Q205	1,365	15,900	SH	DEFINED	2	1
DILLARDS INC	CL A	254067101	2	80	SH	DEFINED	1,2	
DIRECTV GROUP INC/THE	COM	25459L106	35	1,500	SH	DEFINED	1,2	
DISCOVER FINANCIAL-W/I	COM	254709108	187	12,370	SH	DEFINED	1,2	1
DOMINION RESOURCES INC/VA	COM	25746U109	48	1,020	SH	DEFINED	1,2	
DOVER CORP	COM	260003108	18	390	SH	DEFINED	1,2	
DOW CHEMICAL	COM	260543103	74	1,880	SH	DEFINED	1,2	

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DPL INC	COM	233293109	752	25,353	SH		DEFINED	2
DR HORTON INC	COM	23331A109	6	490	SH		DEFINED	1,2
DTE ENERGY COMPANY	COM	233331107	11	260	SH		DEFINED	1,2
DU PONT (E.I.) DE NEMOURS	COM	263534109	80	1,820	SH		DEFINED	1,2
DUKE ENERGY CORP	COM	26441C105	50	2,498	SH		DEFINED	1,2
DUNCAN ENERGY PARTNERS LP	COM	265026104	3,866	177,076	SH		DEFINED	2,4
DYNEGY INC	CL A	26817G102	2,795	391,480	SH		DEFINED	1,2
E*TRADE FINANCIAL CORP	COM	269246104	3	810	SH		DEFINED	1,2
EARTHLINK INC	NOTE	270321AA0	1,033	1,000,000	PRN		DEFINED	2,3
EASTMAN CHEMICAL COMPANY	COM	277432100	13	220	SH		DEFINED	1,2
EASTMAN KODAK CO	COM	277461109	11	510	SH		DEFINED	1,2
EATON CORP	COM	278058102	31	320	SH		DEFINED	1,2
EBAY INC	COM	278642103	72	2,180	SH		DEFINED	1,2
ECOLAB INC	COM	278865100	13	260	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	30	570	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	24	1,390	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
ELECTRONIC ARTS INC	COM	285512109	32	540	SH		DEFINED	1,2
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	19	940	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	107	2,010	SH		DEFINED	1,2
EMBARQ CORP	COM	29078E105	16	316	SH		DEFINED	1,2
EMC CORPORATION	COM	268648102	1,911	103,610	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	84	1,480	SH		DEFINED	1,2
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	9,732	192,558	SH		DEFINED	2,4
ENCANA CORP	COM	292505104	6,796	100,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	2,713	77,000	SH		DEFINED	2,4
ENERGY TRANSFER PARTNERS LP	LTD PART	29273R109	5,447	101,100	SH		DEFINED	2,4
ENSCO INTERNATIONAL INC	COM	26874Q100	3,619	60,700	SH		DEFINED	1,2
ENTERGY CORP	COM	29364G103	48	400	SH		DEFINED	1,2
ENTERPRISE GP HOLDINGS LP	UNIT LP	293716106	1,121	30,275	SH		DEFINED	2,4
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	3,791	118,900	SH		DEFINED	2,4
EOG RESOURCES INC	COM	26875P101	49	550	SH		DEFINED	1,2
EQUIFAX INC	COM	294429105	10	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
EQUITY RESIDENTIAL	INT	29476L107	19	520	SH		DEFINED	1,2
ESTEE LAUDER COMPANIES	CL A	518439104	8	190	SH		DEFINED	1,2
EW SCRIPPS CO	CL A	811054204	5	120	SH		DEFINED	1,2

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EXELON CORP	COM	30161N101	2,991	36,170	SH	DEFINED	1,2	3
EXPRESS SCRIPTS INC	COM	302182100	37	500	SH	DEFINED	1,2	
EXPRESSJET HOLDINGS INC	CL A	30218U108	202	81,600	SH	DEFINED	2	8
EXXON MOBIL CORP	COM	30231G102	1,052	11,230	SH	DEFINED	1,2	1
FAMILY DOLLAR STORES	COM	307000109	4	220	SH	DEFINED	1,2	
FBL FINANCIAL GROUP INC	CL A	30239F106	825	23,900	SH	DEFINED	2	2
FEDERAL HM LOAN MORTGAGE CORP	COM	313400301	2,971	87,215	SH	DEFINED	1,2	8
FEDERAL NATL MTGE ASSN.	COM	313586109	3,075	76,915	SH	DEFINED	1,2	7
FEDERATED INVESTORS INC	CL B	314211103	5	130	SH	DEFINED	1,2	
FEDEX CORP	COM	31428X106	57	640	SH	DEFINED	1,2	
FEI COMPANY	NOTE	30241LAD1	1,341	1,300,000	PRN	DEFINED	2,3	4
FIDELITY NATIONAL INFORMATIO	COM	31620M106	12	300	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
FIFTH THIRD BANCORP	COM	316773100	25	1,000	SH		DEFINED	1,2
FIRST AMERICAN CORPORATION	COM	318522307	1,810	53,050	SH		DEFINED	2
FIRST HORIZON NATIONAL CORP	COM	320517105	3	180	SH		DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	48	670	SH		DEFINED	1,2
FISERV INC	COM	337738108	14	250	SH		DEFINED	1,2
FLEXTRONICS INTL LTD	NOTE	33938EAL1	3,601	3,500,000	PRN		DEFINED	2,3
FLUOR CORP	COM	343412102	34	230	SH		DEFINED	1,2
FORD MOTOR CO	COM	345370860	17	2,600	SH		DEFINED	1,2
FOREST LABORATORIES INC	COM	345838106	20	560	SH		DEFINED	1,2
FORESTAR REAL ESTATE GROUP	COM	346233109	1	53	SH		DEFINED	1,2
FORTUNE BRANDS INC	COM	349631101	23	320	SH		DEFINED	1,2
FPL GROUP INC	COM	302571104	60	880	SH		DEFINED	1,2
FRANKLIN RESOURCES INC	COM	354613101	39	340	SH		DEFINED	1,2
FREEMPORT-MCMORAN COPPER	CL B	35671D857	80	781	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
GANNETT CO	COM	364730101	17	440	SH		DEFINED	1,2
GAP INC/THE	COM	364760108	21	970	SH		DEFINED	1,2
GENERAL DYNAMICS CORP	COM	369550108	78	880	SH		DEFINED	1,2
GENERAL ELECTRIC CO	COM	369604103	7,638	204,711	SH		DEFINED	1,2
GENERAL GROWTH PROPERTIES	COM	370021107	16	400	SH		DEFINED	1,2
GENERAL MILLS INC	COM	370334104	40	710	SH		DEFINED	1,2
GENERAL MOTORS CORP	COM	370442105	20	800	SH		DEFINED	1,2
GENESIS ENERGY L.P.	COM	371927104	4,322	183,920	SH		DEFINED	2,4
GENUINE PARTS CO	COM	372460105	12	250	SH		DEFINED	1,2
GENWORTH FINANCIAL INC	CL A	37247D106	22	850	SH		DEFINED	1,2
GENZYME CORP	COM	372917104	43	580	SH		DEFINED	1,2
GILEAD SCIENCES INC	COM	375558103	153	3,320	SH		DEFINED	1,2
GOLDMAN SACHS GROUP INC	COM	38141G104	176	820	SH		DEFINED	1,2
GOODRICH CORP	COM	382388106	20	280	SH		DEFINED	1,2

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GOODYEAR TIRE & RUBBER CO	COM	382550101	10	350	SH	DEFINED	1,2
GOOGLE INC	CL A	38259P508	353	510	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
GRIFFON CORPORATION	COM	398433102	1,173	94,200	SH		DEFINED	2
GUARANTY FINANCIAL GROUP	COM	40108N106	1	53	SH		DEFINED	1,2
H&R BLOCK INC	COM	093671105	10	560	SH		DEFINED	1,2
HALLIBURTON CO	COM	406216101	67	1,780	SH		DEFINED	1,2
HANGER ORTHOPEDIC GROUP INC	COM	41043F208	606	55,075	SH		DEFINED	2
HANOVER COMPRESS	NOTE	410768AC9	988	1,000,000	PRN		DEFINED	2,3
HARLEY-DAVIDSON INC	COM	412822108	27	580	SH		DEFINED	1,2
HARMAN INTERNATIONAL	COM	413086109	15	200	SH		DEFINED	1,2
HARRAHS ENTERTAINMENT INC	COM	413619107	42	470	SH		DEFINED	1,2
HARTFORD FINANCIAL SVCS GRP	COM	416515104	9,211	105,640	SH		DEFINED	1,2
HASBRO INC	COM	418056107	6	230	SH		DEFINED	1,2
HERCULES INC	COM	427056106	3	160	SH		DEFINED	1,2
HERSHEY CO/THE	COM	427866108	10	250	SH		DEFINED	1,2
HESS CORP	LTD PART	42809H107	55	550	SH		DEFINED	1,2
HEWLETT-PACKARD CO	COM	428236103	259	5,130	SH		DEFINED	1,2
HILAND HOLDINGS GP LP	INT	43129M107	5,147	188,179	SH		DEFINED	2,4
HILAND PARTNERS LP	LTD PART	43129I103	7,720	152,714	SH		DEFINED	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 (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
HJ HEINZ CO	COM	423074103	27	580	SH		DEFINED	1,2
HOLLY ENERGY PARTNERS LP	LTD PTNR	435763107	3,662	83,700	SH		DEFINED	2,4
HOME DEPOT	COM	437076102	3,069	113,910	SH		DEFINED	1,2
HONEYWELL INTERNATIONAL INC	COM	438516106	91	1,470	SH		DEFINED	1,2
HORACE MANN EDUCATORS	COM	440327104	771	40,725	SH		DEFINED	2
HORMEL FOODS CORP	COM	440452100	206	5,100	SH		DEFINED	2
HOSPIRA INC	COM	441060100	9	220	SH		DEFINED	1,2
HOST HOTELS & RESORTS INC	COM	44107P104	17	1,000	SH		DEFINED	1,2
HUDSON CITY BANCORP INC	COM	443683107	14	900	SH		DEFINED	1,2
HUMANA INC	COM	444859102	26	340	SH		DEFINED	1,2
HUNTINGTON BANCSHARES INC	COM	446150104	9	640	SH		DEFINED	1,2
IAC/INTERACTIVECORP	COM	44919P300	11	400	SH		DEFINED	1,2
IDACORP INC	COM	451107106	251	7,125	SH		DEFINED	2
ILLINOIS TOOL WORKS	COM	452308109	43	800	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
IMS HEALTH INC	COM	449934108	1,910	82,890	SH		DEFINED	1,2	8
INDYMAC BANCORP INC	COM	456607100	165	27,800	SH		DEFINED	2	2
INERGY HOLDINGS LP	COM	45661Q107	5,444	125,900	SH		DEFINED	2,4	12
INERGY LP	LTD PTNR	456615103	6,217	199,900	SH		DEFINED	2,4	19
INFORMATICA CORP	NOTE	45666QAB8	3,454	3,050,000	PRN		DEFINED	2,3	15
INGERSOLL-RAND CO LTD	CL A	G4776G101	26	560	SH		DEFINED	1,2	
INTEGRYS ENERGY GROUP INC	COM	45822P105	8	149	SH		DEFINED	1,2	
INTEL CORP	COM	458140100	306	11,470	SH		DEFINED	1,2	1
INTERNATIONAL BUSINESS MACHICOM	COM	459200101	14,923	138,050	SH		DEFINED	1,2	13
INTERNATIONAL PAPER CO	COM	460146103	28	850	SH		DEFINED	1,2	
INTERPUBLIC GROUP OF COS INCCOM	COM	460690100	7	924	SH		DEFINED	1,2	
INTL FLAVORS & FRAGRANCES	COM	459506101	5	110	SH		DEFINED	1,2	
INTL GAME TECHNOLOGY	COM	459902102	26	590	SH		DEFINED	1,2	
INTUIT INC	COM	461202103	19	590	SH		DEFINED	1,2	
IPC HOLDINGS LTD	ORD	G4933P101	2,038	70,600	SH		DEFINED	2	7

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
ITT CORP	COM	450911102	24	370	SH		DEFINED	1,2	
IVAX CORP	NOTE	465823AG7	5,046	4,840,000	PRN		DEFINED	2,3	18
J.C. PENNEY CO INC	COM	708160106	23	520	SH		DEFINED	1,2	
JABIL CIRCUIT INC	COM	466313103	4	260	SH		DEFINED	1,2	
JANUS CAPITAL GROUP INC	COM	47102X105	10	290	SH		DEFINED	1,2	
JDS UNIPHASE CORP	COM	46612J507	5	401	SH		DEFINED	1,2	
JETBLUE AIRWAYS CORP	NOTE	477143AB7	2,688	2,750,000	PRN		DEFINED	2,3	9
JOHNSON & JOHNSON	COM	478160104	5,419	80,485	SH		DEFINED	1,2	8
JOHNSON CONTROLS INC	COM	478366107	52	1,440	SH		DEFINED	1,2	
JONES APPAREL GROUP INC	COM	480074103	801	50,110	SH		DEFINED	1,2	5
JPMORGAN CHASE & COMPANY	COM	46625H100	2,089	48,230	SH		DEFINED	1,2	4
JUNIPER NETWORKS INC	COM	48203R104	34	1,010	SH		DEFINED	1,2	
K12 INC	COM	48273U102	9,464	365,818	SH		DEFINED	2,4	36
KB HOME	COM	48666K109	2	110	SH		DEFINED	1,2	
KELLOGG CO	COM	487836108	24	460	SH		DEFINED	1,2	
KELLY SERVICES INC	CL A	488152208	1,165	62,446	SH		DEFINED	2	6

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

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	16	680	SH		DEFINED	1,2	
KIMBERLY-CLARK CORP	COM	494368103	60	860	SH		DEFINED	1,2	
KIMCO REALTY CORP	COM	49446R109	15	410	SH		DEFINED	1,2	
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	8,259	156,016	SH		DEFINED	2,4	15
KING PHARMACEUTICALS INC	COM	495582108	5	440	SH		DEFINED	1,2	

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KLA-TENCOR CORPORATION	COM	482480100	19	390	SH	DEFINED	1,2
KOHL'S CORP	COM	500255104	31	670	SH	DEFINED	1,2
KRAFT FOODS INC	CL A	50075N104	104	3,176	SH	DEFINED	1,2
KROGER CO	COM	501044101	36	1,330	SH	DEFINED	1,2
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	30	280	SH	DEFINED	1,2
LABORATORY CRP OF AMER HLDGSCOM		50540R409	21	280	SH	DEFINED	1,2
LEAR SEATING CORP	COM	521865105	3,438	124,300	SH	DEFINED	2
LEGG MASON INC	COM	524901105	21	290	SH	DEFINED	1,2
LEGGETT & PLATT INC	COM	524660107	5	260	SH	DEFINED	1,2
LEHMAN_BROTHERS_HOLDING INC	COM	524908100	2,031	31,395	SH	DEFINED	1,2
LENNAR CORP	CL A	526057104	4	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
LEVEL 3 COMMUNICATIONS	NOTE	52729NBA7	611	700,000	PRN		DEFINED	2,3
LEVEL 3 COMMUNICATIONS	NOTE	52729NBE9	1,361	1,200,000	PRN		DEFINED	2,3
LEVEL 3 COMMUNICATIONS	NOTE	52729NBK5	2,366	2,700,000	PRN		DEFINED	2,3
LEXMARK INTERNATIONAL INC	CL A	529771107	5	150	SH		DEFINED	1,2
LIBERTY MEDIA	DEB	530718AF2	1,874	1,800,000	PRN		DEFINED	2,3
LIMITED BRANDS INC	COM	532716107	11	580	SH		DEFINED	1,2
LINCOLN NATIONAL CORP	COM	534187109	5,858	100,619	SH		DEFINED	1,2
LINEAR TECHNOLOGY CORP	COM	535678106	14	430	SH		DEFINED	1,2
LIZ CLAIBORNE INC	COM	539320101	3	150	SH		DEFINED	1,2
LOCKHEED MARTIN CORP	COM	539830109	75	710	SH		DEFINED	1,2
LOWES COS INC	COM	548661107	68	2,990	SH		DEFINED	1,2
LSI CORP	COM	502161102	7	1,370	SH		DEFINED	1,2
LSI CORP	NOTE	502161AJ1	3,456	3,600,000	PRN		DEFINED	2,3
M & T BANK CORP	COM	55261F104	17	210	SH		DEFINED	1,2
MACYS INC	COM	55616P104	23	878	SH		DEFINED	1,2
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	7,926	295,752	SH		DEFINED	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
MAGNA INTERNATIONAL INC	CL A	559222401	1,814	22,550	SH		DEFINED	2
MARATHON OIL CORP	COM	565849106	81	1,326	SH		DEFINED	1,2
MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	9,349	276,775	SH		DEFINED	2,4
MARKWEST HYDROCARBON INC	COM	570762104	4,996	79,749	SH		DEFINED	2,4
MARRIOTT INTERNATIONAL	CLA	571903202	54	1,590	SH		DEFINED	1,2
MARSH & MCLENNAN COS	COM	571748102	29	1,090	SH		DEFINED	1,2
MARSHALL & ILSLEY CORP	COM	571837103	12	470	SH		DEFINED	1,2
MASCO CORP	COM	574599106	14	670	SH		DEFINED	1,2
MATTEL INC	COM	577081102	14	740	SH		DEFINED	1,2
MBIA INC	COM	55262C100	5	290	SH		DEFINED	1,2
MCCORMICK & CO	COM	579780206	7	190	SH		DEFINED	1,2
MCDATA CORP	NOTE	580031AD4	3,100	3,250,000	PRN		DEFINED	2,3
MCDONALD'S CORP	COM	580135101	1,892	32,117	SH		DEFINED	1,2

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MCGRAW-HILL COMPANIES INC	COM	580645109	27	610	SH	DEFINED	1,2
MCKESSON CORP	COM	58155Q103	41	630	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
MEADWESTVACO CORP	COM	583334107	11	360	SH		DEFINED	1,2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	63	621	SH		DEFINED	1,2
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,148	250,000	SH		DEFINED	2
MEDTRONIC INC	COM	585055106	264	5,250	SH		DEFINED	1,2
MEMC ELECTRONIC MATERIALS	COM	552715104	35	400	SH		DEFINED	1,2
MERCK & CO. INC.	COM	589331107	245	4,220	SH		DEFINED	1,2
MEREDITH CORP	COM	589433101	3	60	SH		DEFINED	1,2
MERRILL LYNCH & CO INC	COM	590188108	95	1,770	SH		DEFINED	1,2
METAVANTE TECHNOLOGIES INC	COM	591407101	4	156	SH		DEFINED	1,2
METLIFE INC	COM	59156R108	92	1,490	SH		DEFINED	1,2
METROPCS COMMUNICATIONS INC	COM	591708102	1,643	84,484	SH		DEFINED	2,4
MGIC INVESTMENT CORP	COM	552848103	3	120	SH		DEFINED	1,2
MI DEVELOPMENTS INC	CL A	55304X104	1,134	40,675	SH		DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	10	1,440	SH		DEFINED	1,2
MICROSOFT CORP	COM	594918104	5,039	141,535	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
MILACRON INC	COM	598709301	28	9,115	SH		DEFINED	2
MILLIPORE CORP	COM	601073109	13	180	SH		DEFINED	1,2
MOLEX INC	COM	608554101	5	200	SH		DEFINED	1,2
MOLSON COORS BREWING CO	CL B	60871R209	18	340	SH		DEFINED	1,2
MONSANTO CO	COM	61166W101	121	1,082	SH		DEFINED	1,2
MONSTER WORLDWIDE INC	COM	611742107	6	180	SH		DEFINED	1,2
MOODYS CORP	COM	615369105	16	440	SH		DEFINED	1,2
MORGAN ST DEAN WITTER DISCOV	COM	617446448	1,325	24,940	SH		DEFINED	1,2
MORGAN STANLEY QUAL MUNI SEC	SECS	61745P585	386	28,600	SH		DEFINED	2,4
MOTOROLA INC	COM	620076109	72	4,510	SH		DEFINED	1,2
MURPHY OIL CORP	COM	626717102	40	470	SH		DEFINED	1,2
MYLAN INC	COM	628530107	6	400	SH		DEFINED	1,2
NABORS INDUSTRIES INC	SHS	G6359F103	2,206	80,550	SH		DEFINED	1,2
NATIONAL CITY CORP	COM	635405103	18	1,070	SH		DEFINED	1,2
NATIONAL OILWELL VARCO INC	COM	637071101	66	900	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
NATIONAL SEMICONDUCTOR CORP	COM	637640103	10	420	SH		DEFINED	1,2	
NATURAL RESOURCE PARTNERS LP	COM	63900P103	6,576	202,598	SH		DEFINED	2,4	20
NCI BUILDING SYSTEMS INC	COM	628852105	212	7,350	SH		DEFINED	2	
NCR CORPORATION	COM	62886E108	7	260	SH		DEFINED	1,2	
NETWORK APPLIANCE INC	COM	64120L104	18	730	SH		DEFINED	1,2	
NEW YORK TIMES CO	CL A	650111107	4	200	SH		DEFINED	1,2	
NEWELL RUBBERMAID INC	COM	651229106	13	490	SH		DEFINED	1,2	
NEWMONT MINING CORP	COM	651639106	41	840	SH		DEFINED	1,2	
NEWS CORP	CL A	65248E104	8,289	404,550	SH		DEFINED	1,2	40
NICOR INC	COM	654086107	3	60	SH		DEFINED	1,2	
NIKE INC	CL B	654106103	42	660	SH		DEFINED	1,2	
NISOURCE INC	COM	65473P105	9	490	SH		DEFINED	1,2	
NOBLE CORP	SHS	G65422100	34	600	SH		DEFINED	1,2	
NORDSTROM INC	COM	655664100	16	430	SH		DEFINED	1,2	
NORFOLK SOUTHERN CORP	COM	655844108	35	690	SH		DEFINED	1,2	
NORTEL NETWORKS	NOTE	656568AB8	3,312	3,375,000	PRN		DEFINED	2,4	33

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
NORTHERN TRUST CORP	COM	665859104	1,652	21,570	SH		DEFINED	1,2	2
NORTHROP GRUMMAN CORP	COM	666807102	55	698	SH		DEFINED	1,2	
NORTHWESTERN CORP	COM	668074305	1,681	56,987	SH		DEFINED	2	5
NOVELL INC	COM	670006105	5	680	SH		DEFINED	1,2	
NOVELL INC	DBCV	670006AC9	1,506	1,600,000	PRN		DEFINED	2,3	13
NOVELLUS SYSTEMS INC	COM	670008101	5	170	SH		DEFINED	1,2	
NRG ENERGY INC	COM	629377508	1,231	28,400	SH		DEFINED	2	2
NUCOR CORP	COM	670346105	32	540	SH		DEFINED	1,2	
NVIDIA CORP	COM	67066G104	36	1,050	SH		DEFINED	1,2	
OCCIDENTAL PETROLEUM	COM	674599105	7,055	91,640	SH		DEFINED	1,2	9
OFFICE DEPOT INC	COM	676220106	7	510	SH		DEFINED	1,2	
OFFICEMAX INC	COM	67622P101	2	110	SH		DEFINED	1,2	
OLD REPUBLIC INTL CORP	COM	680223104	1,047	67,922	SH		DEFINED	2	6
OMNICOM GROUP	COM	681919106	29	600	SH		DEFINED	1,2	
OPNEXT INC	COM	68375V105	2,066	233,426	SH		DEFINED	2,4	23

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
ORACLE CORP	COM	68389X105	1,156	51,180	SH		DEFINED	1,2	5
OSG AMERICA LP	COM	671028108	1,737	93,663	SH		DEFINED	2,4	9
P G & E CORP	COM	69331C108	26	600	SH		DEFINED	1,2	
PACCAR INC	COM	693718108	46	840	SH		DEFINED	1,2	
PACTIV CORPORATION	COM	695257105	5	200	SH		DEFINED	1,2	
PALL CORP	COM	696429307	7	180	SH		DEFINED	1,2	
PARKER HANNIFIN CORP	COM	701094104	31	405	SH		DEFINED	1,2	

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PATRIOT COAL CORP	COM	70336T104	2	50	SH	DEFINED	1,2
PATTERSON COS INC	COM	703395103	7	200	SH	DEFINED	1,2
PAYCHEX INC	COM	704326107	21	590	SH	DEFINED	1,2
PEABODY ENERGY CORP	COM	704549104	31	500	SH	DEFINED	1,2
PEDIATRIX MEDICAL GROUP INC	COM	705324101	554	8,125	SH	DEFINED	2
PENN VIRGINIA GP HOLDINGS LP	COM	70788P105	1,002	35,000	SH	DEFINED	2,4
PEPSI BOTTLING GROUP INC	COM	713409100	7	190	SH	DEFINED	1,2
PEPSICO INCORPORATED	COM	713448108	317	4,170	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

PERKINELMER INC	COM	714046109	5	180	SH	DEFINED	1,2
PETRO-CANADA	COM	71644E102	3,217	60,000	SH	DEFINED	2
PFIZER INC	COM	717081103	3,247	142,850	SH	DEFINED	1,2
PHH CORP	COM	693320202	810	45,925	SH	DEFINED	2
PHILLIPS PETROLEUM COMPANY	COM	20825C104	1,966	22,260	SH	DEFINED	1,2
PIKE ELECTRIC CORP	COM	721283109	1,107	66,050	SH	DEFINED	2
PINNACLE WEST CAPITAL	COM	723484101	6	140	SH	DEFINED	1,2
PITNEY-BOWES INC	COM	724479100	2,021	53,140	SH	DEFINED	1,2
PLANTRONICS INC	COM	727493108	1,014	39,000	SH	DEFINED	2
PLUM CREEK TIMBER CO	COM	729251108	12	260	SH	DEFINED	1,2
PNC FINANCIAL SERVICES GROUP	COM	693475105	47	720	SH	DEFINED	1,2
POLO RALPH LAUREN CORP	CL A	731572103	12	200	SH	DEFINED	1,2
POPULAR INC	COM	733174106	884	83,375	SH	DEFINED	2
PPG INDUSTRIES INC	COM	693506107	24	340	SH	DEFINED	1,2
PPL CORPORATION	COM	69351T106	39	750	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

PRAXAIR INC	COM	74005P104	59	660	SH	DEFINED	1,2
PRECISION CASTPARTS CORP	COM	740189105	42	300	SH	DEFINED	1,2
PRINCIPAL FINANCIAL GROUP	COM	74251V102	41	590	SH	DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	466	6,350	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	22	460	SH	DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	27	1,400	SH	DEFINED	1,2
PROLOGIS	INT	743410102	35	550	SH	DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	93	1,000	SH	DEFINED	1,2
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	55	560	SH	DEFINED	1,2
PUBLIC STORAGE	COM	74460D109	21	280	SH	DEFINED	1,2
PULTE HOMES INC	COM	745867101	4	400	SH	DEFINED	1,2
QLOGIC CORP	COM	747277101	3	220	SH	DEFINED	1,2
QUALCOMM INC	COM	747525103	129	3,270	SH	DEFINED	1,2
QUEST DIAGNOSTICS	COM	74834L100	12	230	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
QUESTAR CORP	COM	748356102	16	300	SH		DEFINED	1,2
QWEST COMMUNICATIONS INTL	COM	749121109	21	2,990	SH		DEFINED	1,2
RADIO ONE INC	CL D	75040P405	251	105,700	SH		DEFINED	2
RADIOSHACK CORP	COM	750438103	3	190	SH		DEFINED	1,2
RAIT FINANCIAL TRUST	COM	749227104	438	50,781	SH		DEFINED	2,4
RAYTHEON COMPANY	COM	755111507	57	940	SH		DEFINED	1,2
RED HAT INC	DBCV	756577AB8	4,303	4,250,000	PRN		DEFINED	2,3
REGENCY ENERGY PARTNERS LP	COM	75885Y107	6,032	180,754	SH		DEFINED	2,4
REGIONS FINANCIAL CORP	COM	7591EP100	32	1,340	SH		DEFINED	1,2
REGIS CORP	COM	758932107	932	33,325	SH		DEFINED	2
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	3,078	51,100	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	2,023	139,300	SH		DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	23	350	SH		DEFINED	1,2
RF MICRO DEVICES INC	NOTE	749941AG5	944	1,000,000	PRN		DEFINED	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ROBERT HALF INTL INC	COM	770323103	6	240	SH		DEFINED	1,2
ROCKWELL COLLINS INC.	COM	774341101	25	350	SH		DEFINED	1,2
ROCKWELL INTL CORP	COM	773903109	8,472	122,850	SH		DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	16	310	SH		DEFINED	1,2
ROWAN COMPANIES INC	COM	779382100	6	160	SH		DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	15	410	SH		DEFINED	1,2
RYDER SYSTEM INC	COM	783549108	4	90	SH		DEFINED	1,2
SAFECO CORP	COM	786429100	15	270	SH		DEFINED	1,2
SAFEWAY INC	COM	786514208	29	840	SH		DEFINED	1,2
SANDISK CORP	COM	80004C101	13	380	SH		DEFINED	1,2
SANGAMO BIOSCIENCES INC	COM	800677106	1,097	84,275	SH		DEFINED	2
SARA LEE CORP	COM	803111103	743	46,236	SH		DEFINED	1,2
SCANA CORP	COM	80589M102	1,429	33,902	SH		DEFINED	2
SCHERING-PLOUGH CORP	COM	806605101	78	2,920	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
SCHLUMBERGER LIMITED	COM	806857108	531	5,400	SH		DEFINED	1,2
SCHWAB (CHARLES) CORP	COM	808513105	45	1,780	SH		DEFINED	1,2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1,314	50,700	SH		DEFINED	2

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SEALED AIR CORP	COM	81211K100	6	240	SH	DEFINED	1,2	
SEALY CORP	COM	812139301	960	85,775	SH	DEFINED	2	8
SEARS HOLDINGS CORP	COM	812350106	1,311	12,850	SH	DEFINED	1,2,4	1
SEMGROUP ENERGY PARTNERS LP	UNIT LP	81662W108	5,564	193,000	SH	DEFINED	2,4	19
SEMPRA ENERGY	COM	816851109	2,115	34,180	SH	DEFINED	1,2	3
SEPRACOR INC	NOTE	817315AT1	2,023	2,000,000	PRN	DEFINED	2,3	6
SHERWIN-WILLIAMS CO/THE	COM	824348106	15	260	SH	DEFINED	1,2	
SIGMA-ALDRICH	COM	826552101	11	200	SH	DEFINED	1,2	
SIMON PROPERTY GROUP INC	COM	828806109	45	520	SH	DEFINED	1,2	
SLM CORP	COM	78442P106	16	790	SH	DEFINED	1,2	
SMITH INTERNATIONAL INC	COM	832110100	36	490	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	
SNAP-ON INC	COM	833034101	4	80	SH		DEFINED	1,2	
SOUTHERN CO	COM	842587107	57	1,460	SH		DEFINED	1,2	
SOUTHWEST AIRLINES CO	COM	844741108	19	1,520	SH		DEFINED	1,2	
SOVEREIGN BANCORP INC	COM	845905108	8	715	SH		DEFINED	1,2	
SPECTRA ENERGY CORP	COM	847560109	31	1,199	SH		DEFINED	1,2	
SPHERION CORPORATION	COM	848420105	125	17,125	SH		DEFINED	2	1
SPRINT CORP	COM	852061100	2,832	215,678	SH		DEFINED	1,2	21
ST JUDE MEDICAL INC	COM	790849103	25	610	SH		DEFINED	1,2	
STANLEY WORKS/THE	COM	854616109	11	220	SH		DEFINED	1,2	
STAPLES INC	COM	855030102	135	5,840	SH		DEFINED	1,2	
STARBUCKS CORP	COM	855244109	69	3,380	SH		DEFINED	1,2	
STARWOOD HOTELS & RESORTS	COM	85590A401	22	510	SH		DEFINED	1,2	
STATE STREET CORP	COM	857477103	71	880	SH		DEFINED	1,2	
STEWART INFORMATION SERVICES	COM	860372101	636	24,375	SH		DEFINED	2	2
STONE CONTAINER CORP	COM	832727101	2,112	200,000	SH		DEFINED	2	20

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	
STREETTRACKS GOLD TRUST	SHS	863307104	20,615	250,000	SH		DEFINED	2	25
STRYKER CORP	COM	863667101	47	630	SH		DEFINED	1,2	
SUN MICROSYSTEMS INC	COM	866810203	32	1,757	SH		DEFINED	1,2	
SUNOCO INC	COM	86764P109	21	290	SH		DEFINED	1,2	
SUNTRUST BANKS INC	COM	867914103	46	730	SH		DEFINED	1,2	
SUPERVALU INC	COM	868536103	15	401	SH		DEFINED	1,2	
SYMANTEC CORP	COM	871503108	28	1,714	SH		DEFINED	1,2	
SYNOVUS FINANCIAL CORP	COM	87161C105	13	560	SH		DEFINED	1,2	
SYSCO CORP	COM	871829107	37	1,190	SH		DEFINED	1,2	
T ROWE PRICE GROUP INC	COM	74144T108	29	480	SH		DEFINED	1,2	
TARGET CORP	COM	87612E106	87	1,730	SH		DEFINED	1,2	
TECH DATA CORP	COM	878237106	833	22,075	SH		DEFINED	2	2
TECO ENERGY INC	COM	872375100	7	390	SH		DEFINED	1,2	
TELLABS INC	COM	879664100	5	840	SH		DEFINED	1,2	

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TEMPLE-INLAND INC COM 879868107 3 160 SH DEFINED 1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
TENET HEALTHCARE CORP	CL A	88033G100	4	870	SH	DEFINED	1,2
TERADATA CORP	COM	88076W103	7	260	SH	DEFINED	1,2
TERADYNE INC	COM	880770102	3	280	SH	DEFINED	1,2
TEREX CORP	COM	880779103	20	300	SH	DEFINED	1,2
TEXAS INSTRUMENTS INC	COM	882508104	94	2,800	SH	DEFINED	1,2
TEXTRON INC	COM	883203101	1,338	18,760	SH	DEFINED	1,2
THE WALT DISNEY CO	COM	254687106	126	3,900	SH	DEFINED	1,2
THERMO FISHER SCIENTIFIC INCCOM	COM	883556102	46	790	SH	DEFINED	1,2
TIFFANY & CO	COM	886547108	9	200	SH	DEFINED	1,2
TIME WARNER INC	COM	887317105	123	7,430	SH	DEFINED	1,2
TJX COS. INC. NEW	COM	872540109	1,746	60,790	SH	DEFINED	1,2
TORCHMARK CORP	COM	891027104	1,199	19,815	SH	DEFINED	1,2
TRANE INC	COM	892893108	12	250	SH	DEFINED	1,2
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	6,129	215,900	SH	DEFINED	2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
TRANSOCEAN INC	NOTE	893830AU3	2,168	2,000,000	PRN	DEFINED	2,3
TRANSOCEAN INC	SHS	G90073100	65	454	SH	DEFINED	1,2
TRAVELERS COS INC/THE	COM	89417E109	70	1,297	SH	DEFINED	1,2
TREX COMPANY INC	COM	89531P105	472	55,425	SH	DEFINED	2
TYCO ELECTRONICS	COM	G9144P105	470	12,666	SH	DEFINED	1,2
TYCO INTERNATIONAL LTD	SHS	G9143X208	37	922	SH	DEFINED	1,2
TYSON FOODS INC	CL A	902494103	7	460	SH	DEFINED	1,2
UNILEVER NV	SHS	904784709	2,386	65,450	SH	DEFINED	2
UNION PACIFIC CORP	COM	907818108	74	590	SH	DEFINED	1,2
UNISYS CORP	COM	909214108	3	690	SH	DEFINED	1,2
UNITED NATIONAL GROUP LTD	COM	90933T109	1,319	66,200	SH	DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	152	2,150	SH	DEFINED	1,2
UNITED STATES STEEL CORP	COM	912909108	34	280	SH	DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	648	14,025	SH	DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	157	2,050	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
UNITEDHEALTH GROUP INC	COM	91324P102	153	2,630	SH		DEFINED	1,2
UNIVERSAL CORP-VA	COM	913456109	1,229	24,000	SH		DEFINED	2
UNUM GROUP	COM	91529Y106	16	690	SH		DEFINED	1,2
US BANCORP	COM	902973304	110	3,450	SH		DEFINED	1,2
UST INC	COM	902911106	13	230	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	15,489	221,180	SH		DEFINED	1,2
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	10	200	SH		DEFINED	1,2
VERISIGN INC	COM	92343E102	17	450	SH		DEFINED	1,2
VERIZON COMMUNICATIONS INC	COM	92343V104	252	5,760	SH		DEFINED	1,2
VF CORP	COM	918204108	16	230	SH		DEFINED	1,2
VIACOM INC	CL B	92553P201	58	1,320	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	675	21,369	SH		DEFINED	2
VORNADO REALTY TRUST	INT	929042109	25	280	SH		DEFINED	1,2
VULCAN MATERIALS CO	COM	929160109	19	240	SH		DEFINED	1,2
WACHOVIA CORP	COM	929903102	143	3,750	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WAL MART STORES INC	COM	931142103	5,772	121,430	SH		DEFINED	1,2
WALGREEN CO	COM	931422109	74	1,950	SH		DEFINED	1,2
WASHINGTON MUTUAL INC	COM	939322103	256	18,805	SH		DEFINED	1,2
WASTE MANAGEMENT INC	COM	94106L109	32	970	SH		DEFINED	1,2
WATERS CORP	COM	941848103	20	250	SH		DEFINED	1,2
WATSON PHARMACEUTICALS INC	COM	942683103	4	140	SH		DEFINED	1,2
WEATHERFORD INTL LTD	COM	G95089101	41	600	SH		DEFINED	1,2
WELLPOINT INC	COM	94973V107	113	1,290	SH		DEFINED	1,2
WELLS FARGO & COMPANY	COM	949746101	200	6,630	SH		DEFINED	1,2
WENDYS INTERNATIONAL INC	COM	950590109	4	170	SH		DEFINED	1,2
WESTERN UNION CO	COM	959802109	36	1,489	SH		DEFINED	1,2
WEYERHAEUSER CO	COM	962166104	33	450	SH		DEFINED	1,2
WHIRLPOOL CORPORATION	COM	963320106	2,740	33,568	SH		DEFINED	1,2
WHOLE FOODS MARKET INC	COM	966837106	8	200	SH		DEFINED	1,2
WILLIAMS COS INC	COM	969457100	2,979	83,270	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WINDSTREAM CORP	COM	97381W104	11	876	SH		DEFINED	1,2
WISCONSIN ENERGY CORP	COM	976657106	1,718	35,275	SH		DEFINED	2
WRIGLEY WM JR CO	COM	982526105	28	485	SH		DEFINED	1,2
WW GRAINGER INC	COM	384802104	18	210	SH		DEFINED	1,2
WYETH	COM	983024100	3,856	87,270	SH		DEFINED	1,2

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WYETH	DBCV	983024AD2	10,849	10,283,000	PRN	DEFINED	2	17
WYNDHAM WORLDWIDE CORP	COM	98310W108	7	290	SH	DEFINED	1,2	
XCEL ENERGY INC	COM	98389B100	18	780	SH	DEFINED	1,2	
XEROX CORP	COM	984121103	8,124	501,800	SH	DEFINED	1,2	50
XILINX INC	COM	983919101	13	580	SH	DEFINED	1,2	
XL CAPITAL LTD	CL A	G98255105	2,390	47,510	SH	DEFINED	1,2	4
XM SATELLITE RADIO HLDGS	NOTE	983759AC5	1,760	2,000,000	PRN	DEFINED	2,3	4
XTO ENERGY INC	COM	98385X106	53	1,025	SH	DEFINED	1,2	

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs	Other
YAHOO! INC	COM	984332106	55	2,380	SH	DEFINED	1,2	
YUM! BRANDS INC	COM	988498101	38	980	SH	DEFINED	1,2	
ZIMMER HOLDINGS INC	COM	98956P102	36	550	SH	DEFINED	1,2	
ZIONS BANCORPORATION	COM	989701107	12	260	SH	DEFINED	1,2	