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FORM 13F SUMMARY PAGE

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|---|-----------|
| Number of Other Included Managers: | 2 |
| | ----- |
| Form 13F Information Table Entry Total: | 211 |
| | ----- |
| Form 13F Information Table Value Total (thousands): | \$559,139 |
| | ----- |

Name and 13F file numbers of all Institutional Investment Managers with respect to which this schedule is filed (other than American Financial Group, Inc.):

| Number | 13F File Number | Name of Subsidiary |
|--------|-----------------|---------------------------------------|
| ----- | ----- | ----- |
| 1. | 28-498 | Great American Insurance Company |
| 2. | Unassigned | Great American Life Insurance Company |

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FORM 13F INFORMATION TABLE

| Column 1: Name of Issuer | Column 2: Title of Class | Column 3: CUSIP | Column 4: Market Value (000's) | Column 5: Shares or Principal Amount | Column 6: Investment Discretion M |
|--|--------------------------------|--------------------|---|---|---|
| HOLDINGS OF GREAT AMERICAN INSURANCE COMPANY | | | | | |
| COVIDIEN LTD | COM | G2552X 10 8 | 2,365 | 49,375SH | Defined |
| GLOBAL CROSSING LTD | SHS NEW | G3921A 17 5 | 117 | 6,521SH | Defined |
| TYCO INTL LTD BERMUDA | SHS | G9143X 20 8 | 1,977 | 49,375SH | Defined |
| TYCO ELECTRONICS LTD | COM NEW | G9144P 10 5 | 1,769 | 49,375SH | Defined |
| AFC ENTERPRISES INC | COM | 00104Q 10 7 | 40 | 4,957SH | Defined |
| AMR CORP | COM | 001765 10 6 | 435 | 85,000SH | Defined |
| ALASKA AIR GROUP INC | COM | 011659 10 9 | 1,416 | 92,300SH | Defined |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R 10 8 | 724 | 13,000SH | Defined |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 20 7 | 3,071 | 281,000SH | Defined |
| AMERICAN INTL GROUP INC | COM | 026874 10 7 | 1,720 | 65,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P 10 3 | 1,552 | 92,500SH | Defined |
| AMGEN INC | COM | 031162 10 0 | 1,651 | 35,000SH | Defined |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 10 1 | 814 | 125,000SH | Defined |
| BANK OF AMERICA CORPORATION | COM | 060505 10 4 | 883 | 37,000SH | Defined |
| BLACK BOX CORP DEL | COM | 091826 10 7 | 3,028 | 111,350SH | Defined |
| BORDERS GROUP INC | COM | 099709 10 7 | 66 | 11,000SH | Defined |
| BOSTON SCIENTIFIC CORP | COM | 101137 10 7 | 3,457 | 281,250SH | Defined |
| BURLINGTON NORTHN SANTA FE C | COM | 12189T 10 4 | 8,341 | 83,500SH | Defined |
| CBS CORP NEW | CL B | 124857 20 2 | 838 | 43,000SH | Defined |
| CV THERAPEUTICS INC | COM | 126667 10 4 | 650 | 79,000SH | Defined |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C 10 9 | 1,851 | 81,900SH | Defined |
| CALAMP CORP | COM | 128126 10 9 | 284 | 139,750SH | Defined |
| CITADEL BROADCASTING CORP | COM | 17285T 10 6 | 334 | 274,053SH | Defined |
| CINTAS CORP | COM | 172908 10 5 | 3,645 | 137,500SH | Defined |
| CITIGROUP INC | COM | 172967 10 1 | 419 | 25,000SH | Defined |
| CLEARWIRE CORP | CL A | 185385 30 9 | 518 | 40,000SH | Defined |
| COLONIAL BANCGROUP INC | COM | 195493 30 9 | 227 | 51,254SH | Defined |
| COMCAST CORP NEW | CL A | 20030N 10 1 | 7,209 | 380,000SH | Defined |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q 10 4 | 2,743 | 240,000SH | Defined |
| COMPUCREDIT CORP | COM | 20478N 10 0 | 133 | 22,136SH | Defined |
| DELTA AIR LINES INC DEL | COM NEW | 247361 70 2 | 1,648 | 289,149SH | Defined |
| DISNEY WALT CO | COM DISNEY | 254687 10 6 | 5,710 | 183,000SH | Defined |
| DISH NETWORK CORP | CL A | 25470M 10 9 | 1,103 | 37,675SH | Defined |
| ECHOSTAR CORP | CL A | 278768 10 6 | 774 | 24,786SH | Defined |
| EMBARQ CORP | COM | 29078E 10 5 | 526 | 11,130SH | Defined |
| ENERGY EAST CORP | COM | 29266M 10 9 | 502 | 20,300SH | Defined |
| FAMOUS DAVES AMER INC | COM | 307068 10 6 | 69 | 8,923SH | Defined |
| FEDERAL NATL MTG ASSN | COM | 313586 10 9 | 761 | 39,000SH | Defined |
| FIFTH THIRD BANCORP | COM | 316773 10 0 | 1,081 | 106,151SH | Defined |
| FIRST HORIZON NATL CORP | COM | 320517 10 5 | 2,006 | 270,000SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 10 1 | 497 | 165,000SH | Defined |
| FLEETWOOD ENTERPRISES INC | COM | 339099 10 3 | 44 | 16,700SH | Defined |
| FULL HOUSE RESORTS INC | COM | 359678 10 9 | 158 | 75,171SH | Defined |
| GLOBALSTAR INC | COM | 378973 40 8 | 43 | 4,134SH | Defined |

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|------------------------------|----------------|--------|------|---------|--------------|---------|
| HOME DEPOT INC | COM | 437076 | 10 2 | 3,782 | 161,500SH | Defined |
| INFINERA CORPORATION | COM | 45667G | 10 3 | 1,271 | 144,159SH | Defined |
| INSTEEL INDUSTRIES INC | COM | 45774W | 10 8 | 586 | 32,000SH | Defined |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S | 10 6 | 184 | 70,987SH | Defined |
| JOHNSON & JOHNSON | COM | 478160 | 10 4 | 11,742 | 182,500SH | Defined |
| K12 INC | COM | 48273U | 10 2 | 2,221 | 103,275SH | Defined |
| KOHL'S CORP | COM | 500255 | 10 4 | 7,908 | 197,500SH | Defined |
| LODGENET INTERACTIVE CORP | COM | 540211 | 10 9 | 29 | 5,949SH | Defined |
| LOWE'S COS INC | COM | 548661 | 10 7 | 1,951 | 94,000SH | Defined |
| MTR GAMING GROUP INC | COM | 553769 | 10 0 | 359 | 75,250SH | Defined |
| MACY'S INC | COM | 55616P | 10 4 | 3,805 | 195,949SH | Defined |
| MICROSOFT CORP | COM | 594918 | 10 4 | 2,063 | 75,000SH | Defined |
| NATIONAL CITY CORP | COM | 635405 | 10 3 | 11,951 | 2,505,392SH | Defined |
| NATIONAL INTERSTATE CORP | COM | 63654U | 10 0 | 187,476 | 10,200,000SH | Defined |
| NEWS CORP | CL A | 65248E | 10 4 | 1,880 | 125,000SH | Defined |
| NEWS CORP | CL B | 65248E | 20 3 | 706 | 46,000SH | Defined |
| NEWSTAR FINANCIAL INC | COM | 65251F | 10 5 | 289 | 48,977SH | Defined |
| NOVA BIOSOURCE FUELS INC | COM | 65488W | 10 3 | 199 | 297,250SH | Defined |
| NORTHWEST AIRLS CORP | COM | 667280 | 40 8 | 466 | 70,000SH | Defined |
| O CHARLEYS INC | COM | 670823 | 10 3 | 850 | 84,500SH | Defined |
| PANERA BREAD CO | CL A | 69840W | 10 8 | 2,498 | 54,000SH | Defined |
| PATTERSON UTI ENERGY INC | COM | 703481 | 10 1 | 1,445 | 40,000SH | Defined |
| PEPCO HOLDINGS INC | COM | 713291 | 10 2 | 1,039 | 40,500SH | Defined |
| PFIZER INC | COM | 717081 | 10 3 | 7,250 | 415,000SH | Defined |
| PRUDENTIAL FINL INC | COM | 744320 | 10 2 | 3,286 | 55,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 1 | 169 | 17,500SH | Defined |
| REDDY ICE HLDGS INC | COM | 75734R | 10 5 | 703 | 51,400SH | Defined |
| SPDR TR | UNIT SER 1 | 78462F | 10 3 | 5,119 | 40,000SH | Defined |
| SARA LEE CORP | COM | 803111 | 10 3 | 613 | 50,000SH | Defined |
| SELECT COMFORT CORP | COM | 81616X | 10 3 | 55 | 33,709SH | Defined |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312 | 30 5 | 141 | 45,606SH | Defined |
| TIME WARNER INC | COM | 887317 | 10 5 | 387 | 26,149SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U | 10 0 | 651 | 25,800SH | Defined |
| TRINITY INDS INC | COM | 896522 | 10 9 | 2,949 | 85,000SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 7 | 120 | 23,051SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L | 10 1 | 10,042 | 737,807SH | Defined |
| WACHOVIA CORP NEW | COM | 929903 | 10 2 | 512 | 33,000SH | Defined |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749 | 10 2 | 747 | 30,000SH | Defined |
| ZENITH NATL INS CORP | COM | 989390 | 10 9 | 1,303 | 37,050SH | Defined |

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

| | | | | | | |
|-----------------------------|-------------|--------|------|-------|-----------|---------|
| COVIDIEN LTD | COM | G2552X | 10 8 | 3,741 | 78,125SH | Defined |
| TYCO INTL LTD BERMUDA | SHS | G9143X | 20 8 | 3,128 | 78,125SH | Defined |
| TYCO ELECTRONICS LTD | COM NEW | G9144P | 10 5 | 2,798 | 78,125SH | Defined |
| AFC ENTERPRISES INC | COM | 00104Q | 10 7 | 59 | 7,436SH | Defined |
| ALASKA AIR GROUP INC | COM | 011659 | 10 9 | 2,017 | 131,500SH | Defined |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R | 10 8 | 2,847 | 51,124SH | Defined |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 | 20 7 | 3,290 | 301,000SH | Defined |
| AMERICAN INTL GROUP INC | COM | 026874 | 10 7 | 1,720 | 65,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P | 10 3 | 706 | 42,081SH | Defined |
| AMGEN INC | COM | 031162 | 10 0 | 1,651 | 35,000SH | Defined |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 | 10 1 | 814 | 125,000SH | Defined |
| BANK OF AMERICA CORPORATION | COM | 060505 | 10 4 | 263 | 11,000SH | Defined |
| BLACK BOX CORP DEL | COM | 091826 | 10 7 | 3,028 | 111,350SH | Defined |
| BORDERS GROUP INC | COM | 099709 | 10 7 | 66 | 11,000SH | Defined |
| BOSTON SCIENTIFIC CORP | COM | 101137 | 10 7 | 3,801 | 309,250SH | Defined |

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|------------------------------|----------------|--------|------|-------|-----------|---------|
| BURLINGTON NORTHN SANTA FE C | COM | 12189T | 10 4 | 40 | 400SH | Defined |
| CBS CORP NEW | CL B | 124857 | 20 2 | 1,861 | 95,500SH | Defined |
| CV THERAPEUTICS INC | COM | 126667 | 10 4 | 798 | 97,000SH | Defined |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C | 10 9 | 2,841 | 125,700SH | Defined |
| CALAMP CORP | COM | 128126 | 10 9 | 286 | 140,750SH | Defined |
| CITADEL BROADCASTING CORP | COM | 17285T | 10 6 | 333 | 273,323SH | Defined |
| CINTAS CORP | COM | 172908 | 10 5 | 3,645 | 137,500SH | Defined |
| CITIGROUP INC | COM | 172967 | 10 1 | 419 | 25,000SH | Defined |
| CLEARWIRE CORP | CL A | 185385 | 30 9 | 518 | 40,000SH | Defined |
| COLONIAL BANCGROUP INC | COM | 195493 | 30 9 | 117 | 26,500SH | Defined |
| COMCAST CORP NEW | CL A | 20030N | 10 1 | 9,770 | 515,000SH | Defined |
| COMPASS DIVERSIFIED HOLDINGS | SH BEN INT | 20451Q | 10 4 | 2,765 | 241,900SH | Defined |
| COMPUCREDIT CORP | COM | 20478N | 10 0 | 52 | 8,672SH | Defined |
| DELTA AIR LINES INC DEL | COM NEW | 247361 | 70 2 | 1,425 | 249,945SH | Defined |
| DISNEY WALT CO | COM DISNEY | 254687 | 10 6 | 5,710 | 183,000SH | Defined |
| DISH NETWORK CORP | CL A | 25470M | 10 9 | 1,655 | 56,512SH | Defined |
| ECHOSTAR CORP | CL A | 278768 | 10 6 | 1,161 | 37,179SH | Defined |
| FAMOUS DAVES AMER INC | COM | 307068 | 10 6 | 103 | 13,384SH | Defined |
| FEDERAL HOME LN MTG CORP | COM | 313400 | 30 1 | 541 | 33,000SH | Defined |
| FEDERAL NATL MTG ASSN | COM | 313586 | 10 9 | 761 | 39,000SH | Defined |
| FIFTH THIRD BANCORP | COM | 316773 | 10 0 | 520 | 51,100SH | Defined |
| FIRST HORIZON NATL CORP | COM | 320517 | 10 5 | 334 | 45,000SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 | 10 1 | 497 | 165,000SH | Defined |
| FLEETWOOD ENTERPRISES INC | COM | 339099 | 10 3 | 66 | 25,000SH | Defined |
| FULL HOUSE RESORTS INC | COM | 359678 | 10 9 | 237 | 112,757SH | Defined |
| GLOBALSTAR INC | COM | 378973 | 40 8 | 128 | 12,402SH | Defined |
| HOME DEPOT INC | COM | 437076 | 10 2 | 4,017 | 171,500SH | Defined |
| INFINERA CORPORATION | COM | 45667G | 10 3 | 1,900 | 215,388SH | Defined |
| INSTEEL INDUSTRIES INC | COM | 45774W | 10 8 | 590 | 32,216SH | Defined |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S | 10 6 | 276 | 106,481SH | Defined |
| K12 INC | COM | 48273U | 10 2 | 2,221 | 103,275SH | Defined |
| KOHL'S CORP | COM | 500255 | 10 4 | 6,306 | 157,500SH | Defined |
| LODGENET INTERACTIVE CORP | COM | 540211 | 10 9 | 44 | 8,923SH | Defined |
| LOWES COS INC | COM | 548661 | 10 7 | 3,420 | 164,804SH | Defined |
| MTR GAMING GROUP INC | COM | 553769 | 10 0 | 538 | 112,875SH | Defined |
| MACYS INC | COM | 55616P | 10 4 | 2,330 | 120,000SH | Defined |
| MICROSOFT CORP | COM | 594918 | 10 4 | 688 | 25,000SH | Defined |
| NRG ENERGY INC | COM NEW | 629377 | 50 8 | 2,289 | 53,350SH | Defined |
| NEWS CORP | CL A | 65248E | 10 4 | 1,880 | 125,000SH | Defined |
| NEWS CORP | CL B | 65248E | 20 3 | 982 | 64,000SH | Defined |
| NEWSTAR FINANCIAL INC | COM | 65251F | 10 5 | 443 | 74,966SH | Defined |
| NOVA BIOSOURCE FUELS INC | COM | 65488W | 10 3 | 199 | 297,750SH | Defined |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN | 10 0 | 832 | 78,300SH | Defined |
| O CHARLEYS INC | COM | 670823 | 10 3 | 1,562 | 155,256SH | Defined |
| PANERA BREAD CO | CL A | 69840W | 10 8 | 2,054 | 44,400SH | Defined |
| PATTERSON UTI ENERGY INC | COM | 703481 | 10 1 | 1,445 | 40,000SH | Defined |
| PFIZER INC | COM | 717081 | 10 3 | 4,979 | 285,000SH | Defined |
| PIMCO HIGH INCOME FD | COM SHS | 722014 | 10 7 | 1,470 | 122,800SH | Defined |
| PRUDENTIAL FINL INC | COM | 744320 | 10 2 | 4,779 | 80,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 1 | 361 | 37,500SH | Defined |
| REDDY ICE HLDGS INC | COM | 75734R | 10 5 | 707 | 51,650SH | Defined |
| SELECT COMFORT CORP | COM | 81616X | 10 3 | 83 | 50,563SH | Defined |
| STAAR SURGICAL CO | COM PAR \$0.01 | 852312 | 30 5 | 212 | 68,409SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U | 10 0 | 2,169 | 85,900SH | Defined |
| TRINITY INDS INC | COM | 896522 | 10 9 | 2,949 | 85,000SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 7 | 276 | 52,798SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L | 10 1 | 6,568 | 482,588SH | Defined |
| WACHOVIA CORP NEW | COM | 929903 | 10 2 | 202 | 13,000SH | Defined |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749 | 10 2 | 4,574 | 183,700SH | Defined |

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HOLDINGS OF OTHER ENTITIES
EACH HAVING LESS THAN
\$100 MILLION IN 13F SECURITIES

| | | | | | | |
|------------------------------|----------------|--------|------|--------|-----------|---------|
| ACE LTD | ORD | G0070K | 10 3 | 3,471 | 63,000SH | Sole |
| GLOBAL CROSSING LTD | SHS NEW | G3921A | 17 5 | 255 | 14,224SH | Defined |
| AMR CORP | COM | 001765 | 10 6 | 614 | 120,000SH | Defined |
| ALASKA AIR GROUP INC | COM | 011659 | 10 9 | 515 | 33,600SH | Defined |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 | 20 7 | 437 | 40,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P | 10 3 | 839 | 50,000SH | Defined |
| BANK OF AMERICA CORPORATION | COM | 060505 | 10 4 | 405 | 17,000SH | Defined |
| BERKLEY W R CORP | COM | 084423 | 10 2 | 2,827 | 117,000SH | Sole |
| BOSTON SCIENTIFIC CORP | COM | 101137 | 10 7 | 307 | 25,000SH | Defined |
| BRISTOL MYERS SQUIBB CO | COM | 110122 | 10 8 | 205 | 10,000SH | Defined |
| CHUBB CORP | COM | 171232 | 10 1 | 3,480 | 71,000SH | Sole |
| CITIGROUP INC | COM | 172967 | 10 1 | 621 | 37,000SH | Defined |
| COLONIAL BANCGROUP INC | COM | 195493 | 30 9 | 242 | 55,000SH | Defined |
| COMCAST CORP NEW | CL A | 20030N | 10 1 | 14,132 | 745,000SH | Defined |
| COMPUCREDIT CORP | COM | 20478N | 10 0 | 90 | 15,000SH | Defined |
| DELTA AIR LINES INC DEL | COM NEW | 247361 | 70 2 | 572 | 100,233SH | Defined |
| EATON VANCE TAX MNG GBL DV E | COM | 27829F | 10 8 | 456 | 30,000SH | Defined |
| EMBARQ CORP | COM | 29078E | 10 5 | 35 | 750SH | Defined |
| ENERGY EAST CORP | COM | 29266M | 10 9 | 494 | 20,000SH | Defined |
| FEDERAL HOME LN MTG CORP | COM | 313400 | 30 1 | 541 | 33,000SH | Defined |
| FIRST HORIZON NATL CORP | COM | 320517 | 10 5 | 483 | 65,000SH | Defined |
| ING GLOBAL EQTY DIV & PREM O | COM | 45684E | 10 7 | 158 | 10,000SH | Defined |
| ISHARES TR | MSCI EAFE IDX | 464287 | 46 5 | 2,953 | 43,000SH | Defined |
| ISHARES TR | DJ US TELECOMM | 464287 | 71 3 | 230 | 9,550SH | Defined |
| ISHARES TR | DJ US TECH SEC | 464287 | 72 1 | 1,111 | 20,500SH | Defined |
| JOHNSON & JOHNSON | COM | 478160 | 10 4 | 1,126 | 17,500SH | Defined |
| LOWES COS INC | COM | 548661 | 10 7 | 1,141 | 55,000SH | Defined |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911 | 10 8 | 33 | 10,000SH | Defined |
| METROPCS COMMUNICATIONS INC | COM | 591708 | 10 2 | 1,771 | 100,000SH | Defined |
| NRG ENERGY INC | COM NEW | 629377 | 50 8 | 1,531 | 35,678SH | Defined |
| NATIONAL CITY CORP | COM | 635405 | 10 3 | 364 | 76,359SH | Defined |
| NORTHWEST AIRLS CORP | COM | 667280 | 40 8 | 333 | 50,000SH | Defined |
| O CHARLEYS INC | COM | 670823 | 10 3 | 701 | 69,698SH | Defined |
| PEPCO HOLDINGS INC | COM | 713291 | 10 2 | 257 | 10,000SH | Defined |
| PFIZER INC | COM | 717081 | 10 3 | 961 | 55,000SH | Defined |
| PHILADELPHIA CONS HLDG CORP | COM | 717528 | 10 3 | 3,193 | 94,000SH | Sole |
| POWERSHARES ETF TRUST | DYNAMIC MKT PT | 73935X | 10 4 | 1,121 | 24,400SH | Defined |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X | 30 2 | 186 | 21,300SH | Defined |
| PRUDENTIAL FINL INC | COM | 744320 | 10 2 | 5,078 | 85,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 1 | 193 | 20,000SH | Defined |
| REDDY ICE HLDGS INC | COM | 75734R | 10 5 | 1,105 | 80,781SH | Defined |
| RELIANT ENERGY INC | COM | 75952B | 10 5 | 246 | 11,547SH | Sole |
| ROYAL BK SCOTLAND GROUP PLC | ADR PEF SHS R | 780097 | 74 7 | 171 | 10,000SH | Defined |
| SPDR TR | UNIT SER 1 | 78462F | 10 3 | 6,271 | 49,000SH | Defined |
| SELECT SECTOR SPDR TR | SBI MATERIALS | 81369Y | 10 0 | 236 | 5,660SH | Defined |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y | 20 9 | 1,228 | 40,150SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y | 30 8 | 938 | 35,060SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y | 40 7 | 1,456 | 51,120SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y | 60 5 | 1,216 | 60,000SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y | 88 6 | 305 | 7,500SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 7 | 211 | 40,318SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L | 10 1 | 9,256 | 680,000SH | Defined |
| WACHOVIA CORP NEW | COM | 929903 | 10 2 | 683 | 44,000SH | Defined |
| WATTS WATER TECHNOLOGIES INC | CL A | 942749 | 10 2 | 6,552 | 263,100SH | Defined |

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REPORT TOTAL

\$559,139

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