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CNA FINANCIAL CORP
Form 13F-HR
November 17, 2008

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 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:
November 14,2008
Chicago, Illinois,60685
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE
ACT OF 1934

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

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 617

Form 13F Information Table Value Total: 1,039,701 (in thousands)

List of Other Included Managers:

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

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | Column 9: |
|---------------------------------|----------------|--------------|----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| 3M CO | COM | 88579Y101 | 96 | 1,410 | SH | | DEFINED | 1,2 |
| ABBOTT LABORATORIES | COM | 002824100 | 1,127 | 19,580 | SH | | DEFINED | 1,2 |
| ABERCROMBIE & FITCH CO | CL A | 002896207 | 7 | 170 | SH | | DEFINED | 1,2 |
| ACE LTD | SHS | H0023R105 | 36 | 660 | SH | | DEFINED | 1,2 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 42 | 1,060 | SH | | DEFINED | 1,2 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 6 | 1,200 | SH | | DEFINED | 1,2 |
| AES CORP | COM | 00130H105 | 16 | 1,330 | SH | | DEFINED | 1,2 |
| AETNA INC | COM | 00817Y108 | 36 | 990 | SH | | DEFINED | 1,2 |
| AFFILIATED COMPUTER SVCS | CL A | 008190100 | 1,272 | 25,115 | SH | | DEFINED | 1,2 |
| AFLAC INC | COM | 001055102 | 56 | 950 | SH | | DEFINED | 1,2 |
| AFTERMARKET TECHNOLOGY CORP | COM | 00211W104 | 616 | 25,950 | SH | | DEFINED | 2 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 22 | 730 | SH | | DEFINED | 1,2 |
| AIR PRODUCTS & CHEMICALS INCCOM | COM | 009158106 | 29 | 430 | SH | | DEFINED | 1,2 |
| AKAMAI TECHNOLOGIES | COM | 00971T101 | 6 | 330 | SH | | DEFINED | 1,2 |
| ALCATEL-LUCENT | SPONSORE | 013904305 | 2,087 | 543,425 | SH | | DEFINED | 2 |

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| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | | |
|----------------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| ALCOA INC | COM | 013817101 | 5,682 | 251,620 | SH | | DEFINED | 1,2 |
| ALCON INC | COM SHS | H01301102 | 226 | 1,400 | SH | | DEFINED | 2 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1,102 | 29,970 | SH | | DEFINED | 1,2 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 6 | 200 | SH | | DEFINED | 1,2 |
| ALLERGAN INC | COM | 018490102 | 31 | 610 | SH | | DEFINED | 1,2 |
| ALLIED WASTE INDUSTRIES INC | COM | 019589308 | 7 | 670 | SH | | DEFINED | 1,2 |
| ALLSTATE CORP | COM | 020002101 | 1,994 | 43,245 | SH | | DEFINED | 1,2 |
| ALTERA CORPORATION | COM | 021441100 | 13 | 610 | SH | | DEFINED | 1,2 |
| ALTRIA GROUP INC | COM | 02209S103 | 83 | 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 | 16 | 420 | SH | | DEFINED | 1,2 |
| AMERICAN CAPITAL LTD | COM | 02503Y103 | 10 | 390 | SH | | DEFINED | 1,2 |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 2,116 | 57,150 | SH | | DEFINED | 1,2 |
| AMERICAN EQUITY INVNT LIFE HLCOM | | 025676206 | 982 | 130,975 | SH | | DEFINED | 2 |
| AMERICAN EXPRESS | COM | 025816109 | 1,172 | 33,080 | SH | | DEFINED | 1,2 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874107 | 18 | 5,370 | 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 |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 466 | 5,400 | SH | | DEFINED | 2 |
| AMERICAN TOWER CORP | CL A | 029912201 | 29 | 810 | SH | | DEFINED | 1,2 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 17 | 450 | SH | | DEFINED | 1,2 |
| AMERISOURCE HEALTH CORP | COM | 03073E105 | 1,285 | 34,130 | SH | | DEFINED | 1,2 |
| AMGEN INC | COM | 031162100 | 2,290 | 38,645 | SH | | DEFINED | 1,2 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 14,599 | 300,940 | SH | | DEFINED | 1,2 |
| ANALOG DEVICES | COM | 032654105 | 16 | 590 | SH | | DEFINED | 1,2 |
| ANHEUSER BUSCH CO | COM | 035229103 | 993 | 15,310 | SH | | DEFINED | 1,2 |
| ANSYS INC | COM | 03662Q105 | 183 | 4,824 | SH | | DEFINED | 2,4 |
| AON CORP | COM | 037389103 | 27 | 610 | SH | | DEFINED | 1,2 |
| APACHE CORP | COM | 037411105 | 6,848 | 65,670 | SH | | DEFINED | 1,2 |
| APARTMENT INVNT & MGMT CO | CL A | 03748R101 | 7 | 198 | SH | | DEFINED | 1,2 |
| APOLLO GROUP INC | CL A | 037604105 | 17 | 280 | SH | | DEFINED | 1,2 |
| APPLE INC | COM | 037833100 | 200 | 1,760 | SH | | DEFINED | 1,2 |
| APPLIED BIOSYSTEMS INC | COM | 038149100 | 11 | 330 | SH | | DEFINED | 1,2 |
| APPLIED MATERIALS INC. | COM | 038222105 | 684 | 45,190 | SH | | DEFINED | 1,2 |
| ARCHER-DANIELS-MIDLAND CO | COM | 039483102 | 28 | 1,280 | SH | | DEFINED | 1,2 |

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

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| 1: | 2: | 3: | 4: | 5: | 6: | 7: | 8: | |
|----------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 1,007 | 27,325 | SH | | DEFINED | 2 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 261 | 10,175 | SH | | DEFINED | 2 |
| ARVINMERITOR INC | COM | 043353101 | 578 | 44,350 | SH | | DEFINED | 2 |
| ASHLAND INC | COM | 044209104 | 3 | 110 | SH | | DEFINED | 1,2 |
| ASSURANT INC | COM | 04621X108 | 10 | 190 | SH | | DEFINED | 1,2 |
| AT&T INC | COM | 00206R102 | 336 | 12,035 | SH | | DEFINED | 1,2 |
| ATLAS PIPELINE HOLDINGS LP | COM | 04939R108 | 8,267 | 343,024 | SH | | DEFINED | 2,4,5 |
| ATLAS PIPELINE PARTNERS | INT | 049392103 | 10,359 | 406,393 | SH | | DEFINED | 2,4,5 |
| AUTODESK INC | COM | 052769106 | 15 | 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 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 16 | 160 | SH | | DEFINED | 1,2 |
| AVERY DENNISON CORP | COM | 053611109 | 9 | 210 | SH | | DEFINED | 1,2 |
| AVON PRODUCTS INC | COM | 054303102 | 35 | 850 | SH | | DEFINED | 1,2 |
| BAKER HUGHES INC | COM | 057224107 | 38 | 620 | SH | | DEFINED | 1,2 |
| BALL CORP | COM | 058498106 | 8 | 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 |
| BANK OF AMERICA CORP | COM | 060505104 | 6,734 | 192,411 | SH | | DEFINED | 1,2 |
| BANK OF NEW YORK | COM | 064058100 | 2,878 | 88,343 | SH | | DEFINED | 1,2 |
| BARR PHARMACEUTICALS INC | COM | 068306109 | 14 | 220 | SH | | DEFINED | 1,2 |
| BARRICK GOLD CORP | COM | 067901108 | 4,094 | 111,421 | SH | | DEFINED | 2 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 83 | 1,270 | SH | | DEFINED | 1,2 |
| BB&T CORP | COM | 054937107 | 41 | 1,090 | SH | | DEFINED | 1,2 |
| BECTON DICKINSON & CO | COM | 075887109 | 39 | 490 | SH | | DEFINED | 1,2 |
| BED BATH & BEYOND INC | COM | 075896100 | 16 | 520 | SH | | DEFINED | 1,2 |
| BEMIS COMPANY | COM | 081437105 | 5 | 200 | SH | | DEFINED | 1,2 |
| BEST BUY CO INC | COM | 086516101 | 26 | 700 | SH | | DEFINED | 1,2 |
| BIG LOTS INC | COM | 089302103 | 4 | 160 | SH | | DEFINED | 1,2 |
| BIOGEN IDEC INC | COM | 09062X103 | 30 | 600 | SH | | DEFINED | 1,2 |
| BJ SERVICES CO | COM | 055482103 | 11 | 580 | SH | | DEFINED | 1,2 |
| BLACK & DECKER MFG CO | COM | 091797100 | 1,916 | 31,545 | SH | | DEFINED | 1,2 |
| BLACKROCK FLORIDA INSD MUNI | COM | 09250G102 | 407 | 38,900 | SH | | DEFINED | 2,4 |
| BLACKROCK MUNIYIELD INSURED | COM | 09254E103 | 1,194 | 116,400 | 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 |
| BLACKROCK MUNIYIELD NY INSUR | COM | 09255E102 | 558 | 55,900 | SH | | DEFINED | 2,4 |
| BLOUNT INTERNATIONAL INC | COM | 095180105 | 896 | 80,475 | SH | | DEFINED | 2 |

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|------------------------------|------|-----------|-------|--------|----|---------|-----|
| BMC SOFTWARE INC | COM | 055921100 | 11 | 380 | SH | DEFINED | 1,2 |
| BOEING COMPANY | COM | 097023105 | 707 | 12,330 | SH | DEFINED | 1,2 |
| 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 | 83 | 7,150 | SH | DEFINED | 2 |
| BRADY CORPORATION | CL A | 104674106 | 656 | 18,600 | SH | DEFINED | 2 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 1,474 | 70,715 | SH | DEFINED | 1,2 |
| BROADCOM CORP-CL A | CL A | 111320107 | 17 | 930 | SH | DEFINED | 1,2 |
| BROOKFIELD HOMES CORP | COM | 112723101 | 359 | 25,000 | SH | DEFINED | 2 |
| BROWN-FORMAN CORP | CL B | 115637209 | 12 | 170 | SH | DEFINED | 1,2 |
| BRUNSWICK CORP | COM | 117043109 | 2 | 170 | SH | DEFINED | 1,2 |
| BURLINGTON NORTHERN SANTA FE | COM | 12189T104 | 55 | 590 | SH | DEFINED | 1,2 |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 17 | 340 | SH | DEFINED | 1,2 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 17 | 440 | SH | DEFINED | 1,2 |
| CAMPBELL SOUP CO | COM | 134429109 | 17 | 440 | SH | DEFINED | 1,2 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 3,269 | 64,101 | 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 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 35 | 710 | SH | | DEFINED | 1,2 |
| CARNIVAL CORP | PAIRED | C143658300 | 31 | 870 | SH | | DEFINED | 1,2 |
| CARTER'S INC | COM | 146229109 | 1,216 | 61,650 | SH | | DEFINED | 2 |
| CATERPILLAR INC | COM | 149123101 | 1,278 | 21,440 | SH | | DEFINED | 1,2 |
| CB RICHARD ELLIS GROUP INC | CL A | 12497T101 | 5 | 340 | SH | | DEFINED | 1,2 |
| CBS CORP | CL B | 124857202 | 1,478 | 101,350 | SH | | DEFINED | 1,2 |
| CELGENE CORP | COM | 151020104 | 55 | 870 | SH | | DEFINED | 1,2 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 9 | 650 | SH | | DEFINED | 1,2 |
| CENTEX CORP | COM | 152312104 | 4 | 240 | SH | | DEFINED | 1,2 |
| CENTURYTEL INC | COM | 156700106 | 8 | 210 | SH | | DEFINED | 1,2 |
| CHEMICAL FINANCIAL CORP | COM | 163731102 | 1,170 | 37,575 | SH | | DEFINED | 2 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 34 | 960 | SH | | DEFINED | 1,2 |
| CHEVRON CORP | COM | 166764100 | 341 | 4,140 | SH | | DEFINED | 1,2 |
| CHUBB CORP | COM | 171232101 | 41 | 740 | SH | | DEFINED | 1,2 |
| CIBER INC | COM | 17163B102 | 953 | 136,275 | SH | | DEFINED | 2 |
| CIENA CORP | COM | 171779309 | 2 | 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 |
| CIGNA CORP | COM | 125509109 | 19 | 560 | SH | | DEFINED | 1,2 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 9 | 330 | SH | | DEFINED | 1,2 |
| CINTAS CORP | COM | 172908105 | 7 | 260 | SH | | DEFINED | 1,2 |
| CISCO SYSTEMS INC | COM | 17275R102 | 1,216 | 53,880 | SH | | DEFINED | 1,2 |
| CIT GROUP INC | COM | 125581108 | 2 | 290 | SH | | DEFINED | 1,2 |
| CITIGROUP INC | COM | 172967101 | 4,847 | 236,330 | SH | | DEFINED | 1,2 |
| CITRIX SYSTEMS INC | COM | 177376100 | 9 | 370 | SH | | DEFINED | 1,2 |
| CLOROX COMPANY | COM | 189054109 | 18 | 280 | SH | | DEFINED | 1,2 |

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|--------------------------|------|-----------|---------|------------|----|---------|-------|
| CME GROUP INC | COM | 12572Q105 | 41 | 110 | SH | DEFINED | 1,2 |
| CMS ENERGY CORP | COM | 125896100 | 5 | 440 | SH | DEFINED | 1,2 |
| CNA SURETY CORPORATION | COM | 12612L108 | 458,000 | 27,425,147 | SH | DEFINED | 1,2,4 |
| COACH INC | COM | 189754104 | 18 | 700 | SH | DEFINED | 1,2 |
| COCA COLA CO | COM | 191216100 | 809 | 15,290 | SH | DEFINED | 1,2 |
| COCA-COLA ENTERPRISES | COM | 191219104 | 10 | 570 | SH | DEFINED | 1,2 |
| COGNIZANT TECH SOLUTIONS | CL A | 192446102 | 13 | 580 | SH | DEFINED | 1,2 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 77 | 1,020 | SH | DEFINED | 1,2 |
| COMCAST CORP CL A SPL | CL A | 20030N200 | 2,300 | 116,640 | 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 (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs |
| COMCAST CORP-CL A | CLA | 20030N101 | 2,424 | 123,490 | SH | DEFINED | 1,2 |
| COMERICA INC | COM | 200340107 | 835 | 25,450 | SH | DEFINED | 1,2 |
| COMPUTER ASSOCIATES INTL INCCOM | COM | 12673P105 | 1,712 | 85,757 | SH | DEFINED | 1,2 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 12 | 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 | 229 | 3,120 | SH | DEFINED | 1,2 |
| CONSECO INC | COM | 208464883 | 209 | 59,250 | SH | DEFINED | 2 |
| CONSOL ENERGY INC | COM | 20854P109 | 17 | 370 | SH | DEFINED | 1,2 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 23 | 540 | SH | DEFINED | 1,2 |
| CONSTELLATION BRANDS INC | CL A | 21036P108 | 8 | 380 | SH | DEFINED | 1,2 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 9 | 360 | SH | DEFINED | 1,2 |
| CONSTELLATION ENERGY PARTNERCOM | COM | 21038E101 | 2,663 | 231,960 | SH | DEFINED | 2,4 |
| CONVERGYS CORP | COM | 212485106 | 4 | 250 | SH | DEFINED | 1,2 |
| CON-WAY INC | COM | 205944101 | 380 | 8,625 | SH | DEFINED | 2 |
| COOPER INDUSTRIES LTD | CL A | G24182100 | 14 | 350 | 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 |
| CORNING INC. | COM | 219350105 | 597 | 38,140 | SH | DEFINED | 1,2 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 56 | 870 | SH | DEFINED | 1,2 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 10 | 310 | SH | DEFINED | 1,2 |
| COVIDIEN LTD | COM | G2552X108 | 53 | 992 | SH | DEFINED | 1,2 |
| CR BARD INC | COM | 067383109 | 19 | 200 | SH | DEFINED | 1,2 |
| CROSSTEX ENERGY LP | COM | 22765U102 | 2,900 | 158,800 | SH | DEFINED | 2,4,5 |
| CSX CORP. | COM | 126408103 | 2,009 | 36,810 | SH | DEFINED | 1,2 |
| CUMMINS INC | COM | 231021106 | 18 | 410 | SH | DEFINED | 1,2 |
| CVS CORP | COM | 126650100 | 938 | 27,858 | SH | DEFINED | 1,2 |
| DANAHER CORP | COM | 235851102 | 35 | 510 | SH | DEFINED | 1,2 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 8 | 290 | SH | DEFINED | 1,2 |
| DCP MIDSTREAM PARTNERS | LTD PART | 23311P100 | 4,039 | 238,707 | SH | DEFINED | 2,4,5 |
| DEAN FOODS CO | COM | 242370104 | 7 | 300 | SH | DEFINED | 1,2 |
| DEERE & CO | COM | 244199105 | 43 | 870 | SH | DEFINED | 1,2 |

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|--------------------|-----|-----------|-----|--------|----|---------|-----|
| DEL MONTE FOODS CO | COM | 24522P103 | 704 | 90,250 | SH | DEFINED | 2 |
| DELL INC | COM | 24702R101 | 67 | 4,070 | 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 |
| DELPHI FINANCIAL GROUP | CLA | 247131105 | 549 | 19,588 | SH | | DEFINED | 2 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 8 | 240 | SH | | DEFINED | 1,2 |
| DEVON ENERGY CORP | COM | 25179M103 | 3,273 | 35,890 | SH | | DEFINED | 1,2 |
| DIAGEO PLC | ADR | 25243Q205 | 1,095 | 15,900 | SH | | DEFINED | 2 |
| DIAMONDS TRUST SERIES I | UNIT | SER252787106 | 81,270 | 750,000 | SH | | DEFINED | 2 |
| 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 |
| DOMINION RESOURCES INC/VA | COM | 25746U109 | 44 | 1,020 | SH | | DEFINED | 1,2 |
| DOVER CORP | COM | 260003108 | 15 | 380 | SH | | DEFINED | 1,2 |
| DOW CHEMICAL | COM | 260543103 | 59 | 1,870 | SH | | DEFINED | 1,2 |
| DR HORTON INC | COM | 23331A109 | 7 | 540 | SH | | DEFINED | 1,2 |
| DRESS BARN INC | COM | 261570105 | 258 | 16,876 | SH | | DEFINED | 2 |
| DTE ENERGY COMPANY | COM | 233331107 | 10 | 260 | SH | | DEFINED | 1,2 |
| DU PONT (E.I.) DE NEMOURS | COM | 263534109 | 72 | 1,790 | SH | | DEFINED | 1,2 |
| DUKE ENERGY CORP | COM | 26441C105 | 44 | 2,518 | 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 |
| DYNEGY INC-CL A | CL A | 26817G102 | 2,377 | 663,980 | SH | | DEFINED | 1,2 |
| E*TRADE FINANCIAL CORP | COM | 269246104 | 3 | 920 | SH | | DEFINED | 1,2 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 9 | 160 | SH | | DEFINED | 1,2 |
| EASTMAN KODAK CO | COM | 277461109 | 9 | 570 | SH | | DEFINED | 1,2 |
| EATON CORP | COM | 278058102 | 19 | 330 | SH | | DEFINED | 1,2 |
| EBAY INC | COM | 278642103 | 50 | 2,220 | SH | | DEFINED | 1,2 |
| ECOLAB INC | COM | 278865100 | 17 | 350 | SH | | DEFINED | 1,2 |
| EDISON INTERNATIONAL | COM | 281020107 | 26 | 650 | SH | | DEFINED | 1,2 |
| EL PASO CORP | COM | 28336L109 | 18 | 1,390 | SH | | DEFINED | 1,2 |
| EL PASO PIPELINE PARTNERS | COM | 283702108 | 6,026 | 375,000 | SH | | DEFINED | 2,4 |
| ELECTRONIC ARTS INC | COM | 285512109 | 23 | 630 | SH | | DEFINED | 1,2 |
| ELI LILLY & CO | COM | 532457108 | 87 | 1,970 | SH | | DEFINED | 1,2 |
| EMBARQ CORP | COM | 29078E105 | 12 | 306 | SH | | DEFINED | 1,2 |
| EMC CORPORATION | COM | 268648102 | 817 | 68,280 | SH | | DEFINED | 1,2 |
| EMERSON ELECTRIC CO | COM | 291011104 | 64 | 1,570 | SH | | DEFINED | 1,2 |
| ENBRIDGE ENERGY PARTNERS | COM | 29250R106 | 7,206 | 181,148 | SH | | DEFINED | 2,4,5 |

| 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 |
|---------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| ENCANA CORP | COM | 292505104 | 6,573 | 100,000 | SH | | DEFINED | 2 |
| ENERGY TRANSFER EQUITY LP | LTD PART | 29273V100 | 5,890 | 270,812 | SH | | DEFINED | 2,4,5 |
| ENSCO INTERNATIONAL INC | COM | 26874Q100 | 4,944 | 85,790 | SH | | DEFINED | 1,2 |
| ENTERGY CORP | COM | 29364G103 | 34 | 380 | SH | | DEFINED | 1,2 |
| EOG RESOURCES INC | COM | 26875P101 | 45 | 500 | SH | | DEFINED | 1,2 |
| EQUIFAX INC | COM | 294429105 | 9 | 260 | SH | | DEFINED | 1,2 |
| EQUITY RESIDENTIAL | INT | 29476L107 | 24 | 540 | SH | | DEFINED | 1,2 |
| ESTEE LAUDER COMPANIES | CL A | 518439104 | 11 | 230 | SH | | DEFINED | 1,2 |
| EW SCRIPPS CO-CL A | CL A | 811054402 | 0 | 59 | SH | | DEFINED | 1,2 |
| EXELON CORP | COM | 30161N101 | 3,393 | 54,180 | SH | | DEFINED | 1,2 |
| EXPEDIA INC | COM | 30212P105 | 6 | 410 | SH | | DEFINED | 1,2 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 15 | 430 | SH | | DEFINED | 1,2 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 38 | 510 | SH | | DEFINED | 1,2 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,071 | 26,670 | SH | | DEFINED | 1,2 |
| FAMILY DOLLAR STORES | COM | 307000109 | 7 | 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 |
|-------------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| FBL FINANCIAL GROUP INC | CL A | 30239F106 | 667 | 23,900 | SH | | DEFINED | 2 |
| FEDERAL HM LOAN MORTGAGE CORP | COM | 313400301 | 207 | 121,290 | SH | | DEFINED | 1,2 |
| FEDERAL NATL MTGE ASSN. | COM | 313586109 | 118 | 77,035 | SH | | DEFINED | 1,2 |
| FEDERATED INVESTORS INC | CL B | 314211103 | 5 | 170 | SH | | DEFINED | 1,2 |
| FEDEX CORP | COM | 31428X106 | 49 | 620 | SH | | DEFINED | 1,2 |
| FIDELITY NATIONAL INFORMATION | COM | 31620M106 | 6 | 340 | SH | | DEFINED | 1,2 |
| FIFTH THIRD BANCORP | COM | 316773100 | 13 | 1,060 | SH | | DEFINED | 1,2 |
| FINANCIAL SELECT SECTOR | SBI INT | 81369Y605 | 8,951 | 450,000 | SH | | DEFINED | 2 |
| FIRST AMERICAN CORPORATION | COM | 318522307 | 543 | 18,400 | SH | | DEFINED | 2 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 3 | 370 | SH | | DEFINED | 1,2 |
| FIRSTENERGY CORP | COM | 337932107 | 41 | 610 | SH | | DEFINED | 1,2 |
| FISERV INC | COM | 337738108 | 16 | 330 | SH | | DEFINED | 1,2 |
| FLUOR CORP (NEW) | COM | 343412102 | 800 | 14,360 | SH | | DEFINED | 1,2 |
| FORD MOTOR CO | COM | 345370860 | 23 | 4,327 | SH | | DEFINED | 1,2 |
| FOREST LABORATORIES INC | COM | 345838106 | 18 | 620 | 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 |
|------------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| FORTUNE BRANDS INC | COM | 349631101 | 18 | 310 | SH | | DEFINED | 1,2 |
| FPL GROUP INC | COM | 302571104 | 41 | 810 | SH | | DEFINED | 1,2 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 28 | 320 | SH | | DEFINED | 1,2 |
| FREEMONT-MCMORAN COPPER | CL B | 35671D857 | 44 | 771 | SH | | DEFINED | 1,2 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 7 | 650 | SH | | DEFINED | 1,2 |
| GAMESTOP CORP | CL A | 36467W109 | 11 | 320 | SH | | DEFINED | 1,2 |

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|---------------------------|------|-----------|-------|---------|----|---------|-------|
| GANNETT CO | COM | 364730101 | 8 | 460 | SH | DEFINED | 1,2 |
| GAP INC/THE | COM | 364760108 | 16 | 900 | SH | DEFINED | 1,2 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 59 | 800 | SH | DEFINED | 1,2 |
| GENERAL ELECTRIC CO | COM | 369604103 | 3,662 | 143,620 | SH | DEFINED | 1,2 |
| GENERAL GROWTH PROPERTIES | COM | 370021107 | 8 | 530 | SH | DEFINED | 1,2 |
| GENERAL MILLS INC | COM | 370334104 | 46 | 670 | SH | DEFINED | 1,2 |
| GENERAL MOTORS CORP | COM | 370442105 | 11 | 1,120 | SH | DEFINED | 1,2 |
| GENESIS ENERGY L.P. | COM | 371927104 | 7,130 | 498,985 | SH | DEFINED | 2,4,5 |
| GENUINE PARTS CO | COM | 372460105 | 13 | 330 | SH | DEFINED | 1,2 |
| GENWORTH FINANCIAL INC | CL A | 37247D106 | 7 | 860 | 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 |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| GENZYME CORP | COM | 372917104 | 44 | 540 | SH | | DEFINED | 1,2 |
| GILEAD SCIENCES INC | COM | 375558103 | 1,064 | 23,350 | SH | | DEFINED | 1,2 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 101 | 790 | SH | | DEFINED | 1,2 |
| GOODRICH CORP | COM | 382388106 | 10 | 250 | SH | | DEFINED | 1,2 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 7 | 480 | SH | | DEFINED | 1,2 |
| GOOGLE INC | CL A | 38259P508 | 3,298 | 8,230 | SH | | DEFINED | 1,2 |
| GRAY TELEVISION INC | COM | 389375106 | 52 | 30,000 | SH | | DEFINED | 2,4 |
| GRIFFON CORPORATION | COM | 398433102 | 1,237 | 137,119 | SH | | DEFINED | 2 |
| H&R BLOCK INC | COM | 093671105 | 15 | 650 | SH | | DEFINED | 1,2 |
| HALLIBURTON COMPANY | COM | 406216101 | 1,029 | 31,760 | SH | | DEFINED | 1,2 |
| HARLEY-DAVIDSON INC | COM | 412822108 | 18 | 480 | SH | | DEFINED | 1,2 |
| HARMAN INTERNATIONAL | COM | 413086109 | 4 | 120 | SH | | DEFINED | 1,2 |
| HARTE-HANKS INC | COM | 416196103 | 942 | 90,800 | SH | | DEFINED | 2 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 26 | 630 | SH | | DEFINED | 1,2 |
| HASBRO INC | COM | 418056107 | 10 | 280 | SH | | DEFINED | 1,2 |
| HCP INC | COM | 40414L109 | 19 | 470 | SH | | DEFINED | 1,2 |
| HERCULES INC | COM | 427056106 | 4 | 220 | 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 |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| HERSHEY CO/THE | COM | 427866108 | 13 | 340 | SH | | DEFINED | 1,2 |
| HESS CORP | LTD PART | 42809H107 | 46 | 560 | SH | | DEFINED | 1,2 |
| HEWLETT-PACKARD CO. | COM | 428236103 | 1,615 | 34,920 | SH | | DEFINED | 1,2 |
| HILAND HOLDINGS GP LP | INT | 43129M107 | 5,338 | 259,230 | SH | | DEFINED | 2,4,5 |
| HILAND PARTNERS LP | LTD PART | 43129I103 | 8,982 | 247,437 | SH | | DEFINED | 2,4,5 |
| HJ HEINZ CO | COM | 423074103 | 31 | 630 | SH | | DEFINED | 1,2 |
| HOME DEPOT | COM | 437076102 | 2,148 | 82,960 | SH | | DEFINED | 1,2 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 62 | 1,490 | SH | | DEFINED | 1,2 |
| HORMEL FOODS CORP | COM | 440452100 | 221 | 6,100 | SH | | DEFINED | 2 |
| HOSPIRA INC | COM | 441060100 | 12 | 320 | SH | | DEFINED | 1,2 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 14 | 1,040 | SH | | DEFINED | 1,2 |
| HSN INC | COM | 404303109 | 1 | 72 | SH | | DEFINED | 1,2 |
| HUDSON CITY BANCORP INC | COM | 443683107 | 19 | 1,030 | SH | | DEFINED | 1,2 |

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|---------------------------|-----|-----------|-----|-------|----|---------|-----|
| HUMANA INC | COM | 444859102 | 14 | 340 | SH | DEFINED | 1,2 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 6 | 730 | SH | DEFINED | 1,2 |
| IAC/INTERACTIVECORP | COM | 44919P508 | 3 | 180 | SH | DEFINED | 1,2 |
| IDACORP INC | COM | 451107106 | 151 | 5,175 | 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 (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| ILLINOIS TOOL WORKS | COM | 452308109 | 36 | 800 | SH | | DEFINED | 1,2 |
| IMS HEALTH INC | COM | 449934108 | 1,569 | 82,960 | SH | | DEFINED | 1,2 |
| INERGY HOLDINGS LP | COM | 45661Q107 | 3,210 | 125,900 | SH | | DEFINED | 2,4,5 |
| INERGY LP | LTD PTNR | 456615103 | 4,733 | 218,800 | SH | | DEFINED | 2,4,5 |
| INGERSOLL RAND CO | CL A | G4776G101 | 2,619 | 84,039 | SH | | DEFINED | 1,2 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 8 | 159 | SH | | DEFINED | 1,2 |
| INTEL CORP | COM | 458140100 | 216 | 11,540 | SH | | DEFINED | 1,2 |
| INTERCONTINENTALEXCHANGE INCCOM | | 45865V100 | 11 | 140 | SH | | DEFINED | 1,2 |
| INTERNATIONAL BUSINESS MACHICOM | | 459200101 | 14,957 | 127,880 | SH | | DEFINED | 1,2 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 22 | 850 | SH | | DEFINED | 1,2 |
| INTERPUBLIC GROUP OF COS INCCOM | | 460690100 | 7 | 934 | SH | | DEFINED | 1,2 |
| INTERVAL LEISURE GROUP | COM | 46113M108 | 1 | 72 | SH | | DEFINED | 1,2 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 6 | 160 | SH | | DEFINED | 1,2 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 11 | 620 | SH | | DEFINED | 1,2 |
| INTUIT INC | COM | 461202103 | 21 | 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 (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 19 | 80 | SH | | DEFINED | 1,2 |
| IPC HOLDINGS LTD | ORD | G4933P101 | 1,016 | 33,625 | SH | | DEFINED | 2 |
| ISHARES MSCI JAPAN INDEX FD | MSCI JAP | 464286848 | 10,660 | 1,000,000 | SH | | DEFINED | 2 |
| ITT CORP | COM | 450911102 | 20 | 360 | SH | | DEFINED | 1,2 |
| J.C. PENNY CO INC (HLDG CO) | COM | 708160106 | 1,410 | 42,290 | SH | | DEFINED | 1,2 |
| JABIL CIRCUIT INC | COM | 466313103 | 4 | 410 | SH | | DEFINED | 1,2 |
| JACOBS ENGINEERING GROUP INCCOM | | 469814107 | 14 | 250 | SH | | DEFINED | 1,2 |
| JANUS CAPITAL GROUP INC | COM | 47102X105 | 7 | 290 | SH | | DEFINED | 1,2 |
| JDS UNIPHASE CORP | COM | 46612J507 | 4 | 441 | SH | | DEFINED | 1,2 |
| JOHNSON & JOHNSON | COM | 478160104 | 5,022 | 72,485 | SH | | DEFINED | 1,2 |
| JOHNSON CONTROLS INC | COM | 478366107 | 36 | 1,180 | SH | | DEFINED | 1,2 |
| JONES APPAREL GROUP INC | COM | 480074103 | 987 | 53,345 | SH | | DEFINED | 1,2 |
| JPMORGAN CHASE & COMPANY | COM | 46625H100 | 4,057 | 86,870 | SH | | DEFINED | 1,2 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 22 | 1,040 | SH | | DEFINED | 1,2 |
| K12 INC | COM | 48273U102 | 374 | 14,100 | SH | | DEFINED | 2,4 |
| KB HOME | COM | 48666K109 | 3 | 150 | SH | | DEFINED | 1,2 |
| KELLOGG CO | COM | 487836108 | 29 | 520 | 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 (\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| KELLY SERVICES INC | CL A | 488152208 | 1,054 | 55,321 | SH | | DEFINED | 2 |
| KEYCORP | COM | 493267108 | 9 | 790 | SH | | DEFINED | 1,2 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 54 | 840 | SH | | DEFINED | 1,2 |
| KIMCO REALTY CORP | COM | 49446R109 | 18 | 500 | SH | | DEFINED | 1,2 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 6,656 | 135,278 | SH | | DEFINED | 2,4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 5 | 490 | SH | | DEFINED | 1,2 |
| KLA-TENCOR CORPORATION | COM | 482480100 | 11 | 340 | SH | | DEFINED | 1,2 |
| KOHL'S CORP | COM | 500255104 | 778 | 16,880 | SH | | DEFINED | 1,2 |
| KRAFT FOODS INC-CLASS A | CL A | 50075N104 | 100 | 3,056 | SH | | DEFINED | 1,2 |
| KROGER CO | COM | 501044101 | 37 | 1,340 | SH | | DEFINED | 1,2 |
| L-3 COMMUNICATIONS CORP | COM | 502424104 | 1,008 | 10,250 | SH | | DEFINED | 1,2 |
| LABORATORY CRP OF AMER HLDG | COM | 50540R409 | 15 | 220 | SH | | DEFINED | 1,2 |
| LEAR SEATING CORP | COM | 521865105 | 1,305 | 124,300 | SH | | DEFINED | 2 |
| LEGG MASON INC | COM | 524901105 | 10 | 270 | SH | | DEFINED | 1,2 |
| LEGGETT & PLATT INC | COM | 524660107 | 7 | 330 | SH | | DEFINED | 1,2 |
| LEHMAN BROTHERS HOLDINGS INC | COM | 524908100 | 0 | 1,060 | 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 |
| LENDER PROCESSING SERVICES | COM | 52602E102 | 5 | 170 | SH | | DEFINED | 1,2 |
| LENNAR CORP-CL A | CL A | 526057104 | 4 | 270 | SH | | DEFINED | 1,2 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 15 | 340 | SH | | DEFINED | 1,2 |
| LEVEL 3 COMMUNICATIONS | NOTE | 52729NBE9 | 1,157 | 1,200,000 | PRN | | DEFINED | 2,3 |
| LEXMARK INTERNATIONAL INC | CL A | 529771107 | 6 | 190 | SH | | DEFINED | 1,2 |
| LIMITED BRANDS INC | COM | 532716107 | 11 | 620 | SH | | DEFINED | 1,2 |
| LINCOLN NATIONAL CORP | COM | 534187109 | 23 | 529 | SH | | DEFINED | 1,2 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 13 | 440 | SH | | DEFINED | 1,2 |
| LIZ CLAIBORNE INC | COM | 539320101 | 3 | 190 | SH | | DEFINED | 1,2 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 76 | 690 | SH | | DEFINED | 1,2 |
| LOWES COS INC | COM | 548661107 | 69 | 2,910 | SH | | DEFINED | 1,2 |
| LSI CORP | COM | 502161102 | 7 | 1,310 | SH | | DEFINED | 1,2 |
| M & T BANK CORP | COM | 55261F104 | 14 | 160 | SH | | DEFINED | 1,2 |
| MACYS INC | COM | 55616P104 | 15 | 858 | SH | | DEFINED | 1,2 |
| MAGELLAN MIDSTREAM HOLDINGS | COM | 55907R108 | 9,859 | 573,852 | SH | | DEFINED | 2,4,5 |
| MAGNA INTERNATIONAL INC | CL A | 559222401 | 1,154 | 22,550 | 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 |
| MANITOWOC COMPANY INC | COM | 563571108 | 4 | 260 | SH | | DEFINED | 1,2 |

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|-----------------------------|---------|-----------|-------|---------|----|---------|-------|
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 42 | 830 | SH | DEFINED | 1,2 |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 8 | 450 | SH | DEFINED | 1,2 |
| NAVIOS MARITIME PARTNERS LP | UNIT LP | Y62267102 | 226 | 30,000 | SH | DEFINED | 2,4,5 |
| NCI BUILDING SYSTEMS INC | COM | 628852105 | 401 | 12,625 | SH | DEFINED | 2 |
| NETAPP INC | COM | 64110D104 | 12 | 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 | 35 | 910 | SH | DEFINED | 1,2 |
| NEWS CORP | CL A | 65248E104 | 4,851 | 404,580 | 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 |
|-------------------------|----------------|--------------|----------------|----------------------------|---------|-----------|-----------------------|------------|
| NICOR INC | COM | 654086107 | 4 | 90 | SH | | DEFINED | 1,2 |
| NII HOLDINGS INC | NOTE | 62913FAF9 | 2,772 | 2,800,000 | PRN | | DEFINED | 2,3 |
| NIKE INC -CL B | CL B | 654106103 | 52 | 770 | SH | | DEFINED | 1,2 |
| NISOURCE INC | COM | 65473P105 | 8 | 540 | SH | | DEFINED | 1,2 |
| NOBLE CORP | SHS | G65422100 | 24 | 540 | SH | | DEFINED | 1,2 |
| NOBLE ENERGY INC | COM | 655044105 | 19 | 350 | SH | | DEFINED | 1,2 |
| NOKIA CORP | SPONSORE | 654902204 | 839 | 45,000 | SH | | DEFINED | 2 |
| NORDSTROM INC | COM | 655664100 | 872 | 30,260 | SH | | DEFINED | 1,2 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 50 | 750 | SH | | DEFINED | 1,2 |
| NORTHERN TRUST CORP | COM | 665859104 | 1,552 | 21,490 | SH | | DEFINED | 1,2 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 41 | 678 | SH | | DEFINED | 1,2 |
| NORTHWEST AIRLINES CORP | COM | 667280408 | 1,100 | 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 | 1,056 | 42,670 | SH | | DEFINED | 2 |
| NUCOR CORP | COM | 670346105 | 25 | 630 | SH | | DEFINED | 1,2 |
| NVIDIA CORP | COM | 67066G104 | 12 | 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 (\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|------------------------|----------------|--------------|----------------|----------------------------|---------|-----------|-----------------------|------------|
| NYSE EURONEXT | COM | 629491101 | 21 | 530 | SH | | DEFINED | 1,2 |
| OCCIDENTAL PETROLEUM | COM | 674599105 | 6,456 | 91,640 | SH | | DEFINED | 1,2 |
| OFFICE DEPOT INC | COM | 676220106 | 3 | 540 | SH | | DEFINED | 1,2 |
| OFFICEMAX INC | COM | 67622P101 | 1 | 150 | SH | | DEFINED | 1,2 |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 866 | 67,922 | SH | | DEFINED | 2 |
| OMNICOM GROUP | COM | 681919106 | 25 | 640 | SH | | DEFINED | 1,2 |
| OPNEXT INC | COM | 68375V105 | 1,071 | 233,426 | SH | | DEFINED | 2,4 |
| ORACLE CORP | COM | 68389X105 | 4,222 | 207,880 | SH | | DEFINED | 1,2 |
| P G & E CORP | COM | 69331C108 | 27 | 710 | SH | | DEFINED | 1,2 |
| PACCAR INC | COM | 693718108 | 28 | 730 | SH | | DEFINED | 1,2 |
| PACTIV CORPORATION | COM | 695257105 | 6 | 260 | SH | | DEFINED | 1,2 |
| PALL CORP | COM | 696429307 | 9 | 250 | SH | | DEFINED | 1,2 |
| PARKER HANNIFIN CORP | COM | 701094104 | 18 | 335 | SH | | DEFINED | 1,2 |
| PATTERSON COS INC | COM | 703395103 | 8 | 260 | SH | | DEFINED | 1,2 |

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| | | | | | | | |
|------------------------------|-----|-----------|-------|---------|----|---------|-------|
| PAYCHEX INC | COM | 704326107 | 21 | 650 | SH | DEFINED | 1,2 |
| PEABODY ENERGY CORP | COM | 704549104 | 24 | 540 | SH | DEFINED | 1,2 |
| PENN VIRGINIA GP HOLDINGS LP | COM | 70788P105 | 1,452 | 69,515 | SH | DEFINED | 2,4,5 |
| PENN VIRGINIA RESOURCE PARTN | COM | 707884102 | 2,806 | 170,148 | SH | DEFINED | 2,4,5 |

| 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 |
| PEPCO HOLDINGS INC | COM | 713291102 | 9 | 400 | SH | | DEFINED | 1,2 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 8 | 270 | SH | | DEFINED | 1,2 |
| PEPSICO INCORPORATED | COM | 713448108 | 1,860 | 26,100 | SH | | DEFINED | 1,2 |
| PERKINELMER INC | COM | 714046109 | 6 | 230 | SH | | DEFINED | 1,2 |
| PETRO-CANADA | COM | 71644E102 | 2,001 | 60,000 | SH | | DEFINED | 2 |
| PFIZER INC | COM | 717081103 | 1,316 | 71,370 | SH | | DEFINED | 1,2 |
| PHARMACEUTICAL HOLDRS TRUST | DEPOSITR | 71712A206 | 830 | 12,500 | SH | | DEFINED | 2 |
| PHARMANET DEVELOPMENT GROUP | COM | 717148100 | 151 | 20,950 | SH | | DEFINED | 2 |
| PHH CORP | COM | 693320202 | 758 | 57,050 | SH | | DEFINED | 2 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 924 | 19,200 | SH | | DEFINED | 1,2 |
| PIKE ELECTRIC CORP | COM | 721283109 | 691 | 46,925 | SH | | DEFINED | 2 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 7 | 200 | SH | | DEFINED | 1,2 |
| PIONEER NATURAL RESOURCES | COCOM | 723787107 | 1,307 | 25,000 | SH | | DEFINED | 2 |
| PITNEY BOWES INC | COM | 724479100 | 14 | 420 | SH | | DEFINED | 1,2 |
| PLAIMS ALL AMER PIPELINE LP | UNIT LP | 726503105 | 3,910 | 98,700 | SH | | DEFINED | 2,4,5 |
| PLANTRONICS INC | COM | 727493108 | 878 | 39,000 | 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 (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| PLUM CREEK TIMBER CO | COM | 729251108 | 17 | 340 | SH | | DEFINED | 1,2 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 51 | 680 | SH | | DEFINED | 1,2 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 8 | 120 | SH | | DEFINED | 1,2 |
| POPULAR INC | COM | 733174106 | 1,959 | 236,250 | SH | | DEFINED | 2 |
| PPG INDUSTRIES INC | COM | 693506107 | 19 | 330 | SH | | DEFINED | 1,2 |
| PPL CORPORATION | COM | 69351T106 | 28 | 750 | SH | | DEFINED | 1,2 |
| PRAXAIR INC | COM | 74005P104 | 1,480 | 20,630 | SH | | DEFINED | 1,2 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 22 | 280 | SH | | DEFINED | 1,2 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 23 | 520 | SH | | DEFINED | 1,2 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,404 | 20,140 | SH | | DEFINED | 1,2 |
| PROGRESS ENERGY INC | COM | 743263105 | 22 | 520 | SH | | DEFINED | 1,2 |
| PROGRESSIVE CORP | COM | 743315103 | 23 | 1,350 | SH | | DEFINED | 1,2 |
| PROLOGIS | INT | 743410102 | 21 | 520 | SH | | DEFINED | 1,2 |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 64 | 890 | SH | | DEFINED | 1,2 |
| PUBLIC SERVICE CO OF N MEX | COM | 69349H107 | 630 | 61,475 | SH | | DEFINED | 2 |
| PUBLIC SERVICE ENTERPRISE | GPCOM | 744573106 | 33 | 1,020 | 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 | Title of | CUSIP | Value | Shares or Principal | SH/ Put/ | Investment | Other |
| PUBLIC STORAGE | COM | 74460D109 | 25 | 250 | SH | DEFINED | 1,2 |
| PULTE HOMES INC | COM | 745867101 | 6 | 420 | SH | DEFINED | 1,2 |
| QLOGIC CORP | COM | 747277101 | 4 | 260 | SH | DEFINED | 1,2 |
| QUALCOMM INC | COM | 747525103 | 783 | 18,220 | SH | DEFINED | 1,2 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 17 | 320 | SH | DEFINED | 1,2 |
| QUESTAR CORP | COM | 748356102 | 14 | 350 | SH | DEFINED | 1,2 |
| QUICKSILVER GAS SERVICES LP | COM | 74839G106 | 3,005 | 164,667 | SH | DEFINED | 2,4,5 |
| QWEST COMMUNICATIONS INTL | COM | 749121109 | 10 | 3,060 | SH | DEFINED | 1,2 |
| RADIO ONE INC | CL D | 75040P405 | 79 | 105,700 | SH | DEFINED | 2 |
| RADIOSHACK CORP | COM | 750438103 | 4 | 260 | SH | DEFINED | 1,2 |
| RAIT FINANCIAL TRUST | COM | 749227104 | 99 | 18,000 | SH | DEFINED | 2,4 |
| RANGE RESOURCES CORP | COM | 75281A109 | 13 | 300 | SH | DEFINED | 1,2 |
| RAYTHEON COMPANY | COM | 755111507 | 45 | 850 | SH | DEFINED | 1,2 |
| REGENCY ENERGY PARTNERS LP | COM | 75885Y107 | 8,541 | 465,715 | SH | DEFINED | 2,4,5 |
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 13 | 1,380 | SH | DEFINED | 1,2 |
| REGIS CORP | COM | 758932107 | 916 | 33,325 | 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 (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 2,343 | 45,050 | SH | | DEFINED | 2 |
| RENT-A-CENTER INC | COM | 76009N100 | 2,857 | 128,225 | SH | | DEFINED | 2 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 17 | 340 | SH | | DEFINED | 1,2 |
| ROBERT HALF INTL INC | COM | 770323103 | 8 | 320 | SH | | DEFINED | 1,2 |
| ROCKWELL COLLINS INC. | COM | 774341101 | 16 | 330 | SH | | DEFINED | 1,2 |
| ROCKWELL INTL CORP | COM | 773903109 | 4,585 | 122,800 | SH | | DEFINED | 1,2 |
| ROHM AND HAAS CO | COM | 775371107 | 18 | 250 | SH | | DEFINED | 1,2 |
| ROWAN COS INC | COM | 779382100 | 2,756 | 90,220 | SH | | DEFINED | 1,2 |
| RR DONNELLEY & SONS CO | COM | 257867101 | 11 | 430 | SH | | DEFINED | 1,2 |
| RYDER SYSTEM INC | COM | 783549108 | 7 | 120 | SH | | DEFINED | 1,2 |
| SAFEWAY INC | COM | 786514208 | 21 | 880 | SH | | DEFINED | 1,2 |
| SANDISK CORP | COM | 80004C101 | 9 | 460 | SH | | DEFINED | 1,2 |
| SANGAMO BIOSCIENCES INC | COM | 800677106 | 245 | 31,775 | SH | | DEFINED | 2 |
| SARA LEE CORP | COM | 803111103 | 1,476 | 116,896 | SH | | DEFINED | 1,2 |
| SCHERING PLOUGH | COM | 806605101 | 1,345 | 72,805 | SH | | DEFINED | 1,2 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 1,194 | 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 (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 49 | 1,870 | SH | | DEFINED | 1,2 |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 963 | 50,700 | SH | | DEFINED | 2 |

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|-----------------------------|---------|-----------|-------|-----------|-----|---------|-------|
| SCRIPPS NETWORKS INTER | COM | 811065101 | 7 | 180 | SH | DEFINED | 1,2 |
| SEALED AIR CORP | COM | 81211K100 | 7 | 320 | SH | DEFINED | 1,2 |
| SEALY CORP | COM | 812139301 | 554 | 85,775 | SH | DEFINED | 2 |
| SEARS HOLDINGS CORP | COM | 812350106 | 1,194 | 12,770 | SH | DEFINED | 1,2,4 |
| SEMGROUP ENERGY PARTNERS LP | UNIT LP | 81662W108 | 4,052 | 580,460 | SH | DEFINED | 2,4,5 |
| SEMPRA ENERGY | COM | 816851109 | 1,723 | 34,145 | SH | DEFINED | 1,2 |
| SEPRACOR INC | NOTE | 817315AT1 | 1,560 | 1,600,000 | PRN | DEFINED | 2 |
| SHERWIN-WILLIAMS CO/THE | COM | 824348106 | 11 | 200 | SH | DEFINED | 1,2 |
| SIGMA-ALDRICH | COM | 826552101 | 14 | 260 | SH | DEFINED | 1,2 |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 44 | 450 | SH | DEFINED | 1,2 |
| SLM CORP | COM | 78442P106 | 11 | 930 | SH | DEFINED | 1,2 |
| SMITH INTERNATIONAL INC | COM | 832110100 | 23 | 400 | SH | DEFINED | 1,2 |
| SNAP-ON INC | COM | 833034101 | 6 | 120 | SH | DEFINED | 1,2 |
| SOUTHERN CO | COM | 842587107 | 57 | 1,520 | 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 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 21 | 1,460 | SH | | DEFINED | 1,2 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 21 | 680 | SH | | DEFINED | 1,2 |
| SOVEREIGN BANCORP INC | COM | 845905108 | 4 | 945 | SH | | DEFINED | 1,2 |
| SPDR GOLD TRUST | SHS | 78463V107 | 17,014 | 200,000 | SH | | DEFINED | 2 |
| SPECTRA ENERGY CORP | COM | 847560109 | 30 | 1,259 | SH | | DEFINED | 1,2 |
| SPECTRA ENERGY PARTNERS LP | COM | 84756N109 | 4,420 | 232,646 | SH | | DEFINED | 2,4 |
| SPHERION CORPORATION | COM | 848420105 | 83 | 17,125 | SH | | DEFINED | 2 |
| SPRINT NEXTEL CORP | COM | 852061100 | 35 | 5,678 | SH | | DEFINED | 1,2 |
| ST JUDE MEDICAL INC | COM | 790849103 | 900 | 20,690 | SH | | DEFINED | 1,2 |
| STANLEY WORKS/THE | COM | 854616109 | 7 | 160 | SH | | DEFINED | 1,2 |
| STAPLES INC | COM | 855030102 | 133 | 5,900 | SH | | DEFINED | 1,2 |
| STARBUCKS CORP | COM | 855244109 | 51 | 3,450 | SH | | DEFINED | 1,2 |
| STARWOOD HOTELS & RESORTS | COM | 85590A401 | 11 | 380 | SH | | DEFINED | 1,2 |
| STATE STREET CORP | COM | 857477103 | 48 | 850 | SH | | DEFINED | 1,2 |
| STEWART INFORMATION SERVICES | COM | 860372101 | 725 | 24,375 | SH | | DEFINED | 2 |
| STONE CONTAINER CORP | COM | 832727101 | 940 | 200,000 | 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 (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| STRYKER CORP | COM | 863667101 | 30 | 480 | SH | | DEFINED | 1,2 |
| SUN MICROSYSTEMS INC | COM | 866810203 | 12 | 1,577 | SH | | DEFINED | 1,2 |
| SUNOCO INC | COM | 86764P109 | 9 | 240 | SH | | DEFINED | 1,2 |
| SUNTRUST BANKS INC | COM | 867914103 | 31 | 700 | SH | | DEFINED | 1,2 |
| SUPERVALU INC | COM | 868536103 | 9 | 421 | SH | | DEFINED | 1,2 |
| SYMANTEC CORP | COM | 871503108 | 33 | 1,684 | SH | | DEFINED | 1,2 |
| SYSCO CORP | COM | 871829107 | 37 | 1,200 | SH | | DEFINED | 1,2 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 28 | 530 | SH | | DEFINED | 1,2 |
| TALISMAN ENERGY INC | COM | 87425E103 | 4,266 | 300,000 | SH | | DEFINED | 2 |
| TARGA RESOURCES PARTNERS LP | UNIT | 87611X105 | 1,021 | 60,000 | SH | | DEFINED | 2,4,5 |

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|-----------------------|------|-----------|-----|--------|----|---------|-----|
| TARGET CORP | COM | 87612E106 | 80 | 1,630 | SH | DEFINED | 1,2 |
| TECH DATA CORP | COM | 878237106 | 659 | 22,075 | SH | DEFINED | 2 |
| TECO ENERGY INC | COM | 872375100 | 7 | 420 | SH | DEFINED | 1,2 |
| TELLABS INC | COM | 879664100 | 3 | 820 | SH | DEFINED | 1,2 |
| TENET HEALTHCARE CORP | CL A | 88033G100 | 5 | 940 | SH | DEFINED | 1,2 |
| TERADATA CORP | COM | 88076W103 | 7 | 360 | 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 |
| TERADYNE INC | COM | 880770102 | 3 | 340 | SH | | DEFINED | 1,2 |
| TEREX CORP | COM | 880779103 | 6 | 210 | SH | | DEFINED | 1,2 |
| TESORO CORP | COM | 881609101 | 4 | 270 | SH | | DEFINED | 1,2 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 57 | 2,640 | SH | | DEFINED | 1,2 |
| TEXTRON INC | COM | 883203101 | 548 | 18,700 | SH | | DEFINED | 1,2 |
| THERMO FISHER SCIENTIFIC INC | COM | 883556102 | 46 | 840 | SH | | DEFINED | 1,2 |
| TICKETMASTER | COM | 88633P302 | 1 | 72 | SH | | DEFINED | 1,2 |
| TIFFANY & CO | COM | 886547108 | 9 | 250 | SH | | DEFINED | 1,2 |
| TIME WARNER INC | COM | 887317105 | 93 | 7,120 | SH | | DEFINED | 1,2 |
| TITANIUM METALS CORP | COM | 888339207 | 2 | 190 | SH | | DEFINED | 1,2 |
| TJX COS. INC. NEW | COM | 872540109 | 593 | 19,420 | SH | | DEFINED | 1,2 |
| TORCHMARK CORP | COM | 891027104 | 1,181 | 19,755 | SH | | DEFINED | 1,2 |
| TOTAL SYSTEM SERVICES INC | COM | 891906109 | 6 | 390 | SH | | DEFINED | 1,2 |
| TRANSMONTAIGNE PARTNERS LP | COM | 89376V100 | 7,935 | 378,400 | SH | | DEFINED | 2,4,5 |
| TRANSOCEAN INC | SHS | G90073100 | 70 | 634 | 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 |
| TRAVELERS COS INC/THE | COM | 89417E109 | 56 | 1,237 | SH | | DEFINED | 1,2 |
| TREE.COM INC | COM | 894675107 | 0 | 11 | SH | | DEFINED | 1,2 |
| TREX COMPANY INC | COM | 89531P105 | 1,004 | 55,425 | SH | | DEFINED | 2 |
| TYCO ELECTRONICS LTD | COM | G9144P105 | 27 | 972 | SH | | DEFINED | 1,2 |
| TYCO INTERNATIONAL LTD | SHS | G9143X208 | 34 | 972 | SH | | DEFINED | 1,2 |
| TYSON FOODS INC | CL A | 902494103 | 6 | 540 | SH | | DEFINED | 1,2 |
| UNILEVER NV | SHS | 904784709 | 1,843 | 65,450 | SH | | DEFINED | 2 |
| UNION PACIFIC CORP | COM | 907818108 | 74 | 1,040 | SH | | DEFINED | 1,2 |
| UNISYS CORP | COM | 909214108 | 2 | 700 | SH | | DEFINED | 1,2 |
| UNITED NATIONAL GROUP LTD | COM | 90933T109 | 951 | 66,200 | SH | | DEFINED | 2 |
| UNITED PARCEL SERVICE | CL B | 911312106 | 130 | 2,060 | SH | | DEFINED | 1,2 |
| UNITED STATES STEEL CORP | COM | 912909108 | 19 | 240 | SH | | DEFINED | 1,2 |
| UNITED STATIONERS INC | COM | 913004107 | 671 | 14,025 | SH | | DEFINED | 2 |
| UNITED TECHNOLOGIES CORP. | COM | 913017109 | 1,079 | 17,960 | SH | | DEFINED | 1,2 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 63 | 2,490 | SH | | DEFINED | 1,2 |
| UNIVERSAL CORP-VA | COM | 913456109 | 598 | 12,175 | 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 |
| UNUM GROUP | COM | 91529Y106 | 17 | 690 | SH | | DEFINED | 1,2 |
| US BANCORP | COM | 902973304 | 124 | 3,450 | SH | | DEFINED | 1,2 |
| UST INC | COM | 902911106 | 20 | 300 | SH | | DEFINED | 1,2 |
| USX - MARATHON GROUP INC | COM | 565849106 | 535 | 13,416 | SH | | DEFINED | 1,2 |
| VALERO ENERGY CORP | COM | 91913Y100 | 32 | 1,070 | SH | | DEFINED | 1,2 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 14 | 250 | SH | | DEFINED | 1,2 |
| VERISIGN INC | COM | 92343E102 | 10 | 390 | SH | | DEFINED | 1,2 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 184 | 5,720 | SH | | DEFINED | 1,2 |
| VF CORP | COM | 918204108 | 14 | 180 | SH | | DEFINED | 1,2 |
| VIACOM INC | CL B | 92553P201 | 32 | 1,280 | SH | | DEFINED | 1,2 |
| VIAD CORP | COM | 92552R406 | 615 | 21,369 | SH | | DEFINED | 2 |
| VISA INC-CLASS A SHARES | CL A | 92826C839 | 1,151 | 18,750 | SH | | DEFINED | 2 |
| VORNADO REALTY TRUST | INT | 929042109 | 25 | 270 | SH | | DEFINED | 1,2 |
| VULCAN MATERIALS CO | COM | 929160109 | 16 | 220 | SH | | DEFINED | 1,2 |
| WACHOVIA CORP | COM | 929903102 | 453 | 129,490 | SH | | DEFINED | 1,2 |
| WAL MART STORES INC | COM | 931142103 | 1,555 | 25,960 | 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 |
| WALGREEN CO | COM | 931422109 | 61 | 1,980 | SH | | DEFINED | 1,2 |
| WALT DISNEY CO/THE | COM | 254687106 | 115 | 3,750 | SH | | DEFINED | 1,2 |
| WASHINGTON MUTUAL INC | COM | 939322103 | 0 | 2,110 | SH | | DEFINED | 1,2 |
| WASHINGTON POST | CL B | 939640108 | 11 | 20 | SH | | DEFINED | 1,2 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 31 | 990 | SH | | DEFINED | 1,2 |
| WATERS CORP | COM | 941848103 | 12 | 200 | SH | | DEFINED | 1,2 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 6 | 210 | SH | | DEFINED | 1,2 |
| WEATHERFORD INTL LTD | COM | G95089101 | 662 | 26,350 | SH | | DEFINED | 1,2 |
| WELLPOINT INC | COM | 94973V107 | 51 | 1,080 | SH | | DEFINED | 1,2 |
| WELLS FARGO & CO | COM | 949746101 | 247 | 6,570 | SH | | DEFINED | 1,2 |
| WESTERN UNION CO | COM | 959802109 | 37 | 1,489 | SH | | DEFINED | 1,2 |
| WEYERHAEUSER CO | COM | 962166104 | 25 | 420 | SH | | DEFINED | 1,2 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 2,013 | 25,383 | SH | | DEFINED | 1,2 |
| WHOLE FOODS MARKET INC | COM | 966837106 | 6 | 280 | SH | | DEFINED | 1,2 |
| WILLIAMS COS INC | COM | 969457100 | 3,468 | 146,650 | SH | | DEFINED | 1,2 |
| WILLIAMS PIPELINE PARTNERS | LCOM | 96950K103 | 4,344 | 311,205 | 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 |

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|------------------------|------|-----------|-------|-----------|-----|---------|-----|
| WINDSTREAM CORP | COM | 97381W104 | 10 | 896 | SH | DEFINED | 1,2 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 1,584 | 35,275 | SH | DEFINED | 2 |
| WRIGLEY WM JR CO | COM | 982526105 | 35 | 435 | SH | DEFINED | 1,2 |
| WW GRAINGER INC | COM | 384802104 | 12 | 140 | SH | DEFINED | 1,2 |
| WYETH | COM | 983024100 | 917 | 24,830 | SH | DEFINED | 1,2 |
| WYETH | DBCV | 983024AD2 | 5,059 | 5,203,000 | PRN | DEFINED | 2,3 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 5 | 350 | SH | DEFINED | 1,2 |
| XCEL ENERGY INC | COM | 98389B100 | 17 | 850 | SH | DEFINED | 1,2 |
| XEROX CORP | COM | 984121103 | 5,786 | 501,820 | SH | DEFINED | 1,2 |
| XILINX INC | COM | 983919101 | 13 | 570 | SH | DEFINED | 1,2 |
| XL CAPITAL LTD | CL A | G98255105 | 402 | 22,400 | SH | DEFINED | 1,2 |
| XTO ENERGY INC | COM | 98385X106 | 47 | 1,015 | SH | DEFINED | 1,2 |
| YAHOO! INC | COM | 984332106 | 46 | 2,660 | SH | DEFINED | 1,2 |
| YUM! BRANDS INC | COM | 988498101 | 31 | 950 | SH | DEFINED | 1,2 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 30 | 470 | SH | DEFINED | 1,2 |
| ZIONS BANCORPORATION | COM | 989701107 | 8 | 210 | SH | DEFINED | 1,2 |