

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

CNA FINANCIAL CORP
Form 13F-HR
February 14, 2007

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31,2006

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

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

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: 651

Form 13F Information Table Value Total: 1,425,847 (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	84	1,080	SH		DEFINED	1,2
ABBOTT LABORATORIES	COM	002824100	107	2,190	SH		DEFINED	1,2
ACE LTD	ORD	G0070K103	28	470	SH		DEFINED	1,2
ACTUANT CORPORATION	SDCV	00508XAB0	978	750,000	PRN		DEFINED	2,3
ADC TELECOMMUNICATIONS INC	COM	000886309	2	167	SH		DEFINED	1,2
ADOBE SYSTEMS INC	COM	00724F101	34	830	SH		DEFINED	1,2
ADVANCED MEDICAL OPTICS	NOTE	00763MAG3	971	1,000,000	PRN		DEFINED	2,3
ADVANCED MICRO DEVICES	COM	007903107	14	690	SH		DEFINED	1,2
AES CORP	COM	00130H105	21	940	SH		DEFINED	1,2
AETNA INC	COM	00817Y108	34	790	SH		DEFINED	1,2
AFFILIATED COMPUTER SVCS	CL A	008190100	1,988	40,695	SH		DEFINED	1,2
AFLAC INC	COM	001055102	33	710	SH		DEFINED	1,2
AFTERMARKET TECHNOLOGY CORP	COM	008318107	1,342	63,075	SH		DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	3,664	105,130	SH		DEFINED	1,2
AIR PRODUCTS & CHEMICALS INCCOM	COM	009158106	2,714	38,610	SH		DEFINED	1,2
ALBERTO-CULVER CO	COM	013078100	2	110	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

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
ALCAN ALUMINUM LTD	COM	013716105	5,361	110,000	SH		DEFINED	2
ALCATEL-LUCENT	SPONSORE	013904305	4,048	284,678	SH		DEFINED	1,2
ALCOA INC	COM	013817101	37	1,240	SH		DEFINED	1,2
ALCON INC	COM SHS	H01301102	156	1,400	SH		DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	11	240	SH		DEFINED	1,2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	14	150	SH		DEFINED	1,2
ALLERGAN INC	COM	018490102	26	220	SH		DEFINED	1,2
ALLIED WASTE INDUSTRIES INC	COM	019589308	4	360	SH		DEFINED	1,2
ALLSTATE CORP	COM	020002101	2,801	43,025	SH		DEFINED	1,2
ALLTEL CORP	COM	020039103	34	560	SH		DEFINED	1,2
ALTERA CORPORATION	COM	021441100	10	510	SH		DEFINED	1,2
ALTRIA GROUP INC	COM	02209S103	1,545	18,000	SH		DEFINED	1,2
AMAZON.COM INC	COM	023135106	827	20,950	SH		DEFINED	1,2
AMBAC FINANCIAL GROUP INC	COM	023139108	13	150	SH		DEFINED	1,2
AMDOCS LIMITED	NOTE	02342TAD1	531	500,000	PRN		DEFINED	2,3
AMEREN CORPORATION	COM	023608102	16	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
AMERICAN ELECTRIC POWER	COM	025537101	3,858	90,600	SH		DEFINED	1,2
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	884	67,875	SH		DEFINED	2
AMERICAN EXPRESS CO	COM	025816109	1,016	16,740	SH		DEFINED	1,2
AMERICAN HOME MORTGAGE INVES	COM	02660R107	1,118	31,825	SH		DEFINED	2
AMERICAN INTERNATIONAL GROU	COM	026874107	12,372	172,642	SH		DEFINED	1,2
AMERICAN MEDICAL SYSTEMS	NOTE	02744MAA6	303	260,000	PRN		DEFINED	2,3
AMERICAN NATIONAL INSURANCE	COM	028591105	616	5,400	SH		DEFINED	2
AMERICAN POWER CONVERSION	COM	029066107	7	240	SH		DEFINED	1,2
AMERICAN STANDARD COS INC	COM	029712106	11	250	SH		DEFINED	1,2
AMERIPRISE FINANCIAL INC	COM	03076C106	19	350	SH		DEFINED	1,2
AMERISOURCEBERGEN CORP	COM	03073E105	1,533	34,090	SH		DEFINED	1,2
AMGEN INC	COM	031162100	279	4,080	SH		DEFINED	1,2
AMGEN INC	NOTE	031162AL4	2,097	2,800,000	PRN		DEFINED	2,3
ANADARKO PETROLEUM CORP	COM	032511107	13,085	300,660	SH		DEFINED	1,2
ANALOG DEVICES	COM	032654105	16	500	SH		DEFINED	1,2
ANHEUSER-BUSCH COS INC.	COM	035229103	2,785	56,600	SH		DEFINED	1,2
ANSYS INC	COM	03662Q105	105	2,412	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

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs	S
AON CORP	COM	037389103	1,429	40,425	SH		DEFINED	1,2	4
APACHE CORP	COM	037411105	31	470	SH		DEFINED	1,2	
APARTMENT INVT & MGMT CO	CL A	03748R101	8	140	SH		DEFINED	1,2	
APOLLO GROUP INC	CL A	037604105	8	200	SH		DEFINED	1,2	
APPLE COMPUTER INC	COM	037833100	104	1,220	SH		DEFINED	1,2	
APPLIED BIOSYSTEMS GROUP	GRP	038020103	10	260	SH		DEFINED	1,2	
APPLIED MATERIALS INC	COM	038222105	37	1,990	SH		DEFINED	1,2	
AQUILA INC	COM	03840P102	3,059	650,768	SH		DEFINED	2	65
ARCHER-DANIELS-MIDLAND CO	COM	039483102	30	940	SH		DEFINED	1,2	
ARCHSTONE-SMITH TRUST	COM	039583109	18	310	SH		DEFINED	1,2	
ARIZONA STAR RESOURCE CORP	COM	04059G106	54,107	4,550,100	SH		DEFINED	2,4	4,55
ARMOR HOLDINGS INC	NOTE	042260AC3	1,205	1,000,000	PRN		DEFINED	2,3	1
ARVINMERITOR INC	COM	043353101	1,217	66,750	SH		DEFINED	2	6
ASHLAND INC	COM	044209104	6	90	SH		DEFINED	1,2	
AT&T INC	COM	00206R102	199	5,570	SH		DEFINED	1,2	
ATLAS PIPELINE HOLDINGS LP	COM	04939R108	3,106	130,000	SH		DEFINED	2,4	13
ATLAS PIPELINE PARTNERS	INT	049392103	2,882	60,050	SH		DEFINED	2,4	6

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	V
ATWOOD OCEANICS INC	COM	050095108	979	20,000	SH		DEFINED	2	2
AUTODESK INC	COM	052769106	268	6,630	SH		DEFINED	1,2	
AUTOMATIC DATA PROCESSING	COM	053015103	39	800	SH		DEFINED	1,2	
AUTONATION INC	COM	05329W102	4	210	SH		DEFINED	1,2	
AUTOZONE INC	COM	053332102	1,939	16,780	SH		DEFINED	1,2	1
AVAYA INC	COM	053499109	9	650	SH		DEFINED	1,2	
AVERY DENNISON CORP	COM	053611109	10	140	SH		DEFINED	1,2	
AVON PRODUCTS INC	COM	054303102	21	640	SH		DEFINED	1,2	
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	1,585	47,500	SH		DEFINED	2	4
BAKER HUGHES INC	COM	057224107	35	470	SH		DEFINED	1,2	
BALL CORP	COM	058498106	7	150	SH		DEFINED	1,2	
BANK OF AMERICA CORP	COM	060505104	7,330	137,291	SH		DEFINED	1,2	13
BANK OF NEW YORK CO INC	COM	064057102	7,290	185,170	SH		DEFINED	1,2	18
BARD (C.R.) INC	COM	067383109	12	150	SH		DEFINED	1,2	
BARR PHARMACEUTICALS INC	COM	068306109	8	150	SH		DEFINED	1,2	
BARRICK GOLD CORP	COM	067901108	1,007	32,801	SH		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	V
BAUSCH & LOMB INC	COM	071707103	4	80	SH		DEFINED	1,2	S
BAUSCH & LOMB INC	FRNT	071707AM5	929	800,000	PRN		DEFINED	2,3	1
BAXTER INTERNATIONAL INC	COM	071813109	44	940	SH		DEFINED	1,2	
BB&T CORP	COM	054937107	34	770	SH		DEFINED	1,2	
BEAR STEARNS COMPANIES INC	COM	073902108	29	180	SH		DEFINED	1,2	
BEARINGPOINT INC	COM	074002106	468	59,450	SH		DEFINED	2	5

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

BECTON DICKINSON & CO	COM	075887109	25	350	SH	DEFINED	1,2
BED BATH & BEYOND INC	COM	075896100	15	400	SH	DEFINED	1,2
BELLSOUTH CORP	COM	079860102	122	2,600	SH	DEFINED	1,2
BEMIS COMPANY	COM	081437105	5	150	SH	DEFINED	1,2
BEST BUY CO INC	COM	086516101	29	580	SH	DEFINED	1,2
BIG LOTS INC	COM	089302103	3	150	SH	DEFINED	1,2
BIOGEN IDEC INC	COM	09062X103	24	490	SH	DEFINED	1,2
BIOMARIN PHARMACEUTICAL	NOTE	09061GAB7	2,737	2,300,000	PRN	DEFINED	2,3
BIOMARIN PHARMACEUTICAL	NOTE	09061GAC5	968	800,000	PRN	DEFINED	2,3
BIOMET INC	COM	090613100	14	350	SH	DEFINED	1,2
BJ SERVICES CO	COM	055482103	13	430	SH	DEFINED	1,2
BLACK & DECKER CORP	COM	091797100	9	110	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
BMC SOFTWARE INC	COM	055921100	9	290	SH		DEFINED	1,2
BOEING CO	COM	097023105	1,061	11,940	SH		DEFINED	1,2
BOSTON PROPERTIES INC	COM	101121101	19	170	SH		DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	851	49,514	SH		DEFINED	1,2
BOWNE & CO INC	COM	103043105	940	58,950	SH		DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	3,985	151,395	SH		DEFINED	1,2
BROADCOM CORP	CL A	111320107	22	670	SH		DEFINED	1,2
BROWN-FORMAN CORP	CL B	115637209	7	110	SH		DEFINED	1,2
BRUNSWICK CORP	COM	117043109	4	130	SH		DEFINED	1,2
BUCKEYE GP HOLDINGS LP	COM	118167105	3,849	235,000	SH		DEFINED	2,4
BURLINGTON NORTHERN SANTA FE	FECOM	12189T104	38	520	SH		DEFINED	1,2
CA INC	COM	12673P105	2,140	94,492	SH		DEFINED	1,2
CAL DIVE INTERNATIONAL	NOTE	127914AB5	883	700,000	PRN		DEFINED	2,3
CALUMET SPECIALTY PRODUCTS	LTD PART	131476103	5,092	127,173	SH		DEFINED	2,4
CAMPBELL SOUP CO	COM	134429109	13	330	SH		DEFINED	1,2
CANADIAN NATURAL RESOURCES	COM	136385101	1,532	28,780	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
CAPITAL ONE FINANCIAL CORP	COM	14040H105	35	451	SH		DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y108	37	580	SH		DEFINED	1,2
CAREMARK RX INC	COM	141705103	2,343	41,020	SH		DEFINED	1,2
CARNIVAL CORP	PAIRED	C143658300	31	640	SH		DEFINED	1,2
CARNIVAL CORP	DBCV	143658AV4	2,619	3,600,000	PRN		DEFINED	2,3
CATERPILLAR INC	COM	149123101	2,586	42,160	SH		DEFINED	1,2
CBS CORP	CL B	124857202	35	1,120	SH		DEFINED	1,2
CENTERPOINT ENERGY INC	COM	15189T107	7	440	SH		DEFINED	1,2
CENTEX CORP	COM	152312104	4,961	88,170	SH		DEFINED	1,2
CENTURYTEL INC	COM	156700106	7	170	SH		DEFINED	1,2
CENTURYTEL INC	DBCV	156700AH9	3,942	3,600,000	PRN		DEFINED	2,3
CERADYNE INC	NOTE	156710AA3	478	400,000	PRN		DEFINED	2,3

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

CERNER CORP	COM	156782104	268	5,900	SH	DEFINED	1,2
CH ROBINSON WORLDWIDE INC	COM	12541W209	241	5,900	SH	DEFINED	1,2
CHEMICAL FINANCIAL CORP	COM	163731102	306	9,175	SH	DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	16	540	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
CHESAPEAKE ENERGY CORP	NOTE	165167BW6	831	820,000	PRN		DEFINED	2,3
CHEVRON CORP	COM	166764100	2,614	35,545	SH		DEFINED	1,2
CHICAGO MERCANTILE EXCHANG	CL A	167760107	31	60	SH		DEFINED	1,2
CHUBB CORP	COM	171232101	31	590	SH		DEFINED	1,2
CIBER INC	COM	17163B102	1,279	188,575	SH		DEFINED	2
CIENA CORP	COM	171779309	3	120	SH		DEFINED	1,2
CIGNA CORP	COM	125509109	21	160	SH		DEFINED	1,2
CINCINNATI FINANCIAL CORP	COM	172062101	11	250	SH		DEFINED	1,2
CINTAS CORP	COM	172908105	8	200	SH		DEFINED	1,2
CIRCUIT CITY STORES INC	COM	172737108	4	200	SH		DEFINED	1,2
CISCO SYSTEMS INC	COM	17275R102	239	8,750	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	4,238	75,990	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	9,542	171,305	SH		DEFINED	1,2
CITIZENS COMMUNICATIONS CO	COM	17453B101	7	460	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	7	260	SH		DEFINED	1,2
CLEAR CHANNEL COMMUNICATIONS	COM	184502102	25	710	SH		DEFINED	1,2
CLOROX COMPANY	COM	189054109	14	220	SH		DEFINED	1,2
CMS ENERGY CORP	COM	125896100	5	310	SH		DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	589,641	27,425,147	SH		DEFINED	1,2,4 27,42

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
COACH INC	COM	189754104	1,311	30,520	SH		DEFINED	1,2
COCA-COLA CO/THE	COM	191216100	541	11,220	SH		DEFINED	1,2
COCA-COLA ENTERPRISES	COM	191219104	8	390	SH		DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	48	740	SH		DEFINED	1,2
COMCAST CORP	CLA	20030N101	1,448	34,210	SH		DEFINED	1,2
COMERICA INC	COM	200340107	1,489	25,380	SH		DEFINED	1,2
COMMERCE BANCORP INC/NJ	COM	200519106	561	15,910	SH		DEFINED	1,2
COMPASS BANCSHARES INC	COM	20449H109	11	190	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	761	14,250	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	4	530	SH		DEFINED	1,2
COMVERSE TECHNOLOGY INC	COM	205862402	6	290	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	20	730	SH		DEFINED	1,2
CONMED CORP	COM	207410101	1,152	49,825	SH		DEFINED	2
CONOCOPHILLIPS	COM	20825C104	4,487	62,360	SH		DEFINED	1,2
CONSOL ENERGY INC	COM	20854P109	8	260	SH		DEFINED	1,2
CONSOLIDATED EDISON INC	COM	209115104	17	350	SH		DEFINED	1,2
CONSTELLATION BRANDS	CL A	21036P108	9	300	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

CONSTELLATION ENERGY GROUP	COM	210371100	18	260	SH	DEFINED	1,2
CONVERGYS CORP	COM	212485106	5	190	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
COOPER INDUSTRIES LTD	CL A	G24182100	12	130	SH		DEFINED	1,2
COPANO ENERGY LLC	COM	217202100	7,332	123,019	SH		DEFINED	2,4
CORNING INC	COM	219350105	697	37,230	SH		DEFINED	1,2
COSTCO WHOLESALE CORP	COM	22160K105	35	670	SH		DEFINED	1,2
COUNTRYWIDE FINANCIAL CORP	COM	222372104	874	20,578	SH		DEFINED	1,2
COVENTRY HEALTH CARE INC	COM	222862104	12	230	SH		DEFINED	1,2
CSX CORP	COM	126408103	1,261	36,630	SH		DEFINED	1,2
CUMMINS INC	COM	231021106	9	80	SH		DEFINED	1,2
CVS CORP	COM	126650100	927	29,980	SH		DEFINED	1,2
CYMER INC	NOTE	232572AE7	2,514	2,400,000	PRN		DEFINED	2,3
DANAHER CORP	COM	235851102	25	340	SH		DEFINED	1,2
DARDEN RESTAURANTS INC	COM	237194105	8	210	SH		DEFINED	1,2
DCP MIDSTREAM PARTNERS	LTD PART	23311P100	4,125	119,400	SH		DEFINED	2,4
DEAN FOODS CO	COM	242370104	8	190	SH		DEFINED	1,2
DEERE & CO	COM	244199105	31	330	SH		DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P103	726	65,825	SH		DEFINED	2
DELL INC	COM	24702R101	353	14,050	SH		DEFINED	1,2
DELPHI FINANCIAL GROUP	CLA	247131105	786	19,438	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
DEVON ENERGY CORPORATION	COM	25179M103	42	630	SH		DEFINED	1,2
DIAGEO PLC	ADR	25243Q205	2,808	35,400	SH		DEFINED	2
DILLARDS INC	CL A	254067101	3	80	SH		DEFINED	1,2
DISNEY (WALT) CO	NOTE	254687AU0	2,430	2,000,000	PRN		DEFINED	2,3
DOLLAR GENERAL CORP	COM	256669102	7	440	SH		DEFINED	1,2
DOMINION RESOURCES INC/VA	COM	25746U109	43	510	SH		DEFINED	1,2
DOVER CORP	COM	260003108	14	290	SH		DEFINED	1,2
DOW CHEMICAL	COM	260543103	55	1,380	SH		DEFINED	1,2
DOW JONES & CO INC	COM	260561105	3	90	SH		DEFINED	1,2
DPL INC	COM	233293109	4,133	148,790	SH		DEFINED	2
DR HORTON INC	COM	23331A109	10	390	SH		DEFINED	1,2
DRESSER-RAND GROUP INC	COM	261608103	2,145	87,653	SH		DEFINED	2
DST SYSTEMS INC	DBC	233326AB3	695	500,000	PRN		DEFINED	2,3
DTE ENERGY COMPANY	COM	233331107	13	260	SH		DEFINED	1,2
DU PONT (E.I.) DE NEMOURS	COM	263534109	64	1,320	SH		DEFINED	1,2
DUKE ENERGY CORP	COM	26441C105	1,393	41,936	SH		DEFINED	1,2
DYNEGY INC	CL A	26816Q101	4	540	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

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
E*TRADE FINANCIAL CORP	COM	269246104	14	610	SH		DEFINED	1,2
EAGLE ROCK ENERGY PARTNERS	UNIT	26985R104	4,282	210,008	SH		DEFINED	2,4
EASTMAN CHEMICAL COMPANY	COM	277432100	7	120	SH		DEFINED	1,2
EASTMAN KODAK CO	COM	277461109	11	410	SH		DEFINED	1,2
EATON CORP	COM	278058102	17	220	SH		DEFINED	1,2
EBAY INC	COM	278642103	703	23,380	SH		DEFINED	1,2
ECOLAB INC	COM	278865100	12	260	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	21	470	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	15	990	SH		DEFINED	1,2
ELECTRONIC ARTS INC	COM	285512109	22	440	SH		DEFINED	1,2
ELECTRONIC DATA SYSTEMS CORP	COM	285661104	20	740	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	73	1,410	SH		DEFINED	1,2
EMBARQ CORP	COM	29078E105	11	216	SH		DEFINED	1,2
EMC CORP/MASS	COM	268648102	43	3,290	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	52	1,180	SH		DEFINED	1,2
ENCANA CORP	COM	292505104	4,595	100,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	5,583	177,800	SH		DEFINED	2,4
ENSCO INTERNATIONAL INC	COM	26874Q100	676	13,500	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	Other
ENTERGY CORP	COM	29364G103	1,206	13,060	SH		DEFINED	1,2
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	6,152	212,300	SH		DEFINED	2,4
EOG RESOURCES INC	COM	26875P101	22	350	SH		DEFINED	1,2
EQUIFAX INC	COM	294429105	7	180	SH		DEFINED	1,2
EQUITY OFFICE PROPERTIES TR	COM	294741103	24	500	SH		DEFINED	1,2
EQUITY RESIDENTIAL	INT	29476L107	21	420	SH		DEFINED	1,2
ESTEE LAUDER COMPANIES	CL A	518439104	8	190	SH		DEFINED	1,2
EW SCRIPPS CO	CL A	811054204	6	120	SH		DEFINED	1,2
EXELON CORP	COM	30161N101	3,515	56,792	SH		DEFINED	1,2
EXPEDITORS INTERNATIONAL	WASCOM	302130109	373	9,200	SH		DEFINED	1,2
EXPRESS SCRIPTS INC	COM	302182100	14	200	SH		DEFINED	1,2
EXPRESSJET HOLDINGS	NOTE	30218UAB4	1,321	1,400,000	PRN		DEFINED	2,3
EXXON MOBIL CORP	COM	30231G102	2,186	28,530	SH		DEFINED	1,2
FAMILY DOLLAR STORES	COM	307000109	6	220	SH		DEFINED	1,2
FANNIE MAE	COM	313586109	4,118	69,340	SH		DEFINED	1,2
FEDERATED DEPARTMENT STORES	COM	31410H101	30	778	SH		DEFINED	1,2
FEDERATED INVESTORS INC	CL B	314211103	4	130	SH		DEFINED	1,2
FEDEX CORP	COM	31428X106	48	440	SH		DEFINED	1,2
FEI COMPANY	NOTE	30241LAD1	1,378	1,300,000	PRN		DEFINED	2,3

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: Column 8:

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

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
FIFTH THIRD BANCORP	COM	316773100	33	800	SH		DEFINED	1,2
FIRST AMERICAN CORPORATION	COM	318522307	2,691	66,150	SH		DEFINED	2
FIRST DATA CORP	COM	319963104	28	1,089	SH		DEFINED	1,2
FIRST HORIZON NATIONAL CORP	COM	320517105	8	180	SH		DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	28	470	SH		DEFINED	1,2
FISERV INC	COM	337738108	13	250	SH		DEFINED	1,2
FLIR SYSTEMS INC	NOTE	302445AB7	1,339	870,000	PRN		DEFINED	2,3
FLUOR CORP	COM	343412102	582	7,130	SH		DEFINED	1,2
FMC CORP	COM	302491303	926	12,100	SH		DEFINED	2
FORD MOTOR CO	COM	345370860	245	32,600	SH		DEFINED	1,2
FORD MOTOR COMPANY	NOTE	345370CF5	1,603	1,500,000	PRN		DEFINED	2,3
FOREST LABORATORIES INC	COM	345838106	23	460	SH		DEFINED	1,2
FORTUNE BRANDS INC	COM	349631101	19	220	SH		DEFINED	1,2
FPL GROUP INC	COM	302571104	32	580	SH		DEFINED	1,2
FRANKLIN RESOURCES INC	COM	354613101	26	240	SH		DEFINED	1,2
FREDDIE MAC	COM	313400301	2,985	43,965	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
FREEMONT-MCMORAN COPPER	CL B	35671D857	16	280	SH		DEFINED	1,2
GANNETT CO	COM	364730101	21	340	SH		DEFINED	1,2
GAP INC/THE	COM	364760108	15	770	SH		DEFINED	1,2
GENENTECH INC	COM	368710406	1,068	13,160	SH		DEFINED	1,2
GENERAL DYNAMICS CORP	COM	369550108	43	580	SH		DEFINED	1,2
GENERAL ELECTRIC CO	COM	369604103	5,713	153,521	SH		DEFINED	1,2
GENERAL MILLS INC	COM	370334104	29	510	SH		DEFINED	1,2
GENERAL MOTORS CORP	COM	370442105	25	800	SH		DEFINED	1,2
GENESIS ENERGY L.P.	COM	371927104	5,375	275,900	SH		DEFINED	2,4
GENUINE PARTS CO	COM	372460105	12	250	SH		DEFINED	1,2
GENWORTH FINANCIAL INC	CL A	37247D106	22	650	SH		DEFINED	1,2
GENZYME CORP	COM	372917104	504	8,180	SH		DEFINED	1,2
GENZYME CORP	NOTE	372917AN4	884	850,000	PRN		DEFINED	2,3
GILEAD SCIENCES INC	COM	375558103	270	4,160	SH		DEFINED	1,2
GLOBAL IMAGING SYSTEMS INC	COM	37934A100	1,248	56,875	SH		DEFINED	2
GLOBAL PARTNERS LP	COM	37946R109	3,245	124,900	SH		DEFINED	2,4
GOLDMAN SACHS GROUP INC	COM	38141G104	124	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
GOODRICH CORP	COM	382388106	8	180	SH		DEFINED	1,2
GOODYEAR TIRE & RUBBER CO	COM	382550101	5	250	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

GOOGLE INC	CL A	38259P508	3,640	7,905	SH	DEFINED	1,2
H&R BLOCK INC	COM	093671105	11	460	SH	DEFINED	1,2
HALLIBURTON CO	COM	406216101	977	31,480	SH	DEFINED	1,2
HANGER ORTHOPEDIC GROUP	COM	41043F208	415	55,075	SH	DEFINED	2
HARLEY-DAVIDSON INC	COM	412822108	27	380	SH	DEFINED	1,2
HARMAN INTERNATIONAL	COM	413086109	10	100	SH	DEFINED	1,2
HARRAHS ENTERTAINMENT INC	COM	413619107	22	270	SH	DEFINED	1,2
HARTFORD FINANCIAL SVCS GRP	COM	416515104	41	440	SH	DEFINED	1,2
HASBRO INC	COM	418056107	1,059	38,855	SH	DEFINED	1,2
HEALTH MGMT ASSOCIATES INC	CL A	421933102	7	340	SH	DEFINED	1,2
HENRY SCHEIN INC	NOTE	806407AB8	1,090	900,000	PRN	DEFINED	2,3
HERCULES INC	COM	427056106	3	160	SH	DEFINED	1,2
HERSHEY CO/THE	COM	427866108	12	250	SH	DEFINED	1,2
HESS CORP	LTD PART	42809H107	17	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 (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
HEWLETT-PACKARD CO	COM	428236103	1,398	33,930	SH		DEFINED	1,2
HILAND HOLDINGS GP LP	INT	43129M107	4,624	160,000	SH		DEFINED	2,4
HILAND PARTNERS LP	LTD PART	43129I103	5,886	107,600	SH		DEFINED	2,4
HILTON HOTELS CORP	COM	432848109	19	550	SH		DEFINED	1,2
HJ HEINZ CO	COM	423074103	22	480	SH		DEFINED	1,2
HOME DEPOT INC	COM	437076102	4,215	104,960	SH		DEFINED	1,2
HONEYWELL INTERNATIONAL INC	COM	438516106	53	1,170	SH		DEFINED	1,2
HORACE MANN EDUCATORS	COM	440327104	1,028	50,900	SH		DEFINED	2
HORMEL FOODS CORP	COM	440452100	190	5,100	SH		DEFINED	2
HOSPIRA INC	COM	441060100	7	220	SH		DEFINED	1,2
HUB INTERNATIONAL LIMITED	COM	44332P101	676	21,550	SH		DEFINED	2
HUMANA INC	COM	444859102	13	240	SH		DEFINED	1,2
HUNTINGTON BANCSHARES INC	COM	446150104	8	340	SH		DEFINED	1,2
HUTCHINSON TECH	NOTE	448407AE6	971	1,000,000	PRN		DEFINED	2,3
IDACORP INC	COM	451107106	884	22,875	SH		DEFINED	2
IDEARC INC	COM	451663108	6	208	SH		DEFINED	1,2
ILLINOIS TOOL WORKS	COM	452308109	28	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 (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
IMS HEALTH INC	COM	449934108	1,835	66,790	SH		DEFINED	1,2
INERGY LP	LTD PTNR	456615103	2,754	92,400	SH		DEFINED	2,4
INFORMATICA CORP	NOTE	45666QAB8	296	300,000	PRN		DEFINED	2,3
INGERSOLL-RAND CO LTD	CL A	G4776G101	2,366	60,460	SH		DEFINED	1,2
INTEGRA LIFESCIENCES HLD	NOTE	457985AD1	821	635,000	PRN		DEFINED	2,3
INTEL CORP	COM	458140100	1,180	58,270	SH		DEFINED	1,2
INTERNATIONAL PAPER CO	COM	460146103	22	650	SH		DEFINED	1,2
INTERPUBLIC GROUP COS	NOTE	460690AT7	1,100	930,000	PRN		DEFINED	2,3
INTERPUBLIC GROUP OF COS INCCOM	COM	460690100	8	624	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

INTL BUSINESS MACHINES CORP	COM	459200101	9,927	102,180	SH	DEFINED	1,2	10
INTL FLAVORS & FRAGRANCES	COM	459506101	5	110	SH	DEFINED	1,2	
INTL GAME TECHNOLOGY	COM	459902102	23	490	SH	DEFINED	1,2	
INTUIT INC	COM	461202103	15	490	SH	DEFINED	1,2	
INVITROGEN INC	NOTE	46185RAJ9	902	900,000	PRN	DEFINED	2,3	1
IPC HOLDINGS LTD	ORD	G4933P101	2,645	84,100	SH	DEFINED	2	8
ISHARES MSCI JAPAN INDEX FD	MSCI	JAP464286848	42,630	3,000,000	SH	DEFINED	2	3,00
ITRON INC	NOTE	465741AJ5	910	850,000	PRN	DEFINED	2,3	1

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
ITT CORP	COM	450911102	15	270	SH		DEFINED	1,2
J.C. PENNEY CO INC	COM	708160106	25	320	SH		DEFINED	1,2
JABIL CIRCUIT INC	COM	466313103	6	260	SH		DEFINED	1,2
JANUS CAPITAL GROUP INC	COM	47102X105	6	290	SH		DEFINED	1,2
JDS UNIPHASE CORP	COM	46612J507	5	301	SH		DEFINED	1,2
JDS UNIPHASE CORPORATION	NOTE	46612JAB7	1,359	1,500,000	PRN		DEFINED	2,3
JOHNSON & JOHNSON	COM	478160104	3,612	54,710	SH		DEFINED	1,2
JOHNSON CONTROLS INC	COM	478366107	2,069	24,080	SH		DEFINED	1,2
JONES APPAREL GROUP INC	COM	480074103	5	160	SH		DEFINED	1,2
JPMORGAN CHASE & CO	COM	46625H100	2,156	44,630	SH		DEFINED	1,2
JUNIPER NETWORKS INC	COM	48203R104	15	810	SH		DEFINED	1,2
KB HOME	COM	48666K109	6	110	SH		DEFINED	1,2
KELLOGG CO	COM	487836108	18	360	SH		DEFINED	1,2
KELLY SERVICES INC	CL A	488152208	1,406	48,571	SH		DEFINED	2
KENNAMETAL INC	COM	489170100	722	12,275	SH		DEFINED	2
KEYCORP	COM	493267108	22	580	SH		DEFINED	1,2
KEYSPAN CORP	COM	49337W100	10	250	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
KIMBERLY-CLARK CORP	COM	494368103	45	660	SH		DEFINED	1,2
KIMCO REALTY CORP	COM	49446R109	14	310	SH		DEFINED	1,2
KINDER MORGAN INC	COM	49455P101	17	160	SH		DEFINED	1,2
KING PHARMACEUTICALS INC	COM	495582108	5	340	SH		DEFINED	1,2
KLA-TENCOR CORPORATION	COM	482480100	14	290	SH		DEFINED	1,2
KOHL'S CORP	COM	500255104	32	470	SH		DEFINED	1,2
KROGER CO	COM	501044101	24	1,030	SH		DEFINED	1,2
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	833	10,180	SH		DEFINED	1,2
LABORATORY CRP OF AMER HLDGSCOM	COM	50540R409	13	180	SH		DEFINED	1,2
LEAR SEATING CORP	COM	521865105	3,492	118,250	SH		DEFINED	2
LEGG MASON INC	COM	524901105	18	190	SH		DEFINED	1,2
LEGGETT & PLATT INC	COM	524660107	6	260	SH		DEFINED	1,2
LEHMAN BROTHERS HOLDINGS INCCOM	COM	524908100	2,169	27,770	SH		DEFINED	1,2
LENNAR CORP	CL A	526057104	10	200	SH		DEFINED	1,2
LEVEL 3 COMMUNICATIONS	NOTE	52729NAS9	1,061	1,150,000	PRN		DEFINED	2,3

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

LEVEL 3 COMMUNICATIONS	NOTE	52729NBA7	734	700,000	PRN	DEFINED	2,3	9
LEVEL 3 COMMUNICATIONS	NOTE	52729NBK5	3,355	2,700,000	PRN	DEFINED	2,3	49
LEXMARK INTERNATIONAL INC	CL A	529771107	11	150	SH	DEFINED	1,2	

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
LIBERTY MEDIA	DEB	530718AF2	3,549	2,800,000	PRN		DEFINED	2,3
LIMITED BRANDS INC	COM	532716107	14	480	SH		DEFINED	1,2
LINCOLN NATIONAL CORP	COM	534187109	6,668	100,419	SH		DEFINED	1,2
LINEAR TECHNOLOGY CORP	COM	535678106	13	430	SH		DEFINED	1,2
LIZ CLAIBORNE INC	COM	539320101	7	150	SH		DEFINED	1,2
LOCKHEED MARTIN CORP	COM	539830109	47	510	SH		DEFINED	1,2
LOUISIANA-PACIFIC CORP	COM	546347105	3	150	SH		DEFINED	1,2
LOWES COS INC	COM	548661107	68	2,190	SH		DEFINED	1,2
LSI LOGIC CORP	COM	502161102	5	570	SH		DEFINED	1,2
M & T BANK CORP	COM	55261F104	13	110	SH		DEFINED	1,2
MACQUARIE INFRASTRUCTURE CO	INT	55607X108	3,442	97,000	SH		DEFINED	2,4
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	4,795	215,000	SH		DEFINED	2,4
MAGNA INTERNATIONAL INC	CL A	559222401	1,816	22,550	SH		DEFINED	2
MANOR CARE INC	COM	564055101	5	110	SH		DEFINED	1,2
MARATHON OIL CORP	COM	565849106	47	513	SH		DEFINED	1,2
MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	6,562	110,000	SH		DEFINED	2,4

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
MARKWEST HYDROCARBON INC	COM	570762104	7,851	161,700	SH		DEFINED	2,4
MARRIOTT INTERNATIONAL	CLA	571903202	1,980	41,490	SH		DEFINED	1,2
MARSH & MCLENNAN COS	COM	571748102	24	790	SH		DEFINED	1,2
MARSHALL & ILSLEY CORP	COM	571834100	18	370	SH		DEFINED	1,2
MARTIN MIDSTREAM PARTNERS LP	INT	573331105	5,345	160,805	SH		DEFINED	2,4
MASCO CORP	COM	574599106	17	570	SH		DEFINED	1,2
MASTERCARD INC	COM	57636Q104	1,989	20,200	SH		DEFINED	2
MATTEL INC	COM	577081102	12	540	SH		DEFINED	1,2
MAXIM INTEGRATED PRODUCTS	COM	57772K101	14	460	SH		DEFINED	1,2
MBIA INC	COM	55262C100	4,763	65,190	SH		DEFINED	1,2
MCCORMICK & CO	COM	579780206	7	190	SH		DEFINED	1,2
MCDONALDS CORP	COM	580135101	1,397	31,517	SH		DEFINED	1,2
MCGRAW-HILL COMPANIES INC	COM	580645109	35	510	SH		DEFINED	1,2
MCKESSON CORP	COM	58155Q103	22	430	SH		DEFINED	1,2
MEADWESTVACO CORP	COM	583334107	8	260	SH		DEFINED	1,2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	22	421	SH		DEFINED	1,2
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,608	200,000	SH		DEFINED	2
MEDIMMUNE INC	COM	584699102	11	340	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MEDTRONIC INC	COM	585055106	249	4,650	SH		DEFINED	1,2
MEDTRONIC INC	NOTE	585055AM8	1,066	1,000,000	PRN		DEFINED	2,3
MELLON FINANCIAL CORP	COM	58551A108	4,417	104,790	SH		DEFINED	1,2
MERCK & CO. INC.	COM	589331107	136	3,120	SH		DEFINED	1,2
MEREDITH CORP	COM	589433101	3	60	SH		DEFINED	1,2
MERRILL LYNCH & CO INC	COM	590188108	118	1,270	SH		DEFINED	1,2
METLIFE INC	COM	59156R108	2,796	47,390	SH		DEFINED	1,2
MGIC INVESTMENT CORP	COM	552848103	8	120	SH		DEFINED	1,2
MI DEVELOPMENTS INC	CL A	55304X104	1,129	31,625	SH		DEFINED	2
MICRON TECHNOLOGY INC	COM	595112103	15	1,040	SH		DEFINED	1,2
MICROSOFT CORP	COM	594918104	10,043	336,335	SH		DEFINED	1,2
MILACRON INC	COM	598709103	73	91,150	SH		DEFINED	2
MILLIPORE CORP	COM	601073109	5	80	SH		DEFINED	1,2
MOLEX INC	COM	608554101	6	200	SH		DEFINED	1,2
MOLSON COORS BREWING CO	CL B	60871R209	5	70	SH		DEFINED	1,2
MONSANTO CO	COM	61166W101	41	782	SH		DEFINED	1,2
MONSTER WORLDWIDE INC	COM	611742107	8	180	SH		DEFINED	1,2
MOODYS CORP	COM	615369105	23	340	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MORGAN STANLEY	COM	617446448	3,611	44,340	SH		DEFINED	1,2
MOTOROLA INC	COM	620076109	956	46,510	SH		DEFINED	1,2
MURPHY OIL CORP	COM	626717102	14	270	SH		DEFINED	1,2
MYLAN LABORATORIES INC	COM	628530107	6	300	SH		DEFINED	1,2
NABORS INDUSTRIES LTD	SHS	G6359F103	13	450	SH		DEFINED	1,2
NATIONAL CITY CORP	COM	635405103	32	870	SH		DEFINED	1,2
NATIONAL OILWELL VARCO INC	COM	637071101	15	250	SH		DEFINED	1,2
NATIONAL SEMICONDUCTOR CORP	COM	637640103	10	420	SH		DEFINED	1,2
NATURAL RESOURCE PARTNERS LPCOM		63900P103	2,028	35,000	SH		DEFINED	2,4
NATURAL RESOURCE PARTNERS LPLTD PART		63900P509	198	3,449	SH		DEFINED	2,4
NAVISTAR INTERNATIONAL	COM	63934E108	3	90	SH		DEFINED	1,2
NCI BUILDING SYSTEMS INC	COM	628852105	380	7,350	SH		DEFINED	2
NCR CORPORATION	COM	62886E108	11	260	SH		DEFINED	1,2
NETWORK APPLIANCE INC	COM	64120L104	1,086	27,635	SH		DEFINED	1,2
NEW YORK TIMES CO	CL A	650111107	5	200	SH		DEFINED	1,2
NEWELL RUBBERMAID INC	COM	651229106	11	390	SH		DEFINED	1,2

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

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

of Issuer	of Class	CUSIP Number	Value (x\$1000)	Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
NEWMONT MINING CORP	COM	651639106	29	640	SH		DEFINED	1,2	
NEWS CORP	CL A	65248E104	6,516	303,350	SH		DEFINED	1,2	30
NICOR INC	COM	654086107	3	60	SH		DEFINED	1,2	
NII HOLDINGS INC	NOTE	62913FAF9	940	650,000	PRN		DEFINED	2,3	1
NIKE INC	CL B	654106103	28	280	SH		DEFINED	1,2	
NISOURCE INC	COM	65473P105	9	390	SH		DEFINED	1,2	
NOBLE CORP	SHS	G65422100	15	200	SH		DEFINED	1,2	
NORDSTROM INC	COM	655664100	16	330	SH		DEFINED	1,2	
NORFOLK SOUTHERN CORP	COM	655844108	30	590	SH		DEFINED	1,2	
NORTEL NETWORKS	NOTE	656568AB8	9,869	10,200,000	PRN		DEFINED	2,3,4	1,02
NORTHERN TRUST CORP	COM	665859104	1,297	21,370	SH		DEFINED	1,2	2
NORTHROP GRUMMAN CORP	COM	666807102	34	498	SH		DEFINED	1,2	
NOVELL INC	COM	670006105	3	480	SH		DEFINED	1,2	
NOVELL INC	DBCV	670006AC9	2,516	2,600,000	PRN		DEFINED	2,3	22
NOVELLUS SYSTEMS INC	COM	670008101	6	170	SH		DEFINED	1,2	
NUCOR CORP	COM	670346105	24	440	SH		DEFINED	1,2	
NVIDIA CORP	COM	67066G104	19	500	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
OCCIDENTAL PETROLEUM CORP	COM	674599105	61	1,240	SH		DEFINED	1,2	
OFFICE DEPOT INC	COM	676220106	16	410	SH		DEFINED	1,2	
OFFICEMAX INC	COM	67622P101	5	110	SH		DEFINED	1,2	
OLD REPUBLIC INTL CORP	COM	680223104	1,581	67,922	SH		DEFINED	2	6
OMNICOM GROUP	COM	681919106	26	250	SH		DEFINED	1,2	
ORACLE CORP	COM	68389X105	99	5,780	SH		DEFINED	1,2	
P G & E CORP	COM	69331C108	4,444	93,900	SH		DEFINED	1,2	9
PACCAR INC	COM	693718108	23	360	SH		DEFINED	1,2	
PACTIV CORPORATION	COM	695257105	7	200	SH		DEFINED	1,2	
PALL CORP	COM	696429307	6	180	SH		DEFINED	1,2	
PANTRY INC	NOTE	698657AL7	785	660,000	PRN		DEFINED	2,3	1
PARAMETRIC TECHNOLOGY CORP	COM	699173209	3	160	SH		DEFINED	1,2	
PARKER HANNIFIN CORP	COM	701094104	13	170	SH		DEFINED	1,2	
PATTERSON COS INC	COM	703395103	7	200	SH		DEFINED	1,2	
PAYCHEX INC	COM	704326107	19	490	SH		DEFINED	1,2	
PEOPLES ENERGY CORP	COM	711030106	3	60	SH		DEFINED	1,2	
PEPSI BOTTLING GROUP INC	COM	713409100	6	190	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	
PEPSICO INC	COM	713448108	1,524	24,370	SH		DEFINED	1,2	2
PERKINELMER INC	COM	714046109	4	180	SH		DEFINED	1,2	
PETRO-CANADA	COM	71644E102	2,462	60,000	SH		DEFINED	2	6
PFIZER INC	COM	717081103	4,183	161,525	SH		DEFINED	1,2	16

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

PHARMACEUTICAL HOLDERS TRUST	DEPOSIT	71712A206	38,475	500,000	SH	DEFINED	2	50
PHELPS DODGE CORP	COM	717265102	36	300	SH	DEFINED	1,2	
PHH CORP	COM	693320202	873	30,225	SH	DEFINED	2	3
PIKE ELECTRIC CORP	COM	721283109	994	60,875	SH	DEFINED	2	6
PINNACLE WEST CAPITAL	COM	723484101	7	140	SH	DEFINED	1,2	
PITNEY BOWES INC	COM	724479100	15	320	SH	DEFINED	1,2	
PLUM CREEK TIMBER CO	COM	729251108	10	260	SH	DEFINED	1,2	
PMC - SIERRA INC	COM	69344F106	2	290	SH	DEFINED	1,2	
PMI GROUP INC	COM	69344M101	708	15,000	SH	DEFINED	2	1
PNC FINANCIAL SERVICES GROUP	COM	693475105	31	420	SH	DEFINED	1,2	
PPG INDUSTRIES INC	COM	693506107	15	240	SH	DEFINED	1,2	
PPL CORPORATION	COM	69351T106	20	550	SH	DEFINED	1,2	
PRAXAIR INC	COM	74005P104	1,392	23,460	SH	DEFINED	1,2	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
PRINCIPAL FINANCIAL GROUP	COM	74251V102	23	390	SH		DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	1,192	18,550	SH		DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	18	360	SH		DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	1,085	44,780	SH		DEFINED	1,2
PROLOGIS	INT	743410102	21	350	SH		DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	60	700	SH		DEFINED	1,2
PUBLIC SERVICE ENTERPRISE GROUP	COM	744573106	24	360	SH		DEFINED	1,2
PUBLIC STORAGE INC	COM	74460D109	18	180	SH		DEFINED	1,2
PULTE HOMES INC	COM	745867101	8,112	244,930	SH		DEFINED	1,2
QLOGIC CORP	COM	747277101	5	220	SH		DEFINED	1,2
QUALCOMM INC	COM	747525103	1,392	36,825	SH		DEFINED	1,2
QUANTA SERVICES INC	SDCV	74762EAC6	1,288	700,000	PRN		DEFINED	2,3
QUEST DIAGNOSTICS	COM	74834L100	12	230	SH		DEFINED	1,2
QWEST COMMUNICATIONS INTL	COM	749121109	19	2,290	SH		DEFINED	1,2
RADIO ONE INC	CL D	75040P405	712	105,700	SH		DEFINED	2
RADIO SHACK CORP	COM	750438103	1,427	85,065	SH		DEFINED	1,2
RAIT FINANCIAL TRUST	COM	749227104	15,515	449,981	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 (\$x1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
RAYTHEON COMPANY	COM	755111507	34	640	SH		DEFINED	1,2
REALOGY CORP	COM	75605E100	9	305	SH		DEFINED	1,2
RED HAT INC	DBC	756577AB8	2,939	2,750,000	PRN		DEFINED	2,3
REGENCY ENERGY PARTNERS LP	COM	75885Y107	5,194	191,300	SH		DEFINED	2,4
REGIONS FINANCIAL CORP	COM	7591EP100	39	1,040	SH		DEFINED	1,2
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	4,116	68,600	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	4,111	139,300	SH		DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	16	250	SH		DEFINED	1,2
ROBERT HALF INTL INC	COM	770323103	9	240	SH		DEFINED	1,2
ROCKWELL AUTOMATION INC	COM	773903109	15	250	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

ROCKWELL COLLINS INC.	COM	774341101	16	250	SH	DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	11	210	SH	DEFINED	1,2
ROWAN COMPANIES INC	COM	779382100	5	160	SH	DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	11	310	SH	DEFINED	1,2
RYDER SYSTEM INC	COM	783549108	5	90	SH	DEFINED	1,2
SABRE HOLDINGS CORP	CL A	785905100	6	190	SH	DEFINED	1,2
SAFECO CORP	COM	786429100	11	170	SH	DEFINED	1,2
SAFEWAY INC	COM	786514208	22	640	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
SALESFORCE.COM INC	COM	79466L302	474	13,000	SH		DEFINED	1,2
SALLY BEAUTY HOLDINGS INC	COM	79546E104	391	50,110	SH		DEFINED	1,2,4
SANDISK CORP	COM	80004C101	12	280	SH		DEFINED	1,2
SANMINA-SCI CORP	COM	800907107	3	760	SH		DEFINED	1,2
SARA LEE CORP	COM	803111103	1,475	86,630	SH		DEFINED	1,2
SCANA CORP	COM	80589M102	1,377	33,902	SH		DEFINED	2
SCHERING-PLOUGH CORP	COM	806605101	50	2,120	SH		DEFINED	1,2
SCHLUMBERGER LTD	COM	806857108	2,521	39,915	SH		DEFINED	1,2
SCHWAB (CHARLES) CORP	COM	808513105	29	1,480	SH		DEFINED	1,2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1,585	60,850	SH		DEFINED	2
SEALED AIR CORP	COM	81211K100	8	120	SH		DEFINED	1,2
SEALY CORP	COM	812139301	976	66,175	SH		DEFINED	2
SEARS HOLDINGS CORP	COM	812350106	1,658	9,871	SH		DEFINED	1,2,4
SEMPRA ENERGY	COM	816851109	1,910	34,080	SH		DEFINED	1,2
SHERWIN-WILLIAMS CO/THE	COM	824348106	10	160	SH		DEFINED	1,2
SIGMA-ALDRICH	COM	826552101	8	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
SIMON PROPERTY GROUP INC	COM	828806109	32	320	SH		DEFINED	1,2
SLM CORP	COM	78442P106	955	19,590	SH		DEFINED	1,2
SMITH INTERNATIONAL INC	COM	832110100	12	290	SH		DEFINED	1,2
SNAP-ON INC	COM	833034101	4	80	SH		DEFINED	1,2
SOLETRON CORP	COM	834182107	4	1,310	SH		DEFINED	1,2
SOUTHERN CO	COM	842587107	39	1,060	SH		DEFINED	1,2
SOUTHWEST AIRLINES CO	COM	844741108	17	1,120	SH		DEFINED	1,2
SOVEREIGN BANCORP INC	COM	845905108	13	515	SH		DEFINED	1,2
SPRINT NEXTEL CORP	COM	852061100	4,048	214,278	SH		DEFINED	1,2
ST JUDE MEDICAL INC	COM	790849103	750	20,510	SH		DEFINED	1,2
ST PAUL TRAVELERS COS INC	COM	792860108	54	997	SH		DEFINED	1,2
STANLEY WORKS/THE	COM	854616109	6	120	SH		DEFINED	1,2
STAPLES INC	COM	855030102	268	10,040	SH		DEFINED	1,2
STARBUCKS CORP	COM	855244109	1,101	31,080	SH		DEFINED	1,2
STARWOOD HOTELS & RESORTS	COM	85590A401	19	310	SH		DEFINED	1,2
STATE STREET CORP	COM	857477103	32	480	SH		DEFINED	1,2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

STEWART INFORMATION SERVICESCOM 860372101 241 5,550 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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
STONE CONTAINER CORP	COM	832727101	1,056	100,000	SH		DEFINED	2
STREETTRACKS GOLD TRUST	SHS	863307104	44,247	700,000	SH		DEFINED	2
STRYKER CORP	COM	863667101	24	430	SH		DEFINED	1,2
SUN MICROSYSTEMS INC	COM	866810104	27	5,030	SH		DEFINED	1,2
SUNOCO INC	COM	86764P109	12	190	SH		DEFINED	1,2
SUNTRUST BANKS INC	COM	867914103	45	530	SH		DEFINED	1,2
SUPERVALU INC	COM	868536103	11	301	SH		DEFINED	1,2
SYMANTEC CORP	COM	871503108	29	1,414	SH		DEFINED	1,2
SYMBOL TECHNOLOGIES INC	COM	871508107	5	361	SH		DEFINED	1,2
SYNOVUS FINANCIAL CORP	COM	87161C105	14	460	SH		DEFINED	1,2
SYSCO CORP	COM	871829107	33	890	SH		DEFINED	1,2
T ROWE PRICE GROUP INC	COM	74144T108	17	380	SH		DEFINED	1,2
TARGET CORP	COM	87612E106	1,211	21,230	SH		DEFINED	1,2
TECO ENERGY INC	COM	872375100	5	290	SH		DEFINED	1,2
TEEKAY LNG PARTNERS LP	LTD PARTY	8564M105	3,055	91,700	SH		DEFINED	2,4
TEEKAY OFFSHORE PARTNERS LP	LP PARTNY	8565J101	4,291	162,800	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
TEKTRONIX INC	COM	879131100	4	120	SH		DEFINED	1,2
TELLABS INC	COM	879664100	7	640	SH		DEFINED	1,2
TEMPLE-INLAND INC	COM	879868107	7	160	SH		DEFINED	1,2
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	983	48,050	SH		DEFINED	2
TENET HEALTHCARE CORP	CL A	88033G100	5	670	SH		DEFINED	1,2
TEPPCO PARTNERS LP	LTD PART	872384102	3,418	84,800	SH		DEFINED	2,4
TERADYNE INC	COM	880770102	4	280	SH		DEFINED	1,2
TESORO PETROLEUM CORP	COM	881609101	5,262	80,000	SH		DEFINED	2
TEXAS INSTRUMENTS INC	COM	882508104	63	2,200	SH		DEFINED	1,2
TEXTRON INC	COM	883203101	1,723	18,380	SH		DEFINED	1,2
THE WALT DISNEY CO.	COM	254687106	103	3,000	SH		DEFINED	1,2
THERMO FISHER SCIENTIFIC	COM	883556102	2,038	45,000	SH		DEFINED	1,2,3
TIFFANY & CO	COM	886547108	8	200	SH		DEFINED	1,2
TIME WARNER INC	COM	887317105	127	5,830	SH		DEFINED	1,2
TJX COMPANIES INC	COM	872540109	3,080	107,990	SH		DEFINED	1,2
TORCHMARK CORP	COM	891027104	2,481	38,915	SH		DEFINED	1,2
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	2,926	95,900	SH		DEFINED	2,4
TRANSOCEAN INC	ORD	G90078109	36	450	SH		DEFINED	1,2
TREDEGAR CORP	COM	894650100	523	23,125	SH		DEFINED	2

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

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
TREX COMPANY INC	COM	89531P105	1,269	55,425	SH		DEFINED	2
TRIBUNE CO	COM	896047107	8	270	SH		DEFINED	1,2
TRINITY INDUSTRIES INC	NOTE	896522AF6	857	850,000	PRN		DEFINED	2,3
TXU CORP	COM	873168108	36	660	SH		DEFINED	1,2
TYCO INTERNATIONAL LTD	COM	902124106	1,683	55,365	SH		DEFINED	1,2
TYSON FOODS INC	CL A	902494103	6	360	SH		DEFINED	1,2
UNION PACIFIC CORP	COM	907818108	1,653	17,965	SH		DEFINED	1,2
UNISYS CORP	COM	909214108	4	490	SH		DEFINED	1,2
UNITED NATIONAL GROUP LTD	COM	90933T109	740	29,200	SH		DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	1,847	24,631	SH		DEFINED	1,2
UNITED STATES STEEL CORP	COM	912909108	13	180	SH		DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	894	19,150	SH		DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	1,091	17,450	SH		DEFINED	1,2
UNITEDHEALTH GROUP INC	COM	91324P102	1,501	27,930	SH		DEFINED	1,2
UNIVERSAL COMPRESSION PARTNEINT		913430104	2,550	95,000	SH		DEFINED	2,4
UNIVERSAL CORP	COM	913456109	1,599	32,625	SH		DEFINED	2
UNIVISION COMMUNICATIONS	CL A	914906102	13	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
UNUMPROVIDENT CORP	COM	91529Y106	10	490	SH		DEFINED	1,2
US BANCORP	COM	902973304	5,235	144,660	SH		DEFINED	1,2
USI HOLDINGS CORP	COM	90333H101	1,074	69,950	SH		DEFINED	2
UST INC	COM	902911106	13	230	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	11,300	220,880	SH		DEFINED	1,2
VALERO GP HOLDINGS LLC	INT	91914G108	1,737	70,000	SH		DEFINED	2,4
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	476	10,000	SH		DEFINED	1,2
VERIGY LTD	SHS	Y93691106	1	71	SH		DEFINED	1,2
VERISIGN INC	COM	92343E102	8	350	SH		DEFINED	1,2
VERIZON COMMUNICATIONS INC	COM	92343V104	155	4,160	SH		DEFINED	1,2
VF CORP	COM	918204108	11	130	SH		DEFINED	1,2
VIACOM INC	CL B	92553P201	42	1,020	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	868	21,369	SH		DEFINED	2
VISHAY INTERTECHNOLOGY	NOTE	928298AF5	2,497	2,500,000	PRN		DEFINED	2,3
VORNADO REALTY TRUST	INT	929042109	22	180	SH		DEFINED	1,2
VULCAN MATERIALS CO	COM	929160109	13	140	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

Edgar Filing: CNA FINANCIAL CORP - Form 13F-HR

WACHOVIA CORP	COM	929903102	157	2,750	SH	DEFINED	1,2	
WALGREEN CO	COM	931422109	305	6,650	SH	DEFINED	1,2	
WAL-MART STORES INC	COM	931142103	5,552	120,230	SH	DEFINED	1,2	12
WASHINGTON MUTUAL INC	COM	939322103	842	18,505	SH	DEFINED	1,2	1
WASTE MANAGEMENT INC	COM	94106L109	28	770	SH	DEFINED	1,2	
WATERS CORP	COM	941848103	7	150	SH	DEFINED	1,2	
WATSON PHARMACEUTICALS INC	COM	942683103	4	140	SH	DEFINED	1,2	
WCI COMMUNITIES INC	COM	92923C104	1,822	95,000	SH	DEFINED	2	9
WEATHERFORD INTL LTD	COM	G95089101	940	22,500	SH	DEFINED	1,2	2
WELLPOINT INC	COM	94973V107	471	5,990	SH	DEFINED	1,2	
WELLS FARGO & COMPANY	COM	949746101	172	4,830	SH	DEFINED	1,2	
WENDYS INTERNATIONAL INC	COM	950590109	6	170	SH	DEFINED	1,2	
WESCO INTERNATIONAL INC	DBC	95082PAE5	310	200,000	PRN	DEFINED	2,3	
WESTERN UNION CO	COM	959802109	24	1,089	SH	DEFINED	1,2	
WEYERHAEUSER CO	COM	962166104	1,113	15,750	SH	DEFINED	1,2	1
WHIRLPOOL CORP	COM	963320106	3,036	36,568	SH	DEFINED	1,2	3
WHOLE FOODS MARKET INC	COM	966837106	9	200	SH	DEFINED	1,2	

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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WILLIAMS COS INC	COM	969457100	8,032	307,490	SH		DEFINED	1,2
WILLIAMS PARTNERS LP	COM	96950F104	4,896	126,500	SH		DEFINED	2,4
WINDSTREAM CORP	COM	97381W104	10	676	SH		DEFINED	1,2
WISCONSIN ENERGY CORP	COM	976657106	1,904	40,125	SH		DEFINED	2
WRIGLEY WM JR CO	COM	982526105	16	310	SH		DEFINED	1,2
WW GRAINGER INC	COM	384802104	8	110	SH		DEFINED	1,2
WYETH	COM	983024100	2,530	49,690	SH		DEFINED	1,2
WYNDHAM WORLDWIDE CORP	COM	98310W108	1,930	60,290	SH		DEFINED	1,2
XCEL ENERGY INC	COM	98389B100	13	580	SH		DEFINED	1,2
XEROX CORP	COM	984121103	5,109	301,400	SH		DEFINED	1,2
XILINX INC	COM	983919101	11	480	SH		DEFINED	1,2
XL CAPITAL LTD	CL A	G98255105	2,273	31,560	SH		DEFINED	1,2
XM SATELLITE RADIO HLDGS	NOTE	983759AC5	1,698	2,000,000	PRN		DEFINED	2,3
XTO ENERGY INC	COM	98385X106	24	520	SH		DEFINED	1,2
YAHOO! INC	COM	984332106	268	10,480	SH		DEFINED	1,2
YELLOW ROADWAY CORP	NOTE	985577AA3	841	670,000	PRN		DEFINED	2,3
YUM! BRANDS INC	COM	988498101	23	390	SH		DEFINED	1,2
ZIMMER HOLDINGS INC	COM	98956P102	513	6,550	SH		DEFINED	1,2
ZIONS BANCORPORATION	COM	989701107	13	160	SH		DEFINED	1,2