

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

CNA FINANCIAL CORP
Form 13F-HR
August 14, 2009

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30,2009

Check here if Amendment []; Amendment Number:
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: CNA Financial Corporation
Address: 333 S. Wabash
Chicago,IL 60604

13F File Number: 28-346

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct, and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
August 14,2009
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: 590

Form 13F Information Table Value Total: 720,817 (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: | |
|---------------------------------|----------------------|-----------------|--------------------|----------------------------------|--------------|--------------|--------------------------|---------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| 3M CO | COM | 88579Y101 | 5,494 | 91,410 | SH | | DEFINED | 1,2,4 |
| ABBOTT LABORATORIES | COM | 002824100 | 921 | 19,580 | SH | | DEFINED | 1,2,4 |
| ABERCROMBIE & FITCH CO-CL A | CL A | 002896207 | 4 | 170 | SH | | DEFINED | 1,2,4 |
| ACE LTD | SHS | H0023R105 | 29 | 660 | SH | | DEFINED | 1,2,4 |
| ADAPTEC INC | COM | 00651F108 | 83 | 31,500 | SH | | DEFINED | 1,2,4 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 30 | 1,060 | SH | | DEFINED | 1,2,4 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 5 | 1,200 | SH | | DEFINED | 1,2,4 |
| AES CORP | COM | 00130H105 | 15 | 1,330 | SH | | DEFINED | 1,2,4 |
| AETNA INC | COM | 00817Y108 | 505 | 20,140 | SH | | DEFINED | 1,2,4 |
| AFFILIATED COMPUTER SVCS-A | CL A | 008190100 | 656 | 14,765 | SH | | DEFINED | 1,2,4 |
| AFLAC INC | COM | 001055102 | 30 | 950 | SH | | DEFINED | 1,2,4 |
| AFTERMARKET TECHNOLOGY CORP | COM | 00211W104 | 376 | 25,950 | SH | | DEFINED | 1,2,4 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 15 | 730 | SH | | DEFINED | 1,2,4 |
| AIR PRODUCTS & CHEMICALS INCCOM | COM | 009158106 | 28 | 430 | SH | | DEFINED | 1,2,4 |
| AKAMAI TECHNOLOGIES | COM | 00971T101 | 6 | 330 | SH | | DEFINED | 1,2,4 |

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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 Mgrs | Other |
| ALCATEL-LUCENT-SPONSORED | ADRSPONSORE | 013904305 | 1,348 | 543,425 | SH | | DEFINED | 1,2,4 |
| ALCOA INC | COM | 013817101 | 17 | 1,620 | SH | | DEFINED | 1,2,4 |
| ALCON INC | COM SHS | H01301102 | 163 | 1,400 | SH | | DEFINED | 1,2 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 9 | 340 | SH | | DEFINED | 1,2,4 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 7 | 200 | SH | | DEFINED | 1,2,4 |
| ALLERGAN INC | COM | 018490102 | 29 | 610 | SH | | DEFINED | 1,2,4 |
| ALLSTATE CORPORATION | COM | 020002101 | 1,494 | 61,245 | SH | | DEFINED | 1,2,4 |
| ALTERA CORPORATION | COM | 021441100 | 10 | 610 | SH | | DEFINED | 1,2,4 |
| ALTRIA GROUP INC | COM | 02209S103 | 69 | 4,200 | SH | | DEFINED | 1,2,4 |
| AMAZON.COM INC | COM | 023135106 | 52 | 620 | SH | | DEFINED | 1,2,4 |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 1 | 570 | SH | | DEFINED | 1,2,4 |
| AMEREN CORPORATION | COM | 023608102 | 10 | 420 | SH | | DEFINED | 1,2,4 |
| AMERICAN CAPITAL LTD | COM | 02503Y103 | 1 | 390 | SH | | DEFINED | 1,2,4 |
| AMERICAN ELECT PWR INC | COM | 025537101 | 839 | 29,030 | SH | | DEFINED | 1,2,4 |
| AMERICAN EQUITY INVT LIFE | HLCOM | 025676206 | 752 | 134,725 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|-----------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |
| AMERICAN EXPRESS CO | COM | 025816109 | 54 | 2,310 | SH | | DEFINED | 1,2,4 |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 408 | 5,400 | SH | | DEFINED | 1,2,4 |
| AMERICAN TOWER CORP-CL A | CL A | 029912201 | 26 | 810 | SH | | DEFINED | 1,2,4 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 11 | 450 | SH | | DEFINED | 1,2,4 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 12 | 660 | SH | | DEFINED | 1,2,4 |
| AMGEN INC | COM | 031162100 | 115 | 2,170 | SH | | DEFINED | 1,2,4 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 11,593 | 255,410 | SH | | DEFINED | 1,2,4 |
| ANALOG DEVICES INC | COM | 032654105 | 15 | 590 | SH | | DEFINED | 1,2,4 |
| ANSYS INC | COM | 03662Q105 | 150 | 4,824 | SH | | DEFINED | 1,2,4 |
| AON CORP | COM | 037389103 | 23 | 610 | SH | | DEFINED | 1,2,4 |
| APACHE CORP | COM | 037411105 | 5,526 | 76,595 | SH | | DEFINED | 1,2,4 |
| APARTMENT INVT & MGMT CO -A | CL A | 03748R101 | 2 | 256 | SH | | DEFINED | 1,2,4 |
| APOLLO GROUP INC-CL A | CL A | 037604105 | 20 | 280 | SH | | DEFINED | 1,2,4 |
| APPLE INC | COM | 037833100 | 251 | 1,760 | SH | | DEFINED | 1,2,4 |
| APPLIED MATERIALS INC | COM | 038222105 | 496 | 45,190 | SH | | DEFINED | 1,2,4 |

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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 Mgrs | Other |

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| Issuer | Class | Number | (x\$1000) | Amount | PRN | Call | Discretion | Mgrs |
|----------------------------|-------|-----------|-----------|--------|-----|------|------------|-------|
| ARCHER-DANIELS-MIDLAND CO | COM | 039483102 | 34 | 1,280 | SH | | DEFINED | 1,2,4 |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 849 | 30,075 | SH | | DEFINED | 1,2,4 |
| ARMSTRONG WORLD INDUSTRIES | COM | 04247X102 | 327 | 19,825 | SH | | DEFINED | 1,2,4 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 217 | 10,175 | SH | | DEFINED | 1,2,4 |
| ASHLAND INC | COM | 044209104 | 4 | 130 | SH | | DEFINED | 1,2,4 |
| ASSURANT INC | COM | 04621X108 | 5 | 190 | SH | | DEFINED | 1,2,4 |
| AT&T INC | COM | 00206R102 | 299 | 12,035 | SH | | DEFINED | 1,2,4 |
| AUTODESK INC | COM | 052769106 | 9 | 460 | SH | | DEFINED | 1,2,4 |
| AUTOMATIC DATA PROCESSING | COM | 053015103 | 37 | 1,040 | SH | | DEFINED | 1,2,4 |
| AUTONATION INC | COM | 05329W102 | 5 | 260 | SH | | DEFINED | 1,2,4 |
| AUTOZONE INC | COM | 053332102 | 14 | 90 | SH | | DEFINED | 1,2,4 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 9 | 165 | SH | | DEFINED | 1,2,4 |
| AVERY DENNISON CORP | COM | 053611109 | 5 | 210 | SH | | DEFINED | 1,2,4 |
| AVNET INC | COM | 053807103 | 1,683 | 80,025 | SH | | DEFINED | 1,2,4 |
| AVON PRODUCTS INC | COM | 054303102 | 1,060 | 41,125 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|------------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| BAKER HUGHES INC | COM | 057224107 | 23 | 620 | SH | | DEFINED | 1,2,4 |
| BALL CORP | COM | 058498106 | 9 | 200 | SH | | DEFINED | 1,2,4 |
| BANCO SANTANDER SA-SPON ADR | ADR | 05964H105 | 4 | 302 | SH | | DEFINED | 1,2,4 |
| BANK OF AMERICA CORP | COM | 060505104 | 2,544 | 192,749 | SH | | DEFINED | 1,2,4 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 2,061 | 70,313 | SH | | DEFINED | 1,2,4 |
| BARRICK GOLD CORP | COM | 067901108 | 4,235 | 126,231 | SH | | DEFINED | 1,2,4 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 597 | 11,270 | SH | | DEFINED | 1,2,4 |
| BB&T CORP | COM | 054937107 | 24 | 1,090 | SH | | DEFINED | 1,2,4 |
| BECTON DICKINSON AND CO | COM | 075887109 | 35 | 490 | SH | | DEFINED | 1,2,4 |
| BED BATH & BEYOND INC | COM | 075896100 | 16 | 520 | SH | | DEFINED | 1,2,4 |
| BEMIS COMPANY | COM | 081437105 | 5 | 200 | SH | | DEFINED | 1,2,4 |
| BEST BUY CO INC | COM | 086516101 | 23 | 700 | SH | | DEFINED | 1,2,4 |
| BIG LOTS INC | COM | 089302103 | 3 | 160 | SH | | DEFINED | 1,2,4 |
| BIOGEN IDEC INC | COM | 09062X103 | 27 | 600 | SH | | DEFINED | 1,2,4 |
| BJ SERVICES CO | COM | 055482103 | 837 | 61,405 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|------------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| BLACK & DECKER MFG CO | COM | 091797100 | 904 | 31,545 | SH | | DEFINED | 1,2,4 |
| BLACKROCK FLORIDA INSD MUNI | COM | 09250G102 | 463 | 38,900 | SH | | DEFINED | 1,2,4 |
| BLACKROCK MUNIYIELD INSURED | COM | 09254E103 | 1,322 | 116,400 | SH | | DEFINED | 1,2,4 |
| BLACKROCK MUNIYIELD NY INSUR | COM | 09255E102 | 599 | 55,900 | SH | | DEFINED | 1,2,4 |
| BLOUNT INTERNATIONAL INC | COM | 095180105 | 459 | 53,325 | SH | | DEFINED | 1,2,4 |
| BMC SOFTWARE INC | COM | 055921100 | 13 | 380 | SH | | DEFINED | 1,2,4 |
| BOEING COMPANY | COM | 097023105 | 1,938 | 45,605 | SH | | DEFINED | 1,2,4 |
| BOSTON PROPERTIES INC | COM | 101121101 | 11 | 240 | SH | | DEFINED | 1,2,4 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 27 | 2,669 | SH | | DEFINED | 1,2,4 |

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|------------------------------|-------|-----------|-----|--------|----|---------|-------|
| BRADY CORPORATION - CL A | CL A | 104674106 | 467 | 18,600 | SH | DEFINED | 1,2,4 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 80 | 3,940 | SH | DEFINED | 1,2,4 |
| BROADCOM CORP-CL A | CL A | 111320107 | 23 | 930 | SH | DEFINED | 1,2,4 |
| BROWN-FORMAN CORP-CLASS B | CL B | 115637209 | 9 | 212 | SH | DEFINED | 1,2,4 |
| BRUNSWICK CORP | COM | 117043109 | 1 | 170 | SH | DEFINED | 1,2,4 |
| BURLINGTON NORTHERN SANTA FE | FECOM | 12189T104 | 43 | 590 | SH | DEFINED | 1,2,4 |

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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 Mgrs |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 18 | 340 | SH | DEFINED | 1,2,4 |
| CA INC | COM | 12673P105 | 14 | 780 | SH | DEFINED | 1,2,4 |
| CALPINE CORP | COM | 131347304 | 1,123 | 100,750 | SH | DEFINED | 1,2,4 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 12 | 440 | SH | DEFINED | 1,2,4 |
| CAMPBELL SOUP CO | COM | 134429109 | 13 | 440 | SH | DEFINED | 1,2,4 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 862 | 39,376 | SH | DEFINED | 1,2,4 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1,432 | 46,860 | SH | DEFINED | 1,2,4 |
| CARNIVAL CORP | PAIRED | C143658300 | 22 | 870 | SH | DEFINED | 1,2,4 |
| CATERPILLAR INC | COM | 149123101 | 41 | 1,250 | SH | DEFINED | 1,2,4 |
| CB RICHARD ELLIS GROUP INC-ACL A | COM | 12497T101 | 3 | 340 | SH | DEFINED | 1,2,4 |
| CBS CORP-CLASS B NON VOTING | CL B | 124857202 | 9 | 1,350 | SH | DEFINED | 1,2,4 |
| CELGENE CORP | COM | 151020104 | 42 | 870 | SH | DEFINED | 1,2,4 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 7 | 650 | SH | DEFINED | 1,2,4 |
| CENTEX CORP | COM | 152312104 | 2 | 240 | SH | DEFINED | 1,2,4 |
| CENTURYTEL INC | COM | 156700106 | 6 | 210 | SH | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: |
|----------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion Mgrs |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 849 | 25,150 | SH | DEFINED | 1,2,4 |
| CHEMICAL FINANCIAL CORP | COM | 163731102 | 556 | 27,925 | SH | DEFINED | 1,2,4 |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 19 | 960 | SH | DEFINED | 1,2,4 |
| CHEVRON CORP | COM | 166764100 | 274 | 4,140 | SH | DEFINED | 1,2,4 |
| CHUBB CORP | COM | 171232101 | 30 | 740 | SH | DEFINED | 1,2,4 |
| CIBER INC | COM | 17163B102 | 540 | 174,300 | SH | DEFINED | 1,2,4 |
| CIENA CORP | COM | 171779309 | 2 | 170 | SH | DEFINED | 1,2,4 |
| CIGNA CORP | COM | 125509109 | 13 | 560 | SH | DEFINED | 1,2,4 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 7 | 330 | SH | DEFINED | 1,2,4 |
| CINTAS CORP | COM | 172908105 | 6 | 260 | SH | DEFINED | 1,2,4 |
| CISCO SYSTEMS INC | COM | 17275R102 | 1,004 | 53,880 | SH | DEFINED | 1,2,4 |
| CIT GROUP INC | COM | 125581108 | 1 | 290 | SH | DEFINED | 1,2,4 |
| CITIGROUP INC | COM | 172967101 | 305 | 102,757 | SH | DEFINED | 1,2,4 |
| CITRIX SYSTEMS INC | COM | 177376100 | 12 | 370 | SH | DEFINED | 1,2,4 |
| CLOROX COMPANY | COM | 189054109 | 16 | 280 | SH | DEFINED | 1,2,4 |

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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 Mgrs |
| CME GROUP INC | COM | 12572Q105 | 34 | 110 | SH | | DEFINED 1,2,4 |
| CMS ENERGY CORP | COM | 125896100 | 5 | 440 | SH | | DEFINED 1,2,4 |
| CNA SURETY CORPORATION | COM | 12612L108 | 369,965 | 27,425,147 | SH | | DEFINED 1,2,4 |
| COACH INC | COM | 189754104 | 19 | 700 | SH | | DEFINED 1,2,4 |
| COCA COLA CO | COM | 191216100 | 590 | 12,290 | SH | | DEFINED 1,2,4 |
| COCA-COLA ENTERPRISES | COM | 191219104 | 9 | 570 | SH | | DEFINED 1,2,4 |
| COGNIZANT TECH SOLUTIONS-A | CL A | 192446102 | 15 | 580 | SH | | DEFINED 1,2,4 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 72 | 1,020 | SH | | DEFINED 1,2,4 |
| COMCAST CORP CL A SPL | CL A | 20030N200 | 1,214 | 86,070 | SH | | DEFINED 1,2,4 |
| COMCAST CORP-CL A | CL A | 20030N101 | 857 | 59,300 | SH | | DEFINED 1,2,4 |
| COMERICA INC | COM | 200340107 | 974 | 46,050 | SH | | DEFINED 1,2,4 |
| COMPUTER ASSOCIATES INTL INCCOM | COM | 12673P105 | 1,475 | 84,652 | SH | | DEFINED 1,2,4 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 13 | 300 | SH | | DEFINED 1,2,4 |
| COMPUWARE CORP | COM | 205638109 | 4 | 540 | SH | | DEFINED 1,2,4 |
| CONAGRA FOODS INC | COM | 205887102 | 18 | 970 | SH | | DEFINED 1,2,4 |

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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 Mgrs |
| CONMED CORP | COM | 207410101 | 104 | 6,700 | SH | | DEFINED 1,2,4 |
| CONOCOPHILLIPS | COM | 20825C104 | 131 | 3,120 | SH | | DEFINED 1,2,4 |
| CONSECO INC | COM | 208464883 | 140 | 59,250 | SH | | DEFINED 1,2,4 |
| CONSOL ENERGY INC | COM | 20854P109 | 13 | 370 | SH | | DEFINED 1,2,4 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 20 | 540 | SH | | DEFINED 1,2,4 |
| CONSTELLATION BRANDS INC-A | CL A | 21036P108 | 5 | 380 | SH | | DEFINED 1,2,4 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 10 | 360 | SH | | DEFINED 1,2,4 |
| CONSTELLATION ENERGY PARTNERCOM | COM | 21038E101 | 434 | 180,260 | SH | | DEFINED 1,2,4 |
| CONVERGYS CORP | COM | 212485106 | 2 | 250 | SH | | DEFINED 1,2,4 |
| CON-WAY INC | COM | 205944101 | 316 | 8,950 | SH | | DEFINED 1,2,4 |
| COOPER INDUSTRIES LTD-CL A | CL A | G24182100 | 11 | 350 | SH | | DEFINED 1,2,4 |
| CORNING INC. | COM | 219350105 | 613 | 38,140 | SH | | DEFINED 1,2,4 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 40 | 870 | SH | | DEFINED 1,2,4 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 6 | 310 | SH | | DEFINED 1,2,4 |
| COVIDIEN PLC | SHS | G2554F105 | 1,884 | 50,322 | SH | | DEFINED 1,2,4 |

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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 Mgrs |
| CR BARD INC | COM | 067383109 | 15 | 200 | SH | | DEFINED 1,2,4 |
| CSX CORP. | COM | 126408103 | 1,275 | 36,810 | SH | | DEFINED 1,2,4 |
| CUMMINS INC | COM | 231021106 | 14 | 410 | SH | | DEFINED 1,2,4 |

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|-----------------------------|------|-----------|-------|---------|----|---------|-------|
| CVS CAREMARK CORP | COM | 126650100 | 888 | 27,858 | SH | DEFINED | 1,2,4 |
| DANAHER CORP | COM | 235851102 | 31 | 510 | SH | DEFINED | 1,2,4 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 10 | 290 | SH | DEFINED | 1,2,4 |
| DEAN FOODS CO | COM | 242370104 | 6 | 300 | SH | DEFINED | 1,2,4 |
| DEERE & CO | COM | 244199105 | 5,828 | 145,870 | SH | DEFINED | 1,2,4 |
| DELL COMPUTER CORP | COM | 24702R101 | 1,374 | 100,045 | SH | DEFINED | 1,2,4 |
| DELPHI FINANCIAL GROUP-CL A | CL A | 247131105 | 671 | 34,538 | SH | DEFINED | 1,2,4 |
| DELTA AIR LINES INC | COM | 247361702 | 808 | 139,477 | SH | DEFINED | 1,2,4 |
| DEVELOPERS DIVERSIFIED RLTY | COM | 251591103 | 1 | 255 | SH | DEFINED | 1,2,4 |
| DEVON ENERGY CORPORATION | COM | 25179M103 | 3,038 | 55,740 | SH | DEFINED | 1,2,4 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 237 | 37,925 | SH | DEFINED | 1,2,4 |
| DILLARDS INC-CL A | CL A | 254067101 | 1 | 110 | SH | DEFINED | 1,2,4 |

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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 |
| DIODES INC | COM | 254543101 | 240 | 15,325 | SH | | DEFINED | 1,2,4 |
| DIRECTV GROUP INC/THE | COM | 25459L106 | 35 | 1,420 | SH | | DEFINED | 1,2,4 |
| DISCOVER FINANCIAL SERVICES | COM | 254709108 | 10 | 950 | SH | | DEFINED | 1,2,4 |
| DOMINION RESOURCES INC/VA | COM | 25746U109 | 34 | 1,020 | SH | | DEFINED | 1,2,4 |
| DOVER CORP | COM | 260003108 | 13 | 380 | SH | | DEFINED | 1,2,4 |
| DOW CHEMICAL | COM | 260543103 | 30 | 1,870 | SH | | DEFINED | 1,2,4 |
| DR HORTON INC | COM | 23331A109 | 5 | 540 | SH | | DEFINED | 1,2,4 |
| DRESS BARN INC | COM | 261570105 | 236 | 16,526 | SH | | DEFINED | 1,2,4 |
| DRESSER-RAND GROUP INC | COM | 261608103 | 568 | 21,760 | SH | | DEFINED | 1,2,4 |
| DREW INDUSTRIES INC | COM | 26168L205 | 245 | 20,100 | SH | | DEFINED | 1,2,4 |
| DTE ENERGY COMPANY | COM | 233331107 | 8 | 260 | SH | | DEFINED | 1,2,4 |
| DU PONT (E.I.) DE NEMOURS | COM | 263534109 | 46 | 1,790 | SH | | DEFINED | 1,2,4 |
| DUKE ENERGY CORP | COM | 26441C105 | 37 | 2,518 | SH | | DEFINED | 1,2,4 |
| DYNEGY INC-CL A | CL A | 26817G102 | 2,688 | 1,184,160 | SH | | DEFINED | 1,2,4 |
| E*TRADE FINANCIAL CORP | COM | 269246104 | 1 | 920 | SH | | DEFINED | 1,2,4 |

| 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 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 6 | 160 | SH | | DEFINED | 1,2,4 |
| EASTMAN KODAK CO | COM | 277461109 | 2 | 570 | SH | | DEFINED | 1,2,4 |
| EATON CORP | COM | 278058102 | 15 | 330 | SH | | DEFINED | 1,2,4 |
| EBAY INC | COM | 278642103 | 38 | 2,220 | SH | | DEFINED | 1,2,4 |
| ECOLAB INC | COM | 278865100 | 14 | 350 | SH | | DEFINED | 1,2,4 |
| EDISON INTERNATIONAL | COM | 281020107 | 20 | 650 | SH | | DEFINED | 1,2,4 |
| EL PASO CORP | COM | 28336L109 | 13 | 1,390 | SH | | DEFINED | 1,2,4 |
| EL PASO PIPELINE PARTNERS LP | COM | 283702108 | 7,233 | 412,600 | SH | | DEFINED | 1,2,4 |
| ELECTRONIC ARTS INC | COM | 285512109 | 14 | 630 | SH | | DEFINED | 1,2,4 |
| ELI LILLY & CO | COM | 532457108 | 68 | 1,970 | SH | | DEFINED | 1,2,4 |
| EMBARQ CORP | COM | 29078E105 | 13 | 306 | SH | | DEFINED | 1,2,4 |
| EMC CORPORATION | COM | 268648102 | 1,212 | 92,540 | SH | | DEFINED | 1,2,4 |
| EMERSON ELECTRIC CO | COM | 291011104 | 51 | 1,570 | SH | | DEFINED | 1,2,4 |

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|-----------------------------|-----|-----------|-------|---------|----|---------|---------|
| ENBRIDGE ENERGY PARTNERS LP | COM | 29250R106 | 6,989 | 181,148 | SH | DEFINED | 1,2,4,5 |
| ENCANA CORP | COM | 292505104 | 2,968 | 60,000 | SH | DEFINED | 1,2,4 |

| 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 |
| ENSCO INTERNATIONAL INC | COM | 26874Q100 | 2,991 | 85,790 | SH | | DEFINED | 1,2,4 |
| ENERGY CORP | COM | 29364G103 | 29 | 380 | SH | | DEFINED | 1,2,4 |
| EOG RESOURCES INC | COM | 26875P101 | 34 | 500 | SH | | DEFINED | 1,2,4 |
| EQUIFAX INC | COM | 294429105 | 7 | 260 | SH | | DEFINED | 1,2,4 |
| EQUITY RESIDENTIAL | INT | 29476L107 | 12 | 540 | SH | | DEFINED | 1,2,4 |
| ESTEE LAUDER COMPANIES-CL A | CL A | 518439104 | 8 | 230 | SH | | DEFINED | 1,2,4 |
| EVERCORE PARTNERS INC-CL A | CL A | 29977A105 | 58 | 2,977 | SH | | DEFINED | 1,2,4 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1,575 | 22,000 | SH | | DEFINED | 1,2,4 |
| EW SCRIPPS CO-CL A | CL A | 811054402 | 0 | 59 | SH | | DEFINED | 1,2,4 |
| EXELON CORP | COM | 30161N101 | 887 | 17,320 | SH | | DEFINED | 1,2,4 |
| EXPEDIA INC | COM | 30212P105 | 6 | 410 | SH | | DEFINED | 1,2,4 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 14 | 430 | SH | | DEFINED | 1,2,4 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 35 | 510 | SH | | DEFINED | 1,2,4 |
| EXXON MOBIL CORP | COM | 30231G102 | 1,864 | 26,670 | SH | | DEFINED | 1,2,4 |
| FAMILY DOLLAR STORES | COM | 307000109 | 8 | 280 | SH | | DEFINED | 1,2,4 |

| 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 |
| FANNIE MAE | COM | 313586109 | 1 | 2,110 | SH | | DEFINED | 1,2,4 |
| FBL FINANCIAL GROUP INC-CL ACL A | ACL A | 30239F106 | 197 | 23,900 | SH | | DEFINED | 1,2,4 |
| FEDERATED INVESTORS INC-CL BCL B | BCL B | 314211103 | 4 | 170 | SH | | DEFINED | 1,2,4 |
| FEDEX CORP | COM | 31428X106 | 34 | 620 | SH | | DEFINED | 1,2,4 |
| FIDELITY NATIONAL INFORMATI | COM | 31620M106 | 7 | 340 | SH | | DEFINED | 1,2,4 |
| FIFTH THIRD BANCORP | COM | 316773100 | 8 | 1,060 | SH | | DEFINED | 1,2,4 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 5 | 397 | SH | | DEFINED | 1,2,4 |
| FIRSTENERGY CORP | COM | 337932107 | 24 | 610 | SH | | DEFINED | 1,2,4 |
| FISERV INC | COM | 337738108 | 15 | 330 | SH | | DEFINED | 1,2,4 |
| FLUOR CORP | COM | 343412102 | 18 | 360 | SH | | DEFINED | 1,2,4 |
| FORD MOTOR CO | COM | 345370860 | 26 | 4,327 | SH | | DEFINED | 1,2,4 |
| FOREST LABORATORIES INC | COM | 345838106 | 16 | 620 | SH | | DEFINED | 1,2,4 |
| FORTUNE BRANDS INC | COM | 349631101 | 11 | 310 | SH | | DEFINED | 1,2,4 |
| FPL GROUP INC | COM | 302571104 | 46 | 810 | SH | | DEFINED | 1,2,4 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 23 | 320 | SH | | DEFINED | 1,2,4 |

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

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| Name of Issuer | Title of Class | CUSIP Number | Value (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| FREDDIE MAC | COM | 313400301 | 1 | 1,290 | SH | | DEFINED | 1,2,4 |
| FREPORT-MCMORAN COPPER | CL B | 35671D857 | 39 | 771 | SH | | DEFINED | 1,2,4 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 5 | 650 | SH | | DEFINED | 1,2,4 |
| GAMESTOP CORP-CLASS A | CL A | 36467W109 | 7 | 320 | SH | | DEFINED | 1,2,4 |
| GANNETT CO | COM | 364730101 | 2 | 460 | SH | | DEFINED | 1,2,4 |
| GAP INC/THE | COM | 364760108 | 15 | 900 | SH | | DEFINED | 1,2,4 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 44 | 800 | SH | | DEFINED | 1,2,4 |
| GENERAL ELECTRIC CO | COM | 369604103 | 269 | 22,910 | SH | | DEFINED | 1,2,4 |
| GENERAL MILLS INC | COM | 370334104 | 38 | 670 | SH | | DEFINED | 1,2,4 |
| GENUINE PARTS CO | COM | 372460105 | 11 | 330 | SH | | DEFINED | 1,2,4 |
| GENWORTH FINANCIAL INC-CL A | CL A | 37247D106 | 6 | 860 | SH | | DEFINED | 1,2,4 |
| GENZYME CORP | COM | 372917104 | 30 | 540 | SH | | DEFINED | 1,2,4 |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | 600 | 40,525 | SH | | DEFINED | 1,2,4 |
| GILEAD SCIENCES INC | COM | 375558103 | 1,094 | 23,350 | SH | | DEFINED | 1,2,4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 116 | 790 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|---------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| GOODRICH CORP | COM | 382388106 | 12 | 250 | SH | | DEFINED | 1,2,4 |
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 5 | 480 | SH | | DEFINED | 1,2,4 |
| GOOGLE INC-CL A | CL A | 38259P508 | 3,596 | 8,530 | SH | | DEFINED | 1,2,4 |
| GRAY TELEVISION INC | COM | 389375106 | 27 | 55,500 | SH | | DEFINED | 1,2,4 |
| GRIFFON CORPORATION | COM | 398433102 | 826 | 99,319 | SH | | DEFINED | 1,2,4 |
| H&R BLOCK INC | COM | 093671105 | 11 | 650 | SH | | DEFINED | 1,2,4 |
| HALLIBURTON COMPANY | COM | 406216101 | 657 | 31,760 | SH | | DEFINED | 1,2,4 |
| HARLEY-DAVIDSON INC | COM | 412822108 | 8 | 480 | SH | | DEFINED | 1,2,4 |
| HARMAN INTERNATIONAL | COM | 413086109 | 508 | 27,045 | SH | | DEFINED | 1,2,4 |
| HARTE-HANKS INC | COM | 416196103 | 957 | 103,475 | SH | | DEFINED | 1,2,4 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 7 | 630 | SH | | DEFINED | 1,2,4 |
| HASBRO INC | COM | 418056107 | 7 | 280 | SH | | DEFINED | 1,2,4 |
| HCP INC | COM | 40414L109 | 10 | 470 | SH | | DEFINED | 1,2,4 |
| HEARTLAND PAYMENT SYSTEMS INCOM | COM | 42235N108 | 280 | 29,275 | SH | | DEFINED | 1,2,4 |
| HERSHEY CO/THE | COM | 427866108 | 12 | 340 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| HESS CORP | COM | 42809H107 | 579 | 10,780 | SH | | DEFINED | 1,2,4 |
| HEWLETT-PACKARD CO. | COM | 428236103 | 8,693 | 224,920 | SH | | DEFINED | 1,2,4 |
| HILAND HOLDINGS GP LP | INT | 43129M107 | 370 | 160,656 | SH | | DEFINED | 1,2,4,5 |
| HJ HEINZ CO | COM | 423074103 | 22 | 630 | SH | | DEFINED | 1,2,4 |
| HOME DEPOT INC | COM | 437076102 | 1,111 | 47,010 | SH | | DEFINED | 1,2,4 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 47 | 1,490 | SH | | DEFINED | 1,2,4 |
| HORIZON LINES INC-CL | COM | 44044K101 | 115 | 28,450 | SH | | DEFINED | 1,2,4 |

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|---------------------------|-----|-----------|----|-------|----|---------|-------|
| HORMEL FOODS CORP | COM | 440452100 | 69 | 2,000 | SH | DEFINED | 1,2 |
| HOSPIRA INC | COM | 441060100 | 12 | 320 | SH | DEFINED | 1,2,4 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 9 | 1,040 | SH | DEFINED | 1,2,4 |
| HSN INC | COM | 404303109 | 1 | 72 | SH | DEFINED | 1,2,4 |
| HUDSON CITY BANCORP INC | COM | 443683107 | 14 | 1,030 | SH | DEFINED | 1,2,4 |
| HUMANA INC | COM | 444859102 | 11 | 340 | SH | DEFINED | 1,2,4 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 3 | 730 | SH | DEFINED | 1,2,4 |
| IAC/INTERACTIVECORP | COM | 44919P508 | 3 | 180 | SH | DEFINED | 1,2,4 |

| 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 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 30 | 800 | SH | | DEFINED | 1,2,4 |
| IMS HEALTH INC | COM | 449934108 | 1,054 | 82,960 | SH | | DEFINED | 1,2,4 |
| INERGY LP | LTD PART | 456615103 | 892 | 35,000 | SH | | DEFINED | 1,2,4,5 |
| INGERSOLL RAND CO | CL A | G4776G101 | 3,171 | 151,699 | SH | | DEFINED | 1,2,4 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 204 | 21,100 | SH | | DEFINED | 1,2,4 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 5 | 159 | SH | | DEFINED | 1,2,4 |
| INTEL CORP | COM | 458140100 | 191 | 11,540 | SH | | DEFINED | 1,2,4 |
| INTERCONTINENTALEXCHANGE INC | COM | 45865V100 | 16 | 140 | SH | | DEFINED | 1,2,4 |
| INTERNATIONAL BUSINESS MACHICOM | COM | 459200101 | 13,065 | 125,120 | SH | | DEFINED | 1,2,4 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 13 | 850 | SH | | DEFINED | 1,2,4 |
| INTERPUBLIC GROUP OF COS INCCOM | COM | 460690100 | 5 | 934 | SH | | DEFINED | 1,2,4 |
| INTERVAL LEISURE GROUP | COM | 46113M108 | 1 | 72 | SH | | DEFINED | 1,2,4 |
| INTL BUSINESS MACHINES CORP | COM | 459200101 | 288 | 2,760 | SH | | DEFINED | 1,2,4 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 5 | 160 | SH | | DEFINED | 1,2,4 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 10 | 620 | SH | | DEFINED | 1,2,4 |

| 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 |
| INTUIT INC | COM | 461202103 | 18 | 650 | SH | | DEFINED | 1,2,4 |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 13 | 80 | SH | | DEFINED | 1,2,4 |
| IPC HOLDINGS LTD | ORD | G4933P101 | 770 | 28,175 | SH | | DEFINED | 1,2,4 |
| ITT CORP | COM | 450911102 | 16 | 360 | SH | | DEFINED | 1,2,4 |
| J.C. PENNY CO INC (HLDG CO) | COM | 708160106 | 1,936 | 67,440 | SH | | DEFINED | 1,2,4 |
| JABIL CIRCUIT INC | COM | 466313103 | 3 | 410 | SH | | DEFINED | 1,2,4 |
| JACOBS ENGINEERING GROUP INCCOM | COM | 469814107 | 11 | 250 | SH | | DEFINED | 1,2,4 |
| JANUS CAPITAL GROUP INC | COM | 47102X105 | 3 | 290 | SH | | DEFINED | 1,2,4 |
| JDS UNIPHASE CORP | COM | 46612J507 | 3 | 441 | SH | | DEFINED | 1,2,4 |
| JOHNSON & JOHNSON | COM | 478160104 | 8,068 | 142,035 | SH | | DEFINED | 1,2,4 |
| JOHNSON CONTROLS INC | COM | 478366107 | 26 | 1,180 | SH | | DEFINED | 1,2,4 |
| JONES APPAREL GROUP INC | COM | 480074103 | 572 | 53,345 | SH | | DEFINED | 1,2,4 |
| JPMORGAN CHASE & CO | COM | 46625H100 | 233 | 6,820 | SH | | DEFINED | 1,2,4 |
| JPMORGAN CHASE & COMPANY | COM | 46625H100 | 1,613 | 47,300 | SH | | DEFINED | 1,2,4 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 25 | 1,040 | SH | | DEFINED | 1,2,4 |

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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 |
| KB HOME | COM | 48666K109 | 2 | 150 | SH | | DEFINED | 1,2,4 |
| KELLOGG CO | COM | 487836108 | 24 | 520 | SH | | DEFINED | 1,2,4 |
| KELLY SERVICES INC -CL A | CL A | 488152208 | 575 | 52,471 | SH | | DEFINED | 1,2,4 |
| KEYCORP | COM | 493267108 | 4 | 790 | SH | | DEFINED | 1,2,4 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 44 | 840 | SH | | DEFINED | 1,2,4 |
| KIMCO REALTY CORP | COM | 49446R109 | 5 | 500 | SH | | DEFINED | 1,2,4 |
| KINDER MORGAN ENERGY PRTNRS LTD PART | | 494550106 | 2,045 | 40,000 | SH | | DEFINED | 1,2,4,5 |
| KINDER MORGAN MANAGEMENT LLC SHS | | 49455U100 | 13,449 | 297,734 | SH | | DEFINED | 1,2,4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 5 | 490 | SH | | DEFINED | 1,2,4 |
| KLA-TENCOR CORPORATION | COM | 482480100 | 9 | 340 | SH | | DEFINED | 1,2,4 |
| KOHL'S CORP | COM | 500255104 | 27 | 630 | SH | | DEFINED | 1,2,4 |
| KRAFT FOODS INC-CLASS A | CL A | 50075N104 | 834 | 32,931 | SH | | DEFINED | 1,2,4 |
| KROGER CO | COM | 501044101 | 30 | 1,340 | SH | | DEFINED | 1,2,4 |
| L-3 COMMUNICATIONS HOLDINGS | COM | 502424104 | 1,783 | 25,700 | SH | | DEFINED | 1,2,4 |
| LABORATORY CRP OF AMER HLDGSCOM | | 50540R409 | 15 | 220 | SH | | DEFINED | 1,2,4 |

| 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 |
| LAM RESEARCH CORP | COM | 512807108 | 496 | 19,075 | SH | | DEFINED | 1,2,4 |
| LEGG MASON INC | COM | 524901105 | 7 | 270 | SH | | DEFINED | 1,2,4 |
| LEGGETT & PLATT INC | COM | 524660107 | 5 | 330 | SH | | DEFINED | 1,2,4 |
| LENDER PROCESSING SERVICES | COM | 52602E102 | 5 | 170 | SH | | DEFINED | 1,2,4 |
| LENNAR CORP-CL A | CL A | 526057104 | 3 | 270 | SH | | DEFINED | 1,2,4 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 7 | 340 | SH | | DEFINED | 1,2,4 |
| LEXMARK INTERNATIONAL INC-A | CL A | 529771107 | 3 | 190 | SH | | DEFINED | 1,2,4 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 6 | 146 | SH | | DEFINED | 1,2,4 |
| LIMITED BRANDS INC | COM | 532716107 | 7 | 620 | SH | | DEFINED | 1,2,4 |
| LINCOLN NATIONAL CORP INDIANCOM | | 534187109 | 3,365 | 195,529 | SH | | DEFINED | 1,2,4 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 10 | 440 | SH | | DEFINED | 1,2,4 |
| LIZ CLAIBORNE INC | COM | 539320101 | 1 | 190 | SH | | DEFINED | 1,2,4 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 56 | 690 | SH | | DEFINED | 1,2,4 |
| LOWES COS INC | COM | 548661107 | 56 | 2,910 | SH | | DEFINED | 1,2,4 |
| LSI CORP | COM | 502161102 | 6 | 1,310 | SH | | DEFINED | 1,2,4 |

| 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 |
| M & T BANK CORP | COM | 55261F104 | 8 | 160 | SH | | DEFINED | 1,2,4 |

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|--------------------------------------|-----------|-----------|---------|---------|---------|---------|---------|
| MACYS INC | COM | 55616P104 | 10 | 858 | SH | DEFINED | 1,2,4 |
| MAGELLAN MIDSTREAM HOLDINGS | COM | 55907R108 | 4,734 | 225,000 | SH | DEFINED | 1,2,4,5 |
| MAGELLAN MIDSTREAM PARTNERS UNIT LP | 559080106 | 1,738 | 50,000 | SH | DEFINED | 1,2,4,5 | |
| MAGNA INTERNATIONAL INC-CL ACL A | 559222401 | 1,681 | 39,800 | SH | DEFINED | 1,2,4 | |
| MANITOWOC COMPANY INC | COM | 563571108 | 1 | 260 | SH | DEFINED | 1,2,4 |
| MARATHON OIL CORP | COM | 565849106 | 43 | 1,416 | SH | DEFINED | 1,2,4 |
| MARKWEST ENERGY PARTNERS LP LTD PART | 570759100 | 3,640 | 200,000 | SH | DEFINED | 1,2,4,5 | |
| MARRIOTT INTERNATIONAL- CL ACL A | 571903202 | 722 | 32,717 | SH | DEFINED | 1,2,4 | |
| MARSH & MCLENNAN COS | COM | 571748102 | 21 | 1,040 | SH | DEFINED | 1,2,4 |
| MARSHALL & ILSLEY CORP | COM | 571837103 | 2 | 520 | SH | DEFINED | 1,2,4 |
| MASCO CORP | COM | 574599106 | 7 | 720 | SH | DEFINED | 1,2,4 |
| MASTERCARD INC-CLASS A | CL A | 57636Q104 | 1,673 | 10,000 | SH | DEFINED | 1,2 |
| MATTEL INC | COM | 577081102 | 1,043 | 64,970 | SH | DEFINED | 1,2,4 |
| MBIA INC | COM | 55262C100 | 2 | 410 | SH | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|----------------------------------|----------------|--------------|----------------|----------------------------|---------|-----------|-----------------------|------------|
| MCCORMICK & CO-NON VTG SHRS | COM | 579780206 | 8 | 260 | SH | | DEFINED | 1,2,4 |
| MCDONALDS CORP | COM | 580135101 | 132 | 2,300 | SH | | DEFINED | 1,2,4 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 19 | 640 | SH | | DEFINED | 1,2,4 |
| MCKESSON CORP | COM | 58155Q103 | 26 | 580 | SH | | DEFINED | 1,2,4 |
| MEADWESTVACO CORP | COM | 583334107 | 6 | 350 | SH | | DEFINED | 1,2,4 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 48 | 1,042 | SH | | DEFINED | 1,2,4 |
| MEDIACOM COMMUNICATIONS CORPCL A | 58446K105 | 1,278 | 250,000 | SH | DEFINED | 1,2,4 | | |
| MEDTRONIC INC | COM | 585055106 | 148 | 4,240 | SH | | DEFINED | 1,2,4 |
| MEMC ELECTRONIC MATERIALS | COM | 552715104 | 8 | 460 | SH | | DEFINED | 1,2,4 |
| MERCK & CO. INC. | COM | 589331107 | 121 | 4,320 | SH | | DEFINED | 1,2,4 |
| MEREDITH CORP | COM | 589433101 | 2 | 80 | SH | | DEFINED | 1,2,4 |
| METLIFE INC | COM | 59156R108 | 43 | 1,420 | SH | | DEFINED | 1,2,4 |
| MGIC INVESTMENT CORP | COM | 552848103 | 1 | 240 | SH | | DEFINED | 1,2,4 |
| MI DEVELOPMENTS INC-CLASS A | CL A | 55304X104 | 351 | 46,300 | SH | | DEFINED | 1,2,4 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 9 | 380 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|----------------------------------|----------------|--------------|----------------|----------------------------|---------|-----------|-----------------------|------------|
| MICRON TECHNOLOGY INC | COM | 595112103 | 8 | 1,510 | SH | | DEFINED | 1,2,4 |
| MICROSOFT CORP | COM | 594918104 | 3,893 | 163,790 | SH | | DEFINED | 1,2,4 |
| MILLIPORE CORP | COM | 601073109 | 8 | 110 | SH | | DEFINED | 1,2,4 |
| MOLEX INC | COM | 608554101 | 4 | 280 | SH | | DEFINED | 1,2,4 |
| MOLSON COORS BREWING CO -B | CL B | 60871R209 | 710 | 16,780 | SH | | DEFINED | 1,2,4 |
| MONSANTO CO | COM | 61166W101 | 81 | 1,092 | SH | | DEFINED | 1,2,4 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 3 | 250 | SH | | DEFINED | 1,2,4 |
| MOODYS CORP | COM | 615369105 | 11 | 410 | SH | | DEFINED | 1,2,4 |
| MORGAN ST DEAN WITTER DISCOVCOM | 617446448 | 1,163 | 40,800 | SH | DEFINED | 1,2,4 | | |
| MORGAN STANLEY QUAL MUNI SECSECS | 61745P585 | 326 | 28,600 | SH | DEFINED | 1,2,4 | | |
| MOTOROLA INC | COM | 620076109 | 1,913 | 288,490 | SH | | DEFINED | 1,2,4 |

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| | | | | | | | |
|-----------------------|-----|-----------|-----|--------|----|---------|-------|
| MURPHY OIL CORP | COM | 626717102 | 21 | 380 | SH | DEFINED | 1,2,4 |
| MYLAN INC | COM | 628530107 | 8 | 600 | SH | DEFINED | 1,2,4 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 9 | 560 | SH | DEFINED | 1,2,4 |
| NARA BANCORP INC | COM | 63080P105 | 404 | 78,000 | SH | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|-----------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 27 | 830 | SH | DEFINED | 1,2,4 | |
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 6 | 450 | SH | DEFINED | 1,2,4 | |
| NETAPP INC | COM | 64110D104 | 13 | 680 | SH | DEFINED | 1,2,4 | |
| NEW YORK TIMES CO -CL A | CL A | 650111107 | 1 | 200 | SH | DEFINED | 1,2,4 | |
| NEWELL RUBBERMAID INC | COM | 651229106 | 6 | 550 | SH | DEFINED | 1,2,4 | |
| NEWMONT MINING CORP | COM | 651639106 | 37 | 910 | SH | DEFINED | 1,2,4 | |
| NEWS CORP-CL A | CL A | 65248E104 | 42 | 4,580 | SH | DEFINED | 1,2,4 | |
| NICOR INC | COM | 654086107 | 3 | 90 | SH | DEFINED | 1,2,4 | |
| NIKE INC -CL B | CL B | 654106103 | 40 | 770 | SH | DEFINED | 1,2,4 | |
| NISOURCE INC | COM | 65473P105 | 6 | 540 | SH | DEFINED | 1,2,4 | |
| NOBLE CORP | NAMEN | -AH5833N103 | 16 | 540 | SH | DEFINED | 1,2,4 | |
| NOBLE ENERGY INC | COM | 655044105 | 21 | 350 | SH | DEFINED | 1,2,4 | |
| NORDSTROM INC | COM | 655664100 | 460 | 23,110 | SH | DEFINED | 1,2,4 | |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 28 | 750 | SH | DEFINED | 1,2,4 | |
| NORTHERN TRUST CORP | COM | 665859104 | 21 | 390 | SH | DEFINED | 1,2,4 | |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|---------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 1,851 | 40,528 | SH | DEFINED | 1,2,4 | |
| NOVELL INC | COM | 670006105 | 3 | 700 | SH | DEFINED | 1,2,4 | |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 3 | 200 | SH | DEFINED | 1,2,4 | |
| NUCOR CORP | COM | 670346105 | 28 | 630 | SH | DEFINED | 1,2,4 | |
| NVIDIA CORP | COM | 67066G104 | 13 | 1,110 | SH | DEFINED | 1,2,4 | |
| NYSE EURONEXT | COM | 629491101 | 14 | 530 | SH | DEFINED | 1,2,4 | |
| OCCIDENTAL PETROLEUM CORP | COM | 674599105 | 6,031 | 91,640 | SH | DEFINED | 1,2,4 | |
| OFFICE DEPOT INC | COM | 676220106 | 2 | 540 | SH | DEFINED | 1,2,4 | |
| OFFICEMAX INC | COM | 67622P101 | 1 | 150 | SH | DEFINED | 1,2,4 | |
| OMNICOM GROUP | COM | 681919106 | 1,366 | 43,240 | SH | DEFINED | 1,2,4 | |
| ORACLE CORP | COM | 68389X105 | 5,524 | 257,880 | SH | DEFINED | 1,2,4 | |
| P G & E CORP | COM | 69331C108 | 27 | 710 | SH | DEFINED | 1,2,4 | |
| PACCAR INC | COM | 693718108 | 24 | 730 | SH | DEFINED | 1,2,4 | |
| PACTIV CORPORATION | COM | 695257105 | 6 | 260 | SH | DEFINED | 1,2,4 | |
| PALL CORP | COM | 696429307 | 7 | 250 | SH | DEFINED | 1,2,4 | |

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

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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 |
| PARKER HANNIFIN CORP | COM | 701094104 | 14 | 335 | SH | | DEFINED | 1,2,4 |
| PATTERSON COS INC | COM | 703395103 | 6 | 260 | SH | | DEFINED | 1,2,4 |
| PAYCHEX INC | COM | 704326107 | 16 | 650 | SH | | DEFINED | 1,2,4 |
| PEABODY ENERGY CORP | COM | 704549104 | 16 | 540 | SH | | DEFINED | 1,2,4 |
| PEDIATRIX MEDICAL GROUP INC | COM | 58502B106 | 328 | 7,775 | SH | | DEFINED | 1,2,4 |
| PEPCO HOLDINGS INC | COM | 713291102 | 5 | 400 | SH | | DEFINED | 1,2,4 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 9 | 270 | SH | | DEFINED | 1,2,4 |
| PEPSICO INCORPORATED | COM | 713448108 | 1,434 | 26,100 | SH | | DEFINED | 1,2,4 |
| PERKINELMER INC | COM | 714046109 | 4 | 230 | SH | | DEFINED | 1,2,4 |
| PETROLEO BRASILEIRO S.A.-ADRADR | COM | 71654V101 | 2,168 | 65,000 | SH | | DEFINED | 1,2,4 |
| PFIZER INC | COM | 717081103 | 202 | 13,470 | SH | | DEFINED | 1,2,4 |
| PHARMACEUTICAL HOLDRS TRUST | DEPOSITR | 71712A206 | 749 | 12,500 | SH | | DEFINED | 1,2 |
| PHH CORP | COM | 693320202 | 1,037 | 57,050 | SH | | DEFINED | 1,2,4 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 838 | 19,200 | SH | | DEFINED | 1,2,4 |
| PIKE ELECTRIC CORP | COM | 721283109 | 565 | 46,925 | SH | | DEFINED | 1,2,4 |

| 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 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 6 | 200 | SH | | DEFINED | 1,2,4 |
| PITNEY-BOWES INC | COM | 724479100 | 1,121 | 51,130 | SH | | DEFINED | 1,2,4 |
| PLAIMS ALL AMER PIPELINE LP | UNIT LP | 726503105 | 6,114 | 143,700 | SH | | DEFINED | 1,2,4,5 |
| PLANTRONICS INC | COM | 727493108 | 737 | 39,000 | SH | | DEFINED | 1,2,4 |
| PLUM CREEK TIMBER CO | COM | 729251108 | 10 | 340 | SH | | DEFINED | 1,2,4 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 904 | 23,283 | SH | | DEFINED | 1,2,4 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 6 | 120 | SH | | DEFINED | 1,2,4 |
| POPULAR INC | COM | 733174106 | 520 | 236,250 | SH | | DEFINED | 1,2,4 |
| PPG INDUSTRIES INC | COM | 693506107 | 14 | 330 | SH | | DEFINED | 1,2,4 |
| PPL CORPORATION | COM | 69351T106 | 25 | 750 | SH | | DEFINED | 1,2,4 |
| PRAXAIR INC | COM | 74005P104 | 1,466 | 20,630 | SH | | DEFINED | 1,2,4 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 20 | 280 | SH | | DEFINED | 1,2,4 |
| PRIDE INTERNATIONAL INC | COM | 74153Q102 | 2,255 | 90,000 | SH | | DEFINED | 1,2,4 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 10 | 520 | SH | | DEFINED | 1,2,4 |
| PROCTER & GAMBLE CO | COM | 742718109 | 1,029 | 20,140 | 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 |
| PROGRESS ENERGY INC | COM | 743263105 | 20 | 520 | SH | | DEFINED | 1,2,4 |
| PROGRESSIVE CORP | COM | 743315103 | 20 | 1,350 | SH | | DEFINED | 1,2,4 |
| PROLOGIS | INT | 743410102 | 4 | 520 | SH | | DEFINED | 1,2,4 |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 33 | 890 | SH | | DEFINED | 1,2,4 |
| PUBLIC SERVICE CO OF N MEX | COM | 69349H107 | 658 | 61,475 | SH | | DEFINED | 1,2,4 |

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| | | | | | | |
|---------------------------------|-----------|-----|---------|----|---------|-------|
| PUBLIC SERVICE ENTERPRISE GPCOM | 744573106 | 33 | 1,020 | SH | DEFINED | 1,2,4 |
| PUBLIC STORAGE COM | 74460D109 | 16 | 250 | SH | DEFINED | 1,2,4 |
| PULTE HOMES INC COM | 745867101 | 4 | 420 | SH | DEFINED | 1,2,4 |
| QLOGIC CORP COM | 747277101 | 3 | 260 | SH | DEFINED | 1,2,4 |
| QUALCOMM INC COM | 747525103 | 824 | 18,220 | SH | DEFINED | 1,2,4 |
| QUEST DIAGNOSTICS COM | 74834L100 | 18 | 320 | SH | DEFINED | 1,2,4 |
| QUESTAR CORP COM | 748356102 | 11 | 350 | SH | DEFINED | 1,2,4 |
| QWEST COMMUNICATIONS INTL COM | 749121109 | 522 | 125,810 | SH | DEFINED | 1,2,4 |
| RADIOSHACK CORP COM | 750438103 | 4 | 260 | SH | DEFINED | 1,2,4 |
| RANGE RESOURCES CORP COM | 75281A109 | 12 | 300 | SH | DEFINED | 1,2,4 |

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: C 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 - S |
|----------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|-------|
| RAYTHEON COMPANY | COM | 755111507 | 38 | 850 | SH | | DEFINED | 1,2,4 | |
| REGENCY ENERGY PARTNERS LP | COM | 75885Y107 | 5,762 | 395,715 | SH | | DEFINED | 1,2,4,5 | |
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 6 | 1,380 | SH | | DEFINED | 1,2,4 | |
| REGIS CORP | COM | 758932107 | 580 | 33,325 | SH | | DEFINED | 1,2,4 | |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 1,461 | 31,400 | SH | | DEFINED | 1,2,4 | |
| RENT-A-CENTER INC | COM | 76009N100 | 523 | 29,350 | SH | | DEFINED | 1,2,4 | |
| REPUBLIC SERVICES INC | COM | 760759100 | 7 | 301 | SH | | DEFINED | 1,2,4 | |
| REYNOLDS AMERICAN INC | COM | 761713106 | 13 | 340 | SH | | DEFINED | 1,2,4 | |
| ROBERT HALF INTL INC | COM | 770323103 | 8 | 320 | SH | | DEFINED | 1,2,4 | |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 10 | 300 | SH | | DEFINED | 1,2,4 | |
| ROCKWELL COLLINS INC. | COM | 774341101 | 14 | 330 | SH | | DEFINED | 1,2,4 | |
| ROWAN COMPANIES INC | COM | 779382100 | 4 | 220 | SH | | DEFINED | 1,2,4 | |
| RR DONNELLEY & SONS CO | COM | 257867101 | 5 | 430 | SH | | DEFINED | 1,2,4 | |
| RYDER SYSTEM INC | COM | 783549108 | 3 | 120 | SH | | DEFINED | 1,2,4 | |
| SAFEWAY INC | COM | 786514208 | 18 | 880 | SH | | DEFINED | 1,2,4 | |

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: C 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 - S |
|-----------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|-------|
| SANDISK CORP | COM | 80004C101 | 510 | 34,685 | SH | | DEFINED | 1,2,4 | |
| SARA LEE CORP | COM | 803111103 | 14 | 1,410 | SH | | DEFINED | 1,2,4 | |
| SCHERING-PLOUGH CORP | COM | 806605101 | 81 | 3,230 | SH | | DEFINED | 1,2,4 | |
| SCHLUMBERGER LIMITED | COM | 806857108 | 746 | 13,790 | SH | | DEFINED | 1,2 | |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 33 | 1,870 | SH | | DEFINED | 1,2,4 | |
| SCHWEITZER-MAUDUIT INTL INC | COM | 808541106 | 931 | 34,225 | SH | | DEFINED | 1,2,4 | |
| SCRIPPS NETWORKS INTER-CL A | COM | 811065101 | 5 | 180 | SH | | DEFINED | 1,2,4 | |
| SEALED AIR CORP | COM | 81211K100 | 6 | 320 | SH | | DEFINED | 1,2,4 | |
| SEALY CORP | COM | 812139301 | 537 | 273,900 | SH | | DEFINED | 1,2,4 | |
| SEARS HOLDINGS CORP | COM | 812350106 | 1,171 | 17,610 | SH | | DEFINED | 1,2,4 | |
| SEMPRA ENERGY | COM | 816851109 | 1,491 | 30,045 | SH | | DEFINED | 1,2,4 | |
| SHERWIN-WILLIAMS CO/THE | COM | 824348106 | 11 | 200 | SH | | DEFINED | 1,2,4 | |
| SIGMA-ALDRICH | COM | 826552101 | 13 | 260 | SH | | DEFINED | 1,2,4 | |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 24 | 464 | SH | | DEFINED | 1,2,4 | |
| SKECHERS USA INC-CL A | CL A | 830566105 | 864 | 88,450 | SH | | DEFINED | 1,2,4 | |

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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 |
| SLM CORP | COM | 78442P106 | 10 | 930 | SH | | DEFINED | 1,2,4 |
| SMITH INTERNATIONAL INC | COM | 832110100 | 10 | 400 | SH | | DEFINED | 1,2,4 |
| SNAP-ON INC | COM | 833034101 | 3 | 120 | SH | | DEFINED | 1,2,4 |
| SOUTHERN CO | COM | 842587107 | 47 | 1,520 | SH | | DEFINED | 1,2,4 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 10 | 1,460 | SH | | DEFINED | 1,2,4 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 26 | 680 | SH | | DEFINED | 1,2,4 |
| SPDR GOLD TRUST | SHS | 78463V107 | 27,354 | 300,000 | SH | | DEFINED | 1,2,4 |
| SPECTRA ENERGY CORP | COM | 847560109 | 21 | 1,259 | SH | | DEFINED | 1,2,4 |
| SPECTRA ENERGY PARTNERS LP | COM | 84756N109 | 3,083 | 143,400 | SH | | DEFINED | 1,2,4 |
| SPHERION CORPORATION | COM | 848420105 | 146 | 35,450 | SH | | DEFINED | 1,2,4 |
| SPRINT NEXTEL CORP | COM | 852061100 | 27 | 5,678 | SH | | DEFINED | 1,2,4 |
| ST JUDE MEDICAL INC | COM | 790849103 | 850 | 20,690 | SH | | DEFINED | 1,2,4 |
| STANLEY WORKS/THE | COM | 854616109 | 5 | 160 | SH | | DEFINED | 1,2,4 |
| STAPLES INC | COM | 855030102 | 958 | 47,490 | SH | | DEFINED | 1,2,4 |
| STARBUCKS CORP | COM | 855244109 | 48 | 3,450 | SH | | DEFINED | 1,2,4 |

| 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 |
| STARWOOD HOTELS & RESORTS | COM | 85590A401 | 8 | 380 | SH | | DEFINED | 1,2,4 |
| STATE STREET CORP | COM | 857477103 | 545 | 11,550 | SH | | DEFINED | 1,2,4 |
| STRYKER CORP | COM | 863667101 | 19 | 480 | SH | | DEFINED | 1,2,4 |
| SUN MICROSYSTEMS INC | COM | 866810203 | 15 | 1,577 | SH | | DEFINED | 1,2,4 |
| SUNOCO INC | COM | 86764P109 | 6 | 240 | SH | | DEFINED | 1,2,4 |
| SUNTRUST BANKS INC | COM | 867914103 | 12 | 700 | SH | | DEFINED | 1,2,4 |
| SUPERVALU INC | COM | 868536103 | 5 | 421 | SH | | DEFINED | 1,2,4 |
| SYMANTEC CORP | COM | 871503108 | 26 | 1,684 | SH | | DEFINED | 1,2,4 |
| SYSCO CORP | COM | 871829107 | 27 | 1,200 | SH | | DEFINED | 1,2,4 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 22 | 530 | SH | | DEFINED | 1,2,4 |
| TALISMAN ENERGY INC | COM | 87425E103 | 2,358 | 165,000 | SH | | DEFINED | 1,2,4 |
| TARGET CORP | COM | 87612E106 | 64 | 1,630 | SH | | DEFINED | 1,2,4 |
| TC PIPELINES LP | COM | 87233Q108 | 4,881 | 140,300 | SH | | DEFINED | 1,2,4,5 |
| TECH DATA CORP | COM | 878237106 | 1,015 | 31,037 | SH | | DEFINED | 1,2,4 |
| TECO ENERGY INC | COM | 872375100 | 5 | 420 | SH | | DEFINED | 1,2,4 |

| 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 | Shares or Principal | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |

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| Issuer | Class | Number | (x\$1000) | Amount | PRN | Call | Discretion | Mgrs |
|---------------------------------|-------|-----------|-----------|--------|-----|------|------------|-------|
| TELLABS INC | COM | 879664100 | 5 | 820 | SH | | DEFINED | 1,2,4 |
| TENET HEALTHCARE CORP | CL A | 88033G100 | 3 | 940 | SH | | DEFINED | 1,2,4 |
| TERADATA CORP | COM | 88076W103 | 8 | 360 | SH | | DEFINED | 1,2,4 |
| TERADYNE INC | COM | 880770102 | 2 | 340 | SH | | DEFINED | 1,2,4 |
| TEREX CORP | COM | 880779103 | 3 | 210 | SH | | DEFINED | 1,2,4 |
| TESORO CORP | COM | 881609101 | 3 | 270 | SH | | DEFINED | 1,2,4 |
| TEVA PHARMACEUTICAL-SP ADR | ADR | 881624209 | 7 | 137 | SH | | DEFINED | 1,2,4 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 56 | 2,640 | SH | | DEFINED | 1,2,4 |
| TEXTRON INC | COM | 883203101 | 5 | 500 | SH | | DEFINED | 1,2,4 |
| THERMO FISHER SCIENTIFIC INCCOM | COM | 883556102 | 1,955 | 47,950 | SH | | DEFINED | 1,2,4 |
| TICKETMASTER ENTERTAINMENT | COM | 88633P302 | 0 | 72 | SH | | DEFINED | 1,2,4 |
| TIFFANY & CO | COM | 886547108 | 6 | 250 | SH | | DEFINED | 1,2,4 |
| TIME WARNER CABLE | CL A | 88732J207 | 19 | 595 | SH | | DEFINED | 1,2,4 |
| TIME WARNER INC | COM | 887317303 | 60 | 2,373 | SH | | DEFINED | 1,2,4 |
| TITANIUM METALS CORP | COM | 888339207 | 2 | 190 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|-----------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| TJX COMPANIES INC | COM | 872540109 | 27 | 870 | SH | | DEFINED | 1,2,4 |
| TORCHMARK CORP | COM | 891027104 | 980 | 26,455 | SH | | DEFINED | 1,2,4 |
| TOTAL SYSTEM SERVICES INC | COM | 891906109 | 5 | 390 | SH | | DEFINED | 1,2,4 |
| TRANSOCEAN LTD | REG SHS | H8817H100 | 47 | 634 | SH | | DEFINED | 1,2,4 |
| TRAVELERS COS INC/THE | COM | 89417E109 | 51 | 1,237 | SH | | DEFINED | 1,2,4 |
| TREE.COM INC | COM | 894675107 | 0 | 11 | SH | | DEFINED | 1,2,4 |
| TREX COMPANY INC | COM | 89531P105 | 741 | 55,425 | SH | | DEFINED | 1,2,4 |
| TYCO INTERNATIONAL LTD | SHS | H89128104 | 25 | 972 | SH | | DEFINED | 1,2,4 |
| TYSON FOODS INC-CL A | CL A | 902494103 | 7 | 540 | SH | | DEFINED | 1,2,4 |
| UNILEVER NV | SHS | 904784709 | 1,852 | 76,610 | SH | | DEFINED | 1,2,4 |
| UNION PACIFIC CORP | COM | 907818108 | 54 | 1,040 | SH | | DEFINED | 1,2,4 |
| UNISYS CORP | COM | 909214108 | 1 | 700 | SH | | DEFINED | 1,2,4 |
| UNITED NATIONAL GROUP LTD-A | COM | 90933T109 | 603 | 125,866 | SH | | DEFINED | 1,2,4 |
| UNITED PARCEL SERVICE-CL B | CL B | 911312106 | 103 | 2,060 | SH | | DEFINED | 1,2,4 |
| UNITED STATES STEEL CORP | COM | 912909108 | 9 | 240 | SH | | DEFINED | 1,2,4 |

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

| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
|----------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| UNITED STATIONERS INC | COM | 913004107 | 489 | 14,025 | SH | | DEFINED | 1,2,4 |
| UNITED TECHNOLOGIES CORP. | COM | 913017109 | 933 | 17,960 | SH | | DEFINED | 1,2,4 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 62 | 2,490 | SH | | DEFINED | 1,2,4 |
| UNIVERSAL CORP-VA | COM | 913456109 | 403 | 12,175 | SH | | DEFINED | 1,2,4 |
| UNUM GROUP | COM | 91529Y106 | 717 | 45,190 | SH | | DEFINED | 1,2,4 |
| US BANCORP | COM | 902973304 | 62 | 3,450 | SH | | DEFINED | 1,2,4 |
| USX - MARATHON GROUP INC | COM | 565849106 | 362 | 12,000 | SH | | DEFINED | 1,2 |
| VALERO ENERGY CORP | COM | 91913Y100 | 470 | 27,820 | SH | | DEFINED | 1,2,4 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 9 | 250 | SH | | DEFINED | 1,2,4 |

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| | | | | | | | |
|----------------------------|------|-----------|-----|--------|----|---------|-------|
| VERISIGN INC | COM | 92343E102 | 7 | 390 | SH | DEFINED | 1,2,4 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 176 | 5,720 | SH | DEFINED | 1,2,4 |
| VF CORP | COM | 918204108 | 10 | 180 | SH | DEFINED | 1,2,4 |
| VIACOM INC-CLASS B | CL B | 92553P201 | 29 | 1,280 | SH | DEFINED | 1,2,4 |
| VIAD CORP | COM | 92552R406 | 165 | 9,569 | SH | DEFINED | 1,2,4 |
| VISA INC-CLASS A SHARES | CL A | 92826C839 | 934 | 15,000 | 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 |
| VORNADO REALTY TRUST | INT | 929042109 | 12 | 277 | SH | DEFINED | 1,2,4 |
| VULCAN MATERIALS CO | COM | 929160109 | 9 | 220 | SH | DEFINED | 1,2,4 |
| WALGREEN CO | COM | 931422109 | 1,663 | 56,570 | SH | DEFINED | 1,2,4 |
| WAL-MART STORES INC | COM | 931142103 | 228 | 4,710 | SH | DEFINED | 1,2,4 |
| WALT DISNEY CO/THE | COM | 254687106 | 87 | 3,750 | SH | DEFINED | 1,2,4 |
| WASHINGTON POST -CL B | CL B | 939640108 | 7 | 20 | SH | DEFINED | 1,2,4 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 28 | 990 | SH | DEFINED | 1,2,4 |
| WATERS CORP | COM | 941848103 | 10 | 200 | SH | DEFINED | 1,2,4 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 7 | 210 | SH | DEFINED | 1,2,4 |
| WEATHERFORD INTL LTD | REG | H27013103 | 457 | 23,350 | SH | DEFINED | 1,2,4 |
| WEBSTER FINANCIAL CORP | COM | 947890109 | 459 | 57,000 | SH | DEFINED | 1,2,4 |
| WELLPOINT INC | COM | 94973V107 | 1,139 | 22,380 | SH | DEFINED | 1,2,4 |
| WELLS FARGO & CO | COM | 949746101 | 180 | 7,414 | SH | DEFINED | 1,2,4 |
| WENDYS/ARBYS GROUP INC-A | COM | 950587105 | 2 | 558 | SH | DEFINED | 1,2,4 |
| WESTERN UNION CO | COM | 959802109 | 24 | 1,489 | SH | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: |
|---------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs |
| WEYERHAEUSER CO | COM | 962166104 | 13 | 420 | SH | DEFINED | 1,2,4 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 917 | 21,550 | SH | DEFINED | 1,2,4 |
| WHOLE FOODS MARKET INC | COM | 966837106 | 5 | 280 | SH | DEFINED | 1,2,4 |
| WILLIAMS COS INC | COM | 969457100 | 2,305 | 147,640 | SH | DEFINED | 1,2,4 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 6,433 | 250,000 | SH | DEFINED | 1,2,4 |
| WINDSTREAM CORP | COM | 97381W104 | 7 | 896 | SH | DEFINED | 1,2,4 |
| WW GRAINGER INC | COM | 384802104 | 11 | 140 | SH | DEFINED | 1,2,4 |
| WYETH | COM | 983024100 | 3,172 | 69,880 | SH | DEFINED | 1,2,4 |
| WYETH | DCV | 983024AD2 | 5,193 | 5,203,000 | PRN | DEFINED | 1,2,4 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 4 | 350 | SH | DEFINED | 1,2,4 |
| XCEL ENERGY INC | COM | 98389B100 | 16 | 850 | SH | DEFINED | 1,2,4 |
| XEROX CORP | COM | 984121103 | 3,900 | 601,820 | SH | DEFINED | 1,2,4 |
| XILINX INC | COM | 983919101 | 12 | 570 | SH | DEFINED | 1,2,4 |
| XL CAPITAL LTD -CLASS A | CL A | G98255105 | 4 | 350 | SH | DEFINED | 1,2,4 |
| XTO ENERGY INC | COM | 98385X106 | 39 | 1,015 | SH | DEFINED | 1,2,4 |

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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 |
| YAHOO! INC | COM | 984332106 | 42 | 2,660 | SH | | DEFINED | 1,2,4 |
| YUM! BRANDS INC | COM | 988498101 | 32 | 950 | SH | | DEFINED | 1,2,4 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 941 | 22,095 | SH | | DEFINED | 1,2,4 |
| ZIONS BANCORPORATION | COM | 989701107 | 2 | 210 | SH | | DEFINED | 1,2,4 |
| ZORAN CORP | COM | 98975F101 | 259 | 23,794 | SH | | DEFINED | 1,2,4 |