

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

CNA FINANCIAL CORP  
Form 13F-HR  
August 11, 2006

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30,2006

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: CNA Plaza  
Chicago,IL 60685

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 11,2006  
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: 613

Form 13F Information Table Value Total: 1,184,723 (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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
3M CO	COM	88579Y101	977	12,100	SH		DEFINED	1,2
ABBOTT LABORATORIES	COM	002824100	96	2,200	SH		DEFINED	1,2
ACCO BRANDS CORP	COM	00081T108	1	47	SH		DEFINED	1,2
ACE LTD	ORD	G0070K103	20	400	SH		DEFINED	1,2
ACTUANT CORPORATION	SDCV	00508XAB0	1,002	750,000	PRN		DEFINED	2,3
ADC TELECOMM INC	COM	000886309	3	157	SH		DEFINED	1,2
ADOBE SYSTEMS INC	COM	00724F101	347	11,415	SH		DEFINED	1,2
ADVANCED MEDICAL OPTICS	NOTE	00763MAG3	1,155	1,000,000	PRN		DEFINED	2,3
ADVANCED MICRO DEVICES	COM	007903107	12	500	SH		DEFINED	1,2
AES CORP	COM	00130H105	17	900	SH		DEFINED	1,2
AETNA INC	COM	00817Y108	32	800	SH		DEFINED	1,2
AFFILIATED COMPUTER	CL A	008190100	10	200	SH		DEFINED	1,2
AFLAC INC	COM	001055102	218	4,700	SH		DEFINED	1,2
AFTERMARKET TECHNOLOGY CORP	COM	008318107	963	38,750	SH		DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	19	600	SH		DEFINED	1,2
AIR PRODUCTS & CHEM INC	COM	009158106	3,446	53,910	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
ALBERTO-CULVER CO	COM	013068101	7	150	SH		DEFINED 1,2
ALCOA INC	COM	013817101	39	1,200	SH		DEFINED 1,2
ALCON INC	COM SHS	H01301102	138	1,400	SH		DEFINED 2
ALLEGHENY ENERGY INC	COM	017361106	7	200	SH		DEFINED 1,2
ALLEGHENY TECHNO INC	COM	01741R102	7	100	SH		DEFINED 1,2
ALLERGAN INC	COM	018490102	21	200	SH		DEFINED 1,2
ALLSTATE CORP	COM	020002101	3,482	63,625	SH		DEFINED 1,2
ALLTEL CORP	COM	020039103	32	500	SH		DEFINED 1,2
ALPHA NATURAL RESOUR INC	COM	02076X102	981	50,000	SH		DEFINED 2
ALTERA CORPORATION	COM	021441100	9	500	SH		DEFINED 1,2
ALTRIA GROUP INC	COM	02209S103	1,322	18,000	SH		DEFINED 1,2
AMAZON.COM INC	COM	023135106	793	20,500	SH		DEFINED 1,2
AMAZON.COM INC	NOTE	023135AF3	1,151	1,200,000	PRN		DEFINED 2,3
AMBAC FINANCIAL GROUP INC	COM	023139108	16	200	SH		DEFINED 1,2
AMDOCS LIMITED	NOTE	02342TAD1	506	500,000	PRN		DEFINED 2,3
AMEREN CORPORATION	COM	023608102	15	300	SH		DEFINED 1,2
AMERICAN ELECTRIC POWER	COM	025537101	3,167	92,480	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
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	724	67,875	SH		DEFINED 2
AMERICAN EXPRESS	DBCV	025816AS8	2,355	2,300,000	PRN		DEFINED 2,3
AMERICAN EXPRESS CO	COM	025816109	889	16,700	SH		DEFINED 1,2
AMERICAN GREET	NOTE	026375AJ4	846	560,000	PRN		DEFINED 2,3
AMERICAN HOME MTGE INVES	COM	02660R107	1,617	43,875	SH		DEFINED 2
AMERICAN INTERNATIONAL GROUP	COM	026874107	10,193	172,612	SH		DEFINED 1,2
AMERICAN NATIONAL INSUR	COM	028591105	700	5,400	SH		DEFINED 2
AMERICAN POWER CONVERSION	COM	029066107	4	200	SH		DEFINED 1,2
AMERICAN STANDARD COS INC	COM	029712106	13	300	SH		DEFINED 1,2
AMERIPRISE FINANCIAL INC	COM	03076C106	15	340	SH		DEFINED 1,2
AMERISOURCEBERGEN CORP	COM	03073E105	1,434	34,200	SH		DEFINED 1,2
AMERUS GROUP CO	COM	03072M108	165	2,825	SH		DEFINED 2
AMGEN INC	COM	031162100	1,305	20,008	SH		DEFINED 1,2
AMSOUTH BANCORPORATION	COM	032165102	13	500	SH		DEFINED 1,2
ANADARKO PETROLEUM CORP	COM	032511107	14,345	300,800	SH		DEFINED 1,2
ANALOG DEVICES	COM	032654105	16	500	SH		DEFINED 1,2
ANDREW CORP	COM	034425108	2	200	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	
ANDREW CORP	NOTE	034425AB4	968	1,000,000	PRN		DEFINED	2,3	7
ANHEUSER-BUSCH COS INC.	COM	035229103	2,580	56,600	SH		DEFINED	1,2	5
AON CORP	COM	037389103	1,406	40,375	SH		DEFINED	1,2	4
APACHE CORP	COM	037411105	33	480	SH		DEFINED	1,2	
APARTMENT INVT & MGMT CO	CL A	03748R101	4	100	SH		DEFINED	1,2	
APOLLO GROUP INC	CL A	037604105	16	300	SH		DEFINED	1,2	
APPLE COMPUTER INC	COM	037833100	69	1,200	SH		DEFINED	1,2	
APPLIED BIOSYSTEMS GROUP	GRP	038020103	6	200	SH		DEFINED	1,2	
AQUILA INC	COM	03840P102	2,740	650,768	SH		DEFINED	2	65
ARCHER-DANIELS-MIDLAND CO	COM	039483102	37	900	SH		DEFINED	1,2	
ARCHSTONE-SMITH TRUST	COM	039583109	15	300	SH		DEFINED	1,2	
ARIZONA STAR RESOURCE CORP	COM	04059G106	52,246	4,550,100	SH		DEFINED	2,4	4,55
ARMOR HOLDINGS INC	NOTE	042260AC3	1,188	1,000,000	PRN		DEFINED	2,3	1
ARVINMERITOR INC	COM	043353101	1,337	77,775	SH		DEFINED	2	7
ASHLAND INC	COM	044209104	7	100	SH		DEFINED	1,2	
AT&T INC	COM	00206R102	155	5,541	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	
ATWOOD OCEANICS INC	COM	050095108	992	20,000	SH		DEFINED	2	2
AUTODESK INC	COM	052769106	10	300	SH		DEFINED	1,2	
AUTOMATIC DATA PROCESS	COM	053015103	36	800	SH		DEFINED	1,2	
AUTONATION INC	COM	05329W102	6	300	SH		DEFINED	1,2	
AUTOZONE INC	COM	053332102	1,482	16,800	SH		DEFINED	1,2	1
AVAYA INC	COM	053499109	7	600	SH		DEFINED	1,2	
AVERY DENNISON CORP	COM	053611109	12	200	SH		DEFINED	1,2	
AVON PRODUCTS INC	COM	054303102	22	700	SH		DEFINED	1,2	
AXIS CAPITAL HOLDINGS LTD	SHS	G0692U109	1,359	47,500	SH		DEFINED	2	4
BAKER HUGHES INC	COM	057224107	41	500	SH		DEFINED	1,2	
BALL CORP	COM	058498106	7	200	SH		DEFINED	1,2	
BANK OF AMERICA CORP	COM	060505104	6,611	137,441	SH		DEFINED	1,2	13
BANK OF NEW YORK CO INC	COM	064057102	4,238	131,600	SH		DEFINED	1,2	13
BARD (C.R.) INC	COM	067383109	15	200	SH		DEFINED	1,2	
BARRICK GOLD CORP	COM	067901108	971	32,801	SH		DEFINED	2	3
BAUSCH & LOMB INC	COM	071707103	5	100	SH		DEFINED	1,2	
BAUSCH & LOMB INC	FRNT	071707AM5	937	800,000	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	
BAXTER INTERNATIONAL INC	COM	071813109	33	900	SH		DEFINED	1,2	
BB&T CORP	COM	054937107	33	800	SH		DEFINED	1,2	
BEAR STEARNS COMP INC	COM	073902108	28	200	SH		DEFINED	1,2	
BEARINGPOINT INC	COM	074002106	498	59,450	SH		DEFINED	2	5
BECTON DICKINSON & CO	COM	075887109	24	400	SH		DEFINED	1,2	

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

BED BATH & BEYOND INC	COM	075896100	843	25,400	SH	DEFINED	1,2	2
BELLSOUTH CORP	COM	079860102	94	2,600	SH	DEFINED	1,2	
BEMIS COMPANY	COM	081437105	3	100	SH	DEFINED	1,2	
BEST BUY CO INC	COM	086516101	41	750	SH	DEFINED	1,2	
BIG LOTS INC	COM	089302103	2	100	SH	DEFINED	1,2	
BIOGEN IDEC INC	COM	09062X103	21	460	SH	DEFINED	1,2	
BIOMARIN PHARMACEUTICAL	NOTE	09061GAB7	1,692	1,600,000	PRN	DEFINED	2,3	11
BIOMARIN PHARMACEUTICAL	NOTE	09061GAC5	882	800,000	PRN	DEFINED	2,3	4
BIOMET INC	COM	090613100	13	400	SH	DEFINED	1,2	
BJ SERVICES CO	COM	055482103	22	600	SH	DEFINED	1,2	
BLACK & DECKER CORP	COM	091797100	8	100	SH	DEFINED	1,2	
BMC SOFTWARE INC	COM	055921100	7	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
BOEING CO	COM	097023105	1,736	21,200	SH		DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	838	49,764	SH		DEFINED	1,2
BOWNE & CO INC	COM	103043105	843	58,950	SH		DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	2,593	100,275	SH		DEFINED	1,2
BROADCOM CORP	CL A	111320107	18	600	SH		DEFINED	1,2
BROWN-FORMAN CORP	CL B	115637209	14	200	SH		DEFINED	1,2
BRUNSWICK CORP	COM	117043109	3	100	SH		DEFINED	1,2
BURLINGTON NORTHERN SANTA CA INC	FECOM	12189T104	48	600	SH		DEFINED	1,2
CAL DIVE INTERNATIONAL	COM	12673P105	1,944	94,602	SH		DEFINED	1,2
CALUMET SPECIALTY PROD	NOTE	127914AB5	1,042	700,000	PRN		DEFINED	2,3
CAMPBELL SOUP CO	LTD PART	131476103	6,593	207,789	SH		DEFINED	2,4
CAPITAL ONE FINANCIAL CORP	COM	134429109	19	500	SH		DEFINED	1,2
CARDINAL HEALTH INC	COM	14040H105	34	400	SH		DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y108	39	600	SH		DEFINED	1,2
CAREMARK RX INC	COM	141705103	35	700	SH		DEFINED	1,2
CARNIVAL CORP	COM	PAIRED C143658300	33	800	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
CARNIVAL CORP	DBCV	143658AV4	2,520	3,600,000	PRN		DEFINED	2,3
CARNIVAL CORP	DBCV	143658AV4	2,345	3,600,000	PRN		DEFINED	2,3
CATERPILLAR INC	COM	149123101	74	1,000	SH		DEFINED	1,2
CBS CORP-CLASS B	CL B	124857202	31	1,150	SH		DEFINED	1,2
CENDANT CORP	COM	151313103	839	51,500	SH		DEFINED	1,2
CENTERPOINT ENERGY INC	COM	15189T107	5	400	SH		DEFINED	1,2
CENTEX CORP	COM	152312104	4,436	88,200	SH		DEFINED	1,2
CENTURYTEL INC	COM	156700106	7	200	SH		DEFINED	1,2
CENTURYTEL INC	DBCV	156700AH9	1,241	1,200,000	PRN		DEFINED	2,3
CERADYNE INC	NOTE	156710AA3	442	400,000	PRN		DEFINED	2,3
CHARTER COMMUN INC	NOTE	16117MAE7	259	350,000	PRN		DEFINED	2,3
CHESAPEAKE ENERGY CORP	COM	165167107	1,522	50,300	SH		DEFINED	2

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

CHEVRON CORP	COM	166764100	2,222	35,807	SH	DEFINED	1,2	3
CHUBB CORP	COM	171232101	30	600	SH	DEFINED	1,2	
CIBER INC	COM	17163B102	1,243	188,575	SH	DEFINED	2	18
CIGNA CORP	COM	125509109	20	200	SH	DEFINED	1,2	
CINCINNATI FINANCIAL CORP	COM	172062101	10	220	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
CINTAS CORP	COM	172908105	8	200	SH		DEFINED	1,2
CIRCUIT CITY STORES INC	COM	172737108	5	200	SH		DEFINED	1,2
CISCO SYSTEMS INC	COM	17275R102	338	17,300	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	16	300	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	6,155	127,565	SH		DEFINED	1,2
CITIZENS COMMUNICA CO	COM	17453B101	5	400	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	8	200	SH		DEFINED	1,2
CLOROX COMPANY	COM	189054109	12	200	SH		DEFINED	1,2
CMS ENERGY CORP	COM	125896100	4	300	SH		DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	473,907	27,425,147	SH		DEFINED	1,2,4 27,42
COACH INC	COM	189754104	912	30,500	SH		DEFINED	1,2
COCA-COLA CO/THE	COM	191216100	495	11,500	SH		DEFINED	1,2
COCA-COLA ENTERPRISES	COM	191219104	10	500	SH		DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	48	800	SH		DEFINED	1,2
COMCAST CORP CL A SPL	CL A	20030N200	6,720	205,000	SH		DEFINED	2
COMCAST CORP-CL A	CLA	20030N101	3,372	103,002	SH		DEFINED	1,2
COMERICA INC	COM	200340107	1,323	25,450	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
COMMERCE BANCORP INC/NJ	COM	200519106	551	15,440	SH		DEFINED	1,2
COMPASS BANCSHARES INC	COM	20449H109	11	200	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	694	14,300	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	3	500	SH		DEFINED	1,2
COMVERSE TECHNOLOGY INC	COM	205862402	6	300	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	15	700	SH		DEFINED	1,2
CONMED CORP	COM	207410101	1,031	49,825	SH		DEFINED	2
CONOCOPHILLIPS	COM	20825C104	4,093	62,454	SH		DEFINED	1,2
CONSOLIDATED EDISON INC	COM	209115104	18	400	SH		DEFINED	1,2
CONSTELLATION BRANDS	CL A	21036P108	8	300	SH		DEFINED	1,2
CONSTELLATION ENERGY	COM	210371100	16	300	SH		DEFINED	1,2
COOPER INDUSTRIES LTD	CL A	G24182100	19	200	SH		DEFINED	1,2
COOPER TIRE & RUBBER	COM	216831107	1	100	SH		DEFINED	1,2
COPANO ENERGY LLC	COM	217202100	5,153	107,856	SH		DEFINED	2,4
CORNING INC	COM	219350105	48	2,000	SH		DEFINED	1,2
COSTCO WHOLESALE CORP	COM	22160K105	40	700	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
COUNTRYWIDE FINAN CORP	COM	222372104	781	20,498	SH		DEFINED	1,2
CROSSTEX ENERGY INC	COM	22765Y104	1,902	20,000	SH		DEFINED	2,4
CROSSTEX ENERGY LP	COM	22765U102	4,086	111,100	SH		DEFINED	2,4
CSX CORP	COM	126408103	1,289	18,300	SH		DEFINED	1,2
CUMMINS INC	COM	231021106	12	100	SH		DEFINED	1,2
CVS CORP	COM	126650100	918	29,900	SH		DEFINED	1,2
CYMER INC	NOTE	232572AE7	2,517	2,400,000	PRN		DEFINED	2,3
DANAHER CORP	COM	235851102	798	12,400	SH		DEFINED	1,2
DARDEN RESTAURANTS INC	COM	237194105	8	200	SH		DEFINED	1,2
DCP MIDSTREAM PARTNERS LP	LTD PART	23311P100	1,968	69,800	SH		DEFINED	2,4
DEERE & CO	COM	244199105	33	400	SH		DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P103	739	65,825	SH		DEFINED	2
DELL INC	COM	24702R101	506	20,700	SH		DEFINED	1,2
DELPHI FINANCIAL GROUP	CLA	247131105	888	24,413	SH		DEFINED	2
DEVON ENERGY CORPORATION	COM	25179M103	42	700	SH		DEFINED	1,2
DIAGEO PLC-SPONSORED ADR	ADR	25243Q205	2,391	35,400	SH		DEFINED	2
DILLARDS INC-CL A	CL A	254067101	3	100	SH		DEFINED	1,2
DISNEY (WALT) CO	NOTE	254687AU0	2,203	2,000,000	PRN		DEFINED	2,3

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
DOLLAR GENERAL CORP	COM	256669102	6	400	SH		DEFINED	1,2
DOMINION RESOURCES INC/VA	COM	25746U109	37	500	SH		DEFINED	1,2
DOVER CORP	COM	260003108	15	300	SH		DEFINED	1,2
DOW CHEMICAL	COM	260543103	1,912	49,000	SH		DEFINED	1,2
DPL INC	COM	233293109	3,988	148,790	SH		DEFINED	2
DR HORTON INC	COM	23331A109	10	400	SH		DEFINED	1,2
DST SYSTEMS INC	DBCV	233326AB3	661	500,000	PRN		DEFINED	2,3
DTE ENERGY COMPANY	COM	233331107	12	300	SH		DEFINED	1,2
DU PONT (E.I.) DE NEMOURS	COM	263534109	58	1,400	SH		DEFINED	1,2
DUKE ENERGY CORP	COM	26441C105	1,231	41,906	SH		DEFINED	1,2
DYNEGY INC-CL A	CL A	26816Q101	614	112,193	SH		DEFINED	1,2
E*TRADE FINANCIAL CORP	COM	269246104	11	500	SH		DEFINED	1,2
EASTMAN CHEMICAL CO	COM	277432100	5	100	SH		DEFINED	1,2
EASTMAN KODAK CO	COM	277461109	10	400	SH		DEFINED	1,2
EATON CORP	COM	278058102	15	200	SH		DEFINED	1,2
EBAY INC	COM	278642103	940	32,100	SH		DEFINED	1,2

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

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ECOLAB INC	COM	278865100	12	300	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	20	500	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	14	900	SH		DEFINED	1,2
ELECTRONIC ARTS INC	COM	285512109	250	5,800	SH		DEFINED	1,2
ELECTRONIC DATA SYSTEMS	COM	285661104	17	700	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	88	1,600	SH		DEFINED	1,2
EMBARQ CORP	COM	29078E105	8	206	SH		DEFINED	1,2
EMC CORP/MASS	COM	268648102	37	3,400	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	50	600	SH		DEFINED	1,2
ENCANA CORP	COM	292505104	6,212	118,000	SH		DEFINED	2
ENDURANCE SPECIALTY HOLDINGS	SSHS	G30397106	800	25,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	2,053	77,500	SH		DEFINED	2,4
ENERGY TRANSFER PARTNERS LP	LTD PART	29273R109	5,934	132,900	SH		DEFINED	2,4
ENERGY CORP	COM	29364G103	3,778	53,400	SH		DEFINED	1,2
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	6,033	242,300	SH		DEFINED	2,4
EOG RESOURCES INC	COM	26875P101	28	400	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
EQUIFAX INC	COM	294429105	7	200	SH		DEFINED	1,2
EQUITY OFFICE PROPERTIES TR	COM	294741103	22	600	SH		DEFINED	1,2
EQUITY RESIDENTIAL	INT	29476L107	18	400	SH		DEFINED	1,2
EXELON CORP	COM	30161N101	5,727	100,782	SH		DEFINED	1,2
EXPEDITORS INTERNATIONAL	WASCOM	302130109	528	9,425	SH		DEFINED	1,2
EXPRESS SCRIPTS INC	COM	302182100	14	200	SH		DEFINED	1,2
EXPRESSJET HOLDINGS	NOTE	30218UAB4	360	400,000	PRN		DEFINED	2,3
EXXON MOBIL CORP	COM	30231G102	1,785	29,100	SH		DEFINED	1,2
FANNIE MAE	COM	313586109	3,336	69,350	SH		DEFINED	1,2
FEDERATED DEPARTMENT STORES	COM	31410H101	31	848	SH		DEFINED	1,2
FEDERATED INVESTORS INC	CL B	314211103	3	100	SH		DEFINED	1,2
FEDEX CORP	COM	31428X106	58	500	SH		DEFINED	1,2
FEI COMPANY	NOTE	30241LAD1	780	800,000	PRN		DEFINED	2,3
FIRST AMERICAN CORP	COM	318522307	2,796	66,150	SH		DEFINED	2
FIRST DATA CORP	COM	319963104	50	1,119	SH		DEFINED	1,2
FIRST HORIZON NATIONAL CORP	COM	320517105	8	200	SH		DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	27	500	SH		DEFINED	1,2
FISERV INC	COM	337738108	14	300	SH		DEFINED	1,2
FISHER SCIENTIFIC INTL	NOTE	338032AW5	1,133	700,000	PRN		DEFINED	2,3

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FISHER SCIENTIFIC INTL INC	COM	338032204	15	200	SH		DEFINED	1,2
FLIR SYSTEMS INC	NOTE	302445AB7	1,013	870,000	PRN		DEFINED	2,3



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

FLUOR CORP	COM	343412102	9	100	SH	DEFINED	1,2	
FMC CORP (NEW)	COM	302491303	779	12,100	SH	DEFINED	2	1
FORD MOTOR CO	COM	345370860	18	2,600	SH	DEFINED	1,2	
FOREST LABORATORIES INC	COM	345838106	19	500	SH	DEFINED	1,2	
FORTUNE BRANDS INC	COM	349631101	14	200	SH	DEFINED	1,2	
FPL GROUP INC	COM	302571104	25	600	SH	DEFINED	1,2	
FRANKLIN RESOURCES INC	COM	354613101	26	300	SH	DEFINED	1,2	
FREDDIE MAC	COM	313400301	2,507	43,975	SH	DEFINED	1,2	4
FREEMPORT-MCMORAN COPPER	CL B	35671D857	17	300	SH	DEFINED	1,2	
FREESCALE SEMICONDUCTOR	CL B	35687M206	17	564	SH	DEFINED	1,2	
GANNETT CO	COM	364730101	3,459	61,840	SH	DEFINED	1,2	6
GAP INC/THE	COM	364760108	17	1,000	SH	DEFINED	1,2	
GENENTECH INC	COM	368710406	1,076	13,160	SH	DEFINED	1,2	1
GENERAL DYNAMICS CORP	COM	369550108	39	600	SH	DEFINED	1,2	
GENERAL ELECTRIC CO	COM	369604103	5,088	154,370	SH	DEFINED	1,2	15

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	
GENERAL MILLS INC	COM	370334104	26	500	SH		DEFINED	1,2	
GENERAL MOTORS CORP	COM	370442105	24	800	SH		DEFINED	1,2	
GENESIS ENERGY L.P.	COM	371927104	3,857	275,900	SH		DEFINED	2,4	27
GENUINE PARTS CO	COM	372460105	12	300	SH		DEFINED	1,2	
GENZYME CORP	COM	372917104	501	8,200	SH		DEFINED	1,2	
GENZYME CORP	NOTE	372917AN4	885	850,000	PRN		DEFINED	2,3	1
GETTY IMAGES INC	COM	374276103	248	3,900	SH		DEFINED	1,2	
GILEAD SCIENCES INC	COM	375558103	248	4,200	SH		DEFINED	1,2	
GLOBAL IMAGING SYS INC	COM	37934A100	980	23,750	SH		DEFINED	2	2
GOLDEN WEST FIN CORP	COM	381317106	30	400	SH		DEFINED	1,2	
GOLDMAN SACHS GROUP INC	COM	38141G104	105	700	SH		DEFINED	1,2	
GOODRICH CORP	COM	382388106	8	200	SH		DEFINED	1,2	
GOODYEAR TIRE & RUBBER CO	COM	382550101	2	200	SH		DEFINED	1,2	
GOOGLE INC-CL A	CL A	38259P508	3,103	7,400	SH		DEFINED	1,2	
H&R BLOCK INC	COM	093671105	1,225	51,361	SH		DEFINED	1,2	5
HALLIBURTON CO	COM	406216101	1,165	15,700	SH		DEFINED	1,2	1
HANGER ORTHOPEDIC GROUP INC	COM	41043F208	460	55,075	SH		DEFINED	2	5

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs	
HARLEY-DAVIDSON INC	COM	412822108	22	400	SH		DEFINED	1,2	
HARRAHS ENTERTAINMENT INC	COM	413619107	21	300	SH		DEFINED	1,2	
HARTFORD FINANCIAL GRP	COM	416515104	42	500	SH		DEFINED	1,2	
HASBRO INC	COM	418056107	703	38,825	SH		DEFINED	1,2	3
HCA INC	COM	404119109	1,573	36,450	SH		DEFINED	1,2	3
HEALTH MGMT ASSOC INC	CL A	421933102	6	300	SH		DEFINED	1,2	
HENRY SCHEIN INC	NOTE	806407AB8	1,059	900,000	PRN		DEFINED	2,3	1
HERCULES INC	COM	427056106	2	100	SH		DEFINED	1,2	

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

HERSHEY CO/THE	COM	427866108	17	300	SH	DEFINED	1,2	
HESS CORP	LTD PART	42809H107	32	600	SH	DEFINED	1,2	
HEWLETT-PACKARD CO	COM	428236103	2,812	88,760	SH	DEFINED	1,2	8
HILAND PARTNERS LP	LTD PART	431291103	2,470	55,000	SH	DEFINED	2,4	5
HILTON HOTELS CORP	COM	432848109	14	500	SH	DEFINED	1,2	
HJ HEINZ CO	COM	423074103	21	500	SH	DEFINED	1,2	
HOME DEPOT INC	COM	437076102	3,762	105,100	SH	DEFINED	1,2	10
HONEYWELL INTER INC	COM	438516106	48	1,200	SH	DEFINED	1,2	
HORACE MANN EDUCATORS	COM	440327104	863	50,900	SH	DEFINED	2	5

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
HORMEL FOODS CORP	COM	440452100	189	5,100	SH		DEFINED	2
HOSPIRA INC	COM	441060100	9	220	SH		DEFINED	1,2
HOST HOTELS & RESORTS INC	COM	44107P104	4	183	SH		DEFINED	1,2
HUB INTERNATIONAL LIMITED	COM	44332P101	565	21,550	SH		DEFINED	2
HUGOTON ROYALTY TRUST	INT	444717102	1	29	SH		DEFINED	1,2
HUMANA INC	COM	444859102	11	200	SH		DEFINED	1,2
HUNTINGTON BANCSHARES INC	COM	446150104	7	300	SH		DEFINED	1,2
HUTCHINSON TECH	NOTE	448407AE6	919	1,000,000	PRN		DEFINED	2,3
IDACORP INC	COM	451107106	784	22,875	SH		DEFINED	2
ILLINOIS TOOL WORKS	COM	452308109	38	800	SH		DEFINED	1,2
IMS HEALTH INC	COM	449934108	8	300	SH		DEFINED	1,2
INCO LTD	DBCV	453258AT2	2,546	1,210,000	PRN		DEFINED	2
INGERSOLL-RAND CO LTD	CL A	G4776G101	26	600	SH		DEFINED	1,2
INTEGRA LIFESCIENCES HLD	NOTE	457985AB5	763	635,000	PRN		DEFINED	2,3
INTEL CORP	COM	458140100	1,115	58,800	SH		DEFINED	1,2
INTERPUBLIC GROUP COS	NOTE	460690AT7	917	930,000	PRN		DEFINED	2,3
INTERPUBLIC GROUP OF COS	COM	460690100	5	614	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
INTL BUSINESS MACHINES CORP	COM	459200101	7,859	102,300	SH		DEFINED	1,2
INTL FLAVORS & FRAGRANCES	COM	459506101	4	100	SH		DEFINED	1,2
INTL GAME TECHNOLOGY	COM	459902102	19	500	SH		DEFINED	1,2
INTUIT INC	COM	461202103	18	300	SH		DEFINED	1,2
INVITROGEN INC	NOTE	46185RAJ9	974	900,000	PRN		DEFINED	2,3
IPC HOLDINGS LTD	ORD	G4933P101	2,409	97,700	SH		DEFINED	2
ISHARES MSCI JAPAN INDEX	MSCI JAP	464286848	10,230	750,000	SH		DEFINED	2
ITT CORP	COM	450911102	20	400	SH		DEFINED	1,2
J.C. PENNEY CO INC	COM	708160106	27	400	SH		DEFINED	1,2
JABIL CIRCUIT INC	COM	466313103	8	300	SH		DEFINED	1,2
JANUS CAPITAL GROUP INC	COM	47102X105	5	300	SH		DEFINED	1,2
JER INVESTORS TRUST INC	COM	46614H301	700	45,000	SH		DEFINED	2,4
JOHNSON & JOHNSON	COM	478160104	3,764	62,810	SH		DEFINED	1,2
JOHNSON CONTROLS INC	COM	478366107	1,982	24,100	SH		DEFINED	1,2

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

JONES APPAREL GROUP INC	COM	480074103	6	200	SH	DEFINED	1,2	
JPMORGAN CHASE & CO	COM	46625H100	1,876	44,662	SH	DEFINED	1,2	4
KB HOME	COM	48666K109	5	100	SH	DEFINED	1,2	
KELLOGG CO	COM	487836108	24	500	SH	DEFINED	1,2	
KELLY SERVICES INC -CL A	CL A	488152208	1,320	48,571	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 (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
KENNAMETAL INC	COM	489170100	764	12,275	SH		DEFINED	2
KERR-MCGEE CORP	COM	492386107	28	400	SH		DEFINED	1,2
KEYCORP	COM	493267108	21	600	SH		DEFINED	1,2
KEYSPAN CORP	COM	49337W100	12	300	SH		DEFINED	1,2
KIMBERLY-CLARK CORP	COM	494368103	43	700	SH		DEFINED	1,2
KINDER MORGAN INC	COM	49455P101	20	200	SH		DEFINED	1,2
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	4,982	115,800	SH		DEFINED	2,4
KOHL'S CORP	COM	500255104	30	500	SH		DEFINED	1,2
KROGER CO	COM	501044101	22	1,000	SH		DEFINED	1,2
K-SEA TRANSPORTATION PARTNER	COM	48268Y101	2,205	68,600	SH		DEFINED	2,4
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	166	2,200	SH		DEFINED	1,2
LABORATORY CRP OF AMER HLDG	COM	50540R409	12	200	SH		DEFINED	1,2
LEAR SEATING CORP	COM	521865105	3,042	136,950	SH		DEFINED	2
LEGGETT & PLATT INC	COM	524660107	7	300	SH		DEFINED	1,2
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	1,941	29,800	SH		DEFINED	1,2
LEVEL 3 COMMUNICATIONS	NOTE	52729NAS9	332	400,000	PRN		DEFINED	2,3

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
LEVEL 3 COMMUNICATIONS	NOTE	52729NBA7	226	250,000	PRN		DEFINED	2,3
LEVEL 3 COMMUNICATIONS	NOTE	52729NBK5	3,493	3,450,000	PRN		DEFINED	2,3
LEXMARK INTERNATIONAL INC	CL A	529771107	11	200	SH		DEFINED	1,2
LIBERTY MEDIA	DEB	530718AF2	1,910	1,800,000	PRN		DEFINED	2,3
LIMITED BRANDS INC	COM	532716107	13	500	SH		DEFINED	1,2
LINCARE HOLDINGS	DBCV	532791AB6	930	950,000	PRN		DEFINED	2,3
LINCOLN NATIONAL CORP	COM	534187109	5,671	100,479	SH		DEFINED	1,2
LINEAR TECHNOLOGY CORP	COM	535678106	13	400	SH		DEFINED	1,2
LIZ CLAIBORNE INC	COM	539320101	7	200	SH		DEFINED	1,2
LOCKHEED MARTIN CORP	COM	539830109	43	600	SH		DEFINED	1,2
LORAL SPACE AND COMM-W/I	COM	543881106	593	20,900	SH		DEFINED	2
LOUISIANA-PACIFIC CORP	COM	546347105	2	100	SH		DEFINED	1,2
LOWES COS INC	COM	548661107	67	1,100	SH		DEFINED	1,2
LSI LOGIC CORP	COM	502161102	4	500	SH		DEFINED	1,2
LUCENT TECHNOLOGIES INC	COM	549463107	1,957	808,700	SH		DEFINED	1,2
M & T BANK CORP	COM	55261F104	24	200	SH		DEFINED	1,2
MACQUARIE INFRASTRUCTURE CO	INT	55607X108	2,969	107,600	SH		DEFINED	2,4

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
MAGELLAN MIDSTREAM PARTNERS	COM	559080106	3,867	113,800	SH		DEFINED	2,4
MAGNA INTERNATIONAL INC	CL A	559222401	1,623	22,550	SH		DEFINED	2
MANOR CARE INC	COM	564055101	5	100	SH		DEFINED	1,2
MARATHON OIL CORP	COM	565849106	44	523	SH		DEFINED	1,2
MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	6,191	150,000	SH		DEFINED	2,4
MARKWEST HYDROCARBON INC	COM	570762104	1,658	67,000	SH		DEFINED	2,4
MARRIOTT INTERNATIONAL	CLA	571903202	1,586	41,600	SH		DEFINED	1,2
MARSHALL & ILSLEY CORP	COM	571834100	14	300	SH		DEFINED	1,2
MARTIN MIDSTREAM PARTNERS LP	INT	573331105	3,549	115,305	SH		DEFINED	2,4
MASCO CORP	COM	574599106	18	600	SH		DEFINED	1,2
MASTERCARD INC-CLASS A	COM	57636Q104	970	20,200	SH		DEFINED	2
MATTEL INC	COM	577081102	8	500	SH		DEFINED	1,2
MAVERICK TUBE CORP	NOTE	577914AB0	1,410	650,000	PRN		DEFINED	2,3
MAXIM INTEGRATED PRODUCTS	COM	57772K101	171	5,330	SH		DEFINED	1,2
MBIA INC	COM	55262C100	3,817	65,200	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MCCCLATCHY CO-CLASS A	CLA	579489105	2	51	SH		DEFINED	1,2
MCCORMICK & CO	COM	579780206	7	200	SH		DEFINED	1,2
MCDATA CORP	NOTE	580031AD4	675	800,000	PRN		DEFINED	2,3
MCDONALDS CORP	COM	580135101	2,211	65,800	SH		DEFINED	1,2
MCGRAW-HILL COMPANIES INC	COM	580645109	25	500	SH		DEFINED	1,2
MCKESSON CORP	COM	58155Q103	19	400	SH		DEFINED	1,2
MEADWESTVACO CORP	COM	583334107	8	300	SH		DEFINED	1,2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	24	411	SH		DEFINED	1,2
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,246	200,000	SH		DEFINED	2
MEDICIS PHARMACE	NOTE	58470KAA2	911	900,000	PRN		DEFINED	2,3
MEDTRONIC INC	COM	585055106	221	4,700	SH		DEFINED	1,2
MELLON FINANCIAL CORP	COM	58551A108	21	600	SH		DEFINED	1,2
MEREDITH CORP	COM	589433101	5	100	SH		DEFINED	1,2
MERRILL LYNCH & CO INC	COM	590188108	97	1,400	SH		DEFINED	1,2
METLIFE INC	COM	59156R108	2,427	47,400	SH		DEFINED	1,2
MGIC INVESTMENT CORP	COM	552848103	13	200	SH		DEFINED	1,2
MI DEVELOPMENTS INC-CLASS A	CL A	55304X104	1,072	31,625	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

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

Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs	S
MICRON TECHNOLOGY INC	COM	595112103	12	800	SH		DEFINED	1,2	
MICROSOFT CORP	COM	594918104	8,905	382,205	SH		DEFINED	1,2	38
MILACRON INC	COM	598709103	91	91,150	SH		DEFINED	2	9
MILLIPORE CORP	COM	601073109	6	100	SH		DEFINED	1,2	
MOLEX INC	COM	608554101	7	200	SH		DEFINED	1,2	
MOLSON COORS BREWING CO -B	CL B	60871R209	7	100	SH		DEFINED	1,2	
MONSANTO CO	COM	61166W101	36	426	SH		DEFINED	1,2	
MONSTER WORLDWIDE INC	COM	611742107	9	200	SH		DEFINED	1,2	
MOODYS CORP	COM	615369105	22	400	SH		DEFINED	1,2	
MORGAN STANLEY	COM	617446448	3,421	54,125	SH		DEFINED	1,2	5
MOTOROLA INC	COM	620076109	937	46,500	SH		DEFINED	1,2	4
MYLAN LABORATORIES INC	COM	628530107	6	300	SH		DEFINED	1,2	
NABORS INDUSTRIES LTD	SHS	G6359F103	14	400	SH		DEFINED	1,2	
NATIONAL CITY CORP	COM	635405103	29	800	SH		DEFINED	1,2	
NATIONAL OILWELL VARCO INC	COM	637071101	19	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	V
NATIONAL SEMICONDUCTOR CORP	COM	637640103	12	500	SH		DEFINED	1,2	
NBTY INC	COM	628782104	1,164	48,675	SH		DEFINED	2	4
NCI BUILDING SYSTEMS INC	COM	628852105	391	7,350	SH		DEFINED	2	2
NCO GROUP INC	COM	628858102	563	21,300	SH		DEFINED	2	2
NCR CORPORATION	COM	62886E108	11	300	SH		DEFINED	1,2	
NETWORK APPLIANCE INC	COM	64120L104	974	27,605	SH		DEFINED	1,2	2
NEWELL RUBBERMAID INC	COM	651229106	10	400	SH		DEFINED	1,2	
NEWMONT MINING CORP	COM	651639106	32	600	SH		DEFINED	1,2	
NEWS CORP-CL A	CL A	65248E104	6,600	344,106	SH		DEFINED	1,2	34
NICOR INC	COM	654086107	4	100	SH		DEFINED	1,2	
NIKE INC -CL B	CL B	654106103	32	400	SH		DEFINED	1,2	
NISOURCE INC	COM	65473P105	2,870	131,400	SH		DEFINED	1,2	13
NOBLE CORP	SHS	G65422100	15	200	SH		DEFINED	1,2	
NORDSTROM INC	COM	655664100	15	400	SH		DEFINED	1,2	
NORFOLK SOUTHERN CORP	COM	655844108	32	600	SH		DEFINED	1,2	

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	V
NORTEL NETWORKS	NOTE	656568AB8	9,614	10,200,000	PRN		DEFINED	2,3,4	1,02
NORTH FORK BANCORPOR	COM	659424105	21	700	SH		DEFINED	1,2	
NORTHERN TRUST CORP	COM	665859104	1,183	21,400	SH		DEFINED	1,2	2
NORTHROP GRUMMAN CORP	COM	666807102	35	548	SH		DEFINED	1,2	
NOVELL INC	COM	670006105	3	500	SH		DEFINED	1,2	
NOVELL INC	DCV	670006AC9	2,304	2,600,000	PRN		DEFINED	2,3	22
NOVELLUS SYSTEMS INC	COM	670008101	5	200	SH		DEFINED	1,2	
NUCOR CORP	COM	670346105	22	400	SH		DEFINED	1,2	
NVIDIA CORP	COM	67066G104	9	400	SH		DEFINED	1,2	

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

OCCIDENTAL PETROLEUM CORP	COM	674599105	62	600	SH	DEFINED	1,2	
OFFICE DEPOT INC	COM	676220106	15	400	SH	DEFINED	1,2	
OFFICEMAX INC	COM	67622P101	4	100	SH	DEFINED	1,2	
OLD REPUBLIC INTL CORP	COM	680223104	1,451	67,922	SH	DEFINED	2	6
OMNICOM GROUP	COM	681919106	27	300	SH	DEFINED	1,2	
ORACLE CORP	COM	68389X105	4,445	306,752	SH	DEFINED	1,2	30
P G & E CORP	COM	69331C108	3,688	93,900	SH	DEFINED	1,2	9

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
PACCAR INC	COM	693718108	25	300	SH		DEFINED	1,2
PACIFIC ENERGY PARTNERS	COM	69422R105	3,994	122,600	SH		DEFINED	2,4
PACTIV CORPORATION	COM	695257105	5	200	SH		DEFINED	1,2
PALL CORP	COM	696429307	6	200	SH		DEFINED	1,2
PANTRY INC	NOTE	698657AL7	913	660,000	PRN		DEFINED	2,3
PARAMETRIC TECHNOLOGY CORP	COM	699173209	2	120	SH		DEFINED	1,2
PARKER HANNIFIN CORP	COM	701094104	16	200	SH		DEFINED	1,2
PAYCHEX INC	COM	704326107	19	500	SH		DEFINED	1,2
PEOPLES ENERGY CORP	COM	711030106	4	100	SH		DEFINED	1,2
PEPSI BOTTLING GROUP INC	COM	713409100	10	300	SH		DEFINED	1,2
PEPSICO INC	COM	713448108	1,465	24,400	SH		DEFINED	1,2
PERKINELMER INC	COM	714046109	4	200	SH		DEFINED	1,2
PETRO-CANADA	COM	71644E102	2,845	60,000	SH		DEFINED	2
PFIZER INC	COM	717081103	3,797	161,800	SH		DEFINED	1,2
PHARMACEUTICAL HOLDERS TRUST	DEPOSIT	71712A206	70,290	1,000,000	SH		DEFINED	2
PHELPS DODGE CORP	COM	717265102	33	400	SH		DEFINED	1,2
PHH CORP	COM	693320202	832	30,225	SH		DEFINED	2
PIKE ELECTRIC CORP	COM	721283109	813	42,225	SH		DEFINED	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
PINNACLE WEST CAPITAL	COM	723484101	8	200	SH		DEFINED	1,2
PIONEER NATURAL RESOUR CO	COM	723787107	3,249	70,000	SH		DEFINED	2
PITNEY BOWES INC	COM	724479100	12	300	SH		DEFINED	1,2
PLAIMS ALL AMER PIPELINE LP	LTD PART	726503105	3,275	75,000	SH		DEFINED	2,4
PLUM CREEK TIMBER CO	COM	729251108	11	300	SH		DEFINED	1,2
PMI GROUP INC	COM	69344M101	669	15,000	SH		DEFINED	2
PNC FINANCIAL SERVICES GROUP	COM	693475105	28	400	SH		DEFINED	1,2
PPG INDUSTRIES INC	COM	693506107	20	300	SH		DEFINED	1,2
PPL CORPORATION	COM	69351T106	19	600	SH		DEFINED	1,2
PRAXAIR INC	COM	74005P104	1,269	23,500	SH		DEFINED	1,2
PRIDE INTERNATIONAL INC	NOTE	74153QAD4	1,064	800,000	PRN		DEFINED	2,3
PRINCIPAL FINANCIAL GROUP	COM	74251V102	22	400	SH		DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	1,049	18,865	SH		DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	17	400	SH		DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	1,375	53,480	SH		DEFINED	1,2

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

PROLOGIS	INT	743410102	16	300	SH	DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	62	800	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
PUBLIC SERVICE ENTERPRISE	COM	744573106	26	400	SH		DEFINED	1,2
PULTE HOMES INC	COM	745867101	8,073	280,400	SH		DEFINED	1,2
QUALCOMM INC	COM	747525103	817	20,400	SH		DEFINED	1,2
QUANTA SERVICES INC	SDCV	74762EAC6	1,163	700,000	PRN		DEFINED	2,3
QUEST DIAGNOSTICS	COM	74834L100	18	300	SH		DEFINED	1,2
QWEST COMMUNICATIONS INTL	COM	749121109	19	2,300	SH		DEFINED	1,2
R.H. DONNELLEY CORP	COM	74955W307	485	8,966	SH		DEFINED	2
RADIO ONE INC -CL D	CL D	75040P405	718	96,975	SH		DEFINED	2
RADIOSHACK CORP	COM	750438103	1,191	85,075	SH		DEFINED	1,2
RAYTHEON COMPANY	COM	755111507	31	700	SH		DEFINED	1,2
RED HAT INC	DBCV	756577AB8	1,626	1,500,000	PRN		DEFINED	2,3
REGENCY ENERGY PARTNERS LP	COM	75885Y107	4,869	221,300	SH		DEFINED	2,4
REGIONS FINANCIAL CORP	COM	7591EP100	21	620	SH		DEFINED	1,2
RENAISSANCERE HOLD LTD	COM	G7496G103	3,324	68,600	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	3,463	139,300	SH		DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	23	200	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ROBERT HALF INTL INC	COM	770323103	8	200	SH		DEFINED	1,2
ROCKWELL AUTOMATION INC	COM	773903109	22	300	SH		DEFINED	1,2
ROCKWELL COLLINS INC.	COM	774341101	17	300	SH		DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	15	300	SH		DEFINED	1,2
ROWAN COMPANIES INC	COM	779382100	7	200	SH		DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	10	300	SH		DEFINED	1,2
RYDER SYSTEM INC	COM	783549108	6	100	SH		DEFINED	1,2
SAFECO CORP	COM	786429100	11	200	SH		DEFINED	1,2
SAFEGWAY INC	COM	786514208	16	600	SH		DEFINED	1,2
SALESFORCE.COM INC	COM	79466L302	315	11,800	SH		DEFINED	1,2
SANDISK CORP	NOTE	80004CAC5	706	800,000	PRN		DEFINED	2,3
SARA LEE CORP	COM	803111103	1,388	86,650	SH		DEFINED	1,2
SCANA CORP	COM	80589M102	1,308	33,902	SH		DEFINED	2
SCHERING-PLOUGH CORP	COM	806605101	40	2,100	SH		DEFINED	1,2
SCHLUMBERGER LTD	COM	806857108	2,503	38,440	SH		DEFINED	1,2

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

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
SCHWAB (CHARLES) CORP	COM	808513105	26	1,600	SH		DEFINED	1,2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	849	39,225	SH		DEFINED	2
SEALED AIR CORP	COM	81211K100	5	100	SH		DEFINED	1,2
SEALY CORP	COM	812139301	878	66,175	SH		DEFINED	2
SEARS HOLDINGS CORP	COM	812350106	35	225	SH		DEFINED	1,2
SEMPRA ENERGY	COM	816851109	1,551	34,100	SH		DEFINED	1,2
SENOXYX INC	COM	81724Q107	258	17,900	SH		DEFINED	2
SFBC INTERNATIONAL INC	COM	784121105	522	34,400	SH		DEFINED	2
SHERWIN-WILLIAMS CO/THE	COM	824348106	9	200	SH		DEFINED	1,2
SIGMA-ALDRICH	COM	826552101	7	100	SH		DEFINED	1,2
SIMON PROPERTY GROUP INC	COM	828806109	25	300	SH		DEFINED	1,2
SLM CORP	COM	78442P106	721	13,630	SH		DEFINED	1,2
SNAP-ON INC	COM	833034101	4	100	SH		DEFINED	1,2
SOLECTRON CORP	COM	834182107	4	1,300	SH		DEFINED	1,2
SOLECTRON CORP	NOTE	834182AT4	1,241	1,660,000	PRN		DEFINED	2,3
SOUTHERN CO	COM	842587107	35	1,100	SH		DEFINED	1,2
SOUTHWEST AIRLINES CO	COM	844741108	16	1,000	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
SOVEREIGN BANCORP INC	COM	845905108	10	500	SH		DEFINED	1,2
SPRINT NEXTEL CORP	COM	852061100	4,280	214,128	SH		DEFINED	1,2
ST JUDE MEDICAL INC	COM	790849103	665	20,500	SH		DEFINED	1,2
ST PAUL TRAVELERS COS INC	COM	792860108	45	1,007	SH		DEFINED	1,2
STANLEY WORKS/THE	COM	854616109	5	100	SH		DEFINED	1,2
STAPLES INC	COM	855030102	244	10,050	SH		DEFINED	1,2
STARBUCKS CORP	COM	855244109	1,621	42,930	SH		DEFINED	1,2
STARWOOD HOTELS & RESORTS	COM	85590A401	18	300	SH		DEFINED	1,2
STATE STREET CORP	COM	857477103	29	500	SH		DEFINED	1,2
STRYKER CORP	COM	863667101	21	500	SH		DEFINED	1,2
SUN MICROSYSTEMS INC	COM	866810104	20	4,800	SH		DEFINED	1,2
SUNOCO INC	COM	86764P109	14	200	SH		DEFINED	1,2
SUNOCO LOGISTICS PARTNERS	COM	86764L108	2,275	55,700	SH		DEFINED	2,4
SUNTRUST BANKS INC	COM	867914103	38	500	SH		DEFINED	1,2
SUPERVALU INC	COM	868536103	9	291	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
UST INC	COM	902911106	8	200	SH		DEFINED	1,2
SYMANTEC CORP	COM	871503108	26	1,674	SH		DEFINED	1,2
SYMBOL TECHNOLOGIES INC	COM	871508107	3	301	SH		DEFINED	1,2
SYNOVUS FINANCIAL CORP	COM	87161C105	11	400	SH		DEFINED	1,2



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

SYSCO CORP	COM	871829107	28	900	SH	DEFINED	1,2	
T ROWE PRICE GROUP INC	COM	74144T108	15	400	SH	DEFINED	1,2	
TARGET CORP	COM	87612E106	1,041	21,300	SH	DEFINED	1,2	2
TECO ENERGY INC	COM	872375100	4	300	SH	DEFINED	1,2	
TEEKAY LNG PARTNERS LP	LTD PARTY	8564M105	5,049	166,100	SH	DEFINED	2,4	16
TEKTRONIX INC	COM	879131100	3	100	SH	DEFINED	1,2	
TELLABS INC	COM	879664100	8	600	SH	DEFINED	1,2	
TEMPLE-INLAND INC	COM	879868107	9	200	SH	DEFINED	1,2	
TEMPUR-PEDIC INTERNATIONAL	COM	88023U101	649	48,050	SH	DEFINED	2	4
TESORO PETROLEUM CORP	COM	881609101	2,751	37,000	SH	DEFINED	2	3
TEXAS INSTRUMENTS INC	COM	882508104	73	2,400	SH	DEFINED	1,2	
TEXTRON INC	COM	883203101	1,696	18,400	SH	DEFINED	1,2	1
THE WALT DISNEY CO.	COM	254687106	412	13,740	SH	DEFINED	1,2	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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
THERMO ELECTRON CORP	COM	883556102	7	200	SH		DEFINED	1,2
THERMO ELECTRON CORP	SDCV	883556AJ1	4,058	4,200,000	PRN		DEFINED	2,3
TIFFANY & CO	COM	886547108	7	200	SH		DEFINED	1,2
TIME WARNER INC	COM	887317105	2,244	129,710	SH		DEFINED	1,2
TIME WARNER TELECOM INC	DCV	887319AC5	414	400,000	PRN		DEFINED	2,3
TJX COMPANIES INC	COM	872540109	2,798	122,400	SH		DEFINED	1,2
TORCHMARK CORP	COM	891027104	2,367	38,975	SH		DEFINED	1,2
TRANSMONTAIGNE PARTNERS	COM	89376V100	2,359	78,200	SH		DEFINED	2,4
TRANSOCEAN INC	ORD	G90078109	40	500	SH		DEFINED	1,2
TREDEGAR CORP	COM	894650100	366	23,125	SH		DEFINED	2
TREX COMPANY INC	COM	89531P105	569	21,975	SH		DEFINED	2
TRIBUNE CO	COM	896047107	13	400	SH		DEFINED	1,2
TRONOX INC-CLASS B	CL B	897051207	1	40	SH		DEFINED	1,2
TXU CORP	COM	873168108	48	800	SH		DEFINED	1,2
TYCO INTERNATIONAL LTD	COM	902124106	5,847	212,615	SH		DEFINED	1,2
UNION PACIFIC CORP	COM	907818108	1,671	17,975	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
UNITED NATIONAL GROUP	COM	90933T109	609	29,200	SH		DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	1,277	15,510	SH		DEFINED	1,2
UNITED STATES STEEL CORP	COM	912909108	14	200	SH		DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	944	19,150	SH		DEFINED	2
UNITED TECHNOLOGIES CORP	COM	913017109	1,110	17,500	SH		DEFINED	1,2
UNITEDHEALTH GROUP INC	COM	91324P102	81	1,800	SH		DEFINED	1,2
UNIVERSAL CORP-VA	COM	913456109	1,214	32,625	SH		DEFINED	2
UNUMPROVIDENT CORP	COM	91529Y106	7	400	SH		DEFINED	1,2
US BANCORP	COM	902973304	4,469	144,710	SH		DEFINED	1,2
USI HOLDINGS CORP	COM	90333H101	938	69,950	SH		DEFINED	2
UST INC	COM	902911106	9	200	SH		DEFINED	1,2

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

VALASSIS COMM INC	COM	918866104	869	36,850	SH	DEFINED	2	3
VALERO ENERGY CORP	COM	91913Y100	14,688	220,800	SH	DEFINED	1,2	22
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	474	10,000	SH	DEFINED	1,2	1
VERIZON COMMUNIC INC	COM	92343V104	131	3,900	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
VF CORP	COM	918204108	14	200	SH		DEFINED	1,2
VIACOM INC-CLASS B	CL B	92553P201	41	1,150	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	1,756	56,100	SH		DEFINED	2
VISTEON CORP	COM	92839U107	1	100	SH		DEFINED	1,2
VORNADO REALTY L.P.	DEB	929043AC1	338	300,000	PRN		DEFINED	2,3
VULCAN MATERIALS CO	COM	929160109	16	200	SH		DEFINED	1,2
WACHOVIA CORP	COM	929903102	121	2,245	SH		DEFINED	1,2
WALGREEN CO	COM	931422109	381	8,500	SH		DEFINED	1,2
WAL-MART STORES INC	COM	931142103	5,378	111,650	SH		DEFINED	1,2
WASHINGTON MUTUAL INC	COM	939322103	847	18,585	SH		DEFINED	1,2
WASTE MANAGEMENT INC	COM	94106L109	29	800	SH		DEFINED	1,2
WATERS CORP	COM	941848103	9	200	SH		DEFINED	1,2
WATSON PHARMA INC	COM	942683103	5	200	SH		DEFINED	1,2
WCI COMMUNITIES INC	COM	92923C104	1,913	95,000	SH		DEFINED	2
WELLPOINT INC	COM	94973V107	65	900	SH		DEFINED	1,2
WELLS FARGO & COMPANY	COM	949746101	161	2,400	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
WENDYS INTERNATIONAL INC	COM	950590109	12	200	SH		DEFINED	1,2
WESTERN GAS RESOUR	COM	958259103	2,261	37,780	SH		DEFINED	2
WEYERHAEUSER CO	COM	962166104	984	15,800	SH		DEFINED	1,2
WHIRLPOOL CORP	COM	963320106	3,022	36,558	SH		DEFINED	1,2
WILLIAMS COS INC	COM	969457100	6,095	260,910	SH		DEFINED	1,2
WILLIAMS PARTNERS LP	COM	96950F104	1,998	63,500	SH		DEFINED	2,4
WISCONSIN ENERGY CORP	COM	976657106	1,617	40,125	SH		DEFINED	2
WRIGLEY WM JR CO	COM	982526105	14	300	SH		DEFINED	1,2
WW GRAINGER INC	COM	384802104	8	100	SH		DEFINED	1,2
WYETH	COM	983024100	1,166	26,250	SH		DEFINED	1,2
XCEL ENERGY INC	COM	98389B100	1,682	87,700	SH		DEFINED	1,2
XEROX CORP	COM	984121103	3,982	286,300	SH		DEFINED	1,2
XILINX INC	COM	983919101	11	500	SH		DEFINED	1,2
XL CAPITAL LTD -CLASS A	CL A	G98255105	1,931	31,500	SH		DEFINED	1,2
XTO ENERGY INC	COM	98385X106	22	500	SH		DEFINED	1,2
YAHOO! INC	COM	984332106	574	17,400	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 Call	Put/ Investment Discretion	Other Mgrs
YELLOW ROADWAY CORP	NOTE	985577AA3	896	670,000	PRN	DEFINED	2,3
YUM! BRANDS INC	COM	988498101	20	400	SH	DEFINED	1,2
ZIMMER HOLDINGS INC	COM	98956P102	23	400	SH	DEFINED	1,2
ZIONS BANCORPORATION	COM	989701107	16	200	SH	DEFINED	1,2