

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

CNA FINANCIAL CORP
Form 13F-HR
February 17, 2009

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31,2008

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-346

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
February 16,2009
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.):

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

- [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: 607

Form 13F Information Table Value Total: 926,862 (in thousands)

List of Other Included Managers:

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

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	Column 9:
Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
3M CO	COM	88579Y101	5,260	91,410	SH		DEFINED	1,2
ABBOTT LABORATORIES	COM	002824100	1,045	19,580	SH		DEFINED	1,2
ABERCROMBIE & FITCH CO	CL A	002896207	4	170	SH		DEFINED	1,2
ACE LTD	SHS	H0023R105	35	660	SH		DEFINED	1,2
ADOBE SYSTEMS INC	COM	00724F101	23	1,060	SH		DEFINED	1,2
ADVANCED MICRO DEVICES	COM	007903107	3	1,200	SH		DEFINED	1,2
AES CORP	COM	00130H105	11	1,330	SH		DEFINED	1,2
AETNA INC	COM	00817Y108	28	990	SH		DEFINED	1,2
AFFILIATED COMPUTER SVCS	CL A	008190100	913	19,865	SH		DEFINED	1,2
AFLAC INC	COM	001055102	44	950	SH		DEFINED	1,2
AFTERMARKET TECHNOLOGY CORP	COM	00211W104	380	25,950	SH		DEFINED	2
AGILENT TECHNOLOGIES INC	COM	00846U101	11	730	SH		DEFINED	1,2
AIR PRODUCTS & CHEMICALS INCCOM	COM	009158106	22	430	SH		DEFINED	1,2
AKAMAI TECHNOLOGIES	COM	00971T101	5	330	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
ALCATEL-LUCENT	SPONSORE	013904305	1,168	543,425	SH		DEFINED 2
ALCOA INC	COM	013817101	18	1,620	SH		DEFINED 1,2
ALCON INC	COM SHS	H01301102	125	1,400	SH		DEFINED 2
ALLEGHENY ENERGY INC	COM	017361106	1,074	31,710	SH		DEFINED 1,2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	5	200	SH		DEFINED 1,2
ALLERGAN INC	COM	018490102	25	610	SH		DEFINED 1,2
ALLSTATE CORP	COM	020002101	1,417	43,245	SH		DEFINED 1,2
ALTERA CORPORATION	COM	021441100	10	610	SH		DEFINED 1,2
ALTRIA GROUP INC	COM	02209S103	63	4,200	SH		DEFINED 1,2
AMAZON.COM INC	COM	023135106	32	620	SH		DEFINED 1,2
AMBAC FINANCIAL GROUP INC	COM	023139108	1	570	SH		DEFINED 1,2
AMEREN CORPORATION	COM	023608102	14	420	SH		DEFINED 1,2
AMERICAN CAPITAL LTD	COM	02503Y103	1	390	SH		DEFINED 1,2
AMERICAN ELECTRIC POWER	COM	025537101	1,902	57,150	SH		DEFINED 1,2
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	992	141,675	SH		DEFINED 2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
AMERICAN EXPRESS	COM	025816109	614	33,080	SH		DEFINED 1,2
AMERICAN INTERNATIONAL GROUP	COM	026874107	8	5,370	SH		DEFINED 1,2
AMERICAN NATIONAL INSURANCE	COM	028591105	398	5,400	SH		DEFINED 2
AMERICAN TOWER CORP-CL A	CL A	029912201	24	810	SH		DEFINED 1,2
AMERIPRISE FINANCIAL INC	COM	03076C106	11	450	SH		DEFINED 1,2
AMERISOURCE HEALTH CORP	COM	03073E105	1,217	34,130	SH		DEFINED 1,2
AMGEN INC	COM	031162100	1,184	20,495	SH		DEFINED 1,2
ANADARKO PETROLEUM CORP	COM	032511107	13,667	354,520	SH		DEFINED 1,2
ANALOG DEVICES	COM	032654105	11	590	SH		DEFINED 1,2
ANSYS INC	COM	03662Q105	135	4,824	SH		DEFINED 2,4
AON CORP	COM	037389103	28	610	SH		DEFINED 1,2
APACHE CORP	COM	037411105	4,894	65,670	SH		DEFINED 1,2
APARTMENT INVT & MGMT CO	CL A	03748R101	3	224	SH		DEFINED 1,2
APOLLO GROUP INC-CL A	CL A	037604105	21	280	SH		DEFINED 1,2
APPLE INC	COM	037833100	150	1,760	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

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

APPLIED MATERIALS INC.	COM	038222105	458	45,190	SH	DEFINED	1,2
ARCHER-DANIELS-MIDLAND CO	COM	039483102	37	1,280	SH	DEFINED	1,2
ARGO GROUP INTERNATIONAL	COM	G0464B107	1,020	30,075	SH	DEFINED	2
ARMSTRONG WORLD INDUSTRIES	COM	04247X102	7	325	SH	DEFINED	2
ARTHUR J GALLAGHER & CO	COM	363576109	264	10,175	SH	DEFINED	2
ARVINMERITOR INC	COM	043353101	126	44,350	SH	DEFINED	2
ASHLAND INC	COM	044209104	1	130	SH	DEFINED	1,2
ASSURANT INC	COM	04621X108	6	190	SH	DEFINED	1,2
AT&T INC	COM	00206R102	343	12,035	SH	DEFINED	1,2
ATLAS PIPELINE HOLDINGS LP	COM	04939R108	730	193,024	SH	DEFINED	2,5
ATLAS PIPELINE PARTNERS-UTS.INT	COM	049392103	1,147	191,115	SH	DEFINED	2,5
AUTODESK INC	COM	052769106	9	460	SH	DEFINED	1,2
AUTOMATIC DATA PROCESSING	COM	053015103	41	1,040	SH	DEFINED	1,2
AUTONATION INC	COM	05329W102	3	260	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
AUTOZONE INC	COM	053332102	13	90	SH		DEFINED	1,2
AVALONBAY COMMUNITIES INC	COM	053484101	10	160	SH		DEFINED	1,2
AVERY DENNISON CORP	COM	053611109	7	210	SH		DEFINED	1,2
AVNET INC	COM	053807103	1,575	86,475	SH		DEFINED	2
AVON PRODUCTS INC	COM	054303102	20	850	SH		DEFINED	1,2
BAKER HUGHES INC	COM	057224107	20	620	SH		DEFINED	1,2
BALL CORP	COM	058498106	8	200	SH		DEFINED	1,2
BANK OF AMERICA CORP	COM	060505104	2,988	212,236	SH		DEFINED	1,2
BANK OF NEW YORK	COM	064058100	2,969	104,783	SH		DEFINED	1,2
BARRICK GOLD CORP	COM	067901108	4,492	122,171	SH		DEFINED	2
BAXTER INTL	COM	071813109	604	11,270	SH		DEFINED	1,2
BB&T CORP	COM	054937107	30	1,090	SH		DEFINED	1,2
BECTON DICKINSON & CO	COM	075887109	34	490	SH		DEFINED	1,2
BED BATH & BEYOND INC	COM	075896100	13	520	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
BEMIS COMPANY	COM	081437105	5	200	SH		DEFINED	1,2
BEST BUY CO INC	COM	086516101	20	700	SH		DEFINED	1,2
BIG LOTS INC	COM	089302103	2	160	SH		DEFINED	1,2
BIOGEN IDEC INC	COM	09062X103	29	600	SH		DEFINED	1,2
BJ SERVICES CO	COM	055482103	473	40,505	SH		DEFINED	1,2
BLACK & DECKER MFG CO	COM	091797100	1,319	31,545	SH		DEFINED	1,2
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	378	38,900	SH		DEFINED	2,4
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,055	116,400	SH		DEFINED	2,4
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	481	55,900	SH		DEFINED	2,4
BLOUNT INTERNATIONAL INC	COM	095180105	552	58,182	SH		DEFINED	2
BMC SOFTWARE INC	COM	055921100	10	380	SH		DEFINED	1,2
BOEING COMPANY	COM	097023105	1,423	33,355	SH		DEFINED	1,2

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

BOSTON PROPERTIES INC	COM	101121101	13	240	SH	DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	21	2,669	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
BOWNE & CO INC	COM	103043105	42	7,150	SH		DEFINED	2
BRADY CORPORATION	CL A	104674106	445	18,600	SH		DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	561	24,140	SH		DEFINED	1,2
BROADCOM CORP	CL A	111320107	16	930	SH		DEFINED	1,2
BROWN-FORMAN CORP	CL B	115637209	11	212	SH		DEFINED	1,2
BRUNSWICK CORP	COM	117043109	1	170	SH		DEFINED	1,2
BUCKEYE PARTNERS LP	UNIT	118230101	4,031	125,000	SH		DEFINED	2,5
BURLINGTON NORTHERN SANTA FE	COM	12189T104	45	590	SH		DEFINED	1,2
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	19	340	SH		DEFINED	1,2
CALPINE CORP	COM	131347304	1,354	186,030	SH		DEFINED	2
CAMERON INTERNATIONAL CORP	COM	13342B105	9	440	SH		DEFINED	1,2
CAMPBELL SOUP CO	COM	134429109	13	440	SH		DEFINED	1,2
CAPITAL ONE FINANCIAL CORP	COM	14040H105	1,630	51,101	SH		DEFINED	1,2
CARDINAL HEALTH INC	COM	14149Y108	24	710	SH		DEFINED	1,2
CARNIVAL CORP	PAIRED	C143658300	21	870	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
CARTER'S INC	COM	146229109	662	34,350	SH		DEFINED	2
CATERPILLAR INC	COM	149123101	958	21,440	SH		DEFINED	1,2
CB RICHARD ELLIS GROUP INC	CL A	12497T101	1	340	SH		DEFINED	1,2
CBS CORP-CLASS B	CL B	124857202	830	101,350	SH		DEFINED	1,2
CELGENE CORP	COM	151020104	48	870	SH		DEFINED	1,2
CENTERPOINT ENERGY INC	COM	15189T107	8	650	SH		DEFINED	1,2
CENTEX CORP	COM	152312104	3	240	SH		DEFINED	1,2
CENTURYTEL INC	COM	156700106	6	210	SH		DEFINED	1,2
CHEMICAL FINANCIAL CORP	COM	163731102	877	31,450	SH		DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	16	960	SH		DEFINED	1,2
CHEVRON CORP	COM	166764100	306	4,140	SH		DEFINED	1,2
CHUBB CORP	COM	171232101	38	740	SH		DEFINED	1,2
CIBER INC	COM	17163B102	655	136,275	SH		DEFINED	2
CIENA CORP	COM	171779309	1	170	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
CIGNA CORP	COM	125509109	9	560	SH		DEFINED	1,2
CINCINNATI FINANCIAL CORP	COM	172062101	10	330	SH		DEFINED	1,2
CINTAS CORP	COM	172908105	6	260	SH		DEFINED	1,2
CISCO SYSTEMS INC	COM	17275R102	1,358	83,320	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	1	290	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	1,768	263,555	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	9	370	SH		DEFINED	1,2
CLOROX COMPANY	COM	189054109	16	280	SH		DEFINED	1,2
CME GROUP INC	COM	12572Q105	23	110	SH		DEFINED	1,2
CMS ENERGY CORP	COM	125896100	4	440	SH		DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	526,563	27,425,147	SH		DEFINED	1,2,4
COACH INC	COM	189754104	15	700	SH		DEFINED	1,2
COCA COLA CO	COM	191216100	692	15,290	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
COCA-COLA ENTERPRISES	COM	191219104	7	570	SH		DEFINED	1,2
COGNIZANT TECH SOLUTIONS-A	CL A	192446102	10	580	SH		DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	70	1,020	SH		DEFINED	1,2
COMCAST CORP CL A SPL	CL A	20030N200	1,884	116,640	SH		DEFINED	2
COMCAST CORP-CL A	CLA	20030N101	2,085	123,490	SH		DEFINED	1,2
COMERICA INC	COM	200340107	505	25,450	SH		DEFINED	1,2
COMPUTER ASSOCIATES INTL INCCOM	COM	12673P105	1,931	104,232	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	11	300	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	4	540	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	16	970	SH		DEFINED	1,2
CONOCOPHILLIPS	COM	20825C104	162	3,120	SH		DEFINED	1,2
CONSECO INC	COM	208464883	307	59,250	SH		DEFINED	2
CONSOL ENERGY INC	COM	20854P109	11	370	SH		DEFINED	1,2
CONSOLIDATED EDISON INC	COM	209115104	21	540	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
CONSTELLATION BRANDS INC	CL A	21036P108	6	380	SH		DEFINED	1,2
CONSTELLATION ENERGY GROUP	COM	210371100	9	360	SH		DEFINED	1,2
CONSTELLATION ENERGY PARTNERCOM	COM	21038E101	645	231,960	SH		DEFINED	2,4
CONVERGYS CORP	COM	212485106	2	250	SH		DEFINED	1,2
CON-WAY INC	COM	205944101	170	6,400	SH		DEFINED	2
COOPER INDUSTRIES LTD	CL A	G24182100	10	350	SH		DEFINED	1,2
CORNING INC.	COM	219350105	363	38,140	SH		DEFINED	1,2
COSTCO WHOLESALE CORP	COM	22160K105	46	870	SH		DEFINED	1,2
COVENTRY HEALTH CARE INC	COM	222862104	5	310	SH		DEFINED	1,2
COVIDIEN LTD	COM	G2552X108	36	992	SH		DEFINED	1,2
CR BARD INC	COM	067383109	17	200	SH		DEFINED	1,2

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

CSX CORP.	COM	126408103	1,195	36,810	SH	DEFINED	1,2
CUMMINS INC	COM	231021106	11	410	SH	DEFINED	1,2
CVS CORP	COM	126650100	801	27,858	SH	DEFINED	1,2
DANAHER CORP	COM	235851102	29	510	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of	Title of	CUSIP	Value	Shares or Principal	SH/ Put/	Investment	Other
DARDEN RESTAURANTS INC	COM	237194105	8	290	SH	DEFINED	1,2
DEAN FOODS CO	COM	242370104	5	300	SH	DEFINED	1,2
DEERE & CO	COM	244199105	5,590	145,870	SH	DEFINED	1,2
DEL MONTE FOODS CO	COM	24522P103	489	68,525	SH	DEFINED	2
DELL COMPUTER CORP	COM	24702R101	424	41,370	SH	DEFINED	1,2
DELPHI FINANCIAL GROUP	CLA	247131105	637	34,538	SH	DEFINED	2
DELTA AIR LINES INC	COM	247361702	2,144	187,087	SH	DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1	240	SH	DEFINED	1,2
DEVON ENERGY CORP	COM	25179M103	2,358	35,890	SH	DEFINED	1,2
DIAGEO PLC-SPONSORED ADR	ADR	25243Q205	902	15,900	SH	DEFINED	2
DILLARDS INC-CL A	CL A	254067101	0	110	SH	DEFINED	1,2
DIRECTV GROUP INC/THE	COM	25459L106	33	1,420	SH	DEFINED	1,2
DISCOVER FINANCIAL SERVICES	COM	254709108	9	950	SH	DEFINED	1,2
DOMINION RESOURCES INC/VA	COM	25746U109	37	1,020	SH	DEFINED	1,2
DOVER CORP	COM	260003108	13	380	SH	DEFINED	1,2
DOW CHEMICAL	COM	260543103	28	1,870	SH	DEFINED	1,2
DR HORTON INC	COM	23331A109	4	540	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
DRESS BARN INC	COM	261570105	258	24,001	SH		DEFINED	2
DTE ENERGY COMPANY	COM	233331107	9	260	SH		DEFINED	1,2
DU PONT (E.I.) DE NEMOURS	COM	263534109	45	1,790	SH		DEFINED	1,2
DUKE ENERGY CORP	COM	26441C105	38	2,518	SH		DEFINED	1,2
DYNEGY INC-CL A	CL A	26817G102	2,226	1,112,810	SH		DEFINED	1,2
E*TRADE FINANCIAL CORP	COM	269246104	1	920	SH		DEFINED	1,2
EASTMAN CHEMICAL COMPANY	COM	277432100	5	160	SH		DEFINED	1,2
EASTMAN KODAK CO	COM	277461109	4	570	SH		DEFINED	1,2
EATON CORP	COM	278058102	16	330	SH		DEFINED	1,2
EBAY INC	COM	278642103	31	2,220	SH		DEFINED	1,2
ECOLAB INC	COM	278865100	12	350	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	21	650	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	11	1,390	SH		DEFINED	1,2
EL PASO PIPELINE PARTNERS LP	COM	283702108	7,566	485,000	SH		DEFINED	2,4,5
ELECTRONIC ARTS INC	COM	285512109	10	630	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	79	1,970	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
EMBARQ CORP	COM	29078E105	11	306	SH		DEFINED	1,2
EMC CORP/MASS	COM	268648102	44	4,180	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	57	1,570	SH		DEFINED	1,2
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	4,619	181,148	SH		DEFINED	2,5
ENCANA CORP	COM	29250S104	4,648	100,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	4,390	270,812	SH		DEFINED	2,5
ENSCO INTERNATIONAL INC	COM	26874Q100	2,436	85,790	SH		DEFINED	1,2
ENERGY CORP	COM	29364G103	32	380	SH		DEFINED	1,2
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	6,633	319,984	SH		DEFINED	2,5
EOG RESOURCES INC	COM	26875P101	33	500	SH		DEFINED	1,2
EQUIFAX INC	COM	294429105	7	260	SH		DEFINED	1,2
EQUITY RESIDENTIAL	INT	29476L107	16	540	SH		DEFINED	1,2
ESTEE LAUDER COMPANIES	CL A	518439104	7	230	SH		DEFINED	1,2
EVERCORE PARTNERS INC	CL A	29977A105	55	4,375	SH		DEFINED	2
EW SCRIPPS CO-CL A	CL A	811054402	0	59	SH		DEFINED	1,2
EXELON CORP	COM	30161N101	3,223	57,960	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
EXPEDIA INC	COM	30212P105	3	410	SH		DEFINED	1,2
EXPEDITORS INTL WASH INC	COM	302130109	14	430	SH		DEFINED	1,2
EXPRESS SCRIPTS INC	COM	302182100	28	510	SH		DEFINED	1,2
EXXON MOBIL CORP	COM	30231G102	2,129	26,670	SH		DEFINED	1,2
FAMILY DOLLAR STORES	COM	307000109	7	280	SH		DEFINED	1,2
FANNIE MAE	COM	313586109	2	2,110	SH		DEFINED	1,2
FBL FINANCIAL GROUP INC	CL A	30239F106	369	23,900	SH		DEFINED	2
FEDERATED INVESTORS INC	CL B	314211103	3	170	SH		DEFINED	1,2
FEDEX CORP	COM	31428X106	40	620	SH		DEFINED	1,2
FIDELITY NATIONAL INFORMATION	COM	31620M106	6	340	SH		DEFINED	1,2
FIFTH THIRD BANCORP	COM	316773100	9	1,060	SH		DEFINED	1,2
FINANCIAL SELECT SECTOR SPDRS	INT	81369Y605	11,268	900,000	SH		DEFINED	2
FIRST AMERICAN CORPORATION	COM	318522307	532	18,400	SH		DEFINED	2
FIRST HORIZON NATIONAL CORP	COM	320517105	4	381	SH		DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	30	610	SH		DEFINED	1,2
FISERV INC	COM	337738108	12	330	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
FLUOR CORP	COM	343412102	16	360	SH		DEFINED	1,2

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

FORD MOTOR CO	COM	345370860	10	4,327	SH	DEFINED	1,2
FOREST LABORATORIES INC	COM	345838106	16	620	SH	DEFINED	1,2
FORTUNE BRANDS INC	COM	349631101	13	310	SH	DEFINED	1,2
FPL GROUP INC	COM	302571104	41	810	SH	DEFINED	1,2
FRANKLIN RESOURCES INC	COM	354613101	20	320	SH	DEFINED	1,2
FREDDIE MAC	COM	313400301	1	1,290	SH	DEFINED	1,2
FREEPORT-MCMORAN COPPER	CL B	35671D857	19	771	SH	DEFINED	1,2
FRONTIER COMMUNICATIONS CORP	COM	35906A108	6	650	SH	DEFINED	1,2
GAMESTOP CORP	CL A	36467W109	7	320	SH	DEFINED	1,2
GANNETT CO	COM	364730101	4	460	SH	DEFINED	1,2
GAP INC/THE	COM	364760108	12	900	SH	DEFINED	1,2
GENERAL DYNAMICS CORP	COM	369550108	46	800	SH	DEFINED	1,2
GENERAL ELECTRIC CO	COM	369604103	2,327	143,620	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
GENERAL GROWTH PROPERTIES	COM	370021107	1	530	SH		DEFINED	1,2
GENERAL MILLS INC	COM	370334104	41	670	SH		DEFINED	1,2
GENERAL MOTORS CORP	COM	370442105	4	1,120	SH		DEFINED	1,2
GENESIS ENERGY L.P.	COM	371927104	3,649	420,000	SH		DEFINED	2,5
GENUINE PARTS CO	COM	372460105	12	330	SH		DEFINED	1,2
GENWORTH FINANCIAL INC	CL A	37247D106	2	860	SH		DEFINED	1,2
GENZYME CORP	COM	372917104	36	540	SH		DEFINED	1,2
GILEAD SCIENCES INC	COM	375558103	1,194	23,350	SH		DEFINED	1,2
GOLDMAN SACHS GROUP INC	COM	38141G104	67	790	SH		DEFINED	1,2
GOODRICH CORP	COM	382388106	9	250	SH		DEFINED	1,2
GOODYEAR TIRE & RUBBER CO	COM	382550101	3	480	SH		DEFINED	1,2
GOOGLE INC-CL A	CL A	38259P508	2,624	8,530	SH		DEFINED	1,2
GRAY TELEVISION INC	COM	389375106	22	55,500	SH		DEFINED	2,4
GRIFFON CORPORATION	COM	398433102	1,163	124,619	SH		DEFINED	2
H&R BLOCK INC	COM	093671105	15	650	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
HALLIBURTON COMPANY	COM	406216101	577	31,760	SH		DEFINED	1,2
HARLEY-DAVIDSON INC	COM	412822108	8	480	SH		DEFINED	1,2
HARMAN INTERNATIONAL	COM	413086109	122	7,320	SH		DEFINED	1,2
HARTE-HANKS INC	COM	416196103	567	90,800	SH		DEFINED	2
HARTFORD FINANCIAL SVCS GRP	COM	416515104	10	630	SH		DEFINED	1,2
HASBRO INC	COM	418056107	8	280	SH		DEFINED	1,2
HCP INC	COM	40414L109	13	470	SH		DEFINED	1,2
HERSHEY CO/THE	COM	427866108	12	340	SH		DEFINED	1,2
HESS CORP	LTD PART	42809H107	30	560	SH		DEFINED	1,2
HEWLETT-PACKARD CO.	COM	428236103	1,267	34,920	SH		DEFINED	1,2
HILAND HOLDINGS GP LP	INT	43129M107	381	160,656	SH		DEFINED	2,5
HJ HEINZ CO	COM	423074103	24	630	SH		DEFINED	1,2

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

HOME DEPOT	COM	437076102	1,357	58,935	SH	DEFINED	1,2
HONEYWELL INTERNATIONAL INC	COM	438516106	49	1,490	SH	DEFINED	1,2
HORMEL FOODS CORP	COM	440452100	190	6,100	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
HOSPIRA INC	COM	441060100	9	320	SH		DEFINED	1,2
HOST HOTELS & RESORTS INC	COM	44107P104	8	1,040	SH		DEFINED	1,2
HSN INC	COM	404303109	1	72	SH		DEFINED	1,2
HUDSON CITY BANCORP INC	COM	443683107	16	1,030	SH		DEFINED	1,2
HUMANA INC	COM	444859102	13	340	SH		DEFINED	1,2
HUNTINGTON BANCSHARES INC	COM	446150104	6	730	SH		DEFINED	1,2
IAC/INTERACTIVECORP	COM	44919P508	3	180	SH		DEFINED	1,2
IDACORP INC	COM	451107106	152	5,175	SH		DEFINED	2
ILLINOIS TOOL WORKS	COM	452308109	28	800	SH		DEFINED	1,2
IMS HEALTH INC	COM	449934108	1,258	82,960	SH		DEFINED	1,2
ENERGY HOLDINGS LP	COM	45661Q107	1,580	72,900	SH		DEFINED	2,5
ENERGY LP	LTD PTNR	456615103	1,704	100,000	SH		DEFINED	2,5
INGERSOLL RAND CO	CL A	G4776G101	1,587	91,498	SH		DEFINED	1,2
INTEGRYS ENERGY GROUP INC	COM	45822P105	7	159	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
INTEL CORP	COM	458140100	169	11,540	SH		DEFINED	1,2
INTERCONTINENTALEXCHANGE INC	COM	45865V100	12	140	SH		DEFINED	1,2
INTERNATIONAL BUSINESS MACH	COM	459200101	10,762	127,880	SH		DEFINED	1,2
INTERNATIONAL PAPER CO	COM	460146103	10	850	SH		DEFINED	1,2
INTERPUBLIC GROUP OF COS INC	COM	460690100	4	934	SH		DEFINED	1,2
INTERVAL LEISURE GROUP	COM	46113M108	0	72	SH		DEFINED	1,2
INTL FLAVORS & FRAGRANCES	COM	459506101	5	160	SH		DEFINED	1,2
INTL GAME TECHNOLOGY	COM	459902102	7	620	SH		DEFINED	1,2
INTUIT INC	COM	461202103	15	650	SH		DEFINED	1,2
INTUITIVE SURGICAL INC	COM	46120E602	10	80	SH		DEFINED	1,2
IPC HOLDINGS LTD	ORD	G4933P101	1,005	33,625	SH		DEFINED	2
ITT CORP	COM	450911102	17	360	SH		DEFINED	1,2
J.C. PENNY CO INC (HLDG CO)	COM	708160106	1,918	97,340	SH		DEFINED	1,2
JABIL CIRCUIT INC	COM	466313103	3	410	SH		DEFINED	1,2
JACOBS ENGINEERING GROUP INC	COM	469814107	12	250	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 (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
JANUS CAPITAL GROUP INC	COM	47102X105	2	290	SH		DEFINED	1,2
JDS UNIPHASE CORP	COM	46612J507	2	441	SH		DEFINED	1,2
JOHNSON & JOHNSON	COM	478160104	8,683	145,135	SH		DEFINED	1,2
JOHNSON CONTROLS INC	COM	478366107	21	1,180	SH		DEFINED	1,2
JONES APPAREL GROUP INC	COM	480074103	313	53,345	SH		DEFINED	1,2
JPMORGAN CHASE & COMPANY	COM	46625H100	1,886	59,820	SH		DEFINED	1,2
JUNIPER NETWORKS INC	COM	48203R104	18	1,040	SH		DEFINED	1,2
KB HOME	COM	48666K109	2	150	SH		DEFINED	1,2
KELLOGG CO	COM	487836108	23	520	SH		DEFINED	1,2
KELLY SERVICES INC	CL A	488152208	720	55,321	SH		DEFINED	2
KEYCORP	COM	493267108	7	790	SH		DEFINED	1,2
KIMBERLY-CLARK CORP	COM	494368103	44	840	SH		DEFINED	1,2
KIMCO REALTY CORP	COM	49446R109	9	500	SH		DEFINED	1,2
KINDER MORGAN ENERGY PRTNRS LTD PART		494550106	1,830	40,000	SH		DEFINED	2,5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	11,331	283,411	SH		DEFINED	2,4,5

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
KING PHARMACEUTICALS INC	COM	495582108	5	490	SH		DEFINED	1,2
KLA-TENCOR CORPORATION	COM	482480100	7	340	SH		DEFINED	1,2
KOHL'S CORP	COM	500255104	23	630	SH		DEFINED	1,2
KRAFT FOODS INC-A	CL A	50075N104	485	18,056	SH		DEFINED	1,2
KROGER CO	COM	501044101	35	1,340	SH		DEFINED	1,2
L-3 COMMUNICATIONS CORP	COM	502424104	756	10,250	SH		DEFINED	1,2
LABORATORY CRP OF AMER HLDG	COM	50540R409	14	220	SH		DEFINED	1,2
LEAR SEATING CORP	COM	521865105	175	124,300	SH		DEFINED	2
LEGG MASON INC	COM	524901105	6	270	SH		DEFINED	1,2
LEGGETT & PLATT INC	COM	524660107	5	330	SH		DEFINED	1,2
LENDER PROCESSING SERVICES	COM	52602E102	5	170	SH		DEFINED	1,2
LENNAR CORP-CL A	CL A	526057104	2	270	SH		DEFINED	1,2
LEUCADIA NATIONAL CORP	COM	527288104	7	340	SH		DEFINED	1,2
LEXMARK INTERNATIONAL INC-A	CL A	529771107	5	190	SH		DEFINED	1,2
LIFE TECHNOLOGIES CORP	COM	53217V109	3	146	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
LIMITED BRANDS INC	COM	532716107	6	620	SH		DEFINED	1,2
LINCOLN NATIONAL CORP	COM	534187109	10	529	SH		DEFINED	1,2
LINEAR TECHNOLOGY CORP	COM	535678106	10	440	SH		DEFINED	1,2
LIZ CLAIBORNE INC	COM	539320101	0	190	SH		DEFINED	1,2
LOCKHEED MARTIN CORP	COM	539830109	58	690	SH		DEFINED	1,2
LOWES COS INC	COM	548661107	63	2,910	SH		DEFINED	1,2
LSI CORP	COM	502161102	4	1,310	SH		DEFINED	1,2

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

M & T BANK CORP	COM	55261F104	9	160	SH	DEFINED	1,2
MACYS INC	COM	55616P104	9	858	SH	DEFINED	1,2
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	7,047	508,100	SH	DEFINED	2,4,5
MAGELLAN MIDSTREAM PARTNERS	UNIT LP	559080106	1,511	50,000	SH	DEFINED	2,5
MAGNA INTERNATIONAL INC	CL A	559222401	1,191	39,800	SH	DEFINED	2
MANITOWOC COMPANY INC	COM	563571108	2	260	SH	DEFINED	1,2
MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	1,596	200,000	SH	DEFINED	2,5
MARRIOTT INTERNATIONAL	CLA	571903202	634	32,600	SH	DEFINED	1,2
MARSH & MCLENNAN COS	COM	571748102	25	1,040	SH	DEFINED	1,2
MARSHALL & ILSLEY CORP	COM	571837103	7	520	SH	DEFINED	1,2

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	V - S
MASCO CORP	COM	574599106	8	720	SH		DEFINED	1,2	
MASTERCARD INC	CL A	57636Q104	1,429	10,000	SH		DEFINED	2	
MATTEL INC	COM	577081102	1,340	83,770	SH		DEFINED	1,2	
MBIA INC	COM	55262C100	2	410	SH		DEFINED	1,2	
MCCORMICK & CO-NON VTG SHRS	COM	579780206	8	260	SH		DEFINED	1,2	
MCDONALDS CORP	COM	580135101	143	2,300	SH		DEFINED	1,2	
MCGRAW-HILL COMPANIES INC	COM	580645109	15	640	SH		DEFINED	1,2	
MCKESSON CORP	COM	58155Q103	22	580	SH		DEFINED	1,2	
MEADWESTVACO CORP	COM	583334107	4	350	SH		DEFINED	1,2	
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	44	1,042	SH		DEFINED	1,2	
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,075	250,000	SH		DEFINED	2	
MEDTRONIC INC	COM	585055106	165	5,240	SH		DEFINED	1,2	
MEMC ELECTRONIC MATERIALS	COM	552715104	7	460	SH		DEFINED	1,2	
MERCK & CO. INC.	COM	589331107	131	4,320	SH		DEFINED	1,2	

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	V - S
MEREDITH CORP	COM	589433101	1	80	SH		DEFINED	1,2	
MERRILL LYNCH & CO INC	COM	590188108	23	1,940	SH		DEFINED	1,2	
METLIFE INC	COM	59156R108	50	1,420	SH		DEFINED	1,2	
MGIC INVESTMENT CORP	COM	552848103	1	240	SH		DEFINED	1,2	
MI DEVELOPMENTS INC	CL A	55304X104	303	40,675	SH		DEFINED	2	
MICROCHIP TECHNOLOGY INC	COM	595017104	7	380	SH		DEFINED	1,2	
MICRON TECHNOLOGY INC	COM	595112103	4	1,510	SH		DEFINED	1,2	
MICROSOFT CORP	COM	594918104	3,072	158,015	SH		DEFINED	1,2	
MILLIPORE CORP	COM	601073109	6	110	SH		DEFINED	1,2	
MOLEX INC	COM	608554101	4	280	SH		DEFINED	1,2	
MOLSON COORS BREWING CO -B	CL B	60871R209	821	16,780	SH		DEFINED	1,2	
MONSANTO CO	COM	61166W101	77	1,092	SH		DEFINED	1,2	
MONSTER WORLDWIDE INC	COM	611742107	3	250	SH		DEFINED	1,2	
MOODYS CORP	COM	615369105	8	410	SH		DEFINED	1,2	
MORGAN ST DEAN WITTER DISCOV	COM	617446448	538	33,525	SH		DEFINED	1,2	
MORGAN STANLEY QUAL MUNI SEC	SECS	61745P585	275	28,600	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
MOTOROLA INC	COM	620076109	1,278	288,490	SH		DEFINED	1,2
MURPHY OIL CORP	COM	626717102	17	380	SH		DEFINED	1,2
MYLAN INC	COM	628530107	6	600	SH		DEFINED	1,2
NABORS INDUSTRIES LTD	SHS	G6359F103	7	560	SH		DEFINED	1,2
NARA BANCORP INC	COM	63080P105	634	64,525	SH		DEFINED	2
NATIONAL CITY CORP	COM	635405103	488	269,860	SH		DEFINED	1,2
NATIONAL OILWELL VARCO INC	COM	637071101	20	830	SH		DEFINED	1,2
NATIONAL SEMICONDUCTOR CORP	COM	637640103	5	450	SH		DEFINED	1,2
NCI BUILDING SYSTEMS INC	COM	628852105	200	12,250	SH		DEFINED	2
NETAPP INC	COM	64110D104	9	680	SH		DEFINED	1,2
NEW YORK TIMES CO	CL A	650111107	1	200	SH		DEFINED	1,2
NEWELL RUBBERMAID INC	COM	651229106	5	550	SH		DEFINED	1,2
NEWMONT MINING CORP	COM	651639106	37	910	SH		DEFINED	1,2
NEWS CORP-CL A	CL A	65248E104	3,678	404,580	SH		DEFINED	1,2
NICOR INC	COM	654086107	3	90	SH		DEFINED	1,2
NIKE INC -CL B	CL B	654106103	39	770	SH		DEFINED	1,2
NISOURCE INC	COM	65473P105	6	540	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NOBLE CORP	SHS	G65422100	12	540	SH		DEFINED	1,2
NOBLE ENERGY INC	COM	655044105	17	350	SH		DEFINED	1,2
NORDSTROM INC	COM	655664100	403	30,260	SH		DEFINED	1,2
NORFOLK SOUTHERN CORP	COM	655844108	35	750	SH		DEFINED	1,2
NORTHERN TRUST CORP	COM	665859104	2,401	46,050	SH		DEFINED	1,2
NORTHROP GRUMMAN CORP	COM	666807102	1,825	40,528	SH		DEFINED	1,2
NOVELL INC	COM	670006105	3	700	SH		DEFINED	1,2
NOVELLUS SYSTEMS INC	COM	670008101	2	200	SH		DEFINED	1,2
NRG ENERGY INC	COM	629377508	995	42,670	SH		DEFINED	2
NUCOR CORP	COM	670346105	29	630	SH		DEFINED	1,2
NVIDIA CORP	COM	67066G104	9	1,110	SH		DEFINED	1,2
NYSE EURONEXT	COM	629491101	15	530	SH		DEFINED	1,2
OCCIDENTAL PETROLEUM	COM	674599105	5,497	91,640	SH		DEFINED	1,2
OFFICE DEPOT INC	COM	676220106	2	540	SH		DEFINED	1,2
OFFICEMAX INC	COM	67622P101	1	150	SH		DEFINED	1,2
OLD REPUBLIC INTL CORP	COM	680223104	485	40,722	SH		DEFINED	2
OMNICOM GROUP	COM	681919106	1,164	43,240	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

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
ONEOK PARTNERS LP	UNIT LP	68268N103	4,555	100,000	SH		DEFINED	2,5
OPNEXT INC	COM	68375V105	59	33,508	SH		DEFINED	2,4
ORACLE CORP	COM	68389X105	4,572	257,880	SH		DEFINED	1,2
P G & E CORP	COM	69331C108	27	710	SH		DEFINED	1,2
PACCAR INC	COM	693718108	21	730	SH		DEFINED	1,2
PACTIV CORPORATION	COM	695257105	6	260	SH		DEFINED	1,2
PALL CORP	COM	696429307	7	250	SH		DEFINED	1,2
PARKER HANNIFIN CORP	COM	701094104	14	335	SH		DEFINED	1,2
PATTERSON COS INC	COM	703395103	5	260	SH		DEFINED	1,2
PAYCHEX INC	COM	704326107	17	650	SH		DEFINED	1,2
PEABODY ENERGY CORP	COM	704549104	12	540	SH		DEFINED	1,2
PEDIATRIX MEDICAL GROUP INC	COM	705324101	246	7,775	SH		DEFINED	2
PEPCO HOLDINGS INC	COM	713291102	7	400	SH		DEFINED	1,2
PEPSI BOTTLING GROUP INC	COM	713409100	6	270	SH		DEFINED	1,2
PEPSICO INCORPORATED	COM	713448108	1,429	26,100	SH		DEFINED	1,2
PERKINELMER INC	COM	714046109	3	230	SH		DEFINED	1,2
PETROLEO BRASILEIRO S.A	ADR	71654V101	1,327	65,000	SH		DEFINED	2
PFIZER INC	COM	717081103	239	13,470	SH		DEFINED	1,2
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	767	12,500	SH		DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PHARMANET DEVELOPMENT GROUP	COM	717148100	19	20,950	SH		DEFINED	2
PHH CORP	COM	693320202	726	57,050	SH		DEFINED	2
PHILIP MORRIS INTERNATIONAL	COM	718172109	835	19,200	SH		DEFINED	1,2
PIKE ELECTRIC CORP	COM	721283109	577	46,925	SH		DEFINED	2
PINNACLE WEST CAPITAL	COM	723484101	6	200	SH		DEFINED	1,2
PITNEY BOWES INC	COM	724479100	11	420	SH		DEFINED	1,2
PLAIMS ALL AMER PIPELINE LP	UNIT LP	726503105	4,985	143,700	SH		DEFINED	2,5
PLANTRONICS INC	COM	727493108	515	39,000	SH		DEFINED	2
PLUM CREEK TIMBER CO	COM	729251108	12	340	SH		DEFINED	1,2
PNC FINANCIAL SERVICES GROUP	COM	693475105	33	680	SH		DEFINED	1,2
POLO RALPH LAUREN CORP	CL A	731572103	5	120	SH		DEFINED	1,2
POPULAR INC	COM	733174106	1,219	236,250	SH		DEFINED	2
POTASH CORP OF SASKATCHEWAN	COM	73755L107	4,189	57,206	SH		DEFINED	2
PPG INDUSTRIES INC	COM	693506107	14	330	SH		DEFINED	1,2
PPL CORPORATION	COM	69351T106	23	750	SH		DEFINED	1,2
PRAXAIR INC	COM	74005P104	1,225	20,630	SH		DEFINED	1,2
PRECISION CASTPARTS CORP	COM	740189105	17	280	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs

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

PRIDE INTERNATIONAL INC	COM	74153Q102	1,438	90,000	SH	DEFINED	2
PRINCIPAL FINANCIAL GROUP	COM	74251V102	12	520	SH	DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	1,245	20,140	SH	DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	21	520	SH	DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	20	1,350	SH	DEFINED	1,2
PROLOGIS	INT	743410102	7	520	SH	DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	27	890	SH	DEFINED	1,2
PUBLIC SERVICE CO OF N MEX	COM	69349H107	620	61,475	SH	DEFINED	2
PUBLIC SERVICE ENTERPRISE GPCOM	COM	744573106	30	1,020	SH	DEFINED	1,2
PUBLIC STORAGE	COM	74460D109	20	250	SH	DEFINED	1,2
PULTE HOMES INC	COM	745867101	5	420	SH	DEFINED	1,2
QLOGIC CORP	COM	747277101	3	260	SH	DEFINED	1,2
QUALCOMM INC	COM	747525103	653	18,220	SH	DEFINED	1,2
QUEST DIAGNOSTICS	COM	74834L100	17	320	SH	DEFINED	1,2
QUESTAR CORP	COM	748356102	11	350	SH	DEFINED	1,2
QUICKSILVER GAS SERVICES LP	COM	74839G106	948	100,000	SH	DEFINED	2,5
QWEST COMMUNICATIONS INTL	COM	749121109	11	3,060	SH	DEFINED	1,2
RADIOSHACK CORP	COM	750438103	3	260	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
RANGE RESOURCES CORP	COM	75281A109	10	300	SH		DEFINED	1,2
RAYTHEON COMPANY	COM	755111507	43	850	SH		DEFINED	1,2
REGENCY ENERGY PARTNERS LP	COM	75885Y107	3,186	395,715	SH		DEFINED	2,5
REGIONS FINANCIAL CORP	COM	7591EP100	11	1,380	SH		DEFINED	1,2
REGIS CORP	COM	758932107	484	33,325	SH		DEFINED	2
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1,788	34,675	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	2,263	128,225	SH		DEFINED	2
REPUBLIC SERVICES INC	COM	760759100	7	301	SH		DEFINED	1,2
REYNOLDS AMERICAN INC	COM	761713106	14	340	SH		DEFINED	1,2
ROBERT HALF INTL INC	COM	770323103	7	320	SH		DEFINED	1,2
ROCKWELL COLLINS INC.	COM	774341101	13	330	SH		DEFINED	1,2
ROCKWELL INTL CORP	COM	773903109	3,959	122,800	SH		DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	15	250	SH		DEFINED	1,2
ROWAN COMPANIES INC	COM	779382100	3	220	SH		DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	6	430	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
RYDER SYSTEM INC	COM	783549108	5	120	SH		DEFINED	1,2
SAFEWAY INC	COM	786514208	21	880	SH		DEFINED	1,2
SANDISK CORP	COM	80004C101	461	47,985	SH		DEFINED	1,2
SARA LEE CORP	COM	803111103	14	1,410	SH		DEFINED	1,2
SCHERING PLOUGH	COM	806605101	1,240	72,805	SH		DEFINED	1,2
SCHLUMBERGER LIMITED	COM	806857108	647	15,290	SH		DEFINED	1,2
SCHWAB (CHARLES) CORP	COM	808513105	30	1,870	SH		DEFINED	1,2

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

SCHWEITZER-MAUDUIT INTL INC	COM	808541106	1,015	50,700	SH	DEFINED	2
SCRIPPS NETWORKS INTER	COM	811065101	4	180	SH	DEFINED	1,2
SEALED AIR CORP	COM	81211K100	5	320	SH	DEFINED	1,2
SEALY CORP	COM	812139301	215	85,775	SH	DEFINED	2
SEARS HOLDINGS CORP	COM	812350106	496	12,770	SH	DEFINED	1,2,4
SEMGROUP ENERGY PARTNERS LP	UNIT LP	81662W108	1,463	580,460	SH	DEFINED	2,5
SEMPRA ENERGY	COM	816851109	1,456	34,145	SH	DEFINED	1,2
SHERWIN-WILLIAMS CO/THE	COM	824348106	12	200	SH	DEFINED	1,2
SIGMA-ALDRICH	COM	826552101	11	260	SH	DEFINED	1,2
SIMON PROPERTY GROUP INC	COM	828806109	24	450	SH	DEFINED	1,2

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
SKECHERS USA INC-CL A	CL A	830566105	246	19,225	SH		DEFINED	2	
SLM CORP	COM	78442P106	8	930	SH		DEFINED	1,2	
SMITH INTERNATIONAL INC	COM	832110100	9	400	SH		DEFINED	1,2	
SNAP-ON INC	COM	833034101	5	120	SH		DEFINED	1,2	
SOUTHERN CO	COM	842587107	56	1,520	SH		DEFINED	1,2	
SOUTHWEST AIRLINES CO	COM	844741108	13	1,460	SH		DEFINED	1,2	
SOUTHWESTERN ENERGY CO	COM	845467109	20	680	SH		DEFINED	1,2	
SOVEREIGN BANCORP INC	COM	845905108	3	945	SH		DEFINED	1,2	
SPDR GOLD TRUST	SHS	78463V107	43,260	500,000	SH		DEFINED	2	
SPECTRA ENERGY CORP	COM	847560109	20	1,259	SH		DEFINED	1,2	
SPECTRA ENERGY PARTNERS LP	COM	84756N109	4,582	231,646	SH		DEFINED	2,4	
SPHERION CORPORATION	COM	848420105	38	17,125	SH		DEFINED	2	
SPRINT NEXTEL CORP	COM	852061100	10	5,678	SH		DEFINED	1,2	
ST JUDE MEDICAL INC	COM	790849103	682	20,690	SH		DEFINED	1,2	
STANLEY WORKS/THE	COM	854616109	5	160	SH		DEFINED	1,2	
STAPLES INC	COM	855030102	106	5,900	SH		DEFINED	1,2	

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
STARBUCKS CORP	COM	855244109	33	3,450	SH		DEFINED	1,2	
STARWOOD HOTELS & RESORTS	COM	85590A401	7	380	SH		DEFINED	1,2	
STATE STREET CORP	COM	857477103	33	850	SH		DEFINED	1,2	
STEWART INFORMATION SERVICES	COM	860372101	573	24,375	SH		DEFINED	2	
STRYKER CORP	COM	863667101	19	480	SH		DEFINED	1,2	
SUN MICROSYSTEMS INC	COM	866810203	6	1,577	SH		DEFINED	1,2	
SUNOCO INC	COM	86764P109	10	240	SH		DEFINED	1,2	
SUNTRUST BANKS INC	COM	867914103	21	700	SH		DEFINED	1,2	
SUPERVALU INC	COM	868536103	6	421	SH		DEFINED	1,2	
SYMANTEC CORP	COM	871503108	23	1,684	SH		DEFINED	1,2	
SYSCO CORP	COM	871829107	28	1,200	SH		DEFINED	1,2	
T ROWE PRICE GROUP INC	COM	74144T108	19	530	SH		DEFINED	1,2	
TALISMAN ENERGY INC	COM	87425E103	2,997	300,000	SH		DEFINED	2	
TARGA RESOURCES PARTNERS LP	UNIT	87611X105	465	60,000	SH		DEFINED	2,5	

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

TARGET CORP COM 87612E106 56 1,630 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
TECH DATA CORP	COM	878237106	483	27,062	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	5	420	SH	DEFINED	1,2
TELLABS INC	COM	879664100	3	820	SH	DEFINED	1,2
TENET HEALTHCARE CORP	CL A	88033G100	1	940	SH	DEFINED	1,2
TERADATA CORP	COM	88076W103	5	360	SH	DEFINED	1,2
TERADYNE INC	COM	880770102	1	340	SH	DEFINED	1,2
TEREX CORP	COM	880779103	4	210	SH	DEFINED	1,2
TESORO CORP	COM	881609101	4	270	SH	DEFINED	1,2
TEVA PHARMACEUTICAL	ADR	881624209	6	138	SH	DEFINED	1,2
TEXAS INSTRUMENTS INC	COM	882508104	41	2,640	SH	DEFINED	1,2
TEXTRON INC	COM	883203101	7	500	SH	DEFINED	1,2
THERMO FISHER SCIENTIFIC INC	COM	883556102	29	840	SH	DEFINED	1,2
TICKETMASTER ENTERTAINMENT	COM	88633P302	0	72	SH	DEFINED	1,2
TIFFANY & CO	COM	886547108	6	250	SH	DEFINED	1,2
TIME WARNER INC	COM	887317105	72	7,120	SH	DEFINED	1,2
TITANIUM METALS CORP	COM	888339207	2	190	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion Mgrs
TJX COS. INC. NEW	COM	872540109	399	19,420	SH	DEFINED	1,2
TORCHMARK CORP	COM	891027104	883	19,755	SH	DEFINED	1,2
TOTAL SYSTEM SERVICES INC	COM	891906109	5	390	SH	DEFINED	1,2
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	5,033	378,400	SH	DEFINED	2,5
TRAVELERS COS INC/THE	COM	89417E109	56	1,237	SH	DEFINED	1,2
TREE.COM INC	COM	894675107	0	11	SH	DEFINED	1,2
TREX COMPANY INC	COM	89531P105	912	55,425	SH	DEFINED	2
TYCO ELECTRONICS	COM	G9144P105	455	28,072	SH	DEFINED	1,2
TYCO INTERNATIONAL LTD	SHS	G9143X208	21	972	SH	DEFINED	1,2
TYSON FOODS INC-CL A	CL A	902494103	5	540	SH	DEFINED	1,2
UNILEVER NV	SHS	904784709	5,903	240,450	SH	DEFINED	2
UNION PACIFIC CORP	COM	907818108	50	1,040	SH	DEFINED	1,2
UNISYS CORP	COM	909214108	1	700	SH	DEFINED	1,2
UNITED NATIONAL GROUP LTD	COM	90933T109	848	66,200	SH	DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	114	2,060	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 (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
UNITED STATES STEEL CORP	COM	912909108	9	240	SH		DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	470	14,025	SH		DEFINED	2
UNITED TECHNOLOGIES CORP.	COM	913017109	963	17,960	SH		DEFINED	1,2
UNITEDHEALTH GROUP INC	COM	91324P102	66	2,490	SH		DEFINED	1,2
UNIVERSAL CORP-VA	COM	913456109	364	12,175	SH		DEFINED	2
UNUM GROUP	COM	91529Y106	13	690	SH		DEFINED	1,2
US BANCORP	COM	902973304	86	3,450	SH		DEFINED	1,2
UST INC	COM	902911106	21	300	SH		DEFINED	1,2
USX - MARATHON GROUP INC	COM	565849106	367	13,416	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	23	1,070	SH		DEFINED	1,2
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	9	250	SH		DEFINED	1,2
VERISIGN INC	COM	92343E102	7	390	SH		DEFINED	1,2
VERIZON COMMUNICATIONS INC	COM	92343V104	194	5,720	SH		DEFINED	1,2
VF CORP	COM	918204108	10	180	SH		DEFINED	1,2

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
VIACOM INC-CLASS B	CL B	92553P201	24	1,280	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	237	9,569	SH		DEFINED	2
VISA INC-CLASS A SHARES	CL A	92826C839	905	17,250	SH		DEFINED	2
VORNADO REALTY TRUST	INT	929042109	16	270	SH		DEFINED	1,2
VULCAN MATERIALS CO	COM	929160109	15	220	SH		DEFINED	1,2
WACHOVIA CORP	COM	929903102	23	4,240	SH		DEFINED	1,2
WALGREEN CO	COM	931422109	49	1,980	SH		DEFINED	1,2
WAL-MART STORES INC	COM	931142103	264	4,710	SH		DEFINED	1,2
WALT DISNEY CO/THE	COM	254687106	85	3,750	SH		DEFINED	1,2
WASHINGTON POST	CL B	939640108	8	20	SH		DEFINED	1,2
WASTE MANAGEMENT INC	COM	94106L109	33	990	SH		DEFINED	1,2
WATERS CORP	COM	941848103	7	200	SH		DEFINED	1,2
WATSON PHARMACEUTICALS INC	COM	942683103	6	210	SH		DEFINED	1,2
WEATHERFORD INTL LTD	COM	G95089101	285	26,350	SH		DEFINED	1,2
WEBSTER FINANCIAL CORP	COM	947890109	282	20,450	SH		DEFINED	2

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
WELLPOINT INC	COM	94973V107	46	1,080	SH		DEFINED	1,2
WELLS FARGO & CO	COM	949746101	194	6,570	SH		DEFINED	1,2
WENDYS/ARBYS GROUP INC	COM	950587105	3	558	SH		DEFINED	1,2
WESTERN UNION CO	COM	959802109	21	1,489	SH		DEFINED	1,2
WEYERHAEUSER CO	COM	962166104	13	420	SH		DEFINED	1,2
WHIRLPOOL CORPORATION	COM	963320106	891	21,550	SH		DEFINED	1,2
WHOLE FOODS MARKET INC	COM	966837106	3	280	SH		DEFINED	1,2
WILLIAMS COS INC	COM	969457100	2,138	147,640	SH		DEFINED	1,2

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

WILLIAMS PIPELINE PARTNERS	LCOM	96950K103	4,410	311,205	SH	DEFINED	2,4
WINDSTREAM CORP	COM	97381W104	8	896	SH	DEFINED	1,2
WISCONSIN ENERGY CORP	COM	976657106	826	19,675	SH	DEFINED	2
WW GRAINGER INC	COM	384802104	11	140	SH	DEFINED	1,2
WYETH	COM	983024100	2,159	57,570	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
WYETH	DCV	983024AD2	5,155	5,203,000	PRN	DEFINED	2
WYNDHAM WORLDWIDE CORP	COM	98310W108	2	350	SH	DEFINED	1,2
XCEL ENERGY INC	COM	98389B100	16	850	SH	DEFINED	1,2
XEROX CORP	COM	984121103	4,797	601,820	SH	DEFINED	1,2
XILINX INC	COM	983919101	10	570	SH	DEFINED	1,2
XL CAPITAL LTD	CL A	G98255105	1	350	SH	DEFINED	1,2
XTO ENERGY INC	COM	98385X106	36	1,015	SH	DEFINED	1,2
YAHOO! INC	COM	984332106	32	2,660	SH	DEFINED	1,2
YUM! BRANDS INC	COM	988498101	30	950	SH	DEFINED	1,2
ZIMMER HOLDINGS INC	COM	98956P102	19	470	SH	DEFINED	1,2
ZIONS BANCORPORATION	COM	989701107	5	210	SH	DEFINED	1,2