

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

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

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: September 30,2008

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-346

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
November 14,2008
Chicago, Illinois,60685
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE
ACT OF 1934

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

Report Type (Check only one.):

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: 617

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

List of Other Included Managers:

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

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

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
ALCOA INC	COM	013817101	5,682	251,620	SH		DEFINED	1,2
ALCON INC	COM SHS	H01301102	226	1,400	SH		DEFINED	2
ALLEGHENY ENERGY INC	COM	017361106	1,102	29,970	SH		DEFINED	1,2
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	6	200	SH		DEFINED	1,2
ALLERGAN INC	COM	018490102	31	610	SH		DEFINED	1,2
ALLIED WASTE INDUSTRIES INC	COM	019589308	7	670	SH		DEFINED	1,2
ALLSTATE CORP	COM	020002101	1,994	43,245	SH		DEFINED	1,2
ALTERA CORPORATION	COM	021441100	13	610	SH		DEFINED	1,2
ALTRIA GROUP INC	COM	02209S103	83	4,200	SH		DEFINED	1,2
AMAZON.COM INC	COM	023135106	45	620	SH		DEFINED	1,2
AMBAC FINANCIAL GROUP INC	COM	023139108	1	570	SH		DEFINED	1,2
AMEREN CORPORATION	COM	023608102	16	420	SH		DEFINED	1,2
AMERICAN CAPITAL LTD	COM	02503Y103	10	390	SH		DEFINED	1,2
AMERICAN ELECTRIC POWER	COM	025537101	2,116	57,150	SH		DEFINED	1,2
AMERICAN EQUITY INVNT LIFE HLCOM		025676206	982	130,975	SH		DEFINED	2
AMERICAN EXPRESS	COM	025816109	1,172	33,080	SH		DEFINED	1,2
AMERICAN INTERNATIONAL GROUP	COM	026874107	18	5,370	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
AMERICAN NATIONAL INSURANCE	COM	028591105	466	5,400	SH		DEFINED	2
AMERICAN TOWER CORP	CL A	029912201	29	810	SH		DEFINED	1,2
AMERIPRISE FINANCIAL INC	COM	03076C106	17	450	SH		DEFINED	1,2
AMERISOURCE HEALTH CORP	COM	03073E105	1,285	34,130	SH		DEFINED	1,2
AMGEN INC	COM	031162100	2,290	38,645	SH		DEFINED	1,2
ANADARKO PETROLEUM CORP	COM	032511107	14,599	300,940	SH		DEFINED	1,2
ANALOG DEVICES	COM	032654105	16	590	SH		DEFINED	1,2
ANHEUSER BUSCH CO	COM	035229103	993	15,310	SH		DEFINED	1,2
ANSYS INC	COM	03662Q105	183	4,824	SH		DEFINED	2,4
AON CORP	COM	037389103	27	610	SH		DEFINED	1,2
APACHE CORP	COM	037411105	6,848	65,670	SH		DEFINED	1,2
APARTMENT INVNT & MGMT CO	CL A	03748R101	7	198	SH		DEFINED	1,2
APOLLO GROUP INC	CL A	037604105	17	280	SH		DEFINED	1,2
APPLE INC	COM	037833100	200	1,760	SH		DEFINED	1,2
APPLIED BIOSYSTEMS INC	COM	038149100	11	330	SH		DEFINED	1,2
APPLIED MATERIALS INC.	COM	038222105	684	45,190	SH		DEFINED	1,2
ARCHER-DANIELS-MIDLAND CO	COM	039483102	28	1,280	SH		DEFINED	1,2

Column 1: Column 2: Column 3: Column 4: Column 5: Column 6: Column 7: 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
ARGO GROUP INTERNATIONAL	COM	G0464B107	1,007	27,325	SH		DEFINED	2
ARTHUR J GALLAGHER & CO	COM	363576109	261	10,175	SH		DEFINED	2
ARVINMERITOR INC	COM	043353101	578	44,350	SH		DEFINED	2
ASHLAND INC	COM	044209104	3	110	SH		DEFINED	1,2
ASSURANT INC	COM	04621X108	10	190	SH		DEFINED	1,2
AT&T INC	COM	00206R102	336	12,035	SH		DEFINED	1,2
ATLAS PIPELINE HOLDINGS LP	COM	04939R108	8,267	343,024	SH		DEFINED	2,4,5
ATLAS PIPELINE PARTNERS	INT	049392103	10,359	406,393	SH		DEFINED	2,4,5
AUTODESK INC	COM	052769106	15	460	SH		DEFINED	1,2
AUTOMATIC DATA PROCESSING	COM	053015103	44	1,040	SH		DEFINED	1,2
AUTONATION INC	COM	05329W102	3	260	SH		DEFINED	1,2
AUTOZONE INC	COM	053332102	11	90	SH		DEFINED	1,2
AVALONBAY COMMUNITIES INC	COM	053484101	16	160	SH		DEFINED	1,2
AVERY DENNISON CORP	COM	053611109	9	210	SH		DEFINED	1,2
AVON PRODUCTS INC	COM	054303102	35	850	SH		DEFINED	1,2
BAKER HUGHES INC	COM	057224107	38	620	SH		DEFINED	1,2
BALL CORP	COM	058498106	8	200	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
BANK OF AMERICA CORP	COM	060505104	6,734	192,411	SH		DEFINED	1,2
BANK OF NEW YORK	COM	064058100	2,878	88,343	SH		DEFINED	1,2
BARR PHARMACEUTICALS INC	COM	068306109	14	220	SH		DEFINED	1,2
BARRICK GOLD CORP	COM	067901108	4,094	111,421	SH		DEFINED	2
BAXTER INTERNATIONAL INC	COM	071813109	83	1,270	SH		DEFINED	1,2
BB&T CORP	COM	054937107	41	1,090	SH		DEFINED	1,2
BECTON DICKINSON & CO	COM	075887109	39	490	SH		DEFINED	1,2
BED BATH & BEYOND INC	COM	075896100	16	520	SH		DEFINED	1,2
BEMIS COMPANY	COM	081437105	5	200	SH		DEFINED	1,2
BEST BUY CO INC	COM	086516101	26	700	SH		DEFINED	1,2
BIG LOTS INC	COM	089302103	4	160	SH		DEFINED	1,2
BIOGEN IDEC INC	COM	09062X103	30	600	SH		DEFINED	1,2
BJ SERVICES CO	COM	055482103	11	580	SH		DEFINED	1,2
BLACK & DECKER MFG CO	COM	091797100	1,916	31,545	SH		DEFINED	1,2
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	407	38,900	SH		DEFINED	2,4
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,194	116,400	SH		DEFINED	2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	558	55,900	SH		DEFINED	2,4
BLOUNT INTERNATIONAL INC	COM	095180105	896	80,475	SH		DEFINED	2

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

BMC SOFTWARE INC	COM	055921100	11	380	SH	DEFINED	1,2
BOEING COMPANY	COM	097023105	707	12,330	SH	DEFINED	1,2
BOSTON PROPERTIES INC	COM	101121101	22	240	SH	DEFINED	1,2
BOSTON SCIENTIFIC CORP	COM	101137107	33	2,669	SH	DEFINED	1,2
BOWNE & CO INC	COM	103043105	83	7,150	SH	DEFINED	2
BRADY CORPORATION	CL A	104674106	656	18,600	SH	DEFINED	2
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,474	70,715	SH	DEFINED	1,2
BROADCOM CORP-CL A	CL A	111320107	17	930	SH	DEFINED	1,2
BROOKFIELD HOMES CORP	COM	112723101	359	25,000	SH	DEFINED	2
BROWN-FORMAN CORP	CL B	115637209	12	170	SH	DEFINED	1,2
BRUNSWICK CORP	COM	117043109	2	170	SH	DEFINED	1,2
BURLINGTON NORTHERN SANTA FE	COM	12189T104	55	590	SH	DEFINED	1,2
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	17	340	SH	DEFINED	1,2
CAMERON INTERNATIONAL CORP	COM	13342B105	17	440	SH	DEFINED	1,2
CAMPBELL SOUP CO	COM	134429109	17	440	SH	DEFINED	1,2
CAPITAL ONE FINANCIAL CORP	COM	14040H105	3,269	64,101	SH	DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
CARDINAL HEALTH INC	COM	14149Y108	35	710	SH		DEFINED	1,2
CARNIVAL CORP	PAIRED	C143658300	31	870	SH		DEFINED	1,2
CARTER'S INC	COM	146229109	1,216	61,650	SH		DEFINED	2
CATERPILLAR INC	COM	149123101	1,278	21,440	SH		DEFINED	1,2
CB RICHARD ELLIS GROUP INC	CL A	12497T101	5	340	SH		DEFINED	1,2
CBS CORP	CL B	124857202	1,478	101,350	SH		DEFINED	1,2
CELGENE CORP	COM	151020104	55	870	SH		DEFINED	1,2
CENTERPOINT ENERGY INC	COM	15189T107	9	650	SH		DEFINED	1,2
CENTEX CORP	COM	152312104	4	240	SH		DEFINED	1,2
CENTURYTEL INC	COM	156700106	8	210	SH		DEFINED	1,2
CHEMICAL FINANCIAL CORP	COM	163731102	1,170	37,575	SH		DEFINED	2
CHESAPEAKE ENERGY CORP	COM	165167107	34	960	SH		DEFINED	1,2
CHEVRON CORP	COM	166764100	341	4,140	SH		DEFINED	1,2
CHUBB CORP	COM	171232101	41	740	SH		DEFINED	1,2
CIBER INC	COM	17163B102	953	136,275	SH		DEFINED	2
CIENA CORP	COM	171779309	2	170	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
CIGNA CORP	COM	125509109	19	560	SH		DEFINED	1,2
CINCINNATI FINANCIAL CORP	COM	172062101	9	330	SH		DEFINED	1,2
CINTAS CORP	COM	172908105	7	260	SH		DEFINED	1,2
CISCO SYSTEMS INC	COM	17275R102	1,216	53,880	SH		DEFINED	1,2
CIT GROUP INC	COM	125581108	2	290	SH		DEFINED	1,2
CITIGROUP INC	COM	172967101	4,847	236,330	SH		DEFINED	1,2
CITRIX SYSTEMS INC	COM	177376100	9	370	SH		DEFINED	1,2
CLOROX COMPANY	COM	189054109	18	280	SH		DEFINED	1,2

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

CME GROUP INC	COM	12572Q105	41	110	SH	DEFINED	1,2
CMS ENERGY CORP	COM	125896100	5	440	SH	DEFINED	1,2
CNA SURETY CORPORATION	COM	12612L108	458,000	27,425,147	SH	DEFINED	1,2,4
COACH INC	COM	189754104	18	700	SH	DEFINED	1,2
COCA COLA CO	COM	191216100	809	15,290	SH	DEFINED	1,2
COCA-COLA ENTERPRISES	COM	191219104	10	570	SH	DEFINED	1,2
COGNIZANT TECH SOLUTIONS	CL A	192446102	13	580	SH	DEFINED	1,2
COLGATE-PALMOLIVE CO	COM	194162103	77	1,020	SH	DEFINED	1,2
COMCAST CORP CL A SPL	CL A	20030N200	2,300	116,640	SH	DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
COMCAST CORP-CL A	CLA	20030N101	2,424	123,490	SH		DEFINED	1,2
COMERICA INC	COM	200340107	835	25,450	SH		DEFINED	1,2
COMPUTER ASSOCIATES INTL INCCOM	COM	12673P105	1,712	85,757	SH		DEFINED	1,2
COMPUTER SCIENCES CORP	COM	205363104	12	300	SH		DEFINED	1,2
COMPUWARE CORP	COM	205638109	5	540	SH		DEFINED	1,2
CONAGRA FOODS INC	COM	205887102	19	970	SH		DEFINED	1,2
CONOCOPHILLIPS	COM	20825C104	229	3,120	SH		DEFINED	1,2
CONSECO INC	COM	208464883	209	59,250	SH		DEFINED	2
CONSOL ENERGY INC	COM	20854P109	17	370	SH		DEFINED	1,2
CONSOLIDATED EDISON INC	COM	209115104	23	540	SH		DEFINED	1,2
CONSTELLATION BRANDS INC	CL A	21036P108	8	380	SH		DEFINED	1,2
CONSTELLATION ENERGY GROUP	COM	210371100	9	360	SH		DEFINED	1,2
CONSTELLATION ENERGY PARTNERCOM	COM	21038E101	2,663	231,960	SH		DEFINED	2,4
CONVERGYS CORP	COM	212485106	4	250	SH		DEFINED	1,2
CON-WAY INC	COM	205944101	380	8,625	SH		DEFINED	2
COOPER INDUSTRIES LTD	CL A	G24182100	14	350	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
CORNING INC.	COM	219350105	597	38,140	SH		DEFINED	1,2
COSTCO WHOLESALE CORP	COM	22160K105	56	870	SH		DEFINED	1,2
COVENTRY HEALTH CARE INC	COM	222862104	10	310	SH		DEFINED	1,2
COVIDIEN LTD	COM	G2552X108	53	992	SH		DEFINED	1,2
CR BARD INC	COM	067383109	19	200	SH		DEFINED	1,2
CROSSTEX ENERGY LP	COM	22765U102	2,900	158,800	SH		DEFINED	2,4,5
CSX CORP.	COM	126408103	2,009	36,810	SH		DEFINED	1,2
CUMMINS INC	COM	231021106	18	410	SH		DEFINED	1,2
CVS CORP	COM	126650100	938	27,858	SH		DEFINED	1,2
DANAHER CORP	COM	235851102	35	510	SH		DEFINED	1,2
DARDEN RESTAURANTS INC	COM	237194105	8	290	SH		DEFINED	1,2
DCP MIDSTREAM PARTNERS	LTD PART	23311P100	4,039	238,707	SH		DEFINED	2,4,5
DEAN FOODS CO	COM	242370104	7	300	SH		DEFINED	1,2
DEERE & CO	COM	244199105	43	870	SH		DEFINED	1,2

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

DEL MONTE FOODS CO	COM	24522P103	704	90,250	SH	DEFINED	2
DELL INC	COM	24702R101	67	4,070	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
DELPHI FINANCIAL GROUP	CLA	247131105	549	19,588	SH		DEFINED	2
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	8	240	SH		DEFINED	1,2
DEVON ENERGY CORP	COM	25179M103	3,273	35,890	SH		DEFINED	1,2
DIAGEO PLC	ADR	25243Q205	1,095	15,900	SH		DEFINED	2
DIAMONDS TRUST SERIES I	UNIT	SER252787106	81,270	750,000	SH		DEFINED	2
DILLARDS INC-CL A	CL A	254067101	1	110	SH		DEFINED	1,2
DIRECTV GROUP INC/THE	COM	25459L106	37	1,420	SH		DEFINED	1,2
DISCOVER FINANCIAL SERVICES	COM	254709108	13	950	SH		DEFINED	1,2
DOMINION RESOURCES INC/VA	COM	25746U109	44	1,020	SH		DEFINED	1,2
DOVER CORP	COM	260003108	15	380	SH		DEFINED	1,2
DOW CHEMICAL	COM	260543103	59	1,870	SH		DEFINED	1,2
DR HORTON INC	COM	23331A109	7	540	SH		DEFINED	1,2
DRESS BARN INC	COM	261570105	258	16,876	SH		DEFINED	2
DTE ENERGY COMPANY	COM	233331107	10	260	SH		DEFINED	1,2
DU PONT (E.I.) DE NEMOURS	COM	263534109	72	1,790	SH		DEFINED	1,2
DUKE ENERGY CORP	COM	26441C105	44	2,518	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:		Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
DYNEGY INC-CL A	CL A	26817G102	2,377	663,980	SH		DEFINED	1,2
E*TRADE FINANCIAL CORP	COM	269246104	3	920	SH		DEFINED	1,2
EASTMAN CHEMICAL COMPANY	COM	277432100	9	160	SH		DEFINED	1,2
EASTMAN KODAK CO	COM	277461109	9	570	SH		DEFINED	1,2
EATON CORP	COM	278058102	19	330	SH		DEFINED	1,2
EBAY INC	COM	278642103	50	2,220	SH		DEFINED	1,2
ECOLAB INC	COM	278865100	17	350	SH		DEFINED	1,2
EDISON INTERNATIONAL	COM	281020107	26	650	SH		DEFINED	1,2
EL PASO CORP	COM	28336L109	18	1,390	SH		DEFINED	1,2
EL PASO PIPELINE PARTNERS	COM	283702108	6,026	375,000	SH		DEFINED	2,4
ELECTRONIC ARTS INC	COM	285512109	23	630	SH		DEFINED	1,2
ELI LILLY & CO	COM	532457108	87	1,970	SH		DEFINED	1,2
EMBARQ CORP	COM	29078E105	12	306	SH		DEFINED	1,2
EMC CORPORATION	COM	268648102	817	68,280	SH		DEFINED	1,2
EMERSON ELECTRIC CO	COM	291011104	64	1,570	SH		DEFINED	1,2
ENBRIDGE ENERGY PARTNERS	COM	29250R106	7,206	181,148	SH		DEFINED	2,4,5

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

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
ENCANA CORP	COM	292505104	6,573	100,000	SH		DEFINED	2
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	5,890	270,812	SH		DEFINED	2,4,5
ENSCO INTERNATIONAL INC	COM	26874Q100	4,944	85,790	SH		DEFINED	1,2
ENTERGY CORP	COM	29364G103	34	380	SH		DEFINED	1,2
EOG RESOURCES INC	COM	26875P101	45	500	SH		DEFINED	1,2
EQUIFAX INC	COM	294429105	9	260	SH		DEFINED	1,2
EQUITY RESIDENTIAL	INT	29476L107	24	540	SH		DEFINED	1,2
ESTEE LAUDER COMPANIES	CL A	518439104	11	230	SH		DEFINED	1,2
EW SCRIPPS CO-CL A	CL A	811054402	0	59	SH		DEFINED	1,2
EXELON CORP	COM	30161N101	3,393	54,180	SH		DEFINED	1,2
EXPEDIA INC	COM	30212P105	6	410	SH		DEFINED	1,2
EXPEDITORS INTL WASH INC	COM	302130109	15	430	SH		DEFINED	1,2
EXPRESS SCRIPTS INC	COM	302182100	38	510	SH		DEFINED	1,2
EXXON MOBIL CORP	COM	30231G102	2,071	26,670	SH		DEFINED	1,2
FAMILY DOLLAR STORES	COM	307000109	7	280	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FBL FINANCIAL GROUP INC	CL A	30239F106	667	23,900	SH		DEFINED	2
FEDERAL HM LOAN MORTGAGE CORP	COM	313400301	207	121,290	SH		DEFINED	1,2
FEDERAL NATL MTGE ASSN.	COM	313586109	118	77,035	SH		DEFINED	1,2
FEDERATED INVESTORS INC	CL B	314211103	5	170	SH		DEFINED	1,2
FEDEX CORP	COM	31428X106	49	620	SH		DEFINED	1,2
FIDELITY NATIONAL INFORMATION	COM	31620M106	6	340	SH		DEFINED	1,2
FIFTH THIRD BANCORP	COM	316773100	13	1,060	SH		DEFINED	1,2
FINANCIAL SELECT SECTOR	SBI INT	81369Y605	8,951	450,000	SH		DEFINED	2
FIRST AMERICAN CORPORATION	COM	318522307	543	18,400	SH		DEFINED	2
FIRST HORIZON NATIONAL CORP	COM	320517105	3	370	SH		DEFINED	1,2
FIRSTENERGY CORP	COM	337932107	41	610	SH		DEFINED	1,2
FISERV INC	COM	337738108	16	330	SH		DEFINED	1,2
FLUOR CORP (NEW)	COM	343412102	800	14,360	SH		DEFINED	1,2
FORD MOTOR CO	COM	345370860	23	4,327	SH		DEFINED	1,2
FOREST LABORATORIES INC	COM	345838106	18	620	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FORTUNE BRANDS INC	COM	349631101	18	310	SH		DEFINED	1,2
FPL GROUP INC	COM	302571104	41	810	SH		DEFINED	1,2
FRANKLIN RESOURCES INC	COM	354613101	28	320	SH		DEFINED	1,2
FREEMONT-MCMORAN COPPER	CL B	35671D857	44	771	SH		DEFINED	1,2
FRONTIER COMMUNICATIONS CORP	COM	35906A108	7	650	SH		DEFINED	1,2
GAMESTOP CORP	CL A	36467W109	11	320	SH		DEFINED	1,2

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

GANNETT CO	COM	364730101	8	460	SH	DEFINED	1,2
GAP INC/THE	COM	364760108	16	900	SH	DEFINED	1,2
GENERAL DYNAMICS CORP	COM	369550108	59	800	SH	DEFINED	1,2
GENERAL ELECTRIC CO	COM	369604103	3,662	143,620	SH	DEFINED	1,2
GENERAL GROWTH PROPERTIES	COM	370021107	8	530	SH	DEFINED	1,2
GENERAL MILLS INC	COM	370334104	46	670	SH	DEFINED	1,2
GENERAL MOTORS CORP	COM	370442105	11	1,120	SH	DEFINED	1,2
GENESIS ENERGY L.P.	COM	371927104	7,130	498,985	SH	DEFINED	2,4,5
GENUINE PARTS CO	COM	372460105	13	330	SH	DEFINED	1,2
GENWORTH FINANCIAL INC	CL A	37247D106	7	860	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
GENZYME CORP	COM	372917104	44	540	SH		DEFINED	1,2
GILEAD SCIENCES INC	COM	375558103	1,064	23,350	SH		DEFINED	1,2
GOLDMAN SACHS GROUP INC	COM	38141G104	101	790	SH		DEFINED	1,2
GOODRICH CORP	COM	382388106	10	250	SH		DEFINED	1,2
GOODYEAR TIRE & RUBBER CO	COM	382550101	7	480	SH		DEFINED	1,2
GOOGLE INC	CL A	38259P508	3,298	8,230	SH		DEFINED	1,2
GRAY TELEVISION INC	COM	389375106	52	30,000	SH		DEFINED	2,4
GRIFFON CORPORATION	COM	398433102	1,237	137,119	SH		DEFINED	2
H&R BLOCK INC	COM	093671105	15	650	SH		DEFINED	1,2
HALLIBURTON COMPANY	COM	406216101	1,029	31,760	SH		DEFINED	1,2
HARLEY-DAVIDSON INC	COM	412822108	18	480	SH		DEFINED	1,2
HARMAN INTERNATIONAL	COM	413086109	4	120	SH		DEFINED	1,2
HARTE-HANKS INC	COM	416196103	942	90,800	SH		DEFINED	2
HARTFORD FINANCIAL SVCS GRP	COM	416515104	26	630	SH		DEFINED	1,2
HASBRO INC	COM	418056107	10	280	SH		DEFINED	1,2
HCP INC	COM	40414L109	19	470	SH		DEFINED	1,2
HERCULES INC	COM	427056106	4	220	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$x1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
HERSHEY CO/THE	COM	427866108	13	340	SH		DEFINED	1,2
HESS CORP	LTD PART	42809H107	46	560	SH		DEFINED	1,2
HEWLETT-PACKARD CO.	COM	428236103	1,615	34,920	SH		DEFINED	1,2
HILAND HOLDINGS GP LP	INT	43129M107	5,338	259,230	SH		DEFINED	2,4,5
HILAND PARTNERS LP	LTD PART	43129I103	8,982	247,437	SH		DEFINED	2,4,5
HJ HEINZ CO	COM	423074103	31	630	SH		DEFINED	1,2
HOME DEPOT	COM	437076102	2,148	82,960	SH		DEFINED	1,2
HONEYWELL INTERNATIONAL INC	COM	438516106	62	1,490	SH		DEFINED	1,2
HORMEL FOODS CORP	COM	440452100	221	6,100	SH		DEFINED	2
HOSPIRA INC	COM	441060100	12	320	SH		DEFINED	1,2
HOST HOTELS & RESORTS INC	COM	44107P104	14	1,040	SH		DEFINED	1,2
HSN INC	COM	404303109	1	72	SH		DEFINED	1,2
HUDSON CITY BANCORP INC	COM	443683107	19	1,030	SH		DEFINED	1,2

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

HUMANA INC	COM	444859102	14	340	SH	DEFINED	1,2
HUNTINGTON BANCSHARES INC	COM	446150104	6	730	SH	DEFINED	1,2
IAC/INTERACTIVECORP	COM	44919P508	3	180	SH	DEFINED	1,2
IDACORP INC	COM	451107106	151	5,175	SH	DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ILLINOIS TOOL WORKS	COM	452308109	36	800	SH		DEFINED	1,2
IMS HEALTH INC	COM	449934108	1,569	82,960	SH		DEFINED	1,2
INERGY HOLDINGS LP	COM	45661Q107	3,210	125,900	SH		DEFINED	2,4,5
INERGY LP	LTD PTNR	456615103	4,733	218,800	SH		DEFINED	2,4,5
INGERSOLL RAND CO	CL A	G4776G101	2,619	84,039	SH		DEFINED	1,2
INTEGRYS ENERGY GROUP INC	COM	45822P105	8	159	SH		DEFINED	1,2
INTEL CORP	COM	458140100	216	11,540	SH		DEFINED	1,2
INTERCONTINENTALEXCHANGE INCCOM		45865V100	11	140	SH		DEFINED	1,2
INTERNATIONAL BUSINESS MACHICOM		459200101	14,957	127,880	SH		DEFINED	1,2
INTERNATIONAL PAPER CO	COM	460146103	22	850	SH		DEFINED	1,2
INTERPUBLIC GROUP OF COS INCCOM		460690100	7	934	SH		DEFINED	1,2
INTERVAL LEISURE GROUP	COM	46113M108	1	72	SH		DEFINED	1,2
INTL FLAVORS & FRAGRANCES	COM	459506101	6	160	SH		DEFINED	1,2
INTL GAME TECHNOLOGY	COM	459902102	11	620	SH		DEFINED	1,2
INTUIT INC	COM	461202103	21	650	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
INTUITIVE SURGICAL INC	COM	46120E602	19	80	SH		DEFINED	1,2
IPC HOLDINGS LTD	ORD	G4933P101	1,016	33,625	SH		DEFINED	2
ISHARES MSCI JAPAN INDEX FD	MSCI JAP	464286848	10,660	1,000,000	SH		DEFINED	2
ITT CORP	COM	450911102	20	360	SH		DEFINED	1,2
J.C. PENNY CO INC (HLDG CO)	COM	708160106	1,410	42,290	SH		DEFINED	1,2
JABIL CIRCUIT INC	COM	466313103	4	410	SH		DEFINED	1,2
JACOBS ENGINEERING GROUP INCCOM		469814107	14	250	SH		DEFINED	1,2
JANUS CAPITAL GROUP INC	COM	47102X105	7	290	SH		DEFINED	1,2
JDS UNIPHASE CORP	COM	46612J507	4	441	SH		DEFINED	1,2
JOHNSON & JOHNSON	COM	478160104	5,022	72,485	SH		DEFINED	1,2
JOHNSON CONTROLS INC	COM	478366107	36	1,180	SH		DEFINED	1,2
JONES APPAREL GROUP INC	COM	480074103	987	53,345	SH		DEFINED	1,2
JPMORGAN CHASE & COMPANY	COM	46625H100	4,057	86,870	SH		DEFINED	1,2
JUNIPER NETWORKS INC	COM	48203R104	22	1,040	SH		DEFINED	1,2
K12 INC	COM	48273U102	374	14,100	SH		DEFINED	2,4
KB HOME	COM	48666K109	3	150	SH		DEFINED	1,2
KELLOGG CO	COM	487836108	29	520	SH		DEFINED	1,2

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 (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
KELLY SERVICES INC	CL A	488152208	1,054	55,321	SH		DEFINED	2
KEYCORP	COM	493267108	9	790	SH		DEFINED	1,2
KIMBERLY-CLARK CORP	COM	494368103	54	840	SH		DEFINED	1,2
KIMCO REALTY CORP	COM	49446R109	18	500	SH		DEFINED	1,2
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	6,656	135,278	SH		DEFINED	2,4
KING PHARMACEUTICALS INC	COM	495582108	5	490	SH		DEFINED	1,2
KLA-TENCOR CORPORATION	COM	482480100	11	340	SH		DEFINED	1,2
KOHL'S CORP	COM	500255104	778	16,880	SH		DEFINED	1,2
KRAFT FOODS INC-CLASS A	CL A	50075N104	100	3,056	SH		DEFINED	1,2
KROGER CO	COM	501044101	37	1,340	SH		DEFINED	1,2
L-3 COMMUNICATIONS CORP	COM	502424104	1,008	10,250	SH		DEFINED	1,2
LABORATORY CRP OF AMER HLDG	COM	50540R409	15	220	SH		DEFINED	1,2
LEAR SEATING CORP	COM	521865105	1,305	124,300	SH		DEFINED	2
LEGG MASON INC	COM	524901105	10	270	SH		DEFINED	1,2
LEGGETT & PLATT INC	COM	524660107	7	330	SH		DEFINED	1,2
LEHMAN BROTHERS HOLDINGS INC	COM	524908100	0	1,060	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
LENDER PROCESSING SERVICES	COM	52602E102	5	170	SH		DEFINED	1,2
LENNAR CORP-CL A	CL A	526057104	4	270	SH		DEFINED	1,2
LEUCADIA NATIONAL CORP	COM	527288104	15	340	SH		DEFINED	1,2
LEVEL 3 COMMUNICATIONS	NOTE	52729NBE9	1,157	1,200,000	PRN		DEFINED	2,3
LEXMARK INTERNATIONAL INC	CL A	529771107	6	190	SH		DEFINED	1,2
LIMITED BRANDS INC	COM	532716107	11	620	SH		DEFINED	1,2
LINCOLN NATIONAL CORP	COM	534187109	23	529	SH		DEFINED	1,2
LINEAR TECHNOLOGY CORP	COM	535678106	13	440	SH		DEFINED	1,2
LIZ CLAIBORNE INC	COM	539320101	3	190	SH		DEFINED	1,2
LOCKHEED MARTIN CORP	COM	539830109	76	690	SH		DEFINED	1,2
LOWES COS INC	COM	548661107	69	2,910	SH		DEFINED	1,2
LSI CORP	COM	502161102	7	1,310	SH		DEFINED	1,2
M & T BANK CORP	COM	55261F104	14	160	SH		DEFINED	1,2
MACYS INC	COM	55616P104	15	858	SH		DEFINED	1,2
MAGELLAN MIDSTREAM HOLDINGS	COM	55907R108	9,859	573,852	SH		DEFINED	2,4,5
MAGNA INTERNATIONAL INC	CL A	559222401	1,154	22,550	SH		DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MANITOWOC COMPANY INC	COM	563571108	4	260	SH		DEFINED	1,2

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

MARKWEST ENERGY PARTNERS LP	LTD PART	570759100	10,702	423,352	SH	DEFINED	2,4,5
MARRIOTT INTERNATIONAL	CLA	571903202	851	32,600	SH	DEFINED	1,2
MARSH & MCLENNAN COS	COM	571748102	33	1,040	SH	DEFINED	1,2
MARSHALL & ILSLEY CORP	COM	571837103	10	520	SH	DEFINED	1,2
MASCO CORP	COM	574599106	13	720	SH	DEFINED	1,2
MASTERCARD INC-CLASS A	CL A	57636Q104	1,773	10,000	SH	DEFINED	2
MATTEL INC	COM	577081102	13	720	SH	DEFINED	1,2
MBIA INC	COM	55262C100	5	410	SH	DEFINED	1,2
MCCORMICK & CO	COM	579780206	10	260	SH	DEFINED	1,2
MCDONALDS CORP	COM	580135101	142	2,300	SH	DEFINED	1,2
MCGRAW-HILL COMPANIES INC	COM	580645109	20	640	SH	DEFINED	1,2
MCKESSON CORP	COM	58155Q103	31	580	SH	DEFINED	1,2
MEADWESTVACO CORP	COM	583334107	8	350	SH	DEFINED	1,2
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	47	1,042	SH	DEFINED	1,2
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,480	250,000	SH	DEFINED	2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MEDTRONIC INC	COM	585055106	263	5,240	SH		DEFINED	1,2
MEMC ELECTRONIC MATERIALS	COM	552715104	13	460	SH		DEFINED	1,2
MERCK & CO. INC.	COM	589331107	136	4,320	SH		DEFINED	1,2
MEREDITH CORP	COM	589433101	2	80	SH		DEFINED	1,2
MERRILL LYNCH & CO INC	COM	590188108	49	1,940	SH		DEFINED	1,2
METLIFE INC	COM	59156R108	5,680	101,420	SH		DEFINED	1,2
MGIC INVESTMENT CORP	COM	552848103	2	240	SH		DEFINED	1,2
MI DEVELOPMENTS INC-CLASS A	CL A	55304X104	752	40,675	SH		DEFINED	2
MICROCHIP TECHNOLOGY INC	COM	595017104	11	380	SH		DEFINED	1,2
MICRON TECHNOLOGY INC	COM	595112103	6	1,510	SH		DEFINED	1,2
MICROSOFT CORP	COM	594918104	4,556	170,690	SH		DEFINED	1,2
MILLIPORE CORP	COM	601073109	8	110	SH		DEFINED	1,2
MOLEX INC	COM	608554101	6	280	SH		DEFINED	1,2
MOLSON COORS BREWING CO	CL B	60871R209	784	16,780	SH		DEFINED	1,2
MONSANTO CO	COM	61166W101	108	1,092	SH		DEFINED	1,2
MONSTER WORLDWIDE INC	COM	611742107	4	250	SH		DEFINED	1,2
MOODYS CORP	COM	615369105	14	410	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MORGAN ST DEAN WITTER DISCOV	COM	617446448	771	33,525	SH		DEFINED	1,2
MORGAN STANLEY QUAL MUNI SEC	SECS	61745P585	301	28,600	SH		DEFINED	2,4
MOTOROLA INC	COM	620076109	2,060	288,490	SH		DEFINED	1,2
MURPHY OIL CORP	COM	626717102	24	380	SH		DEFINED	1,2
MYLAN INC	COM	628530107	7	600	SH		DEFINED	1,2
NABORS INDUSTRIES LTD	SHS	G6359F103	14	560	SH		DEFINED	1,2
NARA BANCORP INC	COM	63080P105	723	64,525	SH		DEFINED	2
NATIONAL CITY CORP	COM	635405103	472	269,860	SH		DEFINED	1,2

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

NATIONAL OILWELL VARCO INC	COM	637071101	42	830	SH	DEFINED	1,2
NATIONAL SEMICONDUCTOR CORP	COM	637640103	8	450	SH	DEFINED	1,2
NAVIOS MARITIME PARTNERS LP	UNIT LP	Y62267102	226	30,000	SH	DEFINED	2,4,5
NCI BUILDING SYSTEMS INC	COM	628852105	401	12,625	SH	DEFINED	2
NETAPP INC	COM	64110D104	12	680	SH	DEFINED	1,2
NEW YORK TIMES CO	CL A	650111107	3	200	SH	DEFINED	1,2
NEWELL RUBBERMAID INC	COM	651229106	9	550	SH	DEFINED	1,2
NEWMONT MINING CORP	COM	651639106	35	910	SH	DEFINED	1,2
NEWS CORP	CL A	65248E104	4,851	404,580	SH	DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NICOR INC	COM	654086107	4	90	SH		DEFINED	1,2
NII HOLDINGS INC	NOTE	62913FAF9	2,772	2,800,000	PRN		DEFINED	2,3
NIKE INC -CL B	CL B	654106103	52	770	SH		DEFINED	1,2
NISOURCE INC	COM	65473P105	8	540	SH		DEFINED	1,2
NOBLE CORP	SHS	G65422100	24	540	SH		DEFINED	1,2
NOBLE ENERGY INC	COM	655044105	19	350	SH		DEFINED	1,2
NOKIA CORP	SPONSORE	654902204	839	45,000	SH		DEFINED	2
NORDSTROM INC	COM	655664100	872	30,260	SH		DEFINED	1,2
NORFOLK SOUTHERN CORP	COM	655844108	50	750	SH		DEFINED	1,2
NORTHERN TRUST CORP	COM	665859104	1,552	21,490	SH		DEFINED	1,2
NORTHROP GRUMMAN CORP	COM	666807102	41	678	SH		DEFINED	1,2
NORTHWEST AIRLINES CORP	COM	667280408	1,100	121,860	SH		DEFINED	2
NOVELL INC	COM	670006105	4	700	SH		DEFINED	1,2
NOVELLUS SYSTEMS INC	COM	670008101	4	200	SH		DEFINED	1,2
NRG ENERGY INC	COM	629377508	1,056	42,670	SH		DEFINED	2
NUCOR CORP	COM	670346105	25	630	SH		DEFINED	1,2
NVIDIA CORP	COM	67066G104	12	1,110	SH		DEFINED	1,2

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
NYSE EURONEXT	COM	629491101	21	530	SH		DEFINED	1,2
OCCIDENTAL PETROLEUM	COM	674599105	6,456	91,640	SH		DEFINED	1,2
OFFICE DEPOT INC	COM	676220106	3	540	SH		DEFINED	1,2
OFFICEMAX INC	COM	67622P101	1	150	SH		DEFINED	1,2
OLD REPUBLIC INTL CORP	COM	680223104	866	67,922	SH		DEFINED	2
OMNICOM GROUP	COM	681919106	25	640	SH		DEFINED	1,2
OPNEXT INC	COM	68375V105	1,071	233,426	SH		DEFINED	2,4
ORACLE CORP	COM	68389X105	4,222	207,880	SH		DEFINED	1,2
P G & E CORP	COM	69331C108	27	710	SH		DEFINED	1,2
PACCAR INC	COM	693718108	28	730	SH		DEFINED	1,2
PACTIV CORPORATION	COM	695257105	6	260	SH		DEFINED	1,2
PALL CORP	COM	696429307	9	250	SH		DEFINED	1,2
PARKER HANNIFIN CORP	COM	701094104	18	335	SH		DEFINED	1,2
PATTERSON COS INC	COM	703395103	8	260	SH		DEFINED	1,2

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

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

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PEPCO HOLDINGS INC	COM	713291102	9	400	SH		DEFINED	1,2
PEPSI BOTTLING GROUP INC	COM	713409100	8	270	SH		DEFINED	1,2
PEPSICO INCORPORATED	COM	713448108	1,860	26,100	SH		DEFINED	1,2
PERKINELMER INC	COM	714046109	6	230	SH		DEFINED	1,2
PETRO-CANADA	COM	71644E102	2,001	60,000	SH		DEFINED	2
PFIZER INC	COM	717081103	1,316	71,370	SH		DEFINED	1,2
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	830	12,500	SH		DEFINED	2
PHARMANET DEVELOPMENT GROUP	COM	717148100	151	20,950	SH		DEFINED	2
PHH CORP	COM	693320202	758	57,050	SH		DEFINED	2
PHILIP MORRIS INTERNATIONAL	COM	718172109	924	19,200	SH		DEFINED	1,2
PIKE ELECTRIC CORP	COM	721283109	691	46,925	SH		DEFINED	2
PINNACLE WEST CAPITAL	COM	723484101	7	200	SH		DEFINED	1,2
PIONEER NATURAL RESOURCES	COCOM	723787107	1,307	25,000	SH		DEFINED	2
PITNEY BOWES INC	COM	724479100	14	420	SH		DEFINED	1,2
PLAIMS ALL AMER PIPELINE LP	UNIT LP	726503105	3,910	98,700	SH		DEFINED	2,4,5
PLANTRONICS INC	COM	727493108	878	39,000	SH		DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PLUM CREEK TIMBER CO	COM	729251108	17	340	SH		DEFINED	1,2
PNC FINANCIAL SERVICES GROUP	COM	693475105	51	680	SH		DEFINED	1,2
POLO RALPH LAUREN CORP	CL A	731572103	8	120	SH		DEFINED	1,2
POPULAR INC	COM	733174106	1,959	236,250	SH		DEFINED	2
PPG INDUSTRIES INC	COM	693506107	19	330	SH		DEFINED	1,2
PPL CORPORATION	COM	69351T106	28	750	SH		DEFINED	1,2
PRAXAIR INC	COM	74005P104	1,480	20,630	SH		DEFINED	1,2
PRECISION CASTPARTS CORP	COM	740189105	22	280	SH		DEFINED	1,2
PRINCIPAL FINANCIAL GROUP	COM	74251V102	23	520	SH		DEFINED	1,2
PROCTER & GAMBLE CO	COM	742718109	1,404	20,140	SH		DEFINED	1,2
PROGRESS ENERGY INC	COM	743263105	22	520	SH		DEFINED	1,2
PROGRESSIVE CORP	COM	743315103	23	1,350	SH		DEFINED	1,2
PROLOGIS	INT	743410102	21	520	SH		DEFINED	1,2
PRUDENTIAL FINANCIAL INC	COM	744320102	64	890	SH		DEFINED	1,2
PUBLIC SERVICE CO OF N MEX	COM	69349H107	630	61,475	SH		DEFINED	2
PUBLIC SERVICE ENTERPRISE	GPCOM	744573106	33	1,020	SH		DEFINED	1,2

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	Title of	CUSIP	Value	Shares or Principal	SH/ Put/	Investment	Other
PUBLIC STORAGE	COM	74460D109	25	250	SH	DEFINED	1,2
PULTE HOMES INC	COM	745867101	6	420	SH	DEFINED	1,2
QLOGIC CORP	COM	747277101	4	260	SH	DEFINED	1,2
QUALCOMM INC	COM	747525103	783	18,220	SH	DEFINED	1,2
QUEST DIAGNOSTICS	COM	74834L100	17	320	SH	DEFINED	1,2
QUESTAR CORP	COM	748356102	14	350	SH	DEFINED	1,2
QUICKSILVER GAS SERVICES LP	COM	74839G106	3,005	164,667	SH	DEFINED	2,4,5
QWEST COMMUNICATIONS INTL	COM	749121109	10	3,060	SH	DEFINED	1,2
RADIO ONE INC	CL D	75040P405	79	105,700	SH	DEFINED	2
RADIOSHACK CORP	COM	750438103	4	260	SH	DEFINED	1,2
RAIT FINANCIAL TRUST	COM	749227104	99	18,000	SH	DEFINED	2,4
RANGE RESOURCES CORP	COM	75281A109	13	300	SH	DEFINED	1,2
RAYTHEON COMPANY	COM	755111507	45	850	SH	DEFINED	1,2
REGENCY ENERGY PARTNERS LP	COM	75885Y107	8,541	465,715	SH	DEFINED	2,4,5
REGIONS FINANCIAL CORP	COM	7591EP100	13	1,380	SH	DEFINED	1,2
REGIS CORP	COM	758932107	916	33,325	SH	DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	2,343	45,050	SH		DEFINED	2
RENT-A-CENTER INC	COM	76009N100	2,857	128,225	SH		DEFINED	2
REYNOLDS AMERICAN INC	COM	761713106	17	340	SH		DEFINED	1,2
ROBERT HALF INTL INC	COM	770323103	8	320	SH		DEFINED	1,2
ROCKWELL COLLINS INC.	COM	774341101	16	330	SH		DEFINED	1,2
ROCKWELL INTL CORP	COM	773903109	4,585	122,800	SH		DEFINED	1,2
ROHM AND HAAS CO	COM	775371107	18	250	SH		DEFINED	1,2
ROWAN COS INC	COM	779382100	2,756	90,220	SH		DEFINED	1,2
RR DONNELLEY & SONS CO	COM	257867101	11	430	SH		DEFINED	1,2
RYDER SYSTEM INC	COM	783549108	7	120	SH		DEFINED	1,2
SAFEWAY INC	COM	786514208	21	880	SH		DEFINED	1,2
SANDISK CORP	COM	80004C101	9	460	SH		DEFINED	1,2
SANGAMO BIOSCIENCES INC	COM	800677106	245	31,775	SH		DEFINED	2
SARA LEE CORP	COM	803111103	1,476	116,896	SH		DEFINED	1,2
SCHERING PLOUGH	COM	806605101	1,345	72,805	SH		DEFINED	1,2
SCHLUMBERGER LIMITED	COM	806857108	1,194	15,290	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
SCHWAB (CHARLES) CORP	COM	808513105	49	1,870	SH		DEFINED	1,2
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	963	50,700	SH		DEFINED	2

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

SCRIPPS NETWORKS INTER	COM	811065101	7	180	SH	DEFINED	1,2
SEALED AIR CORP	COM	81211K100	7	320	SH	DEFINED	1,2
SEALY CORP	COM	812139301	554	85,775	SH	DEFINED	2
SEARS HOLDINGS CORP	COM	812350106	1,194	12,770	SH	DEFINED	1,2,4
SEMGROUP ENERGY PARTNERS LP	UNIT LP	81662W108	4,052	580,460	SH	DEFINED	2,4,5
SEMPRA ENERGY	COM	816851109	1,723	34,145	SH	DEFINED	1,2
SEPRACOR INC	NOTE	817315AT1	1,560	1,600,000	PRN	DEFINED	2
SHERWIN-WILLIAMS CO/THE	COM	824348106	11	200	SH	DEFINED	1,2
SIGMA-ALDRICH	COM	826552101	14	260	SH	DEFINED	1,2
SIMON PROPERTY GROUP INC	COM	828806109	44	450	SH	DEFINED	1,2
SLM CORP	COM	78442P106	11	930	SH	DEFINED	1,2
SMITH INTERNATIONAL INC	COM	832110100	23	400	SH	DEFINED	1,2
SNAP-ON INC	COM	833034101	6	120	SH	DEFINED	1,2
SOUTHERN CO	COM	842587107	57	1,520	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
SOUTHWEST AIRLINES CO	COM	844741108	21	1,460	SH		DEFINED	1,2
SOUTHWESTERN ENERGY CO	COM	845467109	21	680	SH		DEFINED	1,2
SOVEREIGN BANCORP INC	COM	845905108	4	945	SH		DEFINED	1,2
SPDR GOLD TRUST	SHS	78463V107	17,014	200,000	SH		DEFINED	2
SPECTRA ENERGY CORP	COM	847560109	30	1,259	SH		DEFINED	1,2
SPECTRA ENERGY PARTNERS LP	COM	84756N109	4,420	232,646	SH		DEFINED	2,4
SPHERION CORPORATION	COM	848420105	83	17,125	SH		DEFINED	2
SPRINT NEXTEL CORP	COM	852061100	35	5,678	SH		DEFINED	1,2
ST JUDE MEDICAL INC	COM	790849103	900	20,690	SH		DEFINED	1,2
STANLEY WORKS/THE	COM	854616109	7	160	SH		DEFINED	1,2
STAPLES INC	COM	855030102	133	5,900	SH		DEFINED	1,2
STARBUCKS CORP	COM	855244109	51	3,450	SH		DEFINED	1,2
STARWOOD HOTELS & RESORTS	COM	85590A401	11	380	SH		DEFINED	1,2
STATE STREET CORP	COM	857477103	48	850	SH		DEFINED	1,2
STEWART INFORMATION SERVICES	COM	860372101	725	24,375	SH		DEFINED	2
STONE CONTAINER CORP	COM	832727101	940	200,000	SH		DEFINED	2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
STRYKER CORP	COM	863667101	30	480	SH		DEFINED	1,2
SUN MICROSYSTEMS INC	COM	866810203	12	1,577	SH		DEFINED	1,2
SUNOCO INC	COM	86764P109	9	240	SH		DEFINED	1,2
SUNTRUST BANKS INC	COM	867914103	31	700	SH		DEFINED	1,2
SUPERVALU INC	COM	868536103	9	421	SH		DEFINED	1,2
SYMANTEC CORP	COM	871503108	33	1,684	SH		DEFINED	1,2
SYSCO CORP	COM	871829107	37	1,200	SH		DEFINED	1,2
T ROWE PRICE GROUP INC	COM	74144T108	28	530	SH		DEFINED	1,2
TALISMAN ENERGY INC	COM	87425E103	4,266	300,000	SH		DEFINED	2
TARGA RESOURCES PARTNERS LP	UNIT	87611X105	1,021	60,000	SH		DEFINED	2,4,5

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

TARGET CORP	COM	87612E106	80	1,630	SH	DEFINED	1,2
TECH DATA CORP	COM	878237106	659	22,075	SH	DEFINED	2
TECO ENERGY INC	COM	872375100	7	420	SH	DEFINED	1,2
TELLABS INC	COM	879664100	3	820	SH	DEFINED	1,2
TENET HEALTHCARE CORP	CL A	88033G100	5	940	SH	DEFINED	1,2
TERADATA CORP	COM	88076W103	7	360	SH	DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
TERADYNE INC	COM	880770102	3	340	SH		DEFINED	1,2
TEREX CORP	COM	880779103	6	210	SH		DEFINED	1,2
TESORO CORP	COM	881609101	4	270	SH		DEFINED	1,2
TEXAS INSTRUMENTS INC	COM	882508104	57	2,640	SH		DEFINED	1,2
TEXTRON INC	COM	883203101	548	18,700	SH		DEFINED	1,2
THERMO FISHER SCIENTIFIC INC	COM	883556102	46	840	SH		DEFINED	1,2
TICKETMASTER	COM	88633P302	1	72	SH		DEFINED	1,2
TIFFANY & CO	COM	886547108	9	250	SH		DEFINED	1,2
TIME WARNER INC	COM	887317105	93	7,120	SH		DEFINED	1,2
TITANIUM METALS CORP	COM	888339207	2	190	SH		DEFINED	1,2
TJX COS. INC. NEW	COM	872540109	593	19,420	SH		DEFINED	1,2
TORCHMARK CORP	COM	891027104	1,181	19,755	SH		DEFINED	1,2
TOTAL SYSTEM SERVICES INC	COM	891906109	6	390	SH		DEFINED	1,2
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	7,935	378,400	SH		DEFINED	2,4,5
TRANSOCEAN INC	SHS	G90073100	70	634	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
TRAVELERS COS INC/THE	COM	89417E109	56	1,237	SH		DEFINED	1,2
TREE.COM INC	COM	894675107	0	11	SH		DEFINED	1,2
TREX COMPANY INC	COM	89531P105	1,004	55,425	SH		DEFINED	2
TYCO ELECTRONICS LTD	COM	G9144P105	27	972	SH		DEFINED	1,2
TYCO INTERNATIONAL LTD	SHS	G9143X208	34	972	SH		DEFINED	1,2
TYSON FOODS INC	CL A	902494103	6	540	SH		DEFINED	1,2
UNILEVER NV	SHS	904784709	1,843	65,450	SH		DEFINED	2
UNION PACIFIC CORP	COM	907818108	74	1,040	SH		DEFINED	1,2
UNISYS CORP	COM	909214108	2	700	SH		DEFINED	1,2
UNITED NATIONAL GROUP LTD	COM	90933T109	951	66,200	SH		DEFINED	2
UNITED PARCEL SERVICE	CL B	911312106	130	2,060	SH		DEFINED	1,2
UNITED STATES STEEL CORP	COM	912909108	19	240	SH		DEFINED	1,2
UNITED STATIONERS INC	COM	913004107	671	14,025	SH		DEFINED	2
UNITED TECHNOLOGIES CORP.	COM	913017109	1,079	17,960	SH		DEFINED	1,2
UNITEDHEALTH GROUP INC	COM	91324P102	63	2,490	SH		DEFINED	1,2
UNIVERSAL CORP-VA	COM	913456109	598	12,175	SH		DEFINED	2

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
UNUM GROUP	COM	91529Y106	17	690	SH		DEFINED	1,2
US BANCORP	COM	902973304	124	3,450	SH		DEFINED	1,2
UST INC	COM	902911106	20	300	SH		DEFINED	1,2
USX - MARATHON GROUP INC	COM	565849106	535	13,416	SH		DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	32	1,070	SH		DEFINED	1,2
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	14	250	SH		DEFINED	1,2
VERISIGN INC	COM	92343E102	10	390	SH		DEFINED	1,2
VERIZON COMMUNICATIONS INC	COM	92343V104	184	5,720	SH		DEFINED	1,2
VF CORP	COM	918204108	14	180	SH		DEFINED	1,2
VIACOM INC	CL B	92553P201	32	1,280	SH		DEFINED	1,2
VIAD CORP	COM	92552R406	615	21,369	SH		DEFINED	2
VISA INC-CLASS A SHARES	CL A	92826C839	1,151	18,750	SH		DEFINED	2
VORNADO REALTY TRUST	INT	929042109	25	270	SH		DEFINED	1,2
VULCAN MATERIALS CO	COM	929160109	16	220	SH		DEFINED	1,2
WACHOVIA CORP	COM	929903102	453	129,490	SH		DEFINED	1,2
WAL MART STORES INC	COM	931142103	1,555	25,960	SH		DEFINED	1,2

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WALGREEN CO	COM	931422109	61	1,980	SH		DEFINED	1,2
WALT DISNEY CO/THE	COM	254687106	115	3,750	SH		DEFINED	1,2
WASHINGTON MUTUAL INC	COM	939322103	0	2,110	SH		DEFINED	1,2
WASHINGTON POST	CL B	939640108	11	20	SH		DEFINED	1,2
WASTE MANAGEMENT INC	COM	94106L109	31	990	SH		DEFINED	1,2
WATERS CORP	COM	941848103	12	200	SH		DEFINED	1,2
WATSON PHARMACEUTICALS INC	COM	942683103	6	210	SH		DEFINED	1,2
WEATHERFORD INTL LTD	COM	G95089101	662	26,350	SH		DEFINED	1,2
WELLPOINT INC	COM	94973V107	51	1,080	SH		DEFINED	1,2
WELLS FARGO & CO	COM	949746101	247	6,570	SH		DEFINED	1,2
WESTERN UNION CO	COM	959802109	37	1,489	SH		DEFINED	1,2
WEYERHAEUSER CO	COM	962166104	25	420	SH		DEFINED	1,2
WHIRLPOOL CORPORATION	COM	963320106	2,013	25,383	SH		DEFINED	1,2
WHOLE FOODS MARKET INC	COM	966837106	6	280	SH		DEFINED	1,2
WILLIAMS COS INC	COM	969457100	3,468	146,650	SH		DEFINED	1,2
WILLIAMS PIPELINE PARTNERS	LCOM	96950K103	4,344	311,205	SH		DEFINED	2,4

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

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

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