

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

CNA FINANCIAL CORP
Form 13F-HR
May 15, 2009

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31,2009

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-346

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
May 15,2009
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: 595

Form 13F Information Table Value Total: 852,564 (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	4,545	91,410	SH		DEFINED	1,2,4
ABBOTT LABORATORIES	COM	002824100	934	19,580	SH		DEFINED	1,2,4
ABERCROMBIE & FITCH CO-CL A	CL A	002896207	4	170	SH		DEFINED	1,2,4
ACE LTD	SHS	H0023R105	27	660	SH		DEFINED	1,2,4
ADOBE SYSTEMS INC	COM	00724F101	23	1,060	SH		DEFINED	1,2,4
ADVANCED MICRO DEVICES	COM	007903107	4	1,200	SH		DEFINED	1,2,4
AES CORP	COM	00130H105	8	1,330	SH		DEFINED	1,2,4
AETNA INC	COM	00817Y108	24	990	SH		DEFINED	1,2,4
AFFILIATED COMPUTER SVCS-A	CL A	008190100	733	15,315	SH		DEFINED	1,2,4
AFLAC INC	COM	001055102	18	950	SH		DEFINED	1,2,4
AFTERMARKET TECHNOLOGY CORP	COM	00211W104	291	25,950	SH		DEFINED	1,2,4
AGILENT TECHNOLOGIES INC	COM	00846U101	11	730	SH		DEFINED	1,2,4
AIR PRODUCTS & CHEMICALS INCCOM		009158106	24	430	SH		DEFINED	1,2,4
AKAMAI TECHNOLOGIES	COM	00971T101	6	330	SH		DEFINED	1,2,4
ALCATEL-LUCENT-SPONSORED	ADRSPONSORE	013904305	1,011	543,425	SH		DEFINED	1,2,4

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
ALCOA INC	COM	013817101	12	1,620	SH		DEFINED	1,2,4
ALCON INC	COM SHS	H01301102	127	1,400	SH		DEFINED	1,2
ALLEGHENY ENERGY INC	COM	017361106	969	41,820	SH		DEFINED	1,2,4
ALLEGHENY TECHNOLOGIES INC	COM	01741R102	4	200	SH		DEFINED	1,2,4
ALLERGAN INC	COM	018490102	29	610	SH		DEFINED	1,2,4
ALLSTATE CORP	COM	020002101	1,173	61,245	SH		DEFINED	1,2,4
ALTERA CORPORATION	COM	021441100	11	610	SH		DEFINED	1,2,4
ALTRIA GROUP INC	COM	02209S103	67	4,200	SH		DEFINED	1,2,4
AMAZON.COM INC	COM	023135106	46	620	SH		DEFINED	1,2,4
AMBAC FINANCIAL GROUP INC	COM	023139108	0	570	SH		DEFINED	1,2,4
AMEREN CORPORATION	COM	023608102	10	420	SH		DEFINED	1,2,4
AMERICAN CAPITAL LTD	COM	02503Y103	1	390	SH		DEFINED	1,2,4
AMERICAN ELECTRIC POWER	COM	025537101	733	29,030	SH		DEFINED	1,2,4
AMERICAN EQUITY INVT LIFE	HLCOM	025676206	560	134,725	SH		DEFINED	1,2,4
AMERICAN EXPRESS CO	COM	025816109	1,780	130,610	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
AMERICAN INTERNATIONAL GROUP	COM	026874107	5	5,370	SH		DEFINED	1,2,4
AMERICAN NATIONAL INSURANCE	COM	028591105	283	5,400	SH		DEFINED	1,2,4
AMERICAN TOWER CORP-CL A	CL A	029912201	25	810	SH		DEFINED	1,2,4
AMERIPRISE FINANCIAL INC	COM	03076C106	9	450	SH		DEFINED	1,2,4
AMERISOURCEBERGEN CORP	COM	03073E105	346	10,605	SH		DEFINED	1,2,4
AMGEN INC	COM	031162100	107	2,170	SH		DEFINED	1,2,4
ANADARKO PETROLEUM CORP	COM	032511107	12,791	328,910	SH		DEFINED	1,2,4
ANALOG DEVICES	COM	032654105	11	590	SH		DEFINED	1,2,4
ANSYS INC	COM	03662Q105	121	4,824	SH		DEFINED	1,2,4
AON CORP	COM	037389103	25	610	SH		DEFINED	1,2,4
APACHE CORP	COM	037411105	4,909	76,595	SH		DEFINED	1,2,4
APARTMENT INVT & MGMT CO -A	CL A	03748R101	1	256	SH		DEFINED	1,2,4
APOLLO GROUP INC-CL A	CL A	037604105	22	280	SH		DEFINED	1,2,4
APPLE INC	COM	037833100	185	1,760	SH		DEFINED	1,2,4
APPLIED MATERIALS INC	COM	038222105	486	45,190	SH		DEFINED	1,2,4

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

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

Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs
ARCHER-DANIELS-MIDLAND CO	COM	039483102	36	1,280	SH		DEFINED	1,2,4
ARGO GROUP INTERNATIONAL	COM	G0464B107	906	30,075	SH		DEFINED	1,2,4
ARMSTRONG WORLD INDUSTRIES	COM	04247X102	218	19,825	SH		DEFINED	1,2,4
ARTHUR J GALLAGHER & CO	COM	363576109	173	10,175	SH		DEFINED	1,2,4
ARVINMERITOR INC	COM	043353101	35	44,350	SH		DEFINED	1,2,4
ASHLAND INC	COM	044209104	1	130	SH		DEFINED	1,2,4
ASSURANT INC	COM	04621X108	4	190	SH		DEFINED	1,2,4
AT&T INC	COM	00206R102	303	12,035	SH		DEFINED	1,2,4
AUTODESK INC	COM	052769106	8	460	SH		DEFINED	1,2,4
AUTOMATIC DATA PROCESSING	COM	053015103	37	1,040	SH		DEFINED	1,2,4
AUTONATION INC	COM	05329W102	4	260	SH		DEFINED	1,2,4
AUTOZONE INC	COM	053332102	15	90	SH		DEFINED	1,2,4
AVALONBAY COMMUNITIES INC	COM	053484101	8	165	SH		DEFINED	1,2,4
AVERY DENNISON CORP	COM	053611109	5	210	SH		DEFINED	1,2,4
AVNET INC	COM	053807103	1,514	86,475	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
AVON PRODUCTS INC	COM	054303102	791	41,125	SH		DEFINED	1,2,4
BAKER HUGHES INC	COM	057224107	18	620	SH		DEFINED	1,2,4
BALL CORP	COM	058498106	9	200	SH		DEFINED	1,2,4
BANCO SANTANDER SA-SPON ADR	ADR	05964H105	2	302	SH		DEFINED	1,2,4
BANK OF AMERICA CORP	COM	060505104	606	88,903	SH		DEFINED	1,2,4
BANK OF NEW YORK MELLON CORP	COM	064058100	3,232	114,423	SH		DEFINED	1,2,4
BARRICK GOLD CORP	COM	067901108	3,961	122,171	SH		DEFINED	1,2,4
BAXTER INTERNATIONAL INC	COM	071813109	577	11,270	SH		DEFINED	1,2,4
BB&T CORP	COM	054937107	18	1,090	SH		DEFINED	1,2,4
BECTON DICKINSON AND CO	COM	075887109	33	490	SH		DEFINED	1,2,4
BED BATH & BEYOND INC	COM	075896100	13	520	SH		DEFINED	1,2,4
BEMIS COMPANY	COM	081437105	4	200	SH		DEFINED	1,2,4
BEST BUY CO INC	COM	086516101	27	700	SH		DEFINED	1,2,4
BIG LOTS INC	COM	089302103	3	160	SH		DEFINED	1,2,4
BIOGEN IDEC INC	COM	09062X103	31	600	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
BJ SERVICES CO	COM	055482103	760	76,355	SH		DEFINED	1,2,4
BLACK & DECKER CORP	COM	091797100	996	31,545	SH		DEFINED	1,2,4
BLACKROCK FLORIDA INSD MUNI	COM	09250G102	429	38,900	SH		DEFINED	1,2,4
BLACKROCK MUNIYIELD INSURED	COM	09254E103	1,268	116,400	SH		DEFINED	1,2,4
BLACKROCK MUNIYIELD NY INSUR	COM	09255E102	549	55,900	SH		DEFINED	1,2,4
BLOUNT INTERNATIONAL INC	COM	095180105	246	53,325	SH		DEFINED	1,2,4
BMC SOFTWARE INC	COM	055921100	13	380	SH		DEFINED	1,2,4
BOEING CO	COM	097023105	1,623	45,605	SH		DEFINED	1,2,4
BOSTON PROPERTIES INC	COM	101121101	8	240	SH		DEFINED	1,2,4

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

BOSTON SCIENTIFIC CORP	COM	101137107	21	2,669	SH	DEFINED	1,2,4
BRADY CORPORATION - CL A	CL A	104674106	328	18,600	SH	DEFINED	1,2,4
BRISTOL-MYERS SQUIBB CO	COM	110122108	86	3,940	SH	DEFINED	1,2,4
BROADCOM CORP-CL A	CL A	111320107	19	930	SH	DEFINED	1,2,4
BROWN-FORMAN CORP-CLASS B	CL B	115637209	8	212	SH	DEFINED	1,2,4
BRUNSWICK CORP	COM	117043109	1	170	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
BUCKEYE PARTNERS LP	UNIT	118230101	3,388	95,000	SH	DEFINED	1,2,4,5
BURLINGTON NORTHERN SANTA FE	COM	12189T104	35	590	SH	DEFINED	1,2,4
C.H. ROBINSON WORLDWIDE INC	COM	12541W209	16	340	SH	DEFINED	1,2,4
CALPINE CORP	COM	131347304	1,823	267,750	SH	DEFINED	1,2,4
CAMERON INTERNATIONAL CORP	COM	13342B105	10	440	SH	DEFINED	1,2,4
CAMPBELL SOUP CO	COM	134429109	12	440	SH	DEFINED	1,2,4
CAPITAL ONE FINANCIAL CORP	COM	14040H105	625	51,101	SH	DEFINED	1,2,4
CARDINAL HEALTH INC.	COM	14149Y108	931	29,585	SH	DEFINED	1,2,4
CARNIVAL CORP	PAIRED	C143658300	19	870	SH	DEFINED	1,2,4
CARTER'S INC	COM	146229109	381	20,250	SH	DEFINED	1,2,4
CATERPILLAR INC	COM	149123101	959	34,310	SH	DEFINED	1,2,4
CB RICHARD ELLIS GROUP INC-ACL A	CL A	12497T101	1	340	SH	DEFINED	1,2,4
CBS CORP-CLASS B NON VOTING	CL B	124857202	5	1,350	SH	DEFINED	1,2,4
CELGENE CORP	COM	151020104	39	870	SH	DEFINED	1,2,4
CENTERPOINT ENERGY INC	COM	15189T107	7	650	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
CENTEX CORP	COM	152312104	2	240	SH	DEFINED	1,2,4
CENTURYTEL INC	COM	156700106	6	210	SH	DEFINED	1,2,4
CHARLES RIVER LABORATORIES	COM	159864107	376	13,825	SH	DEFINED	1,2,4
CHEMICAL FINANCIAL CORP	COM	163731102	581	27,925	SH	DEFINED	1,2,4
CHESAPEAKE ENERGY CORP	COM	165167107	16	960	SH	DEFINED	1,2,4
CHEVRON CORP	COM	166764100	278	4,140	SH	DEFINED	1,2,4
CHUBB CORP	COM	171232101	31	740	SH	DEFINED	1,2,4
CIBER INC	COM	17163B102	476	174,300	SH	DEFINED	1,2,4
CIENA CORP	COM	171779309	1	170	SH	DEFINED	1,2,4
CIGNA CORP	COM	125509109	10	560	SH	DEFINED	1,2,4
CINCINNATI FINANCIAL CORP	COM	172062101	8	330	SH	DEFINED	1,2,4
CINTAS CORP	COM	172908105	6	260	SH	DEFINED	1,2,4
CISCO SYSTEMS INC	COM	17275R102	904	53,880	SH	DEFINED	1,2,4
CIT GROUP INC	COM	125581108	1	290	SH	DEFINED	1,2,4
CITIGROUP INC	COM	172967101	920	363,805	SH	DEFINED	1,2,4

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 Mgrs
CITRIX SYSTEMS INC	COM	177376100	8	370	SH		DEFINED 1,2,4
CLIFFS NATURAL RESOURCES INC	COM	18683K101	544	29,980	SH		DEFINED 1,2,4
CLOROX COMPANY	COM	189054109	14	280	SH		DEFINED 1,2,4
CME GROUP INC	COM	12572Q105	27	110	SH		DEFINED 1,2,4
CMS ENERGY CORP	COM	125896100	5	440	SH		DEFINED 1,2,4
CNA SURETY CORPORATION	COM	12612L108	505,720	27,425,147	SH		DEFINED 1,2,4
COACH INC	COM	189754104	12	700	SH		DEFINED 1,2,4
COCA-COLA CO/THE	COM	191216100	540	12,290	SH		DEFINED 1,2,4
COCA-COLA ENTERPRISES	COM	191219104	8	570	SH		DEFINED 1,2,4
COGNIZANT TECH SOLUTIONS-A	CL A	192446102	12	580	SH		DEFINED 1,2,4
COLGATE-PALMOLIVE CO	COM	194162103	60	1,020	SH		DEFINED 1,2,4
COMCAST CORP CL A SPL	CL A	20030N200	1,108	86,070	SH		DEFINED 1,2,4
COMCAST CORP-CL A	CLA	20030N101	1,309	95,990	SH		DEFINED 1,2,4
COMERICA INC	COM	200340107	466	25,450	SH		DEFINED 1,2,4
COMPUTER ASSOCIATES INTL	INCCOM	12673P105	1,504	85,432	SH		DEFINED 1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
COMPUTER SCIENCES CORP	COM	205363104	11	300	SH		DEFINED 1,2,4
COMPUWARE CORP	COM	205638109	4	540	SH		DEFINED 1,2,4
CONAGRA FOODS INC	COM	205887102	16	970	SH		DEFINED 1,2,4
CONOCOPHILLIPS	COM	20825C104	122	3,120	SH		DEFINED 1,2,4
CONSECO INC	COM	208464883	55	59,250	SH		DEFINED 1,2,4
CONSOL ENERGY INC	COM	20854P109	9	370	SH		DEFINED 1,2,4
CONSOLIDATED EDISON INC	COM	209115104	21	540	SH		DEFINED 1,2,4
CONSTELLATION BRANDS INC-A	CL A	21036P108	5	380	SH		DEFINED 1,2,4
CONSTELLATION ENERGY GROUP	COM	210371100	7	360	SH		DEFINED 1,2,4
CONSTELLATION ENERGY PARTNER	COM	21038E101	364	231,960	SH		DEFINED 1,2,4
CONVERGYS CORP	COM	212485106	2	250	SH		DEFINED 1,2,4
CON-WAY INC	COM	205944101	115	6,400	SH		DEFINED 1,2,4
COOPER INDUSTRIES LTD-CL A	CL A	G24182100	9	350	SH		DEFINED 1,2,4
CORNING INC	COM	219350105	506	38,140	SH		DEFINED 1,2,4
COSTCO WHOLESALE CORP	COM	22160K105	40	870	SH		DEFINED 1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion Mgrs
COVENTRY HEALTH CARE INC	COM	222862104	4	310	SH		DEFINED 1,2,4
COVIDIEN LTD	COM	G2552X108	33	992	SH		DEFINED 1,2,4
CR BARD INC	COM	067383109	16	200	SH		DEFINED 1,2,4

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

CSX CORP	COM	126408103	952	36,810	SH	DEFINED	1,2,4
CUMMINS INC	COM	231021106	10	410	SH	DEFINED	1,2,4
CVS CAREMARK CORP	COM	126650100	766	27,858	SH	DEFINED	1,2,4
DANAHER CORP	COM	235851102	28	510	SH	DEFINED	1,2,4
DARDEN RESTAURANTS INC	COM	237194105	10	290	SH	DEFINED	1,2,4
DEAN FOODS CO	COM	242370104	5	300	SH	DEFINED	1,2,4
DEERE & CO	COM	244199105	4,795	145,870	SH	DEFINED	1,2,4
DEL MONTE FOODS CO	COM	24522P103	455	62,375	SH	DEFINED	1,2,4
DELL INC	COM	24702R101	1,096	115,645	SH	DEFINED	1,2,4
DELPHI FINANCIAL GROUP-CL A	CLA	247131105	465	34,538	SH	DEFINED	1,2,4
DELTA AIR LINES INC	COM	247361702	1,053	187,087	SH	DEFINED	1,2,4
DEVELOPERS DIVERSIFIED RLTY	COM	251591103	1	240	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
DEVON ENERGY CORPORATION	COM	25179M103	1,604	35,890	SH		DEFINED	1,2,4
DIAGEO PLC-SPONSORED ADR	ADR	25243Q205	1,141	25,500	SH		DEFINED	1,2,4
DILLARDS INC-CL A	CL A	254067101	1	110	SH		DEFINED	1,2,4
DIRECTV GROUP INC/THE	COM	25459L106	32	1,420	SH		DEFINED	1,2,4
DISCOVER FINANCIAL SERVICES	COM	254709108	6	950	SH		DEFINED	1,2,4
DOMINION RESOURCES INC/VA	COM	25746U109	32	1,020	SH		DEFINED	1,2,4
DOVER CORP	COM	260003108	10	380	SH		DEFINED	1,2,4
DOW CHEMICAL	COM	260543103	16	1,870	SH		DEFINED	1,2,4
DR HORTON INC	COM	23331A109	5	540	SH		DEFINED	1,2,4
DRESS BARN INC	COM	261570105	295	24,001	SH		DEFINED	1,2,4
DTE ENERGY COMPANY	COM	233331107	7	260	SH		DEFINED	1,2,4
DU PONT (E.I.) DE NEMOURS	COM	263534109	40	1,790	SH		DEFINED	1,2,4
DUKE ENERGY CORP	COM	26441C105	36	2,518	SH		DEFINED	1,2,4
DYNEGY INC-CL A	CL A	26817G102	1,670	1,184,160	SH		DEFINED	1,2,4
E*TRADE FINANCIAL CORP	COM	269246104	1	920	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
EASTMAN CHEMICAL COMPANY	COM	277432100	4	160	SH		DEFINED	1,2,4
EASTMAN KODAK CO	COM	277461109	2	570	SH		DEFINED	1,2,4
EATON CORP	COM	278058102	12	330	SH		DEFINED	1,2,4
EBAY INC	COM	278642103	28	2,220	SH		DEFINED	1,2,4
ECOLAB INC	COM	278865100	12	350	SH		DEFINED	1,2,4
EDISON INTERNATIONAL	COM	281020107	19	650	SH		DEFINED	1,2,4
EL PASO CORP	COM	28336L109	9	1,390	SH		DEFINED	1,2,4
EL PASO PIPELINE PARTNERS LP	COM	283702108	7,482	435,000	SH		DEFINED	1,2,4,5
ELECTRONIC ARTS INC	COM	285512109	11	630	SH		DEFINED	1,2,4
ELI LILLY & CO	COM	532457108	66	1,970	SH		DEFINED	1,2,4
EMBARQ CORP	COM	29078E105	12	306	SH		DEFINED	1,2,4
EMC CORP/MASS	COM	268648102	48	4,180	SH		DEFINED	1,2,4
EMERSON ELECTRIC CO	COM	291011104	45	1,570	SH		DEFINED	1,2,4

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

ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	5,422	181,148	SH	DEFINED	1,2,4,5
ENCANA CORP	COM	292505104	4,061	100,000	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
ENERGY TRANSFER EQUITY LP	LTD PART	29273V100	5,088	240,812	SH		DEFINED	1,2,4,5
ENSCO INTERNATIONAL INC	COM	26874Q100	2,265	85,790	SH		DEFINED	1,2,4
ENTERGY CORP	COM	29364G103	26	380	SH		DEFINED	1,2,4
ENTERPRISE PRODUCTS PARTNERS	COM	293792107	2,781	125,000	SH		DEFINED	1,2,4,5
EOG RESOURCES INC	COM	26875P101	27	500	SH		DEFINED	1,2,4
EQUIFAX INC	COM	294429105	6	260	SH		DEFINED	1,2,4
EQUITY RESIDENTIAL	INT	29476L107	10	540	SH		DEFINED	1,2,4
ESTEE LAUDER COMPANIES-CL A	CL A	518439104	6	230	SH		DEFINED	1,2,4
EVERCORE PARTNERS INC-CL A	CL A	29977A105	68	4,375	SH		DEFINED	1,2,4
EW SCRIPPS CO-CL A	CL A	811054402	0	59	SH		DEFINED	1,2,4
EXELON CORP	COM	30161N101	1,449	31,920	SH		DEFINED	1,2,4
EXPEDIA INC	COM	30212P105	4	410	SH		DEFINED	1,2,4
EXPEDITORS INTL WASH INC	COM	302130109	12	430	SH		DEFINED	1,2,4
EXPRESS SCRIPTS INC	COM	302182100	24	510	SH		DEFINED	1,2,4
EXXON MOBIL CORP	COM	30231G102	1,816	26,670	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
FAMILY DOLLAR STORES	COM	307000109	9	280	SH		DEFINED	1,2,4
FANNIE MAE	COM	313586109	1	2,110	SH		DEFINED	1,2,4
FBL FINANCIAL GROUP INC-CL A	ACL A	30239F106	99	23,900	SH		DEFINED	1,2,4
FEDERATED INVESTORS INC-CL B	BCL B	314211103	4	170	SH		DEFINED	1,2,4
FEDEX CORP	COM	31428X106	28	620	SH		DEFINED	1,2,4
FIDELITY NATIONAL INFORMATIO	COM	31620M106	6	340	SH		DEFINED	1,2,4
FIFTH THIRD BANCORP	COM	316773100	3	1,060	SH		DEFINED	1,2,4
FIRST HORIZON NATIONAL CORP	COM	320517105	4	387	SH		DEFINED	1,2,4
FIRSTENERGY CORP	COM	337932107	24	610	SH		DEFINED	1,2,4
FISERV INC	COM	337738108	12	330	SH		DEFINED	1,2,4
FLUOR CORP	COM	343412102	12	360	SH		DEFINED	1,2,4
FORD MOTOR CO	COM	345370860	11	4,327	SH		DEFINED	1,2,4
FOREST LABORATORIES INC	COM	345838106	14	620	SH		DEFINED	1,2,4
FORTUNE BRANDS INC	COM	349631101	8	310	SH		DEFINED	1,2,4
FPL GROUP INC	COM	302571104	41	810	SH		DEFINED	1,2,4

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
FRANKLIN RESOURCES INC	COM	354613101	17	320	SH		DEFINED	1,2,4
FREDDIE MAC	COM	313400301	1	1,290	SH		DEFINED	1,2,4
FREEMPORT-MCMORAN COPPER	CL B	35671D857	29	771	SH		DEFINED	1,2,4
FRONTIER COMMUNICATIONS CORP	COM	35906A108	5	650	SH		DEFINED	1,2,4
GAMESTOP CORP-CLASS A	CL A	36467W109	9	320	SH		DEFINED	1,2,4
GANNETT CO	COM	364730101	1	460	SH		DEFINED	1,2,4
GAP INC/THE	COM	364760108	12	900	SH		DEFINED	1,2,4
GENERAL DYNAMICS CORP	COM	369550108	33	800	SH		DEFINED	1,2,4
GENERAL ELECTRIC CO	COM	369604103	990	97,940	SH		DEFINED	1,2,4
GENERAL GROWTH PROPERTIES	COM	370021107	0	530	SH		DEFINED	1,2,4
GENERAL MILLS INC	COM	370334104	33	670	SH		DEFINED	1,2,4
GENERAL MOTORS CORP	COM	370442105	2	1,120	SH		DEFINED	1,2,4
GENESIS ENERGY L.P.	COM	371927104	1,919	187,600	SH		DEFINED	1,2,4,5
GENUINE PARTS CO	COM	372460105	10	330	SH		DEFINED	1,2,4
GENWORTH FINANCIAL INC-CL A	CL A	37247D106	2	860	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
GENZYME CORP	COM	372917104	32	540	SH		DEFINED	1,2,4
GILEAD SCIENCES INC	COM	375558103	1,082	23,350	SH		DEFINED	1,2,4
GOLDMAN SACHS GROUP INC	COM	38141G104	84	790	SH		DEFINED	1,2,4
GOODRICH CORP	COM	382388106	9	250	SH		DEFINED	1,2,4
GOODYEAR TIRE & RUBBER CO	COM	382550101	3	480	SH		DEFINED	1,2,4
GOOGLE INC-CL A	CL A	38259P508	2,969	8,530	SH		DEFINED	1,2,4
GRAY TELEVISION INC	COM	389375106	18	55,500	SH		DEFINED	1,2,4
GRIFFON CORPORATION	COM	398433102	830	110,719	SH		DEFINED	1,2,4
H&R BLOCK INC	COM	093671105	12	650	SH		DEFINED	1,2,4
HALLIBURTON CO	COM	406216101	491	31,760	SH		DEFINED	1,2,4
HARLEY-DAVIDSON INC	COM	412822108	6	480	SH		DEFINED	1,2,4
HARMAN INTERNATIONAL	COM	413086109	99	7,320	SH		DEFINED	1,2,4
HARTE-HANKS INC	COM	416196103	486	90,800	SH		DEFINED	1,2,4
HARTFORD FINANCIAL SVCS GRP	COM	416515104	5	630	SH		DEFINED	1,2,4
HASBRO INC	COM	418056107	7	280	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
HCP INC	COM	40414L109	8	470	SH		DEFINED	1,2,4
HERSHEY CO/THE	COM	427866108	12	340	SH		DEFINED	1,2,4
HESS CORP	LTD PART	42809H107	1,111	20,490	SH		DEFINED	1,2,4
HEWLETT-PACKARD CO	COM	428236103	6,409	199,920	SH		DEFINED	1,2,4
HILAND HOLDINGS GP LP	INT	43129M107	376	160,656	SH		DEFINED	1,2,4,5
HJ HEINZ CO	COM	423074103	21	630	SH		DEFINED	1,2,4
HOME DEPOT INC	COM	437076102	1,108	47,010	SH		DEFINED	1,2,4

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

HONEYWELL INTERNATIONAL INC	COM	438516106	42	1,490	SH	DEFINED	1,2,4
HORIZON LINES INC-CL	COM	44044K101	82	27,007	SH	DEFINED	1,2,4
HORMEL FOODS CORP	COM	440452100	63	2,000	SH	DEFINED	1,2
HOSPIRA INC	COM	441060100	10	320	SH	DEFINED	1,2,4
HOST HOTELS & RESORTS INC	COM	44107P104	4	1,040	SH	DEFINED	1,2,4
HSN INC	COM	404303109	0	72	SH	DEFINED	1,2,4
HUDSON CITY BANCORP INC	COM	443683107	12	1,030	SH	DEFINED	1,2,4
HUMANA INC	COM	444859102	9	340	SH	DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
HUNTINGTON BANCSHARES INC	COM	446150104	1	730	SH		DEFINED	1,2,4
IAC/INTERACTIVECORP	COM	44919P508	3	180	SH		DEFINED	1,2,4
ILLINOIS TOOL WORKS	COM	452308109	25	800	SH		DEFINED	1,2,4
IMS HEALTH INC	COM	449934108	1,035	82,960	SH		DEFINED	1,2,4
INERGY LP	LTD PTNR	456615103	767	35,000	SH		DEFINED	1,2,4,5
INGERSOLL-RAND CO LTD-CL A	CL A	G4776G101	1,557	112,798	SH		DEFINED	1,2,4
INTEGRYS ENERGY GROUP INC	COM	45822P105	4	159	SH		DEFINED	1,2,4
INTEL CORP	COM	458140100	173	11,540	SH		DEFINED	1,2,4
INTERCONTINENTALEXCHANGE	INCCOM	45865V100	10	140	SH		DEFINED	1,2,4
INTERNATIONAL PAPER CO	COM	460146103	6	850	SH		DEFINED	1,2,4
INTERPUBLIC GROUP OF COS	INCCOM	460690100	4	934	SH		DEFINED	1,2,4
INTERVAL LEISURE GROUP	COM	46113M108	0	72	SH		DEFINED	1,2,4
INTL BUSINESS MACHINES CORP	COM	459200101	12,390	127,880	SH		DEFINED	1,2,4
INTL FLAVORS & FRAGRANCES	COM	459506101	5	160	SH		DEFINED	1,2,4
INTL GAME TECHNOLOGY	COM	459902102	6	620	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
INTUIT INC	COM	461202103	18	650	SH		DEFINED	1,2,4
INTUITIVE SURGICAL INC	COM	46120E602	8	80	SH		DEFINED	1,2,4
IPC HOLDINGS LTD	ORD	G4933P101	762	28,175	SH		DEFINED	1,2,4
ITT CORP	COM	450911102	14	360	SH		DEFINED	1,2,4
J.C. PENNEY CO INC	COM	708160106	1,652	82,290	SH		DEFINED	1,2,4
JABIL CIRCUIT INC	COM	466313103	2	410	SH		DEFINED	1,2,4
JACOBS ENGINEERING GROUP	INCCOM	469814107	10	250	SH		DEFINED	1,2,4
JANUS CAPITAL GROUP INC	COM	47102X105	2	290	SH		DEFINED	1,2,4
JDS UNIPHASE CORP	COM	46612J507	1	441	SH		DEFINED	1,2,4
JOHNSON & JOHNSON	COM	478160104	7,471	142,035	SH		DEFINED	1,2,4
JOHNSON CONTROLS INC	COM	478366107	14	1,180	SH		DEFINED	1,2,4
JONES APPAREL GROUP INC	COM	480074103	225	53,345	SH		DEFINED	1,2,4
JPMORGAN CHASE & CO	COM	46625H100	1,590	59,820	SH		DEFINED	1,2,4
JUNIPER NETWORKS INC	COM	48203R104	16	1,040	SH		DEFINED	1,2,4
KB HOME	COM	48666K109	2	150	SH		DEFINED	1,2,4

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
KELLOGG CO	COM	487836108	19	520	SH		DEFINED	1,2,4
KELLY SERVICES INC -CL A	CL A	488152208	422	52,471	SH		DEFINED	1,2,4
KEYCORP	COM	493267108	6	790	SH		DEFINED	1,2,4
KIMBERLY-CLARK CORP	COM	494368103	39	840	SH		DEFINED	1,2,4
KIMCO REALTY CORP	COM	49446R109	4	500	SH		DEFINED	1,2,4
KINDER MORGAN ENERGY PRTNRS	LTD PART	494550106	1,869	40,000	SH		DEFINED	1,2,4,5
KINDER MORGAN MANAGEMENT LLC	SHS	49455U100	11,836	290,376	SH		DEFINED	1,2,4,5
KING PHARMACEUTICALS INC	COM	495582108	3	490	SH		DEFINED	1,2,4
KLA-TENCOR CORPORATION	COM	482480100	7	340	SH		DEFINED	1,2,4
KOHL'S CORP	COM	500255104	27	630	SH		DEFINED	1,2,4
KRAFT FOODS INC-CLASS A	CL A	50075N104	402	18,056	SH		DEFINED	1,2,4
KROGER CO	COM	501044101	28	1,340	SH		DEFINED	1,2,4
L-3 COMMUNICATIONS HOLDINGS	COM	502424104	1,483	21,875	SH		DEFINED	1,2,4
LABORATORY CRP OF AMER HLDG	SCOM	50540R409	13	220	SH		DEFINED	1,2,4
LEAR SEATING CORP	COM	521865105	93	124,300	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
LEGG MASON INC	COM	524901105	4	270	SH		DEFINED	1,2,4
LEGGETT & PLATT INC	COM	524660107	4	330	SH		DEFINED	1,2,4
LENDER PROCESSING SERVICES	COM	52602E102	5	170	SH		DEFINED	1,2,4
LENNAR CORP-CL A	CL A	526057104	2	270	SH		DEFINED	1,2,4
LEUCADIA NATIONAL CORP	COM	527288104	5	340	SH		DEFINED	1,2,4
LEXMARK INTERNATIONAL INC-A	CL A	529771107	3	190	SH		DEFINED	1,2,4
LIFE TECHNOLOGIES CORP	COM	53217V109	5	146	SH		DEFINED	1,2,4
LIMITED BRANDS INC	COM	532716107	5	620	SH		DEFINED	1,2,4
LINCOLN NATIONAL CORP	COM	534187109	4	529	SH		DEFINED	1,2,4
LINEAR TECHNOLOGY CORP	COM	535678106	10	440	SH		DEFINED	1,2,4
LIZ CLAIBORNE INC	COM	539320101	0	190	SH		DEFINED	1,2,4
LOCKHEED MARTIN CORP	COM	539830109	48	690	SH		DEFINED	1,2,4
LOWES COS INC	COM	548661107	53	2,910	SH		DEFINED	1,2,4
LSI CORP	COM	502161102	4	1,310	SH		DEFINED	1,2,4
M & T BANK CORP	COM	55261F104	7	160	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
MACYS INC	COM	55616P104	8	858	SH		DEFINED	1,2,4

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

MAGELLAN MIDSTREAM HOLDINGS COM	55907R108	6,706	383,200	SH	DEFINED	1,2,4,5
MAGELLAN MIDSTREAM PARTNERS UNIT LP	559080106	1,469	50,000	SH	DEFINED	1,2,4,5
MAGNA INTERNATIONAL INC-CL ACL A	559222401	1,065	39,800	SH	DEFINED	1,2,4
MANITOWOC COMPANY INC COM	563571108	1	260	SH	DEFINED	1,2,4
MARATHON OIL CORP COM	565849106	37	1,416	SH	DEFINED	1,2,4
MARKWEST ENERGY PARTNERS LP LTD PART	570759100	2,318	200,000	SH	DEFINED	1,2,4,5
MARRIOTT INTERNATIONAL-CL A CLA	571903202	533	32,600	SH	DEFINED	1,2,4
MARSH & MCLENNAN COS COM	571748102	21	1,040	SH	DEFINED	1,2,4
MARSHALL & ILSLEY CORP COM	571837103	3	520	SH	DEFINED	1,2,4
MASCO CORP COM	574599106	5	720	SH	DEFINED	1,2,4
MASTERCARD INC-CLASS A CL A	57636Q104	1,675	10,000	SH	DEFINED	1,2
MATTEL INC COM	577081102	966	83,770	SH	DEFINED	1,2,4
MBIA INC COM	55262C100	2	410	SH	DEFINED	1,2,4
MCCORMICK & CO-NON VGT SHRS COM	579780206	8	260	SH	DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
MCDONALDS CORP	COM	580135101	126	2,300	SH		DEFINED	1,2,4
MCGRAW-HILL COMPANIES INC	COM	580645109	15	640	SH		DEFINED	1,2,4
MCKESSON CORP	COM	58155Q103	20	580	SH		DEFINED	1,2,4
MEADWESTVACO CORP	COM	583334107	4	350	SH		DEFINED	1,2,4
MEDCO HEALTH SOLUTIONS INC	COM	58405U102	43	1,042	SH		DEFINED	1,2,4
MEDIACOM COMMUNICATIONS CORP	CL A	58446K105	1,008	250,000	SH		DEFINED	1,2,4
MEDTRONIC INC	COM	585055106	125	4,240	SH		DEFINED	1,2,4
MEMC ELECTRONIC MATERIALS	COM	552715104	8	460	SH		DEFINED	1,2,4
MERCK & CO. INC.	COM	589331107	116	4,320	SH		DEFINED	1,2,4
MEREDITH CORP	COM	589433101	1	80	SH		DEFINED	1,2,4
METLIFE INC	COM	59156R108	32	1,420	SH		DEFINED	1,2,4
MGIC INVESTMENT CORP	COM	552848103	0	240	SH		DEFINED	1,2,4
MI DEVELOPMENTS INC-CLASS A	CL A	55304X104	284	46,300	SH		DEFINED	1,2,4
MICROCHIP TECHNOLOGY INC	COM	595017104	8	380	SH		DEFINED	1,2,4
MICRON TECHNOLOGY INC	COM	595112103	6	1,510	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
MICROSOFT CORP	COM	594918104	3,009	163,790	SH		DEFINED	1,2,4
MILLIPORE CORP	COM	601073109	6	110	SH		DEFINED	1,2,4
MOLEX INC	COM	608554101	4	280	SH		DEFINED	1,2,4
MOLSON COORS BREWING CO -B	CL B	60871R209	575	16,780	SH		DEFINED	1,2,4
MONSANTO CO	COM	61166W101	91	1,092	SH		DEFINED	1,2,4
MONSTER WORLDWIDE INC	COM	611742107	2	250	SH		DEFINED	1,2,4
MOODYS CORP	COM	615369105	9	410	SH		DEFINED	1,2,4
MORGAN STANLEY	COM	617446448	669	29,375	SH		DEFINED	1,2,4
MORGAN STANLEY QUAL MUNI SEC	SECS	61745P585	313	28,600	SH		DEFINED	1,2,4
MOTOROLA INC	COM	620076109	1,220	288,490	SH		DEFINED	1,2,4
MURPHY OIL CORP	COM	626717102	17	380	SH		DEFINED	1,2,4

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
PARKER HANNIFIN CORP	COM	701094104	11	335	SH		DEFINED	1,2,4
PATTERSON COS INC	COM	703395103	5	260	SH		DEFINED	1,2,4
PAYCHEX INC	COM	704326107	17	650	SH		DEFINED	1,2,4
PEABODY ENERGY CORP	COM	704549104	14	540	SH		DEFINED	1,2,4
PEDIATRIX MEDICAL GROUP INC	COM	58502B106	229	7,775	SH		DEFINED	1,2,4
PEPCO HOLDINGS INC	COM	713291102	5	400	SH		DEFINED	1,2,4
PEPSI BOTTLING GROUP INC	COM	713409100	6	270	SH		DEFINED	1,2,4
PEPSICO INC	COM	713448108	1,344	26,100	SH		DEFINED	1,2,4
PERKINELMER INC	COM	714046109	3	230	SH		DEFINED	1,2,4
PETROLEO BRASILEIRO S.A.-ADRADR		71654V101	1,593	65,000	SH		DEFINED	1,2,4
PFIZER INC	COM	717081103	183	13,470	SH		DEFINED	1,2,4
PHARMACEUTICAL HOLDRS TRUST	DEPOSITR	71712A206	705	12,500	SH		DEFINED	1,2
PHH CORP	COM	693320202	802	57,050	SH		DEFINED	1,2,4
PHILIP MORRIS INTERNATIONAL	COM	718172109	683	19,200	SH		DEFINED	1,2,4
PIKE ELECTRIC CORP	COM	721283109	434	46,925	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PINNACLE WEST CAPITAL	COM	723484101	5	200	SH		DEFINED	1,2,4
PITNEY BOWES INC	COM	724479100	10	420	SH		DEFINED	1,2,4
PLAIMS ALL AMER PIPELINE LP	UNIT LP	726503105	5,282	143,700	SH		DEFINED	1,2,4,5
PLANTRONICS INC	COM	727493108	471	39,000	SH		DEFINED	1,2,4
PLUM CREEK TIMBER CO	COM	729251108	10	340	SH		DEFINED	1,2,4
PNC FINANCIAL SERVICES GROUP	COM	693475105	682	23,283	SH		DEFINED	1,2,4
POLO RALPH LAUREN CORP	CL A	731572103	5	120	SH		DEFINED	1,2,4
POPULAR INC	COM	733174106	510	236,250	SH		DEFINED	1,2,4
POTASH CORP OF SASKATCHEWAN	COM	73755L107	178	2,206	SH		DEFINED	1,2,4
PPG INDUSTRIES INC	COM	693506107	12	330	SH		DEFINED	1,2,4
PPL CORPORATION	COM	69351T106	22	750	SH		DEFINED	1,2,4
PRAXAIR INC	COM	74005P104	1,388	20,630	SH		DEFINED	1,2,4
PRECISION CASTPARTS CORP	COM	740189105	17	280	SH		DEFINED	1,2,4
PRIDE INTERNATIONAL INC	COM	74153Q102	1,618	90,000	SH		DEFINED	1,2,4
PRINCIPAL FINANCIAL GROUP	COM	74251V102	4	520	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
PROCTER & GAMBLE CO/THE	COM	742718109	948	20,140	SH		DEFINED	1,2,4
PROGRESS ENERGY INC	COM	743263105	19	520	SH		DEFINED	1,2,4
PROGRESSIVE CORP	COM	743315103	18	1,350	SH		DEFINED	1,2,4
PROLOGIS	INT	743410102	3	520	SH		DEFINED	1,2,4
PRUDENTIAL FINANCIAL INC	COM	744320102	17	890	SH		DEFINED	1,2,4

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

PUBLIC SERVICE CO OF N MEX	COM	69349H107	508	61,475	SH	DEFINED	1,2,4
PUBLIC SERVICE ENTERPRISE	GPCOM	744573106	30	1,020	SH	DEFINED	1,2,4
PUBLIC STORAGE	COM	74460D109	14	250	SH	DEFINED	1,2,4
PULTE HOMES INC	COM	745867101	5	420	SH	DEFINED	1,2,4
QLOGIC CORP	COM	747277101	3	260	SH	DEFINED	1,2,4
QUALCOMM INC	COM	747525103	709	18,220	SH	DEFINED	1,2,4
QUEST DIAGNOSTICS	COM	74834L100	15	320	SH	DEFINED	1,2,4
QUESTAR CORP	COM	748356102	10	350	SH	DEFINED	1,2,4
QUICKSILVER GAS SERVICES LP	COM	74839G106	954	72,000	SH	DEFINED	1,2,4,5
QWEST COMMUNICATIONS INTL	COM	749121109	10	3,060	SH	DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
RADIOSHACK CORP	COM	750438103	2	260	SH		DEFINED	1,2,4
RANGE RESOURCES CORP	COM	75281A109	12	300	SH		DEFINED	1,2,4
RAYTHEON COMPANY	COM	755111507	33	850	SH		DEFINED	1,2,4
REGENCY ENERGY PARTNERS LP	COM	75885Y107	4,939	395,715	SH		DEFINED	1,2,4,5
REGIONS FINANCIAL CORP	COM	7591EP100	6	1,380	SH		DEFINED	1,2,4
REGIS CORP	COM	758932107	482	33,325	SH		DEFINED	1,2,4
RENAISSANCERE HOLDINGS LTD	COM	G7496G103	1,552	31,400	SH		DEFINED	1,2,4
RENT-A-CENTER INC	COM	76009N100	602	31,100	SH		DEFINED	1,2,4
REPUBLIC SERVICES INC	COM	760759100	5	301	SH		DEFINED	1,2,4
REYNOLDS AMERICAN INC	COM	761713106	12	340	SH		DEFINED	1,2,4
ROBERT HALF INTL INC	COM	770323103	6	320	SH		DEFINED	1,2,4
ROCKWELL AUTOMATION INC	COM	773903109	7	300	SH		DEFINED	1,2,4
ROCKWELL COLLINS INC.	COM	774341101	11	330	SH		DEFINED	1,2,4
ROHM AND HAAS CO	COM	775371107	20	250	SH		DEFINED	1,2,4
ROWAN COMPANIES INC	COM	779382100	3	220	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (\$1000)	Shares or Principal Amount	SH/PRN	Put/Call	Investment Discretion	Other Mgrs
RR DONNELLEY & SONS CO	COM	257867101	3	430	SH		DEFINED	1,2,4
RYDER SYSTEM INC	COM	783549108	3	120	SH		DEFINED	1,2,4
SAFEWAY INC	COM	786514208	18	880	SH		DEFINED	1,2,4
SANDISK CORP	COM	80004C101	607	47,985	SH		DEFINED	1,2,4
SARA LEE CORP	COM	803111103	11	1,410	SH		DEFINED	1,2,4
SCHERING-PLOUGH CORP	COM	806605101	1,099	46,680	SH		DEFINED	1,2,4
SCHLUMBERGER LTD	COM	806857108	560	13,790	SH		DEFINED	1,2,4
SCHWAB (CHARLES) CORP	COM	808513105	29	1,870	SH		DEFINED	1,2,4
SCHWEITZER-MAUDUIT INTL INC	COM	808541106	845	45,750	SH		DEFINED	1,2,4
SCRIPPS NETWORKS INTER-CL A	COM	811065101	4	180	SH		DEFINED	1,2,4
SEALED AIR CORP	COM	81211K100	4	320	SH		DEFINED	1,2,4
SEALY CORP	COM	812139301	128	85,775	SH		DEFINED	1,2,4
SEARS HOLDINGS CORP	COM	812350106	805	17,610	SH		DEFINED	1,2,4
SEMPRA ENERGY	COM	816851109	1,579	34,145	SH		DEFINED	1,2,4
SHERWIN-WILLIAMS CO/THE	COM	824348106	10	200	SH		DEFINED	1,2,4

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
SIGMA-ALDRICH	COM	826552101	10	260	SH		DEFINED	1,2,4
SIMON PROPERTY GROUP INC	COM	828806109	16	461	SH		DEFINED	1,2,4
SKECHERS USA INC-CL A	CL A	830566105	581	87,150	SH		DEFINED	1,2,4
SLM CORP	COM	78442P106	5	930	SH		DEFINED	1,2,4
SMITH INTERNATIONAL INC	COM	832110100	9	400	SH		DEFINED	1,2,4
SNAP-ON INC	COM	833034101	3	120	SH		DEFINED	1,2,4
SOUTHERN CO	COM	842587107	47	1,520	SH		DEFINED	1,2,4
SOUTHWEST AIRLINES CO	COM	844741108	9	1,460	SH		DEFINED	1,2,4
SOUTHWESTERN ENERGY CO	COM	845467109	20	680	SH		DEFINED	1,2,4
SPDR GOLD TRUST	SHS	78463V107	36,112	400,000	SH		DEFINED	1,2,4
SPECTRA ENERGY CORP	COM	847560109	18	1,259	SH		DEFINED	1,2,4
SPECTRA ENERGY PARTNERS LP	COM	84756N109	3,812	174,546	SH		DEFINED	1,2,4
SPHERION CORPORATION	COM	848420105	74	35,450	SH		DEFINED	1,2,4
SPRINT NEXTEL CORP	COM	852061100	20	5,678	SH		DEFINED	1,2,4
ST JUDE MEDICAL INC	COM	790849103	752	20,690	SH		DEFINED	1,2,4

Column 1:	Column 2:	Column 3:	Column 4:	Column 5:	Column 6:	Column 7:	Column 8:	
Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
STANLEY WORKS/THE	COM	854616109	5	160	SH		DEFINED	1,2,4
STAPLES INC	COM	855030102	1,607	88,730	SH		DEFINED	1,2,4
STARBUCKS CORP	COM	855244109	38	3,450	SH		DEFINED	1,2,4
STARWOOD HOTELS & RESORTS	COM	85590A401	5	380	SH		DEFINED	1,2,4
STATE STREET CORP	COM	857477103	886	28,780	SH		DEFINED	1,2,4
STEWART INFORMATION SERVICES	COM	860372101	475	24,375	SH		DEFINED	1,2,4
STRYKER CORP	COM	863667101	16	480	SH		DEFINED	1,2,4
SUN MICROSYSTEMS INC	COM	866810203	12	1,577	SH		DEFINED	1,2,4
SUNOCO INC	COM	86764P109	6	240	SH		DEFINED	1,2,4
SUNTRUST BANKS INC	COM	867914103	8	700	SH		DEFINED	1,2,4
SUPERVALU INC	COM	868536103	6	421	SH		DEFINED	1,2,4
SYMANTEC CORP	COM	871503108	25	1,684	SH		DEFINED	1,2,4
SYSCO CORP	COM	871829107	27	1,200	SH		DEFINED	1,2,4
T ROWE PRICE GROUP INC	COM	74144T108	15	530	SH		DEFINED	1,2,4
TALISMAN ENERGY INC	COM	87425E103	3,150	300,000	SH		DEFINED	1,2,4

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

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

Issuer	Class	Number	(x\$1000)	Amount	PRN	Call	Discretion	Mgrs	S
TARGET CORP	COM	87612E106	56	1,630	SH		DEFINED	1,2,4	
TC PIPELINES LP	COM	87233Q108	4,174	140,300	SH		DEFINED	1,2,4,5	
TECH DATA CORP	COM	878237106	889	40,837	SH		DEFINED	1,2,4	
TECO ENERGY INC	COM	872375100	5	420	SH		DEFINED	1,2,4	
TELLABS INC	COM	879664100	4	820	SH		DEFINED	1,2,4	
TENET HEALTHCARE CORP	CL A	88033G100	1	940	SH		DEFINED	1,2,4	
TEPPCO PARTNERS LP	UNIT	872384102	2,378	105,000	SH		DEFINED	1,2,4,5	
TERADATA CORP	COM	88076W103	6	360	SH		DEFINED	1,2,4	
TERADYNE INC	COM	880770102	1	340	SH		DEFINED	1,2,4	
TEREX CORP	COM	880779103	2	210	SH		DEFINED	1,2,4	
TESORO CORP	COM	881609101	4	270	SH		DEFINED	1,2,4	
TEVA PHARMACEUTICAL-SP ADR	ADR	881624209	6	137	SH		DEFINED	1,2,4	
TEXAS INSTRUMENTS INC	COM	882508104	44	2,640	SH		DEFINED	1,2,4	
TEXTRON INC	COM	883203101	3	500	SH		DEFINED	1,2,4	
THERMO FISHER SCIENTIFIC INCCOM		883556102	30	840	SH		DEFINED	1,2,4	

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	V - S
TICKETMASTER ENTERTAINMENT	COM	88633P302	0	72	SH		DEFINED	1,2,4	
TIFFANY & CO	COM	886547108	5	250	SH		DEFINED	1,2,4	
TIME WARNER CABLE INC	CL A	88732J207	15	596	SH		DEFINED	1,2,4	
TITANIUM METALS CORP	COM	888339207	1	190	SH		DEFINED	1,2,4	
TJX COMPANIES INC	COM	872540109	789	30,770	SH		DEFINED	1,2,4	
TORCHMARK CORP	COM	891027104	694	26,455	SH		DEFINED	1,2,4	
TOTAL SYSTEM SERVICES INC	COM	891906109	5	390	SH		DEFINED	1,2,4	
TRANSMONTAIGNE PARTNERS LP	COM	89376V100	4,897	292,000	SH		DEFINED	1,2,4,5	
TRANSOCEAN LTD	REG SHS	H8817H100	37	634	SH		DEFINED	1,2,4	
TRAVELERS COS INC/THE	COM	89417E109	50	1,237	SH		DEFINED	1,2,4	
TREE.COM INC	COM	894675107	0	11	SH		DEFINED	1,2,4	
TREX COMPANY INC	COM	89531P105	423	55,425	SH		DEFINED	1,2,4	
TYCO ELECTRONICS LTD	COM	G9144P105	1,048	94,947	SH		DEFINED	1,2,4	
TYSON FOODS INC-CL A	CL A	902494103	5	540	SH		DEFINED	1,2,4	
UNILEVER NV	SHS	904784709	4,932	251,610	SH		DEFINED	1,2,4	

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs	V - S
UNION PACIFIC CORP	COM	907818108	43	1,040	SH		DEFINED	1,2,4	
UNISYS CORP	COM	909214108	0	700	SH		DEFINED	1,2,4	
UNITED NATIONAL GROUP LTD-A	COM	90933T109	266	66,200	SH		DEFINED	1,2,4	
UNITED PARCEL SERVICE-CL B	CL B	911312106	101	2,060	SH		DEFINED	1,2,4	
UNITED STATES STEEL CORP	COM	912909108	5	240	SH		DEFINED	1,2,4	
UNITED STATIONERS INC	COM	913004107	394	14,025	SH		DEFINED	1,2,4	
UNITED TECHNOLOGIES CORP	COM	913017109	772	17,960	SH		DEFINED	1,2,4	
UNITEDHEALTH GROUP INC	COM	91324P102	52	2,490	SH		DEFINED	1,2,4	
UNIVERSAL CORP-VA	COM	913456109	364	12,175	SH		DEFINED	1,2,4	

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

UNUM GROUP	COM	91529Y106	9	690	SH	DEFINED	1,2,4
US BANCORP	COM	902973304	50	3,450	SH	DEFINED	1,2,4
USX - MARATHON GROUP INC	COM	565849106	315	12,000	SH	DEFINED	1,2
VALERO ENERGY CORP	COM	91913Y100	404	22,545	SH	DEFINED	1,2,4
VARIAN MEDICAL SYSTEMS INC	COM	92220P105	8	250	SH	DEFINED	1,2,4
VERISIGN INC	COM	92343E102	7	390	SH	DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
VERIZON COMMUNICATIONS INC	COM	92343V104	173	5,720	SH		DEFINED	1,2,4
VF CORP	COM	918204108	10	180	SH		DEFINED	1,2,4
VIACOM INC-CLASS B	CL B	92553P201	22	1,280	SH		DEFINED	1,2,4
VIAD CORP	COM	92552R406	135	9,569	SH		DEFINED	1,2,4
VISA INC-CLASS A SHARES	CL A	92826C839	834	15,000	SH		DEFINED	1,2
VORNADO REALTY TRUST	INT	929042109	9	274	SH		DEFINED	1,2,4
VULCAN MATERIALS CO	COM	929160109	10	220	SH		DEFINED	1,2,4
WALGREEN CO	COM	931422109	51	1,980	SH		DEFINED	1,2,4
WAL-MART STORES INC	COM	931142103	245	4,710	SH		DEFINED	1,2,4
WALT DISNEY CO/THE	COM	254687106	68	3,750	SH		DEFINED	1,2,4
WASHINGTON POST -CL B	CL B	939640108	7	20	SH		DEFINED	1,2,4
WASTE MANAGEMENT INC	COM	94106L109	25	990	SH		DEFINED	1,2,4
WATERS CORP	COM	941848103	7	200	SH		DEFINED	1,2,4
WATSON PHARMACEUTICALS INC	COM	942683103	7	210	SH		DEFINED	1,2,4
WEATHERFORD INTL LTD	REG	H27013103	258	23,350	SH		DEFINED	1,2,4

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

Name of Issuer	Title of Class	CUSIP Number	Value (x\$1000)	Shares or Principal Amount	SH/ PRN	Put/ Call	Investment Discretion	Other Mgrs
WEBSTER FINANCIAL CORP	COM	947890109	242	57,000	SH		DEFINED	1,2,4
WELLPOINT INC	COM	94973V107	1,073	28,255	SH		DEFINED	1,2,4
WELLS FARGO & CO	COM	949746101	106	7,414	SH		DEFINED	1,2,4
WENDYS/ARBYS GROUP INC-A	COM	950587105	3	558	SH		DEFINED	1,2,4
WESTERN UNION CO	COM	959802109	19	1,489	SH		DEFINED	1,2,4
WEYERHAEUSER CO	COM	962166104	12	420	SH		DEFINED	1,2,4
WHIRLPOOL CORP	COM	963320106	638	21,550	SH		DEFINED	1,2,4
WHOLE FOODS MARKET INC	COM	966837106	5	280	SH		DEFINED	1,2,4
WILLIAMS COS INC	COM	969457100	1,680	147,640	SH		DEFINED	1,2,4
WILLIAMS PIPELINE PARTNERS	LCOM	96950K103	5,116	310,805	SH		DEFINED	1,2,4
WILLIS GROUP HOLDINGS LTD	SHS	G96655108	1,650	75,000	SH		DEFINED	1,2,4
WINDSTREAM CORP	COM	97381W104	7	896	SH		DEFINED	1,2,4
WW GRAINGER INC	COM	384802104	10	140	SH		DEFINED	1,2,4
WYETH	COM	983024100	1,975	45,890	SH		DEFINED	1,2,4
WYETH	DBC	983024AD2	5,167	5,203,000	PRN		DEFINED	1,2,4

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 Mgrs
WYNDHAM WORLDWIDE CORP	COM	98310W108	1	350	SH		DEFINED 1,2,4
XCEL ENERGY INC	COM	98389B100	16	850	SH		DEFINED 1,2,4
XEROX CORP	COM	984121103	2,738	601,820	SH		DEFINED 1,2,4
XILINX INC	COM	983919101	11	570	SH		DEFINED 1,2,4
XL CAPITAL LTD -CLASS A	CL A	G98255105	2	350	SH		DEFINED 1,2,4
XTO ENERGY INC	COM	98385X106	31	1,015	SH		DEFINED 1,2,4
YAHOO! INC	COM	984332106	34	2,660	SH		DEFINED 1,2,4
YUM! BRANDS INC	COM	988498101	26	950	SH		DEFINED 1,2,4
ZIMMER HOLDINGS INC	COM	98956P102	17	470	SH		DEFINED 1,2,4
ZIONS BANCORPORATION	COM	989701107	2	210	SH		DEFINED 1,2,4