

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

CNA FINANCIAL CORP
Form 13F-HR
November 16, 2009

FORM 13F COVER PAGE

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

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

Institutional Investment Manager Filing this Report:

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

13F File Number: 28-346

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
November 16, 2009
Chicago, Illinois, 60685
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE
ACT OF 1934

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

Report Type (Check only one.):

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- [X] 13F HOLDINGS REPORT.
- [] 13F NOTICE.
- [] 13F COMBINATION REPORT.

List of Other Managers Reporting for this Manager:

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 5

Form 13F Information Table Entry Total: 587

Form 13F Information Table Value Total: 763,421 (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 | 164 | 2,226 | SH | | DEFINED | 1,2,4 |
| ABBOTT LABORATORIES | COM | 002824100 | 1,064 | 21,505 | SH | | DEFINED | 1,2,4 |
| ABERCROMBIE & FITCH CO-CL A | CL A | 002896207 | 616 | 18,720 | SH | | DEFINED | 1,2,4 |
| ADAPTEC INC | COM | 00651F108 | 380 | 113,900 | SH | | DEFINED | 1,2,4 |
| ADOBE SYSTEMS INC | COM | 00724F101 | 54 | 1,645 | SH | | DEFINED | 1,2,4 |
| ADVANCED MICRO DEVICES | COM | 007903107 | 10 | 1,800 | SH | | DEFINED | 1,2,4 |
| AES CORP | COM | 00130H105 | 31 | 2,111 | SH | | DEFINED | 1,2,4 |
| AETNA INC | COM | 00817Y108 | 1,665 | 59,815 | SH | | DEFINED | 1,2,4 |
| AFFILIATED COMPUTER SVCS-A | CL A | 008190100 | 808 | 14,915 | SH | | DEFINED | 1,2,4 |
| AFLAC INC | COM | 001055102 | 66 | 1,548 | SH | | DEFINED | 1,2,4 |
| AFTERMARKET TECHNOLOGY CORP | COM | 00211W104 | 513 | 25,950 | SH | | DEFINED | 1,2,4 |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 29 | 1,034 | SH | | DEFINED | 1,2,4 |
| AIR PRODUCTS & CHEMICALS INCCOM | COM | 009158106 | 51 | 652 | SH | | DEFINED | 1,2,4 |
| AK STEEL HOLDING CORP | COM | 001547108 | 5 | 275 | SH | | DEFINED | 1,2,4 |
| AKAMAI TECHNOLOGIES | COM | 00971T101 | 10 | 530 | SH | | DEFINED | 1,2,4 |

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| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|---------------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |
| ALCATEL-LUCENT-SPONSORED | ADRSPONSORE | 013904305 | 2,053 | 457,225 | SH | | DEFINED | 1,2,4 |
| ALCOA INC | COM | 013817101 | 41 | 3,145 | SH | | DEFINED | 1,2,4 |
| ALCON INC | COM SHS | H01301102 | 194 | 1,400 | SH | | DEFINED | 1,2 |
| ALLEGHENY ENERGY INC | COM | 017361106 | 14 | 540 | SH | | DEFINED | 1,2,4 |
| ALLEGHENY TECHNOLOGIES INC | COM | 01741R102 | 9 | 250 | SH | | DEFINED | 1,2,4 |
| ALLERGAN INC | COM | 018490102 | 54 | 960 | SH | | DEFINED | 1,2,4 |
| ALLSTATE CORPORATION | COM | 020002101 | 1,894 | 61,845 | SH | | DEFINED | 1,2,4 |
| ALTERA CORPORATION | COM | 021441100 | 19 | 935 | SH | | DEFINED | 1,2,4 |
| ALTRIA GROUP INC | COM | 02209S103 | 118 | 6,627 | SH | | DEFINED | 1,2,4 |
| AMAZON.COM INC | COM | 023135106 | 99 | 1,058 | SH | | DEFINED | 1,2,4 |
| AMEREN CORPORATION | COM | 023608102 | 16 | 645 | SH | | DEFINED | 1,2,4 |
| AMERICAN ELECTRIC POWER | COM | 025537101 | 924 | 29,805 | SH | | DEFINED | 1,2,4 |
| AMERICAN EQUITY INVT LIFE HLCOM | COM | 025676206 | 946 | 134,725 | SH | | DEFINED | 1,2,4 |
| AMERICAN EXPRESS CO | COM | 025816109 | 129 | 3,809 | SH | | DEFINED | 1,2,4 |
| AMERICAN INTERNATIONAL GROUP | COM | 026874784 | 20 | 443 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|-----------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 460 | 5,400 | SH | | DEFINED | 1,2,4 |
| AMERICAN TOWER CORP-CL A | CL A | 029912201 | 47 | 1,285 | SH | | DEFINED | 1,2,4 |
| AMERIPRISE FINANCIAL INC | COM | 03076C106 | 31 | 850 | SH | | DEFINED | 1,2,4 |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 21 | 960 | SH | | DEFINED | 1,2,4 |
| AMGEN INC | COM | 031162100 | 196 | 3,261 | SH | | DEFINED | 1,2,4 |
| AMPHENOL CORP-CL A | CL A | 032095101 | 20 | 525 | SH | | DEFINED | 1,2,4 |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 14,914 | 237,744 | SH | | DEFINED | 1,2,4 |
| ANALOG DEVICES INC | COM | 032654105 | 24 | 880 | SH | | DEFINED | 1,2,4 |
| ANSYS INC | COM | 03662Q105 | 181 | 4,824 | SH | | DEFINED | 1,2,4 |
| AON CORP | COM | 037389103 | 36 | 885 | SH | | DEFINED | 1,2,4 |
| APACHE CORP | COM | 037411105 | 7,078 | 77,073 | SH | | DEFINED | 1,2,4 |
| APARTMENT INVT & MGMT CO -A | CL A | 03748R101 | 5 | 356 | SH | | DEFINED | 1,2,4 |
| APOLLO GROUP INC-CL A | CL A | 037604105 | 28 | 380 | SH | | DEFINED | 1,2,4 |
| APPLE INC | COM | 037833100 | 547 | 2,950 | SH | | DEFINED | 1,2,4 |
| APPLIED MATERIALS INC | COM | 038222105 | 58 | 4,307 | SH | | DEFINED | 1,2,4 |

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|----------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|----------------------------|-------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion Mgrs | Other |

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| Issuer | Class | Number | (x\$1000) | Amount | PRN | Call | Discretion | Mgrs |
|----------------------------|-------|-----------|-----------|--------|-----|------|------------|-------|
| ARCHER-DANIELS-MIDLAND CO | COM | 039483102 | 61 | 2,089 | SH | | DEFINED | 1,2,4 |
| ARGO GROUP INTERNATIONAL | COM | G0464B107 | 1,013 | 30,075 | SH | | DEFINED | 1,2,4 |
| ARMSTRONG WORLD INDUSTRIES | COM | 04247X102 | 683 | 19,825 | SH | | DEFINED | 1,2,4 |
| ARTHUR J GALLAGHER & CO | COM | 363576109 | 248 | 10,175 | SH | | DEFINED | 1,2,4 |
| ASSURANT INC | COM | 04621X108 | 1,616 | 50,390 | SH | | DEFINED | 1,2,4 |
| AT&T INC | COM | 00206R102 | 514 | 19,031 | SH | | DEFINED | 1,2,4 |
| AUTODESK INC | COM | 052769106 | 16 | 685 | SH | | DEFINED | 1,2,4 |
| AUTOMATIC DATA PROCESSING | COM | 053015103 | 64 | 1,640 | SH | | DEFINED | 1,2,4 |
| AUTONATION INC | COM | 05329W102 | 5 | 285 | SH | | DEFINED | 1,2,4 |
| AUTOZONE INC | COM | 053332102 | 28 | 190 | SH | | DEFINED | 1,2,4 |
| AVALONBAY COMMUNITIES INC | COM | 053484101 | 23 | 315 | SH | | DEFINED | 1,2,4 |
| AVERY DENNISON CORP | COM | 053611109 | 14 | 385 | SH | | DEFINED | 1,2,4 |
| AVNET INC | COM | 053807103 | 2,078 | 80,025 | SH | | DEFINED | 1,2,4 |
| AVON PRODUCTS INC | COM | 054303102 | 1,175 | 34,588 | SH | | DEFINED | 1,2,4 |
| BAKER HUGHES INC | COM | 057224107 | 41 | 970 | 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 |
|------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| BALL CORP | COM | 058498106 | 17 | 350 | SH | | DEFINED | 1,2,4 |
| BANK OF AMERICA CORP | COM | 060505104 | 4,375 | 258,589 | SH | | DEFINED | 1,2,4 |
| BANK OF NEW YORK MELLON CORP | COM | 064058100 | 2,522 | 87,002 | SH | | DEFINED | 1,2,4 |
| BARRICK GOLD CORP | COM | 067901108 | 4,784 | 126,231 | SH | | DEFINED | 1,2,4 |
| BAXTER INTERNATIONAL INC | COM | 071813109 | 2,006 | 35,194 | SH | | DEFINED | 1,2,4 |
| BB&T CORP | COM | 054937107 | 60 | 2,191 | SH | | DEFINED | 1,2,4 |
| BECTON DICKINSON AND CO | COM | 075887109 | 55 | 790 | SH | | DEFINED | 1,2,4 |
| BED BATH & BEYOND INC | COM | 075896100 | 31 | 825 | SH | | DEFINED | 1,2,4 |
| BEMIS COMPANY | COM | 081437105 | 9 | 350 | SH | | DEFINED | 1,2,4 |
| BEST BUY CO INC | COM | 086516101 | 39 | 1,050 | SH | | DEFINED | 1,2,4 |
| BIG LOTS INC | COM | 089302103 | 5 | 210 | SH | | DEFINED | 1,2,4 |
| BIOGEN IDEC INC | COM | 09062X103 | 47 | 925 | SH | | DEFINED | 1,2,4 |
| BJ SERVICES CO | COM | 055482103 | 1,200 | 61,755 | SH | | DEFINED | 1,2,4 |
| BLACK & DECKER MFG CO | COM | 091797100 | 1,463 | 31,595 | SH | | DEFINED | 1,2,4 |
| BLACKROCK FLORIDA INSD MUNI | COM | 09250G102 | 534 | 38,900 | 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 |
|------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| BLACKROCK MUNIYIELD INSURED | COM | 09254E103 | 1,485 | 116,400 | SH | | DEFINED | 1,2,4 |
| BLACKROCK MUNIYIELD NY INSUR | COM | 09255E102 | 690 | 55,900 | SH | | DEFINED | 1,2,4 |
| BLOUNT INTERNATIONAL INC | COM | 095180105 | 505 | 53,325 | SH | | DEFINED | 1,2,4 |
| BMC SOFTWARE INC | COM | 055921100 | 21 | 555 | SH | | DEFINED | 1,2,4 |
| BOEING COMPANY | COM | 097023105 | 2,740 | 50,600 | SH | | DEFINED | 1,2,4 |
| BOSTON PROPERTIES INC | COM | 101121101 | 30 | 465 | SH | | DEFINED | 1,2,4 |
| BOSTON SCIENTIFIC CORP | COM | 101137107 | 51 | 4,795 | SH | | DEFINED | 1,2,4 |
| BRADY CORPORATION - CL A | CL A | 104674106 | 645 | 22,450 | SH | | DEFINED | 1,2,4 |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 143 | 6,359 | SH | | DEFINED | 1,2,4 |

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|----------------------------------|------|-----------|----|-------|----|---------|-------|
| BROADCOM CORP-CL A | CL A | 111320107 | 41 | 1,345 | SH | DEFINED | 1,2,4 |
| BROWN-FORMAN CORP-CLASS B | CL B | 115637209 | 17 | 362 | SH | DEFINED | 1,2,4 |
| BURLINGTON NORTHERN SANTA FE COM | | 12189T104 | 72 | 900 | SH | DEFINED | 1,2,4 |
| C.H. ROBINSON WORLDWIDE INC | COM | 12541W209 | 31 | 540 | SH | DEFINED | 1,2,4 |
| CABOT OIL & GAS CORP | COM | 127097103 | 13 | 375 | SH | DEFINED | 1,2,4 |
| CAMERON INTERNATIONAL CORP | COM | 13342B105 | 28 | 740 | 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 |
| CAMPBELL SOUP CO | COM | 134429109 | 20 | 615 | SH | DEFINED | 1,2,4 |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 1,074 | 30,056 | SH | DEFINED | 1,2,4 |
| CARDINAL HEALTH INC | COM | 14149Y108 | 1,269 | 47,335 | SH | DEFINED | 1,2,4 |
| CAREFUSION CORP | COM | 14170T101 | 516 | 23,667 | SH | DEFINED | 1,2,4 |
| CARNIVAL CORP | PAIRED | C143658300 | 46 | 1,395 | SH | DEFINED | 1,2,4 |
| CATERPILLAR INC | COM | 149123101 | 103 | 1,999 | SH | DEFINED | 1,2,4 |
| CB RICHARD ELLIS GROUP INC-ACL A | ACL A | 12497T101 | 9 | 740 | SH | DEFINED | 1,2,4 |
| CBS CORP-CLASS B NON VOTING | CL B | 124857202 | 26 | 2,156 | SH | DEFINED | 1,2,4 |
| CELGENE CORP | COM | 151020104 | 85 | 1,517 | SH | DEFINED | 1,2,4 |
| CENTERPOINT ENERGY INC | COM | 15189T107 | 13 | 1,050 | SH | DEFINED | 1,2,4 |
| CENTURYTEL INC | COM | 156700106 | 31 | 929 | SH | DEFINED | 1,2,4 |
| CEPHALON INC | COM | 156708109 | 17 | 300 | SH | DEFINED | 1,2,4 |
| CF INDUSTRIES HOLDINGS INC | COM | 125269100 | 19 | 225 | SH | DEFINED | 1,2,4 |
| CHARLES RIVER LABORATORIES | COM | 159864107 | 930 | 25,150 | SH | DEFINED | 1,2,4 |
| CHEMICAL FINANCIAL CORP | COM | 163731102 | 608 | 27,925 | 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 Mgrs |
| CHESAPEAKE ENERGY CORP | COM | 165167107 | 51 | 1,785 | SH | DEFINED | 1,2,4 |
| CHEVRON CORP | COM | 166764100 | 461 | 6,552 | SH | DEFINED | 1,2,4 |
| CHUBB CORP | COM | 171232101 | 60 | 1,190 | SH | DEFINED | 1,2,4 |
| CIBER INC | COM | 17163B102 | 697 | 174,300 | SH | DEFINED | 1,2,4 |
| CIENA CORP | COM | 171779309 | 4 | 270 | SH | DEFINED | 1,2,4 |
| CIGNA CORP | COM | 125509109 | 24 | 861 | SH | DEFINED | 1,2,4 |
| CINCINNATI FINANCIAL CORP | COM | 172062101 | 13 | 505 | SH | DEFINED | 1,2,4 |
| CINTAS CORP | COM | 172908105 | 13 | 435 | SH | DEFINED | 1,2,4 |
| CISCO SYSTEMS INC | COM | 17275R102 | 1,427 | 60,638 | SH | DEFINED | 1,2,4 |
| CITIGROUP INC | COM | 172967101 | 2,079 | 429,549 | SH | DEFINED | 1,2,4 |
| CITRIX SYSTEMS INC | COM | 177376100 | 21 | 545 | SH | DEFINED | 1,2,4 |
| CLOX COMPANY | COM | 189054109 | 27 | 455 | SH | DEFINED | 1,2,4 |
| CME GROUP INC | COM | 12572Q105 | 80 | 260 | SH | DEFINED | 1,2,4 |
| CMS ENERGY CORP | COM | 125896100 | 9 | 640 | SH | DEFINED | 1,2,4 |
| CNA SURETY CORPORATION | COM | 12612L108 | 396,568 | 27,425,147 | SH | DEFINED | 1,2,4 |

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|---------------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| COACH INC | COM | 189754104 | 33 | 1,000 | SH | | DEFINED | 1,2,4 |
| COCA COLA CO | COM | 191216100 | 791 | 14,727 | SH | | DEFINED | 1,2,4 |
| COCA-COLA ENTERPRISES | COM | 191219104 | 21 | 995 | SH | | DEFINED | 1,2,4 |
| COGNIZANT TECH SOLUTIONS-A | CL A | 192446102 | 37 | 946 | SH | | DEFINED | 1,2,4 |
| COLGATE-PALMOLIVE CO | COM | 194162103 | 125 | 1,637 | SH | | DEFINED | 1,2,4 |
| COMCAST CORP CL A SPL | CL A | 20030N200 | 392 | 24,350 | SH | | DEFINED | 1,2,4 |
| COMCAST CORP-CL A | CLA | 20030N101 | 2,759 | 163,467 | SH | | DEFINED | 1,2,4 |
| COMERICA INC | COM | 200340107 | 1,371 | 46,225 | SH | | DEFINED | 1,2,4 |
| COMPUTER ASSOCIATES INTL INCCOM | | 12673P105 | 1,431 | 65,067 | SH | | DEFINED | 1,2,4 |
| COMPUTER SCIENCES CORP | COM | 205363104 | 25 | 475 | SH | | DEFINED | 1,2,4 |
| COMPUWARE CORP | COM | 205638109 | 5 | 740 | SH | | DEFINED | 1,2,4 |
| CONAGRA FOODS INC | COM | 205887102 | 31 | 1,420 | SH | | DEFINED | 1,2,4 |
| CONMED CORP | COM | 207410101 | 346 | 18,075 | SH | | DEFINED | 1,2,4 |
| CONOCOPHILLIPS | COM | 20825C104 | 216 | 4,791 | SH | | DEFINED | 1,2,4 |
| CONSECO INC | COM | 208464883 | 312 | 59,250 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|---------------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
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| CONSOL ENERGY INC | COM | 20854P109 | 25 | 545 | SH | | DEFINED | 1,2,4 |
| CONSOLIDATED EDISON INC | COM | 209115104 | 36 | 890 | SH | | DEFINED | 1,2,4 |
| CONSTELLATION BRANDS INC-A | CL A | 21036P108 | 9 | 580 | SH | | DEFINED | 1,2,4 |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 20 | 610 | SH | | DEFINED | 1,2,4 |
| CONSTELLATION ENERGY PARTNERCOM | | 21038E101 | 719 | 180,260 | SH | | DEFINED | 1,2,4 |
| CONVERGYS CORP | COM | 212485106 | 3 | 350 | SH | | DEFINED | 1,2,4 |
| COOPER INDUSTRIES PLC-CL A | CL A | G24140108 | 20 | 525 | SH | | DEFINED | 1,2,4 |
| CORNING INC. | COM | 219350105 | 611 | 39,931 | SH | | DEFINED | 1,2,4 |
| COSTCO WHOLESALE CORP | COM | 22160K105 | 77 | 1,370 | SH | | DEFINED | 1,2,4 |
| COVENTRY HEALTH CARE INC | COM | 222862104 | 10 | 485 | SH | | DEFINED | 1,2,4 |
| COVIDIEN PLC | SHS | G2554F105 | 2,823 | 65,260 | SH | | DEFINED | 1,2,4 |
| CR BARD INC | COM | 067383109 | 28 | 350 | SH | | DEFINED | 1,2,4 |
| CSX CORP. | COM | 126408103 | 1,559 | 37,249 | SH | | DEFINED | 1,2,4 |
| CUMMINS INC | COM | 231021106 | 29 | 638 | SH | | DEFINED | 1,2,4 |
| CVS CAREMARK CORP | COM | 126650100 | 1,062 | 29,717 | SH | | DEFINED | 1,2,4 |

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|------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| DANAHER CORP | COM | 235851102 | 56 | 835 | SH | | DEFINED | 1,2,4 |
| DARDEN RESTAURANTS INC | COM | 237194105 | 15 | 440 | SH | | DEFINED | 1,2,4 |
| DAVITA INC | COM | 23918K108 | 21 | 375 | SH | | DEFINED | 1,2,4 |

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|-----------------------------|-----|-----------|-------|---------|----|---------|-------|
| DEAN FOODS CO | COM | 242370104 | 10 | 550 | SH | DEFINED | 1,2,4 |
| DEERE & CO | COM | 244199105 | 6,282 | 146,362 | SH | DEFINED | 1,2,4 |
| DELL COMPUTER CORP | COM | 24702R101 | 1,549 | 101,523 | SH | DEFINED | 1,2,4 |
| DELPHI FINANCIAL GROUP-CL A | CLA | 247131105 | 782 | 34,538 | SH | DEFINED | 1,2,4 |
| DELTA AIR LINES INC | COM | 247361702 | 605 | 67,577 | SH | DEFINED | 1,2,4 |
| DENBURY RESOURCES INC | COM | 247916208 | 11 | 725 | SH | DEFINED | 1,2,4 |
| DENTSPLY INTERNATIONAL INC | COM | 249030107 | 16 | 475 | SH | DEFINED | 1,2,4 |
| DEVON ENERGY CORPORATION | COM | 25179M103 | 3,451 | 51,255 | SH | DEFINED | 1,2,4 |
| DEVRY INC | COM | 251893103 | 10 | 175 | SH | DEFINED | 1,2,4 |
| DIAMONDROCK HOSPITALITY CO | COM | 252784301 | 1,004 | 123,900 | SH | DEFINED | 1,2,4 |
| DIODES INC | COM | 254543101 | 277 | 15,325 | SH | DEFINED | 1,2,4 |
| DIRECTV GROUP INC/THE | COM | 25459L106 | 45 | 1,620 | SH | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: |
|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
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| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| DISCOVER FINANCIAL SERVICES | COM | 254709108 | 27 | 1,650 | SH | | DEFINED | 1,2,4 |
| DOMINION RESOURCES INC/VA | COM | 25746U109 | 65 | 1,870 | SH | | DEFINED | 1,2,4 |
| DOVER CORP | COM | 260003108 | 22 | 580 | SH | | DEFINED | 1,2,4 |
| DOW CHEMICAL | COM | 260543103 | 96 | 3,698 | SH | | DEFINED | 1,2,4 |
| DR HORTON INC | COM | 23331A109 | 10 | 840 | SH | | DEFINED | 1,2,4 |
| DR PEPPER SNAPPLE GROUP INC | COM | 26138E109 | 24 | 825 | SH | | DEFINED | 1,2,4 |
| DRESS BARN INC | COM | 261570105 | 296 | 16,526 | SH | | DEFINED | 1,2,4 |
| DREW INDUSTRIES INC | COM | 26168L205 | 436 | 20,100 | SH | | DEFINED | 1,2,4 |
| DTE ENERGY COMPANY | COM | 233331107 | 18 | 510 | SH | | DEFINED | 1,2,4 |
| DU PONT (E.I.) DE NEMOURS | COM | 263534109 | 689 | 21,442 | SH | | DEFINED | 1,2,4 |
| DUKE ENERGY CORP | COM | 26441C105 | 64 | 4,068 | SH | | DEFINED | 1,2,4 |
| DUN & BRADSTREET CORP | COM | 26483E100 | 11 | 150 | SH | | DEFINED | 1,2,4 |
| DYNEGY INC-CL A | CL A | 26817G102 | 2,440 | 956,710 | SH | | DEFINED | 1,2,4 |
| E*TRADE FINANCIAL CORP | COM | 269246104 | 6 | 3,520 | SH | | DEFINED | 1,2,4 |
| EASTMAN CHEMICAL COMPANY | COM | 277432100 | 15 | 285 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: |
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| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|-------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| EASTMAN KODAK CO | COM | 277461109 | 4 | 770 | SH | | DEFINED | 1,2,4 |
| EATON CORP | COM | 278058102 | 30 | 530 | SH | | DEFINED | 1,2,4 |
| EBAY INC | COM | 278642103 | 82 | 3,481 | SH | | DEFINED | 1,2,4 |
| ECOLAB INC | COM | 278865100 | 24 | 525 | SH | | DEFINED | 1,2,4 |
| EDISON INTERNATIONAL | COM | 281020107 | 34 | 1,025 | SH | | DEFINED | 1,2,4 |
| EL PASO CORP | COM | 28336L109 | 23 | 2,190 | SH | | DEFINED | 1,2,4 |
| ELECTRONIC ARTS INC | COM | 285512109 | 19 | 1,005 | SH | | DEFINED | 1,2,4 |
| ELI LILLY & CO | COM | 532457108 | 109 | 3,295 | SH | | DEFINED | 1,2,4 |
| EMC CORPORATION | COM | 268648102 | 901 | 52,865 | SH | | DEFINED | 1,2,4 |
| EMERSON ELECTRIC CO | COM | 291011104 | 98 | 2,449 | SH | | DEFINED | 1,2,4 |
| ENCANA CORP | COM | 292505104 | 3,457 | 60,000 | SH | | DEFINED | 1,2,4 |
| ENSCO INTERNATIONAL INC | COM | 26874Q100 | 3,657 | 85,965 | SH | | DEFINED | 1,2,4 |
| ENERGY CORP | COM | 29364G103 | 56 | 705 | SH | | DEFINED | 1,2,4 |

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|-------------------|-----|-----------|-------|--------|----|---------|-------|
| EOG RESOURCES INC | COM | 26875P101 | 1,321 | 15,815 | SH | DEFINED | 1,2,4 |
| EQT CORP | COM | 26884L109 | 18 | 425 | 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 |
| EQUIFAX INC | COM | 294429105 | 13 | 435 | SH | | DEFINED | 1,2,4 |
| EQUITY RESIDENTIAL | INT | 29476L107 | 27 | 890 | SH | | DEFINED | 1,2,4 |
| ESTEE LAUDER COMPANIES-CL A | CL A | 518439104 | 15 | 405 | SH | | DEFINED | 1,2,4 |
| EVERCORE PARTNERS INC-CL A | CL A | 29977A105 | 87 | 2,977 | SH | | DEFINED | 1,2,4 |
| EVEREST RE GROUP LTD | COM | G3223R108 | 1,929 | 22,000 | SH | | DEFINED | 1,2,4 |
| EXELON CORP | COM | 30161N101 | 899 | 18,120 | SH | | DEFINED | 1,2,4 |
| EXPEDIA INC | COM | 30212P105 | 15 | 635 | SH | | DEFINED | 1,2,4 |
| EXPEDITORS INTL WASH INC | COM | 302130109 | 22 | 630 | SH | | DEFINED | 1,2,4 |
| EXPRESS SCRIPTS INC | COM | 302182100 | 74 | 948 | SH | | DEFINED | 1,2,4 |
| EXXON MOBIL CORP | COM | 30231G102 | 2,185 | 31,851 | SH | | DEFINED | 1,2,4 |
| FAMILY DOLLAR STORES | COM | 307000109 | 12 | 455 | SH | | DEFINED | 1,2,4 |
| FASTENAL CO | COM | 311900104 | 16 | 425 | SH | | DEFINED | 1,2,4 |
| FBL FINANCIAL GROUP INC-CL ACL A | ACL A | 30239F106 | 464 | 23,900 | SH | | DEFINED | 1,2,4 |
| FEDERATED INVESTORS INC-CL BCL B | BCL B | 314211103 | 6 | 220 | SH | | DEFINED | 1,2,4 |
| FEDEX CORP | COM | 31428X106 | 74 | 978 | 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 |
| FIDELITY NATIONAL INFORMATION | COM | 31620M106 | 15 | 590 | SH | | DEFINED | 1,2,4 |
| FIFTH THIRD BANCORP | COM | 316773100 | 26 | 2,560 | SH | | DEFINED | 1,2,4 |
| FIRST HORIZON NATIONAL CORP | COM | 320517105 | 8 | 603 | SH | | DEFINED | 1,2,4 |
| FIRSTENERGY CORP | COM | 337932107 | 690 | 15,100 | SH | | DEFINED | 1,2,4 |
| FISERV INC | COM | 337738108 | 24 | 505 | SH | | DEFINED | 1,2,4 |
| FLIR SYSTEMS INC | COM | 302445101 | 13 | 475 | SH | | DEFINED | 1,2,4 |
| FLOWSERVE CORP | COM | 34354P105 | 25 | 251 | SH | | DEFINED | 1,2,4 |
| FLUOR CORP | COM | 343412102 | 28 | 560 | SH | | DEFINED | 1,2,4 |
| FMC CORP | COM | 302491303 | 11 | 200 | SH | | DEFINED | 1,2,4 |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 22 | 425 | SH | | DEFINED | 1,2,4 |
| FORD MOTOR CO | COM | 345370860 | 75 | 10,370 | SH | | DEFINED | 1,2,4 |
| FOREST LABORATORIES INC | COM | 345838106 | 28 | 945 | SH | | DEFINED | 1,2,4 |
| FORTUNE BRANDS INC | COM | 349631101 | 21 | 485 | SH | | DEFINED | 1,2,4 |
| FPL GROUP INC | COM | 302571104 | 72 | 1,310 | SH | | DEFINED | 1,2,4 |
| FRANKLIN RESOURCES INC | COM | 354613101 | 49 | 487 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | | Column 6: | Column 7: | Column 8: |
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| Name of Issuer | Title of Class | CUSIP Number | Value (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| FREEMONT-MCMORAN COPPER | CL B | 35671D857 | 90 | 1,311 | SH | | DEFINED | 1,2,4 |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A108 | 7 | 950 | SH | | DEFINED | 1,2,4 |
| GAMESTOP CORP-CLASS A | CL A | 36467W109 | 14 | 520 | SH | | DEFINED | 1,2,4 |
| GANNETT CO | COM | 364730101 | 8 | 660 | SH | | DEFINED | 1,2,4 |
| GAP INC/THE | COM | 364760108 | 31 | 1,450 | SH | | DEFINED | 1,2,4 |
| GENERAL DYNAMICS CORP | COM | 369550108 | 82 | 1,273 | SH | | DEFINED | 1,2,4 |
| GENERAL ELECTRIC CO | COM | 369604103 | 1,186 | 72,209 | SH | | DEFINED | 1,2,4 |
| GENERAL MILLS INC | COM | 370334104 | 72 | 1,122 | SH | | DEFINED | 1,2,4 |
| GENUINE PARTS CO | COM | 372460105 | 19 | 505 | SH | | DEFINED | 1,2,4 |
| GENWORTH FINANCIAL INC-CL A | CL A | 37247D106 | 16 | 1,360 | SH | | DEFINED | 1,2,4 |
| GENZYME CORP | COM | 372917104 | 49 | 865 | SH | | DEFINED | 1,2,4 |
| GILDAN ACTIVEWEAR INC | COM | 375916103 | 915 | 46,375 | SH | | DEFINED | 1,2,4 |
| GILEAD SCIENCES INC | COM | 375558103 | 1,139 | 24,450 | SH | | DEFINED | 1,2,4 |
| GOLDMAN SACHS GROUP INC | COM | 38141G104 | 299 | 1,620 | SH | | DEFINED | 1,2,4 |
| GOODRICH CORP | COM | 382388106 | 23 | 425 | 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 (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|---------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| GOODYEAR TIRE & RUBBER CO | COM | 382550101 | 12 | 705 | SH | | DEFINED | 1,2,4 |
| GOOGLE INC-CL A | CL A | 38259P508 | 4,427 | 8,929 | SH | | DEFINED | 1,2,4 |
| GRACO | COM | 384109104 | 746 | 26,750 | SH | | DEFINED | 1,2,4 |
| GRIFFON CORPORATION | COM | 398433102 | 1,000 | 99,319 | SH | | DEFINED | 1,2,4 |
| H&R BLOCK INC | COM | 093671105 | 19 | 1,050 | SH | | DEFINED | 1,2,4 |
| HALLIBURTON COMPANY | COM | 406216101 | 892 | 32,892 | SH | | DEFINED | 1,2,4 |
| HARLEY-DAVIDSON INC | COM | 412822108 | 16 | 680 | SH | | DEFINED | 1,2,4 |
| HARMAN INTERNATIONAL | COM | 413086109 | 919 | 27,120 | SH | | DEFINED | 1,2,4 |
| HARRIS CORP | COM | 413875105 | 17 | 450 | SH | | DEFINED | 1,2,4 |
| HARTE-HANKS INC | COM | 416196103 | 1,431 | 103,475 | SH | | DEFINED | 1,2,4 |
| HARTFORD FINANCIAL SVCS GRP | COM | 416515104 | 323 | 12,201 | SH | | DEFINED | 1,2,4 |
| HASBRO INC | COM | 418056107 | 9 | 330 | SH | | DEFINED | 1,2,4 |
| HCP INC | COM | 40414L109 | 25 | 870 | SH | | DEFINED | 1,2,4 |
| HEALTH CARE REIT INC | COM | 42217K106 | 16 | 375 | SH | | DEFINED | 1,2,4 |
| HEARTLAND PAYMENT SYSTEMS INCOM | COM | 42235N108 | 425 | 29,275 | 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 (\$x1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| HERSHEY CO/THE | COM | 427866108 | 20 | 515 | SH | | DEFINED | 1,2,4 |
| HESS CORP | COM | 42809H107 | 1,197 | 22,390 | SH | | DEFINED | 1,2,4 |
| HEWLETT-PACKARD CO. | COM | 428236103 | 10,749 | 227,695 | SH | | DEFINED | 1,2,4 |
| HJ HEINZ CO | COM | 423074103 | 39 | 980 | SH | | DEFINED | 1,2,4 |
| HOME DEPOT INC | COM | 437076102 | 1,307 | 49,071 | SH | | DEFINED | 1,2,4 |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 91 | 2,442 | SH | | DEFINED | 1,2,4 |
| HORIZON LINES INC-CL | COM | 44044K101 | 181 | 28,450 | SH | | DEFINED | 1,2,4 |

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|---------------------------|-----|-----------|-------|--------|----|---------|-------|
| HORMEL FOODS CORP | COM | 440452100 | 77 | 2,175 | SH | DEFINED | 1,2,4 |
| HOSPIRA INC | COM | 441060100 | 22 | 495 | SH | DEFINED | 1,2,4 |
| HOST HOTELS & RESORTS INC | COM | 44107P104 | 23 | 1,940 | SH | DEFINED | 1,2,4 |
| HUDSON CITY BANCORP INC | COM | 443683107 | 21 | 1,605 | SH | DEFINED | 1,2,4 |
| HUMANA INC | COM | 444859102 | 20 | 540 | SH | DEFINED | 1,2,4 |
| HUNTINGTON BANCSHARES INC | COM | 446150104 | 8 | 1,730 | SH | DEFINED | 1,2,4 |
| ILLINOIS TOOL WORKS | COM | 452308109 | 52 | 1,221 | SH | DEFINED | 1,2,4 |
| IMS HEALTH INC | COM | 449934108 | 1,277 | 83,160 | 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 |
|---------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| INGERSOLL RAND CO | CL A | G47791101 | 1,035 | 33,749 | SH | | DEFINED | 1,2,4 |
| INSIGHT ENTERPRISES INC | COM | 45765U103 | 258 | 21,100 | SH | | DEFINED | 1,2,4 |
| INTEGRYS ENERGY GROUP INC | COM | 45822P105 | 8 | 209 | SH | | DEFINED | 1,2,4 |
| INTEL CORP | COM | 458140100 | 352 | 17,969 | SH | | DEFINED | 1,2,4 |
| INTERCONTINENTALEXCHANGE INCCOM | | 45865V100 | 28 | 290 | SH | | DEFINED | 1,2,4 |
| INTERNATIONAL BUSINESS MACHICOM | | 459200101 | 15,484 | 129,458 | SH | | DEFINED | 1,2,4 |
| INTERNATIONAL PAPER CO | COM | 460146103 | 30 | 1,369 | SH | | DEFINED | 1,2,4 |
| INTERPUBLIC GROUP OF COS INCCOM | | 460690100 | 12 | 1,534 | SH | | DEFINED | 1,2,4 |
| INTL FLAVORS & FRAGRANCES | COM | 459506101 | 8 | 210 | SH | | DEFINED | 1,2,4 |
| INTL GAME TECHNOLOGY | COM | 459902102 | 20 | 945 | SH | | DEFINED | 1,2,4 |
| INTUIT INC | COM | 461202103 | 29 | 1,000 | SH | | DEFINED | 1,2,4 |
| INTUITIVE SURGICAL INC | COM | 46120E602 | 40 | 152 | SH | | DEFINED | 1,2,4 |
| INVESCO LTD | SHS | G491BT108 | 30 | 1,325 | SH | | DEFINED | 1,2,4 |
| IRON MOUNTAIN INC | COM | 462846106 | 15 | 550 | SH | | DEFINED | 1,2,4 |
| ITT CORP | COM | 450911102 | 29 | 560 | 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 |
|---------------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| J.C. PENNY CO INC (HLDG CO) | COM | 708160106 | 1,702 | 50,415 | SH | | DEFINED | 1,2,4 |
| JABIL CIRCUIT INC | COM | 466313103 | 8 | 610 | SH | | DEFINED | 1,2,4 |
| JACOBS ENGINEERING GROUP INCCOM | | 469814107 | 20 | 425 | SH | | DEFINED | 1,2,4 |
| JANUS CAPITAL GROUP INC | COM | 47102X105 | 7 | 490 | SH | | DEFINED | 1,2,4 |
| JDS UNIPHASE CORP | COM | 46612J507 | 5 | 641 | SH | | DEFINED | 1,2,4 |
| JM SMUCKER CO/THE | COM | 832696405 | 21 | 400 | SH | | DEFINED | 1,2,4 |
| JOHNSON & JOHNSON | COM | 478160104 | 7,631 | 125,330 | SH | | DEFINED | 1,2,4 |
| JOHNSON CONTROLS INC | COM | 478366107 | 49 | 1,900 | SH | | DEFINED | 1,2,4 |
| JONES APPAREL GROUP INC | COM | 480074103 | 953 | 53,175 | SH | | DEFINED | 1,2,4 |
| JPMORGAN CHASE & COMPANY | COM | 46625H100 | 2,624 | 59,873 | SH | | DEFINED | 1,2,4 |
| JUNIPER NETWORKS INC | COM | 48203R104 | 45 | 1,647 | SH | | DEFINED | 1,2,4 |
| KAPSTONE PAPER AND PACKAGINGCOM | | 48562P103 | 308 | 37,851 | SH | | DEFINED | 1,2,4 |
| KB HOME | COM | 48666K109 | 3 | 200 | SH | | DEFINED | 1,2,4 |
| KELLOGG CO | COM | 487836108 | 42 | 845 | SH | | DEFINED | 1,2,4 |
| KELLY SERVICES INC -CL A | CL A | 488152208 | 645 | 52,471 | SH | | DEFINED | 1,2,4 |

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| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|------------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| KEYCORP | COM | 493267108 | 18 | 2,790 | SH | | DEFINED | 1,2,4 |
| KIMBERLY-CLARK CORP | COM | 494368103 | 82 | 1,385 | SH | | DEFINED | 1,2,4 |
| KIMCO REALTY CORP | COM | 49446R109 | 13 | 1,000 | SH | | DEFINED | 1,2,4 |
| KINDER MORGAN MANAGEMENT LLC | SHS | 49455U100 | 7,546 | 159,363 | SH | | DEFINED | 1,2,4 |
| KING PHARMACEUTICALS INC | COM | 495582108 | 9 | 790 | SH | | DEFINED | 1,2,4 |
| KLA-TENCOR CORPORATION | COM | 482480100 | 19 | 540 | SH | | DEFINED | 1,2,4 |
| KOHL'S CORP | COM | 500255104 | 55 | 971 | SH | | DEFINED | 1,2,4 |
| KRAFT FOODS INC-CLASS A | CL A | 50075N104 | 909 | 34,588 | SH | | DEFINED | 1,2,4 |
| KROGER CO | COM | 501044101 | 44 | 2,115 | SH | | DEFINED | 1,2,4 |
| L-3 COMMUNICATIONS CORP | COM | 502424104 | 2,458 | 30,600 | SH | | DEFINED | 1,2,4 |
| LABORATORY CRP OF AMER HLDG | COM | 50540R409 | 24 | 370 | SH | | DEFINED | 1,2,4 |
| LAM RESEARCH CORP | COM | 512807108 | 652 | 19,075 | SH | | DEFINED | 1,2,4 |
| LEGG MASON INC | COM | 524901105 | 15 | 470 | SH | | DEFINED | 1,2,4 |
| LEGGETT & PLATT INC | COM | 524660107 | 10 | 505 | SH | | DEFINED | 1,2,4 |
| LENNAR CORP-CL A | CL A | 526057104 | 7 | 470 | 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 |
| LEUCADIA NATIONAL CORP | COM | 527288104 | 14 | 565 | SH | | DEFINED | 1,2,4 |
| LEXMARK INTERNATIONAL INC-A | CL A | 529771107 | 5 | 215 | SH | | DEFINED | 1,2,4 |
| LIFE TECHNOLOGIES CORP | COM | 53217V109 | 25 | 546 | SH | | DEFINED | 1,2,4 |
| LIMITED BRANDS INC | COM | 532716107 | 14 | 820 | SH | | DEFINED | 1,2,4 |
| LINCOLN NATIONAL CORP INDIAN | COM | 534187109 | 5,077 | 195,929 | SH | | DEFINED | 1,2,4 |
| LINEAR TECHNOLOGY CORP | COM | 535678106 | 18 | 665 | SH | | DEFINED | 1,2,4 |
| LOCKHEED MARTIN CORP | COM | 539830109 | 1,345 | 17,225 | SH | | DEFINED | 1,2,4 |
| LORILLARD INC | COM | 544147101 | 40 | 544 | SH | | DEFINED | 1,2,4 |
| LOWES COS INC | COM | 548661107 | 99 | 4,714 | SH | | DEFINED | 1,2,4 |
| LSI CORP | COM | 502161102 | 11 | 2,010 | SH | | DEFINED | 1,2,4 |
| M & T BANK CORP | COM | 55261F104 | 19 | 310 | SH | | DEFINED | 1,2,4 |
| MACYS INC | COM | 55616P104 | 25 | 1,358 | SH | | DEFINED | 1,2,4 |
| MAGNA INTERNATIONAL INC-CL A | ACL A | 559222401 | 1,451 | 34,125 | SH | | DEFINED | 1,2,4 |
| MANITOWOC COMPANY INC | COM | 563571108 | 3 | 360 | SH | | DEFINED | 1,2,4 |
| MARRIOTT INTERNATIONAL-CL A | CLA | 571903202 | 916 | 33,192 | 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 |
| MARSH & MCLENNAN COS | COM | 571748102 | 42 | 1,690 | SH | | DEFINED | 1,2,4 |

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|----------------------------------|------|-----------|-------|---------|----|---------|-------|
| MARSHALL & ILSLEY CORP | COM | 571837103 | 9 | 1,120 | SH | DEFINED | 1,2,4 |
| MASCO CORP | COM | 574599106 | 14 | 1,120 | SH | DEFINED | 1,2,4 |
| MASSEY ENERGY CO | COM | 576206106 | 6 | 225 | SH | DEFINED | 1,2,4 |
| MASTERCARD INC-CLASS A | CL A | 57636Q104 | 2,076 | 10,268 | SH | DEFINED | 1,2,4 |
| MATTEL INC | COM | 577081102 | 933 | 50,548 | SH | DEFINED | 1,2,4 |
| MBIA INC | COM | 55262C100 | 4 | 510 | SH | DEFINED | 1,2,4 |
| MCAFEE INC | COM | 579064106 | 22 | 500 | SH | DEFINED | 1,2,4 |
| MCCORMICK & CO-NON VTG SHRS | COM | 579780206 | 15 | 435 | SH | DEFINED | 1,2,4 |
| MCDONALD'S CORP | COM | 580135101 | 1,904 | 33,371 | SH | DEFINED | 1,2,4 |
| MCGRAW-HILL COMPANIES INC | COM | 580645109 | 25 | 990 | SH | DEFINED | 1,2,4 |
| MCKESSON CORP | COM | 58155Q103 | 53 | 896 | SH | DEFINED | 1,2,4 |
| MEADWESTVACO CORP | COM | 583334107 | 12 | 525 | SH | DEFINED | 1,2,4 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U102 | 89 | 1,603 | SH | DEFINED | 1,2,4 |
| MEDIACOM COMMUNICATIONS CORPCL A | | 58446K105 | 1,440 | 250,000 | 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 (\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| MEDTRONIC INC | COM | 585055106 | 206 | 5,585 | SH | | DEFINED | 1,2,4 |
| MEMC ELECTRONIC MATERIALS | COM | 552715104 | 11 | 660 | SH | | DEFINED | 1,2,4 |
| MERCK & CO. INC. | COM | 589331107 | 216 | 6,831 | SH | | DEFINED | 1,2,4 |
| MEREDITH CORP | COM | 589433101 | 3 | 105 | SH | | DEFINED | 1,2,4 |
| METLIFE INC | COM | 59156R108 | 359 | 9,436 | SH | | DEFINED | 1,2,4 |
| METROPCS COMMUNICATIONS INC | COM | 591708102 | 7 | 800 | SH | | DEFINED | 1,2,4 |
| MI DEVELOPMENTS INC-CLASS A | CL A | 55304X104 | 623 | 46,300 | SH | | DEFINED | 1,2,4 |
| MICROCHIP TECHNOLOGY INC | COM | 595017104 | 15 | 555 | SH | | DEFINED | 1,2,4 |
| MICRON TECHNOLOGY INC | COM | 595112103 | 22 | 2,710 | SH | | DEFINED | 1,2,4 |
| MICROSOFT CORP | COM | 594918104 | 3,938 | 153,121 | SH | | DEFINED | 1,2,4 |
| MILLIPORE CORP | COM | 601073109 | 11 | 160 | SH | | DEFINED | 1,2,4 |
| MOLEX INC | COM | 608554101 | 7 | 355 | SH | | DEFINED | 1,2,4 |
| MOLSON COORS BREWING CO -B | CL B | 60871R209 | 827 | 16,980 | SH | | DEFINED | 1,2,4 |
| MONSANTO CO | COM | 61166W101 | 141 | 1,820 | SH | | DEFINED | 1,2,4 |
| MONSTER WORLDWIDE INC | COM | 611742107 | 6 | 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 (\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| MOODYS CORP | COM | 615369105 | 12 | 585 | SH | | DEFINED | 1,2,4 |
| MORGAN ST DEAN WITTER DISCOVCOM | COM | 617446448 | 1,326 | 42,940 | SH | | DEFINED | 1,2,4 |
| MORGAN STANLEY QUAL MUNI SECSECS | COM | 61745P585 | 381 | 28,600 | SH | | DEFINED | 1,2,4 |
| MOTOROLA INC | COM | 620076109 | 2,502 | 291,313 | SH | | DEFINED | 1,2,4 |
| MTS SYSTEMS CORP | COM | 553777103 | 77 | 2,650 | SH | | DEFINED | 1,2,4 |
| MURPHY OIL CORP | COM | 626717102 | 39 | 680 | SH | | DEFINED | 1,2,4 |
| MYLAN INC | COM | 628530107 | 14 | 900 | SH | | DEFINED | 1,2,4 |
| NABORS INDUSTRIES LTD | SHS | G6359F103 | 19 | 910 | SH | | DEFINED | 1,2,4 |
| NARA BANCORP INC | COM | 63080P105 | 542 | 78,000 | SH | | DEFINED | 1,2,4 |
| NASDAQ OMX GROUP/THE | COM | 631103108 | 7 | 350 | SH | | DEFINED | 1,2,4 |
| NATIONAL OILWELL VARCO INC | COM | 637071101 | 59 | 1,365 | SH | | DEFINED | 1,2,4 |

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| | | | | | | | |
|-----------------------------|------|-----------|----|-------|----|---------|-------|
| NATIONAL SEMICONDUCTOR CORP | COM | 637640103 | 9 | 600 | SH | DEFINED | 1,2,4 |
| NETAPP INC | COM | 64110D104 | 27 | 1,030 | SH | DEFINED | 1,2,4 |
| NEW YORK TIMES CO -CL A | CL A | 650111107 | 2 | 300 | SH | DEFINED | 1,2,4 |
| NEWELL RUBBERMAID INC | COM | 651229106 | 13 | 850 | 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 |
|-----------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| NEWMONT MINING CORP | COM | 651639106 | 71 | 1,610 | SH | | DEFINED | 1,2,4 |
| NEWS CORP-CL A | CL A | 65248E104 | 88 | 7,388 | SH | | DEFINED | 1,2,4 |
| NICOR INC | COM | 654086107 | 4 | 115 | SH | | DEFINED | 1,2,4 |
| NIKE INC -CL B | CL B | 654106103 | 82 | 1,270 | SH | | DEFINED | 1,2,4 |
| NISOURCE INC | COM | 65473P105 | 12 | 840 | SH | | DEFINED | 1,2,4 |
| NOBLE ENERGY INC | COM | 655044105 | 36 | 550 | SH | | DEFINED | 1,2,4 |
| NORDSTROM INC | COM | 655664100 | 16 | 510 | SH | | DEFINED | 1,2,4 |
| NORFOLK SOUTHERN CORP | COM | 655844108 | 53 | 1,229 | SH | | DEFINED | 1,2,4 |
| NORTHEAST UTILITIES | COM | 664397106 | 13 | 550 | SH | | DEFINED | 1,2,4 |
| NORTHERN TRUST CORP | COM | 665859104 | 47 | 815 | SH | | DEFINED | 1,2,4 |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,152 | 41,578 | SH | | DEFINED | 1,2,4 |
| NOVELL INC | COM | 670006105 | 5 | 1,100 | SH | | DEFINED | 1,2,4 |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 5 | 250 | SH | | DEFINED | 1,2,4 |
| NUCOR CORP | COM | 670346105 | 46 | 980 | SH | | DEFINED | 1,2,4 |
| NVIDIA CORP | COM | 67066G104 | 26 | 1,748 | 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 |
|---------------------------|----------------|--------------|-----------------|----------------------------|---------|-----------|-----------------------|------------|
| NYSE EURONEXT | COM | 629491101 | 25 | 855 | SH | | DEFINED | 1,2,4 |
| OCCIDENTAL PETROLEUM CORP | COM | 674599105 | 7,265 | 92,663 | SH | | DEFINED | 1,2,4 |
| OFFICE DEPOT INC | COM | 676220106 | 6 | 840 | SH | | DEFINED | 1,2,4 |
| OMNICOM GROUP | COM | 681919106 | 1,609 | 43,565 | SH | | DEFINED | 1,2,4 |
| ORACLE CORP | COM | 68389X105 | 5,464 | 262,194 | SH | | DEFINED | 1,2,4 |
| OREILLY AUTOMOTIVE INC | COM | 686091109 | 16 | 450 | SH | | DEFINED | 1,2,4 |
| OWENS-ILLINOIS INC | COM | 690768403 | 19 | 525 | SH | | DEFINED | 1,2,4 |
| P G & E CORP | COM | 69331C108 | 49 | 1,210 | SH | | DEFINED | 1,2,4 |
| PACCAR INC | COM | 693718108 | 45 | 1,205 | SH | | DEFINED | 1,2,4 |
| PACTIV CORPORATION | COM | 695257105 | 11 | 435 | SH | | DEFINED | 1,2,4 |
| PALL CORP | COM | 696429307 | 13 | 400 | SH | | DEFINED | 1,2,4 |
| PARKER HANNIFIN CORP | COM | 701094104 | 26 | 510 | SH | | DEFINED | 1,2,4 |
| PATTERSON COS INC | COM | 703395103 | 7 | 260 | SH | | DEFINED | 1,2,4 |
| PAYCHEX INC | COM | 704326107 | 29 | 1,000 | SH | | DEFINED | 1,2,4 |
| PEABODY ENERGY CORP | COM | 704549104 | 32 | 865 | SH | | DEFINED | 1,2,4 |

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

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| 1: | 2: | 3: | 4: | 5: | 6: | 7: | 8: | |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| PEDIATRIX MEDICAL GROUP INC | COM | 58502B106 | 427 | 7,775 | SH | | DEFINED | 1,2,4 |
| PEOPLES UNITED FINANCIAL | COM | 712704105 | 17 | 1,075 | SH | | DEFINED | 1,2,4 |
| PEPCO HOLDINGS INC | COM | 713291102 | 10 | 650 | SH | | DEFINED | 1,2,4 |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 16 | 445 | SH | | DEFINED | 1,2,4 |
| PEPSICO INCORPORATED | COM | 713448108 | 1,642 | 27,984 | SH | | DEFINED | 1,2,4 |
| PERKINELMER INC | COM | 714046109 | 6 | 305 | SH | | DEFINED | 1,2,4 |
| PFIZER INC | COM | 717081103 | 5,366 | 324,205 | SH | | DEFINED | 1,2,4 |
| PHARMACEUTICAL HOLDRS TRUST | DEPOSITR | 71712A206 | 816 | 12,500 | SH | | DEFINED | 1,2 |
| PHH CORP | COM | 693320202 | 1,132 | 57,050 | SH | | DEFINED | 1,2,4 |
| PHILIP MORRIS INTERNATIONAL | COM | 718172109 | 1,041 | 21,352 | SH | | DEFINED | 1,2,4 |
| PIKE ELECTRIC CORP | COM | 721283109 | 562 | 46,925 | SH | | DEFINED | 1,2,4 |
| PINNACLE WEST CAPITAL | COM | 723484101 | 11 | 350 | SH | | DEFINED | 1,2,4 |
| PIONEER NATURAL RESOURCES | COCOM | 723787107 | 15 | 400 | SH | | DEFINED | 1,2,4 |
| PITNEY BOWES INC | COM | 724479100 | 1,822 | 73,309 | SH | | DEFINED | 1,2,4 |
| PLANTRONICS INC | COM | 727493108 | 869 | 32,400 | 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 |
| PLUM CREEK TIMBER CO | COM | 729251108 | 16 | 515 | SH | | DEFINED | 1,2,4 |
| PNC FINANCIAL SERVICES GROUP | COM | 693475105 | 1,167 | 24,015 | SH | | DEFINED | 1,2,4 |
| POLO RALPH LAUREN CORP | CL A | 731572103 | 19 | 245 | SH | | DEFINED | 1,2,4 |
| POPULAR INC | COM | 733174106 | 669 | 236,250 | SH | | DEFINED | 1,2,4 |
| PORTLAND GENERAL ELECTRIC | COM | 736508847 | 807 | 40,900 | SH | | DEFINED | 1,2,4 |
| PPG INDUSTRIES INC | COM | 693506107 | 29 | 505 | SH | | DEFINED | 1,2,4 |
| PPL CORPORATION | COM | 69351T106 | 37 | 1,225 | SH | | DEFINED | 1,2,4 |
| PRAXAIR INC | COM | 74005P104 | 1,719 | 21,040 | SH | | DEFINED | 1,2,4 |
| PRECISION CASTPARTS CORP | COM | 740189105 | 48 | 469 | SH | | DEFINED | 1,2,4 |
| PRIDE INTERNATIONAL INC | COM | 74153Q102 | 2,740 | 90,000 | SH | | DEFINED | 1,2,4 |
| PRINCIPAL FINANCIAL GROUP | COM | 74251V102 | 28 | 1,025 | SH | | DEFINED | 1,2,4 |
| PROCTER & GAMBLE CO/THE | COM | 742718109 | 1,356 | 23,412 | SH | | DEFINED | 1,2,4 |
| PROGRESS ENERGY INC | COM | 743263105 | 35 | 895 | SH | | DEFINED | 1,2,4 |
| PROGRESSIVE CORP | COM | 743315103 | 36 | 2,175 | SH | | DEFINED | 1,2,4 |
| PROLOGIS | INT | 743410102 | 17 | 1,420 | SH | | DEFINED | 1,2,4 |

| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|----------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/PRN | Put/Call | Investment Discretion | Other Mgrs |
| PRUDENTIAL FINANCIAL INC | COM | 744320102 | 74 | 1,486 | SH | | DEFINED | 1,2,4 |
| PUBLIC SERVICE CO OF N MEX | COM | 69349H107 | 718 | 61,475 | SH | | DEFINED | 1,2,4 |
| PUBLIC SERVICE ENTERPRISE | GPCOM | 744573106 | 52 | 1,645 | SH | | DEFINED | 1,2,4 |
| PUBLIC STORAGE | COM | 74460D109 | 32 | 425 | SH | | DEFINED | 1,2,4 |
| PULTE HOMES INC | COM | 745867101 | 10 | 951 | SH | | DEFINED | 1,2,4 |

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| | | | | | | | |
|---------------------------|-----|-----------|-----|---------|----|---------|-------|
| QLOGIC CORP | COM | 747277101 | 5 | 310 | SH | DEFINED | 1,2,4 |
| QUALCOMM INC | COM | 747525103 | 915 | 20,344 | SH | DEFINED | 1,2,4 |
| QUANTA SERVICES INC | COM | 74762E102 | 13 | 600 | SH | DEFINED | 1,2,4 |
| QUEST DIAGNOSTICS | COM | 74834L100 | 25 | 470 | SH | DEFINED | 1,2,4 |
| QUESTAR CORP | COM | 748356102 | 21 | 550 | SH | DEFINED | 1,2,4 |
| QUEST COMMUNICATIONS INTL | COM | 749121109 | 486 | 127,510 | SH | DEFINED | 1,2,4 |
| RADIOSHACK CORP | COM | 750438103 | 5 | 310 | SH | DEFINED | 1,2,4 |
| RANGE RESOURCES CORP | COM | 75281A109 | 25 | 500 | SH | DEFINED | 1,2,4 |
| RAYTHEON COMPANY | COM | 755111507 | 61 | 1,275 | SH | DEFINED | 1,2,4 |
| RED HAT INC | COM | 756577102 | 17 | 600 | 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 |
| REGIONS FINANCIAL CORP | COM | 7591EP100 | 23 | 3,726 | SH | | DEFINED | 1,2,4 |
| REGIS CORP | COM | 758932107 | 517 | 33,325 | SH | | DEFINED | 1,2,4 |
| RENAISSANCERE HOLDINGS LTD | COM | G7496G103 | 1,719 | 31,400 | SH | | DEFINED | 1,2,4 |
| RENT-A-CENTER INC | COM | 76009N100 | 554 | 29,350 | SH | | DEFINED | 1,2,4 |
| REPUBLIC SERVICES INC | COM | 760759100 | 27 | 1,001 | SH | | DEFINED | 1,2,4 |
| REYNOLDS AMERICAN INC | COM | 761713106 | 24 | 540 | SH | | DEFINED | 1,2,4 |
| RITE AID CORP | COM | 767754104 | 669 | 407,860 | SH | | DEFINED | 1,2,4 |
| ROBERT HALF INTL INC | COM | 770323103 | 12 | 495 | SH | | DEFINED | 1,2,4 |
| ROCKWELL AUTOMATION INC | COM | 773903109 | 19 | 450 | SH | | DEFINED | 1,2,4 |
| ROCKWELL COLLINS INC. | COM | 774341101 | 26 | 505 | SH | | DEFINED | 1,2,4 |
| ROWAN COMPANIES INC | COM | 779382100 | 7 | 295 | SH | | DEFINED | 1,2,4 |
| RR DONNELLEY & SONS CO | COM | 257867101 | 13 | 630 | SH | | DEFINED | 1,2,4 |
| RYDER SYSTEM INC | COM | 783549108 | 6 | 145 | SH | | DEFINED | 1,2,4 |
| SAFEWAY INC | COM | 786514208 | 27 | 1,355 | SH | | DEFINED | 1,2,4 |
| SALESFORCE.COM INC | COM | 79466L302 | 22 | 393 | 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 |
| SANDISK CORP | COM | 80004C101 | 675 | 31,085 | SH | | DEFINED | 1,2,4 |
| SARA LEE CORP | COM | 803111103 | 25 | 2,210 | SH | | DEFINED | 1,2,4 |
| SCANA CORP | COM | 80589M102 | 14 | 400 | SH | | DEFINED | 1,2,4 |
| SCHERING-PLOUGH CORP | COM | 806605101 | 149 | 5,271 | SH | | DEFINED | 1,2,4 |
| SCHLUMBERGER LIMITED | COM | 806857108 | 913 | 15,312 | SH | | DEFINED | 1,2,4 |
| SCHWAB (CHARLES) CORP | COM | 808513105 | 58 | 3,020 | SH | | DEFINED | 1,2,4 |
| SCRIPPS NETWORKS INTER-CL A | COM | 811065101 | 12 | 330 | SH | | DEFINED | 1,2,4 |
| SEALED AIR CORP | COM | 81211K100 | 10 | 495 | SH | | DEFINED | 1,2,4 |
| SEALY CORP | COM | 812139301 | 274 | 85,775 | SH | | DEFINED | 1,2,4 |
| SEARS HOLDINGS CORP | COM | 812350106 | 1,150 | 17,610 | SH | | DEFINED | 1,2,4 |
| SEMPRA ENERGY | COM | 816851109 | 1,511 | 30,345 | SH | | DEFINED | 1,2,4 |
| SHERWIN-WILLIAMS CO/THE | COM | 824348106 | 21 | 350 | SH | | DEFINED | 1,2,4 |
| SIGMA-ALDRICH | COM | 826552101 | 22 | 410 | SH | | DEFINED | 1,2,4 |
| SIMON PROPERTY GROUP INC | COM | 828806109 | 61 | 881 | SH | | DEFINED | 1,2,4 |
| SKECHERS USA INC-CL A | CL A | 830566105 | 1,516 | 88,450 | SH | | DEFINED | 1,2,4 |

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| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|---------------------------|----------------|--------------|-----------------|----------------------------|-----------|-----------|-----------------------|------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| SLM CORP | COM | 78442P106 | 12 | 1,430 | SH | | DEFINED | 1,2,4 |
| SMITH INTERNATIONAL INC | COM | 832110100 | 19 | 650 | SH | | DEFINED | 1,2,4 |
| SNAP-ON INC | COM | 833034101 | 5 | 145 | SH | | DEFINED | 1,2,4 |
| SOUTHERN CO | COM | 842587107 | 81 | 2,545 | SH | | DEFINED | 1,2,4 |
| SOUTHWEST AIRLINES CO | COM | 844741108 | 23 | 2,360 | SH | | DEFINED | 1,2,4 |
| SOUTHWESTERN ENERGY CO | COM | 845467109 | 49 | 1,155 | SH | | DEFINED | 1,2,4 |
| SPDR GOLD TRUST | SHS | 78463V107 | 34,598 | 350,000 | SH | | DEFINED | 1,2,4 |
| SPECTRA ENERGY CORP | COM | 847560109 | 38 | 2,015 | SH | | DEFINED | 1,2,4 |
| SPHERION CORPORATION | COM | 848420105 | 220 | 35,450 | SH | | DEFINED | 1,2,4 |
| SPRINT NEXTEL CORP | COM | 852061100 | 37 | 9,278 | SH | | DEFINED | 1,2,4 |
| ST JUDE MEDICAL INC | COM | 790849103 | 826 | 21,165 | SH | | DEFINED | 1,2,4 |
| STANLEY WORKS/THE | COM | 854616109 | 9 | 210 | SH | | DEFINED | 1,2,4 |
| STAPLES INC | COM | 855030102 | 157 | 6,775 | SH | | DEFINED | 1,2,4 |
| STARBUCKS CORP | COM | 855244109 | 89 | 4,289 | SH | | DEFINED | 1,2,4 |
| STARWOOD HOTELS & RESORTS | COM | 85590A401 | 19 | 580 | 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 |
| STATE STREET CORP | COM | 857477103 | 645 | 12,263 | SH | | DEFINED | 1,2,4 |
| STERICYCLE INC | COM | 858912108 | 16 | 325 | SH | | DEFINED | 1,2,4 |
| STRYKER CORP | COM | 863667101 | 37 | 805 | SH | | DEFINED | 1,2,4 |
| SUN MICROSYSTEMS INC | COM | 866810203 | 22 | 2,377 | SH | | DEFINED | 1,2,4 |
| SUNOCO INC | COM | 86764P109 | 11 | 390 | SH | | DEFINED | 1,2,4 |
| SUNTRUST BANKS INC | COM | 867914103 | 36 | 1,579 | SH | | DEFINED | 1,2,4 |
| SUPERVALU INC | COM | 868536103 | 9 | 621 | SH | | DEFINED | 1,2,4 |
| SYMANTEC CORP | COM | 871503108 | 43 | 2,634 | SH | | DEFINED | 1,2,4 |
| SYSCO CORP | COM | 871829107 | 46 | 1,850 | SH | | DEFINED | 1,2,4 |
| T ROWE PRICE GROUP INC | COM | 74144T108 | 37 | 813 | SH | | DEFINED | 1,2,4 |
| TALISMAN ENERGY INC | COM | 87425E103 | 2,861 | 165,000 | SH | | DEFINED | 1,2,4 |
| TARGET CORP | COM | 87612E106 | 116 | 2,478 | SH | | DEFINED | 1,2,4 |
| TECH DATA CORP | COM | 878237106 | 894 | 21,487 | SH | | DEFINED | 1,2,4 |
| TECO ENERGY INC | COM | 872375100 | 9 | 620 | SH | | DEFINED | 1,2,4 |
| TELLABS INC | COM | 879664100 | 8 | 1,220 | SH | | DEFINED | 1,2,4 |

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

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| Issuer | Class | Number | (x\$1000) | Amount | PRN | Call | Discretion | Mgrs |
|---------------------------------|-------|-----------|-----------|--------|-----|------|------------|-------|
| TENET HEALTHCARE CORP | CL A | 88033G100 | 8 | 1,340 | SH | | DEFINED | 1,2,4 |
| TERADATA CORP | COM | 88076W103 | 15 | 535 | SH | | DEFINED | 1,2,4 |
| TERADYNE INC | COM | 880770102 | 5 | 540 | SH | | DEFINED | 1,2,4 |
| TESORO CORP | COM | 881609101 | 6 | 370 | SH | | DEFINED | 1,2,4 |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 97 | 4,097 | SH | | DEFINED | 1,2,4 |
| TEXTRON INC | COM | 883203101 | 15 | 800 | SH | | DEFINED | 1,2,4 |
| THERMO FISHER SCIENTIFIC INCCOM | | 883556102 | 2,119 | 48,515 | SH | | DEFINED | 1,2,4 |
| THOMPSON CREEK METALS CO INCCOM | | 884768102 | 72 | 6,000 | SH | | DEFINED | 1,2 |
| TIFFANY & CO | COM | 886547108 | 16 | 425 | SH | | DEFINED | 1,2,4 |
| TIME WARNER CABLE | CL A | 88732J207 | 50 | 1,170 | SH | | DEFINED | 1,2,4 |
| TIME WARNER INC | COM | 887317303 | 112 | 3,882 | SH | | DEFINED | 1,2,4 |
| TITANIUM METALS CORP | COM | 888339207 | 2 | 190 | SH | | DEFINED | 1,2,4 |
| TJX COMPANIES INC | COM | 872540109 | 48 | 1,305 | SH | | DEFINED | 1,2,4 |
| TORCHMARK CORP | COM | 891027104 | 1,154 | 26,580 | SH | | DEFINED | 1,2,4 |
| TOTAL SYSTEM SERVICES INC | COM | 891906109 | 10 | 590 | 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 |
|-----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| TRAVELERS COS INC/THE | COM | 89417E109 | 4,769 | 96,869 | SH | | DEFINED | 1,2,4 |
| TREX COMPANY INC | COM | 89531P105 | 1,009 | 55,425 | SH | | DEFINED | 1,2,4 |
| TYCO ELECTRONICS LTD | SHS | H8912P106 | 2,094 | 93,975 | SH | | DEFINED | 1,2,4 |
| TYSON FOODS INC-CL A | CL A | 902494103 | 12 | 940 | SH | | DEFINED | 1,2,4 |
| UNILEVER NV | SHS | 904784709 | 1,551 | 53,750 | SH | | DEFINED | 1,2,4 |
| UNION PACIFIC CORP | COM | 907818108 | 96 | 1,652 | SH | | DEFINED | 1,2,4 |
| UNITED NATIONAL GROUP LTD-A | COM | 90933T109 | 930 | 125,866 | SH | | DEFINED | 1,2,4 |
| UNITED PARCEL SERVICE-CL B | CL B | 911312106 | 181 | 3,199 | SH | | DEFINED | 1,2,4 |
| UNITED STATES STEEL CORP | COM | 912909108 | 21 | 465 | SH | | DEFINED | 1,2,4 |
| UNITED STATIONERS INC | COM | 913004107 | 668 | 14,025 | SH | | DEFINED | 1,2,4 |
| UNITED TECHNOLOGIES CORP. | COM | 913017109 | 2,756 | 45,226 | SH | | DEFINED | 1,2,4 |
| UNITEDHEALTH GROUP INC | COM | 91324P102 | 95 | 3,795 | SH | | DEFINED | 1,2,4 |
| UNIVERSAL CORP-VA | COM | 913456109 | 509 | 12,175 | SH | | DEFINED | 1,2,4 |
| UNUM GROUP | COM | 91529Y106 | 976 | 45,512 | SH | | DEFINED | 1,2,4 |
| US BANCORP | COM | 902973304 | 133 | 6,088 | 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 |
|----------------------------|----------------|--------------|-----------------|----------------------------|--------|----------|-----------------------|------------|
| USX - MARATHON GROUP INC | COM | 565849106 | 454 | 14,241 | SH | | DEFINED | 1,2,4 |
| VALERO ENERGY CORP | COM | 91913Y100 | 553 | 28,520 | SH | | DEFINED | 1,2,4 |
| VALIDUS HOLDINGS LTD | COM SHS | G9319H102 | 4,087 | 158,405 | SH | | DEFINED | 1,2,4 |
| VARIAN MEDICAL SYSTEMS INC | COM | 92220P105 | 18 | 425 | SH | | DEFINED | 1,2,4 |
| VENTAS INC | COM | 92276F100 | 21 | 536 | SH | | DEFINED | 1,2,4 |
| VERISIGN INC | COM | 92343E102 | 14 | 590 | SH | | DEFINED | 1,2,4 |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 278 | 9,173 | SH | | DEFINED | 1,2,4 |
| VF CORP | COM | 918204108 | 24 | 330 | SH | | DEFINED | 1,2,4 |
| VIACOM INC-CLASS B | CL B | 92553P201 | 54 | 1,942 | SH | | DEFINED | 1,2,4 |

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| | | | | | | | |
|-------------------------|------|-----------|-------|--------|----|---------|-------|
| VIAD CORP | COM | 92552R406 | 247 | 12,419 | SH | DEFINED | 1,2,4 |
| VISA INC-CLASS A SHARES | CL A | 92826C839 | 1,037 | 15,000 | SH | DEFINED | 1,2 |
| VORNADO REALTY TRUST | INT | 929042109 | 32 | 503 | SH | DEFINED | 1,2,4 |
| VULCAN MATERIALS CO | COM | 929160109 | 23 | 420 | SH | DEFINED | 1,2,4 |
| WALGREEN CO | COM | 931422109 | 118 | 3,154 | SH | DEFINED | 1,2,4 |
| WAL-MART STORES INC | COM | 931142103 | 353 | 7,185 | 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 |
| WALT DISNEY CO/THE | COM | 254687106 | 165 | 5,999 | SH | DEFINED | 1,2,4 |
| WASHINGTON POST -CL B | CL B | 939640108 | 9 | 20 | SH | DEFINED | 1,2,4 |
| WASTE MANAGEMENT INC | COM | 94106L109 | 48 | 1,615 | SH | DEFINED | 1,2,4 |
| WATERS CORP | COM | 941848103 | 20 | 350 | SH | DEFINED | 1,2,4 |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 13 | 360 | SH | DEFINED | 1,2,4 |
| WEATHERFORD INTL LTD | REG | H27013103 | 456 | 22,000 | SH | DEFINED | 1,2,4 |
| WEBSTER FINANCIAL CORP | COM | 947890109 | 711 | 57,000 | SH | DEFINED | 1,2,4 |
| WELLPOINT INC | COM | 94973V107 | 75 | 1,591 | SH | DEFINED | 1,2,4 |
| WELLS FARGO & CO | COM | 949746101 | 423 | 15,010 | SH | DEFINED | 1,2,4 |
| WESTERN DIGITAL CORP | COM | 958102105 | 25 | 687 | SH | DEFINED | 1,2,4 |
| WESTERN UNION CO | COM | 959802109 | 42 | 2,210 | SH | DEFINED | 1,2,4 |
| WEYERHAEUSER CO | COM | 962166104 | 26 | 720 | SH | DEFINED | 1,2,4 |
| WHIRLPOOL CORPORATION | COM | 963320106 | 1,518 | 21,700 | SH | DEFINED | 1,2,4 |
| WHOLE FOODS MARKET INC | COM | 966837106 | 14 | 455 | SH | DEFINED | 1,2,4 |
| WILLIAMS COS INC | COM | 969457100 | 2,650 | 148,315 | 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 |
| WILLIS GROUP HOLDINGS LTD | SHS | G96655108 | 7,055 | 250,000 | SH | DEFINED | 1,2,4 |
| WINDSTREAM CORP | COM | 97381W104 | 14 | 1,396 | SH | DEFINED | 1,2,4 |
| WISCONSIN ENERGY CORP | COM | 976657106 | 18 | 400 | SH | DEFINED | 1,2,4 |
| WW GRAINGER INC | COM | 384802104 | 24 | 265 | SH | DEFINED | 1,2,4 |
| WYETH | COM | 983024100 | 212 | 4,358 | SH | DEFINED | 1,2,4 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W108 | 9 | 550 | SH | DEFINED | 1,2,4 |
| WYNN RESORTS LTD | COM | 983134107 | 18 | 259 | SH | DEFINED | 1,2,4 |
| XCEL ENERGY INC | COM | 98389B100 | 27 | 1,425 | SH | DEFINED | 1,2,4 |
| XEROX CORP | COM | 984121103 | 4,665 | 602,720 | SH | DEFINED | 1,2,4 |
| XILINX INC | COM | 983919101 | 21 | 895 | SH | DEFINED | 1,2,4 |
| XL CAPITAL LTD -CLASS A | CL A | G98255105 | 18 | 1,050 | SH | DEFINED | 1,2,4 |
| XTO ENERGY INC | COM | 98385X106 | 76 | 1,834 | SH | DEFINED | 1,2,4 |
| YAHOO! INC | COM | 984332106 | 79 | 4,435 | SH | DEFINED | 1,2,4 |
| YUM! BRANDS INC | COM | 988498101 | 49 | 1,450 | SH | DEFINED | 1,2,4 |
| ZIMMER HOLDINGS INC | COM | 98956P102 | 1,196 | 22,370 | SH | DEFINED | 1,2,4 |

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| Column 1: | Column 2: | Column 3: | Column 4: | Column 5: | Column 6: | Column 7: | Column 8: | |
|----------------------|----------------------|-----------------|--------------------|----------------------------------|--------------|--------------|--------------------------|---------------|
| Name of Issuer | Title of Class | CUSIP Number | Value (x\$1000) | Shares or Principal Amount | SH/ PRN | Put/ Call | Investment Discretion | Other Mgrs |
| ZIONS BANCORPORATION | COM | 989701107 | 6 | 310 | SH | | DEFINED | 1,2,4 |
| ZORAN CORP | COM | 98975F101 | 665 | 57,694 | SH | | DEFINED | 1,2,4 |