

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

CNA FINANCIAL CORP
Form 13F-HR
February 13, 2001

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2000

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

Institutional Investment Manager Filing this Report:

Name: CNA Financial Corporation
Address: CNA Plaza
Chicago, Il 60685

13F File Number: 28-346

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

Person Signing this Report on Behalf of Reporting Manager:

Name: Lynne Gugenheim
Title: Group Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
February 12, 2001
Chicago, Illinois,
Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934

Loews Corporation also has investment discretion over the securities reported on herein by CNA Financial Corporation, Continental Assurance Company, Continental Casualty Company, and The Continental Corporation. Loews Corporation will report separately on securities over which it has investment discretion which are not part of such holdings.

| FORM 13F INFORMATION TABLE | | | | | |
|----------------------------|----------------|-------|------------------------------|-----------------|---------|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (x1000) OTHER MANAGERS | SHARES/ PRN AMT | SH/ PRN |
| ----- | | | | | |

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

| | | | | | | |
|------------------------------|-------------------|-----------|----------|-------|---------------|-----|
| ACME COMMUNICATIONS INC | COM | 004631107 | 6,155.7 | 2,3 | 674,595.0 | SH |
| ADELPHIA COMM-CL A | CL A | 006848105 | 10,325.0 | 2,3 | 200,000.0 | SH |
| ADVANCED ENERGY INDUSTRIES | COM | 007973100 | 1,362.8 | 1,3 | 60,570.0 | SH |
| ADVANTICA RESTAURANT GROUP | COM | 00758B109 | 2,015.7 | 2,3 | 3,225,087.0 | SH |
| AFFIL COMPUTER | SB NT CV 4%05 | 008190AD2 | 7,144.9 | 1,3 | 4,720,000.0 | PRN |
| AFFILIATED COMPUTER SVCS-A | CL A | 008190100 | 5,249.4 | 1,3 | 86,500.0 | SH |
| AGCO CORP | COM | 001084102 | 2,152.2 | 2,3 | 177,500.0 | SH |
| AGILENT TECHNOLOGIES INC | COM | 00846U101 | 1,095.0 | 1,3 | 20,000.0 | SH |
| AGNICO-EAGLE MINES LTD | COM | 008474108 | 1,440.0 | 2,3 | 240,000.0 | SH |
| ALCOA INC | COM | 013817101 | 7,571.0 | 1,3 | 226,000.0 | SH |
| ALLERGAN INC | COM | 018490102 | 3,281.9 | 1,2,3 | 33,900.0 | SH |
| ALLERGAN INC | LYON ZERO 144A20 | 018490AB8 | 6,210.0 | 1,2,3 | 9,000,000.0 | PRN |
| ALLIN COMMUNICATIONS CORP | COM | 019924109 | 425.0 | 2,3 | 340,000.0 | SH |
| ALLTEL CORP | COM | 020039103 | 6,296.9 | 2,3,4 | 100,852.0 | SH |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 5,248.1 | 2,3 | 90,000.0 | SH |
| AMERADA HESS | COM | 023551104 | 9,132.8 | 2,3 | 125,000.0 | SH |
| AMERICA ONLINE INC | COM | 02364J104 | 2,192.4 | 1,3 | 63,000.0 | SH |
| AMERICA WEST HOLDINGS | CL B | 023657208 | 272.6 | 1,3 | 21,278.0 | SH |
| AMERICAN BUSINESS FINL SVCS | COM | 02476B106 | 145.5 | 2,3 | 25,042.0 | SH |
| AMERICAN CAPITAL STRATEGIES | COM | 024937104 | 4,092.9 | 2,3 | 162,500.0 | SH |
| AMERICAN EXPRESS | COM | 025816109 | 4,669.7 | 1,3 | 85,000.0 | SH |
| AMERICAN INTL GROUP INC | COM | 026874107 | 1,349.3 | 2,3 | 13,690.0 | SH |
| AMERICAN TOWER | NT CV 144A 5%10 | 029912AE2 | 880.0 | 1,3 | 960,000.0 | PRN |
| AMERICAN TOWER | NT CONV 5%10 | 029912AF9 | 1,320.0 | 1,3 | 1,440,000.0 | PRN |
| AMR CORP | COM | 001765106 | 3,135.0 | 2,3 | 80,000.0 | SH |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 8,334.1 | 2,3 | 117,250.0 | SH |
| ANHEUSER BUSCH CO | COM | 035229103 | 1,597.1 | 2,3 | 35,100.0 | SH |
| ANTEC CORP | COM | 03664P105 | 316.2 | 3 | 40,000.0 | SH |
| ANTEC CORP | SB NT CV 144A 03 | 03664PAA3 | 1,186.9 | 2,3 | 2,250,000.0 | PRN |
| AON CORP | COM | 037389103 | 17,638.8 | 2,3 | 515,000.0 | SH |
| APPLIED MATERIALS INC. | COM | 038222105 | 3,627.8 | 1,3 | 95,000.0 | SH |
| ARCHER DANIELS | COM | 039483102 | 11,688.5 | 2,3 | 779,231.0 | SH |
| ARGUSS COMMUNICATIONS INC | COM | 040282105 | 5,184.9 | 2,3 | 568,212.0 | SH |
| AT & T CORPORATION | COM | 001957109 | 11,153.2 | 2,3,4 | 646,565.0 | SH |
| AT HOME CORP | SB DB CV 0.525%18 | 045919AC1 | 2,117.5 | 2,3 | 7,000,000.0 | PRN |
| AT HOME CORP | SUB NT CV 4.75%06 | 045919AF4 | 10,378.1 | 1,2,3 | 20,500,000.0 | PRN |
| AT HOME CORP -SER A | COM SER A | 045919107 | 1,659.3 | 2,3 | 300,000.0 | SH |
| BANK ONE CORP | COM | 06423A103 | 457.8 | 2,3 | 12,500.0 | SH |
| BAYCORP HOLDINGS LTD | COM | 072728108 | 2,560.2 | 1,3 | 386,442.0 | SH |
| BEAR STEARNS COMPANIES INC | COM | 073902108 | 3,548.1 | 2,3 | 70,000.0 | SH |
| BELO CORPORATION | COM SER A | 080555105 | 3,200.0 | 2,3 | 200,000.0 | SH |
| BEVERLY ENTERPRISES INC | COM NEW | 087851309 | 6,221.3 | 2,3 | 759,900.0 | SH |
| BOEING COMPANY | COM | 097023105 | 6,600.0 | 2,3 | 100,000.0 | SH |
| BOWATER INC | COM | 102183100 | 2,920.2 | 2,3 | 51,800.0 | SH |
| BRIGGS & STRATTON CORP | COM | 109043109 | 257.4 | 2,3 | 5,800.0 | SH |
| BUCKHEAD AMERICA CORP | COM | 11835A105 | 78.2 | 2,3 | 21,579.0 | SH |
| BURLINGTON NORTHERN SANTA FE | COM | 12189T104 | 2,010.2 | 2,3 | 71,000.0 | SH |
| BURLINGTON RESOURCES INC | COM | 122014103 | 10,605.0 | 2,3 | 210,000.0 | SH |
| CABOT OIL & GAS CORP -CL A | CL A | 127097103 | 1,094.7 | 2,3 | 35,100.0 | SH |
| CALPINE CORPORATION | COM | 131347106 | 5,855.0 | 1,2,3 | 126,800.0 | SH |
| CANADIAN NATL RAILWAY CO | COM | 136375102 | 6.6 | 1,3 | 224.0 | SH |
| CAPITAL ONE FINANCIAL CORP | COM | 14040H105 | 3,290.6 | 2,3 | 50,000.0 | SH |
| CARDINAL HEALTH INC. | COM | 14149Y108 | 5,940.1 | 1,3 | 59,625.0 | SH |
| CATELLUS DEVELOPMENT CORP | COM | 149111106 | 1,885.2 | 2,3 | 107,724.0 | SH |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 24,412.5 | 1,2,3 | 450,000.0 | SH |
| CELESTICA INC | LYON ZERO 20 | 15101QAA6 | 57,638.3 | 1,2,3 | 134,380,000.0 | PRN |
| CENTRAL VERMONT PUB SERV | COM | 155771108 | 990.8 | 2,3 | 81,300.0 | SH |
| CH ENERGY GROUP INC. | COM | 12541M102 | 1,136.7 | 2,3 | 25,400.0 | SH |
| CISCO SYSTEMS INC | COM | 17275R102 | 5,737.5 | 1,3 | 150,000.0 | SH |
| CITIGROUP INC | COM | 172967101 | 5,514.8 | 1,3 | 108,000.0 | SH |
| CLEAR CHANNEL COMMUNICATIONS | COM | 184502102 | 6,828.5 | 1,2,3 | 140,000.0 | SH |
| CLOROX CO | COM | 189054109 | 2,840.0 | 2,3 | 80,000.0 | SH |

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

| | | | | | | |
|-------------------------------|------------------|-----------|-----------|-------|--------------|-----|
| CNA INCOME SHARES INC | COM | 126119106 | 936.5 | 2,3 | 137,472.8 | SH |
| CNA SURETY CORPORATION | COM | 12612L108 | 390,808.3 | 2,3,4 | 27,425,147.0 | SH |
| COLT TELECOM GRP-SPONS ADR | SPONSORED ADR | 196877104 | 263.3 | 2,3 | 3,000.0 | SH |
| COMCAST CORP CL A SPL | CL A SPL | 200300200 | 5,010.0 | 1,3 | 120,000.0 | SH |
| COMMUNICATION INTELLIGENCE | COM | 20338K106 | 680.5 | 3 | 660,000.0 | SH |
| CONECTIV | COM | 206829103 | 766.4 | 2,3 | 38,200.0 | SH |
| CONOCO INC-CL A | CL A | 208251306 | 4,007.5 | 2,3 | 140,000.0 | SH |
| CONSOLIDATED FREIGHTWAYS CRP | COM | 209232107 | 669.5 | 2,3 | 159,900.0 | SH |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 6,461.9 | 2,3 | 143,400.0 | SH |
| CONVERGYS CORP | COM | 212485106 | 453.1 | 3 | 10,000.0 | SH |
| CORN PRODUCTS INTL INC | COM | 219023108 | 3,763.5 | 2,3 | 129,500.0 | SH |
| CORNING INC. | COM | 219350105 | 6,824.0 | 1,2,3 | 124,600.0 | SH |
| CYANOTECH CORP NEW | COM NEW | 232437202 | 472.6 | 3,4 | 605,155.0 | SH |
| CYPRESS SEMICON | SUB NT CV 4%05 | 232806AE9 | 3,172.4 | 1,3 | 4,100,000.0 | PRN |
| CYPRESS SEMICONDUCTOR CORP | COM | 232806109 | 1,309.2 | 1,3 | 66,500.0 | SH |
| D.R. HORTON INC | COM | 23331A109 | 3,543.4 | 2,3 | 145,000.0 | SH |
| DEAN FOODS CO | COM | 242361103 | 1,169.2 | 2,3 | 38,100.0 | SH |
| DEERE & CO | COM | 244199105 | 3,206.8 | 2,3 | 70,000.0 | SH |
| DEL MONTE FOODS CO | COM | 24522P103 | 1,771.9 | 2,3 | 244,400.0 | SH |
| DELPHI AUTOMOTIVE SYSTEMS | COM | 247126105 | 1,431.0 | 2,3 | 127,200.0 | SH |
| DELPHI FINANCIAL GROUP-CL A | CL A | 247131105 | 4,235.0 | 2,3 | 110,000.0 | SH |
| DELTA AIR INC | COM | 247361108 | 4,050.1 | 2,3 | 80,700.0 | SH |
| DOLLAR THRIFTY AUTOMOTIVE GPC | COM | 256743105 | 2,156.3 | 3 | 115,000.0 | SH |
| DOW CHEMICAL CORP | COM | 260543103 | 4,028.8 | 2,3 | 110,000.0 | SH |
| DU PONT DE NEMOURS E.I. | COM | 263534109 | 1,449.4 | 2,3 | 30,000.0 | SH |
| EAST-WEST BANCORP INC. | COM | 27579R104 | 31,921.9 | 2,3 | 1,280,100.0 | SH |
| ECHOSTAR COMM | SUB NT CV 144A07 | 278762AB5 | 975.0 | 1,3 | 1,300,000.0 | PRN |
| ECHOSTAR COMMUNICATIONS - A | CL A | 278762109 | 501.2 | 1,3 | 22,030.0 | SH |
| EDISON INTL COM STK | COM | 281020107 | 531.3 | 2,3 | 34,000.0 | SH |
| EMC CORPORATION | COM | 268648102 | 4,415.6 | 1,3 | 66,400.0 | SH |
| EMERSON ELECTRIC COMPANY | COM | 291011104 | 3,861.8 | 1,3 | 49,000.0 | SH |
| ENCOMPASS SERVICES CORP | COM | 29255U104 | 346.2 | 2,3 | 68,397.0 | SH |
| ENERGY EAST CORPORATION | COM | 29266M109 | 2,370.3 | 2,3 | 120,400.0 | SH |
| ENGEL GENERAL DEVELOPERS | ORD | M40515104 | 465.0 | 2,3 | 120,000.0 | SH |
| ENRON CORP | COM | 293561106 | 9,975.0 | 1,3 | 120,000.0 | SH |
| EQUANT NV-NY REGISTERED SHR | NY REG SHS | 294409107 | 1,433.4 | 1,3 | 55,000.0 | SH |
| ERICSSON (LM) TEL-SP ADR | ADR CL B SEK10 | 294821400 | 167.8 | 3 | 15,000.0 | SH |
| ESTEE LAUDER COMPANIES | CL A | 518439104 | 43.8 | 2,3 | 1,000.0 | SH |
| EXCITE@HOME | SB NT CV 144A 06 | 045919AD9 | 10,378.1 | 1,2,3 | 20,500,000.0 | PRN |
| EXIGENT INTERNATIONAL INC | COM | 302056106 | 0.2 | 1,3 | 125.0 | SH |
| EXODUS COMMUNICATIONS INC | COM | 302088109 | 40.0 | 2,3 | 2,000.0 | SH |
| FEDERAL HM LOAN MORT CORP | COM | 313400301 | 3,168.3 | 1,3 | 46,000.0 | SH |
| FEDERATED DEPART STORES INC | COM | 31410H101 | 913.5 | 2,3 | 26,100.0 | SH |
| FIRST DATA CORP | COM | 319963104 | 3,951.6 | 1,3 | 75,000.0 | SH |
| FIRST UNION CORP | COM | 337358105 | 2,781.2 | 2,3 | 100,000.0 | SH |
| FORD MOTOR COMPANY | COM PAR .01 | 345370860 | 7,302.1 | 2,3 | 311,564.0 | SH |
| FOX ENTERTAINMENT GRP INC-A | CL A | 35138T107 | 893.8 | 2,3 | 50,000.0 | SH |
| FPL GROUP | COM | 302571104 | 3,946.3 | 2,3 | 55,000.0 | SH |
| FRIEDMAN BILLINGS RAMSEY-A | CL A | 358433100 | 334.7 | 2,3 | 51,000.0 | SH |
| GEN SEMICONDUCTR | SUB NT CV5.75%06 | 370787AB9 | 642.5 | 1,3 | 1,000,000.0 | PRN |
| GENENTECH INC | COM NEW | 368710406 | 2,363.5 | 1,3 | 29,000.0 | SH |
| GENERAL COMMUNICATION-CL A | CL A | 369385109 | 55.4 | 1,3 | 7,913.0 | SH |
| GENERAL ELECTRIC CO | COM | 369604103 | 6,183.9 | 1,3 | 129,000.0 | SH |
| GENERAL MOTORS CORP | COM | 370442105 | 3,950.8 | 2,3 | 77,563.0 | SH |
| GENERAL MOTORS CORP CLASS H | CL H NEW | 370442832 | 5,957.0 | 1,2,3 | 259,000.0 | SH |
| GENERAL SEMICONDUCTOR INC | COM | 370787103 | 268.1 | 1,3 | 42,900.0 | SH |
| GENZYME CORP - GENL DIV | COM GENL DIV | 372917104 | 5,594.1 | 1,3 | 62,200.0 | SH |
| GENZYME SURGICAL PRODUCTS | COM SURG PRODS | 372917609 | 78.1 | 1,3 | 11,150.0 | SH |
| GENZYME-MOLECULAR ONCOLOGY | COM-MOLECULAR | 372917500 | 61.6 | 1,3 | 6,700.0 | SH |
| GEORGIA-PACIFIC CORPORATION | COM GA PAC GRP | 373298108 | 3,797.3 | 2,3 | 122,000.0 | SH |
| GILLETTE CO. | COM | 375766102 | 2,673.3 | 1,3 | 74,000.0 | SH |
| GLAMIS GOLD LTD SV | COM | 376775102 | 1,126.6 | 2,3 | 721,240.0 | SH |

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

| | | | | | | |
|-----------------------------|-------------------|-----------|-----------|-------|--------------|-----|
| GLOBAL CROSSING LTD | COM | G3921A100 | 276,834.6 | 2,3 | 19,342,157.0 | SH |
| GOLD STANDARD INC | COM PAR .001 | 380724302 | 77.6 | 2,3 | 82,812.5 | SH |
| GRAPHIC PACKAGING INTL CORP | COM | 388690109 | 0.0 | 3,4 | 2.0 | SH |
| GULF CANADA RES LTD -ORD | ORD | 40218L305 | 3,904.8 | 2,3 | 771,400.0 | SH |
| HAIN CELESTIAL GROUP INC | COM | 405217100 | 1,462.5 | 1,3 | 45,000.0 | SH |
| HAYES LEMMERZ INTL INC COM | COM | 420781106 | 1,902.5 | 3 | 284,500.0 | SH |
| HEALTH CARE PPTYS INVEST | COM | 421915109 | 1,912.0 | 2,3 | 64,000.0 | SH |
| HEALTHCARE REALTY TRUST | COM | 421946104 | 4,698.4 | 2,3 | 221,100.0 | SH |
| HEALTHSOUTH CORP | SB DB CV 3.25%03 | 421924AF8 | 4,412.5 | 2,3 | 5,000,000.0 | PRN |
| HEALTHSOUTH CORP. | COM | 421924101 | 8,164.2 | 2,3 | 500,500.0 | SH |
| HEARST-ARGYLE TELEVISION | COM | 422317107 | 4,902.8 | 2,3 | 239,900.0 | SH |
| HERCULES INC | COM | 427056106 | 1,525.0 | 2,3 | 80,000.0 | SH |
| HILTON HOTELS CORP | COM | 432848109 | 6,352.5 | 2,3 | 605,000.0 | SH |
| HOME DEPOT | COM | 437076102 | 456.9 | 3 | 10,000.0 | SH |
| HOMESTAKE MINING CO | COM | 437614100 | 1,256.1 | 2,3 | 300,000.0 | SH |
| HORIZON GROUP PROPERTIES | COM | 44041U102 | 2.0 | 2,3 | 630.0 | SH |
| HOUSEHOLD INTL INC | COM | 441815107 | 15,840.0 | 2,3 | 288,000.0 | SH |
| IKON MBIA INC. | COM | 55262C100 | 2,965.0 | 2,3 | 40,000.0 | SH |
| IMC GLOBAL INC | COM | 449669100 | 1,038.0 | 2,3 | 66,700.0 | SH |
| INGERSOLL RAND CO | COM | 456866102 | 5,527.5 | 2,3 | 132,000.0 | SH |
| INSWEB CORPORATION | COM | 45809K103 | 1,197.8 | 2,3 | 1,368,967.0 | SH |
| INTEL CORP | COM | 458140100 | 2,093.3 | 1,3 | 69,200.0 | SH |
| INTERNATIONAL BUSINESS MACH | COM | 459200101 | 19,414.0 | 1,2,3 | 228,400.0 | SH |
| INTERNATIONAL PAPER CO. | COM | 460146103 | 4,081.2 | 2,3 | 100,000.0 | SH |
| INTERSTATE BAKERIES | COM | 46072H108 | 2,801.2 | 2,3 | 199,200.0 | SH |
| INTL RECTIFIER | SUB NT CV 144A07 | 460254AD7 | 3,112.2 | 1,3 | 4,680,000.0 | PRN |
| INTL RECTIFIER CORP | COM | 460254105 | 1,338.0 | 1,3 | 44,600.0 | SH |
| IVAX CORP | COM | 465823102 | 3,657.7 | 1,3 | 95,500.0 | SH |
| IVAX CORP | SR SUB CV 144A07 | 465823AB8 | 5,380.4 | 1,3 | 4,300,000.0 | PRN |
| JOHNSON & JOHNSON | COM | 478160104 | 4,011.7 | 1,3 | 38,184.0 | SH |
| JPS INDUSTRIES INC | COM | 46624E405 | 1,991.4 | 2,3 | 419,243.0 | SH |
| KEYSPAN CORPORATION | COM | 49337W100 | 2,754.4 | 2,3 | 65,000.0 | SH |
| KINROSS GOLD CORP | COM | 496902107 | 1,134.8 | 2,3 | 2,100,000.0 | SH |
| KOHL'S CORP | COM | 500255104 | 6,819.8 | 1,2,3 | 111,800.0 | SH |
| KROGER COMPANY | COM | 501044101 | 12,968.4 | 1,2,3 | 479,200.0 | SH |
| KULICKE & SOFFA | SUB NT CV4.75%06 | 501242AE1 | 2,509.9 | 1,3 | 3,450,000.0 | PRN |
| KULICKE & SOFFA INDUSTRIES | COM | 501242101 | 696.4 | 1,3 | 61,900.0 | SH |
| L-3 COMM HLDGS | SR SB CV 144A 09 | 502424AA2 | 4,441.8 | 1,3 | 4,000,000.0 | PRN |
| L-3 COMMUNICATIONS CORP | COM | 502424104 | 2,525.6 | 1,3 | 32,800.0 | SH |
| LAM RESEARCH CORP | COM | 512807108 | 1,289.1 | 1,3 | 88,900.0 | SH |
| LAMAR ADVERTISIN | NT CV 5.25%06 | 512815AF8 | 2,520.4 | 1,3 | 2,450,000.0 | PRN |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1,566.9 | 1,3 | 40,600.0 | SH |
| LATTICE SEMICOND | SUB NT CV 4.75%06 | 518415AC8 | 2,823.5 | 1,3 | 2,600,000.0 | PRN |
| LIBERTY MEDIA | COM LIB GRP A | 001957208 | 7,297.3 | 1,3 | 538,048.0 | SH |
| LIBERTY PROPERTY TRUST | SH BEN INT | 531172104 | 19,642.1 | 2,3 | 687,700.0 | SH |
| LIGHTSPAN INC | COM | 53226T103 | 10.8 | 1,3 | 7,500.0 | SH |
| LILLY (ELI) & CO. | COM | 532457108 | 3,517.8 | 1,3 | 37,800.0 | SH |
| LOCKHEED MARTIN CORP | COM | 539830109 | 4,753.0 | 2,3 | 140,000.0 | SH |
| LORAL SPACE & COMM | COM | G56462107 | 892.0 | 2,3 | 279,900.0 | SH |
| LSI CORP | COM | 502161102 | 2,594.3 | 1,3 | 151,800.0 | SH |
| LSI LOGIC | SB NT CV 4.25%04 | 502161AD4 | 3,507.6 | 1,3 | 2,800,000.0 | PRN |
| LUBRIZOL CORP | COM | 549271104 | 3,154.4 | 2,3 | 122,500.0 | SH |
| LUCENT TECHNOLOGIES | COM | 549463107 | 2,092.5 | 2,3 | 155,000.0 | SH |
| MASTEC INC | COM | 576323109 | 200.0 | 3 | 10,000.0 | SH |
| MAY DEPARTMENT STORES CO | COM | 577778103 | 1,310.0 | 2,3 | 40,000.0 | SH |
| MCCORMICK & CO-NON VTG SHRS | COM NON VTG | 579780206 | 1,406.4 | 2,3 | 39,000.0 | SH |
| MCLEODUSA INC-CL A | CL A | 582266102 | 282.5 | 3 | 20,000.0 | SH |
| MEDICALOGIC/MEDSCAPE INC | COM | 584642102 | 4,415.9 | 2,3 | 1,910,000.0 | SH |
| MEDTRONIC INC | COM | 585055106 | 6,641.3 | 1,3 | 110,000.0 | SH |
| MELLON FINANCIAL CORP | COM | 58551A108 | 4,328.5 | 1,3 | 88,000.0 | SH |
| MERCATOR SOFTWARE INC | COM | 587587106 | 403.1 | 2,3 | 75,000.0 | SH |
| MERCURY INTERACT | SB NT CV 144A07 | 589405AA7 | 4,347.1 | 1,3 | 4,150,000.0 | PRN |

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

| | | | | | | |
|-----------------------------|------------------|-----------|----------|-------|-------------|-----|
| MERCURY INTERACT | SB NT CV 4.75%07 | 589405AB5 | 523.8 | 1,3 | 500,000.0 | PRN |
| MERCURY INTERACTIVE CORP | COM | 589405109 | 3,276.1 | 1,3 | 36,300.0 | SH |
| MICRON TECHNOLOGY INC | COM | 595112103 | 355.0 | 1,3 | 10,000.0 | SH |
| MICROSOFT CORP | COM | 594918104 | 2,088.0 | 1,3 | 48,000.0 | SH |
| MITCHELL ENERGY & DEV-CL A | CL A | 606592202 | 1,225.0 | 2,3 | 20,000.0 | SH |
| MOLEX - CLASS A NON-VOTING | CL A | 608554200 | 2,212.9 | 1,3 | 86,993.0 | SH |
| MOTOROLA INC | COM | 620076109 | 2,571.8 | 1,3 | 127,000.0 | SH |
| MSDW ASIA PACIFIC FUND | COM | 61744U106 | 2,661.7 | 2,3 | 306,400.0 | SH |
| MSDW INDIA INVESTMENT FUND | COM | 61745C105 | 995.6 | 2,3 | 90,000.0 | SH |
| MUNIYIELD QUALITY FUND | COM | 626302103 | 1,819.2 | 2,3 | 141,900.0 | SH |
| NATIONWIDE HEALTH PPTYS INC | COM | 638620104 | 794.4 | 2,3 | 61,700.0 | SH |
| NEIMAN MARCUS GROUP -CL B | CL B | 640204301 | 3,272.8 | 2,3 | 98,800.0 | SH |
| NETOPIA INC | COM | 64114K104 | 68.8 | 3,4 | 15,957.0 | SH |
| NEWHALL LND & FRMING CO-LP | DEPOSITORY REC | 651426108 | 1,627.5 | 2,3 | 70,000.0 | SH |
| NEWMONT MINING CORP | COM | 651639106 | 1,279.7 | 2,3 | 75,000.0 | SH |
| NEWS CORP LTD-SPONS ADR | ADR NEW | 652487703 | 4,876.2 | 2,3 | 151,200.0 | SH |
| NEWS CORP LTD-SPONS ADR PRF | SP ADR PFD | 652487802 | 15,402.9 | 2,3 | 530,000.0 | SH |
| NEXTEL COMMNS, INC CL A | CL A | 65332V103 | 493.1 | 1,3 | 19,925.0 | SH |
| NIAGARA MOHAWK HOLDINGS INC | COM | 653520106 | 4,450.4 | 2,3 | 266,700.0 | SH |
| NOKIA CORP -SPON ADR | SPONSORED ADR | 654902204 | 2,392.5 | 1,3 | 55,000.0 | SH |
| NORFOLK SOUTHERN CORP. | COM | 655844108 | 6,922.2 | 2,3 | 520,000.0 | SH |
| NORTH FORK BANCORPORATION | COM | 659424105 | 4,844.9 | 2,3 | 197,250.0 | SH |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 2,490.0 | 2,3 | 30,000.0 | SH |
| OGE ENERGY CORP | COM | 670837103 | 1,937.9 | 2,3 | 79,300.0 | SH |
| ON COMMAND CORPORATION | COM | 682160106 | 3,084.2 | 2,3 | 352,480.0 | SH |
| ON COMMAND CORP CL B WTS | WT B EX 100703 | 682160122 | 153.9 | 2,3 | 123,130.0 | SH |
| OVERSEAS SHIPHOLDING GROUP | COM | 690368105 | 2,897.0 | 2,3 | 126,300.0 | SH |
| OWENS-ILL INC | PFD CONV \$.01 | 690768502 | 266.5 | 2,3 | 20,500.0 | SH |
| P G & E CORPORATION | COM | 69331C108 | 600.0 | 2,3 | 30,000.0 | SH |
| PACTIV CORPORATION | COM | 695257105 | 1,051.9 | 2,3 | 85,000.0 | SH |
| PALL CORP | COM | 696429307 | 1,598.4 | 2,3 | 75,000.0 | SH |
| PATHMARK STORES INC | COM | 70322A101 | 17,604.4 | 2,3 | 1,066,932.0 | SH |
| PENNEY (J.C.) CO. INC. | COM | 708160106 | 1,957.5 | 2,3 | 180,000.0 | SH |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 5,175.6 | 2,3 | 130,000.0 | SH |
| PEPSICO INCORPORATED | COM | 713448108 | 4,064.1 | 1,3 | 82,000.0 | SH |
| PFIZER INC | COM | 717081103 | 6,118.0 | 1,3 | 133,000.0 | SH |
| PHARMACIA CORPORATION | COM | 71713U102 | 4,880.0 | 1,3 | 80,000.0 | SH |
| PILGRIMS PRIDE CORP-CL B | CL B | 721467108 | 560.1 | 2,3 | 71,700.0 | SH |
| PITNEY-BOWES INC | COM | 724479100 | 1,656.3 | 3 | 50,000.0 | SH |
| PLACER DOME INC | COM | 725906101 | 6,067.1 | 2,3 | 630,352.0 | SH |
| PLC CAP TRUST II | INCOME PRIDES | 743674202 | 3,713.2 | 1,2,3 | 72,100.0 | SH |
| POTASH CORP SASKATCHEWAN | COM | 73755L107 | 4,534.3 | 2,3 | 57,900.0 | SH |
| POTOMAC ELECTRIC POWER | COM | 737679100 | 5,574.6 | 2,3 | 225,600.0 | SH |
| PRAXAIR INC | COM | 74005P104 | 2,573.8 | 2,3 | 58,000.0 | SH |
| PRIME HOSPITALITY CORP | COM | 741917108 | 946.0 | 2,3 | 81,375.0 | SH |
| PRIME RETAIL INC | COM | 741570105 | 5.9 | 2,3 | 12,600.0 | SH |
| PROTECTIVE LIFE CORP | COM | 743674103 | 3,134.7 | 1,2,3 | 97,200.0 | SH |
| QUALCOMM INC | COM | 747525103 | 1,232.8 | 1,3 | 15,000.0 | SH |
| QUANTA SERVICES | SUB NT CONV 4%07 | 74762EAA0 | 3,928.8 | 1,3 | 4,680,000.0 | PRN |
| QUANTA SERVICES INC | COM | 74762E102 | 2,101.8 | 1,3 | 65,300.0 | SH |
| QWEST COMMUNICATIONS INTL | COM | 749121109 | 429.4 | 3,4 | 10,506.0 | SH |
| RADIO ONE INC | CL A | 75040P108 | 89.7 | 3,4 | 8,391.0 | SH |
| RADIO ONE INC -CL D | CL D NON VTG | 75040P405 | 184.6 | 3,4 | 16,782.0 | SH |
| RADIO UNICA COMMUNICATIONS | COM | 75040Q106 | 18.8 | 2,3 | 5,000.0 | SH |
| RADISYS CORP | COM | 750459109 | 1,273.1 | 1,3 | 49,200.0 | SH |
| RADISYS CORP | SUB NT CV 144A07 | 750459AA7 | 1,812.0 | 1,3 | 2,730,000.0 | PRN |
| RATIONAL SOFTWARE | SUB NT CV 144A07 | 75409PAA1 | 4,612.5 | 1,3 | 3,600,000.0 | PRN |
| RATIONAL SOFTWARE CORP | COM NEW | 75409P202 | 3,726.3 | 1,3 | 95,700.0 | SH |
| RAYTHEON CO. COM | CL B | 755111408 | 3,649.8 | 2,3 | 117,500.0 | SH |
| REPUBLIC SERVICES INC | COM | 760759100 | 584.4 | 2,3 | 34,000.0 | SH |
| RGS ENERGY GROUP INC | COM | 74956K104 | 2,429.5 | 2,3 | 74,900.0 | SH |
| RHYTHMS NETCONNECTIONS INC | COM | 762430205 | 5.6 | 2,3 | 5,000.0 | SH |

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

| | | | | | | |
|-----------------------------|------------------|-----------|-----------|---------|---------------|-----|
| ROCKWELL INTL CORP | COM | 773903109 | 5,076.8 | 2,3 | 106,600.0 | SH |
| ROLLINS TRUCK LEASING CORP | COM | 775741101 | 345.6 | 3 | 43,200.0 | SH |
| SAFEWAY INC | COM NEW | 786514208 | 5,000.0 | 1,3 | 80,000.0 | SH |
| SCANA CORP | COM | 80589M102 | 16,279.8 | 2,3 | 550,700.0 | SH |
| SCHERING PLOUGH | COM | 806605101 | 6,242.5 | 1,3 | 110,000.0 | SH |
| SCHLUMBERGER LIMITED | COM | 806857108 | 4,364.6 | 1,3 | 54,600.0 | SH |
| SCHULMAN (A.) INC | COM | 808194104 | 533.6 | 2,3 | 46,400.0 | SH |
| SCI SYSTEMS INC | SUB NT CONV 3%07 | 783890AF3 | 3,283.7 | 1,3 | 4,150,000.0 | PRN |
| SCI SYSTEMS INC. | COM | 783890106 | 1,396.3 | 1,3 | 52,940.0 | SH |
| SEARS ROEBUCK & COMPANY | COM | 812387108 | 4,878.9 | 2,3 | 140,400.0 | SH |
| SEMTECH CORP | COM | 816850101 | 1,076.6 | 1,3 | 48,800.0 | SH |
| SEMTECH CORP | SUB NT CV 4.5%07 | 816850AD3 | 1,791.0 | 1,3 | 2,400,000.0 | PRN |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2,433.9 | 2,3 | 92,500.0 | SH |
| SHOPKO STORES INC | COM | 824911101 | 584.5 | 2,3 | 116,900.0 | SH |
| SIEBEL SYSTEMS INC | COM | 826170102 | 1,016.3 | 1,3 | 15,000.0 | SH |
| SIERRA PACIFIC RESOURCES | COM | 826428104 | 1,220.7 | 2,3 | 76,000.0 | SH |
| SIRIUS SATELLITE RADIO | COM | 82966U103 | 70,461.9 | 2,3 | 2,353,672.0 | SH |
| SOLETRON CORP | COM | 834182107 | 52,523.3 | 1,2,3 | 1,565,400.0 | SH |
| SOLETRON CORP | SR LYON ZERO 20 | 834182AK3 | 64,543.8 | 1,2,3 | 115,000,000.0 | PRN |
| SOLETRON CORP | LYON ZERO CPN 20 | 834182AL1 | 80,125.7 | 1,2,3 | 156,410,000.0 | PRN |
| SONIC AUTOMOTIVE INC | CL A | 83545G102 | 687.5 | 3 | 100,000.0 | SH |
| SOUTHERN COMPANY | COM | 842587107 | 581.9 | 2,3 | 17,500.0 | SH |
| SPANISH BROADCSTNG SYS CLA | CL A | 846425882 | 1,224.0 | 2,3 | 244,800.0 | SH |
| SPRINT CORP | COM FON GROUP | 852061100 | 58.0 | 3,4 | 2,856.0 | SH |
| SPRINT CORP (PCS GROUP) | PCS COM SER 1 | 852061506 | 644.3 | 1,2,3,4 | 31,528.0 | SH |
| SPX CORP | COM | 784635104 | 1,947.4 | 1,3 | 18,000.0 | SH |
| STAR GAS PART-SEN SUB UTS | SR SUB UN LTD | 85512C204 | 384.5 | 2,3 | 42,434.0 | SH |
| STMICROELECTRON | SUB LYON ZERO 09 | 861012AB8 | 26,404.9 | 1,2,3 | 22,050,000.0 | PRN |
| STMICROELECTRON | SR CV ZERO144A10 | 861012AC6 | 16,261.9 | 1,2,3 | 24,500,000.0 | PRN |
| STMICROELECTRONICS NV-NY | COM | 861012102 | 25,634.1 | 1,2,3 | 598,760.0 | SH |
| STORAGE TECHNOLOGY /NEW/COM | COM PAR \$0.10 | 862111200 | 24.8 | 1,3 | 2,754.0 | SH |
| SUN MICROSYSTEMS INC | COM | 866810104 | 3,763.1 | 1,3 | 135,000.0 | SH |
| SYBASE INC | COM | 871130100 | 2,154.2 | 2,3 | 108,730.0 | SH |
| T/R SYSTEMS INC | COM | 87263U102 | 320.3 | 3,4 | 50,243.0 | SH |
| TAUBMAN CENTERS INC | COM | 876664103 | 8,202.8 | 3 | 750,000.0 | SH |
| TECNOMATIX TECHNOLOGIES LTD | ORD | M8743P105 | 5.3 | 2,3 | 1,000.0 | SH |
| TEEKAY SHIPPING CORP | COM | Y8564W103 | 6,881.8 | 2,3 | 181,100.0 | SH |
| TELLABS INC | COM | 879664100 | 4,576.5 | 1,3 | 81,000.0 | SH |
| TERRA INDUSTRIES INC | COM | 880915103 | 340.8 | 2,3 | 136,300.0 | SH |
| TEXAS INSTRUMENTS INC | COM | 882508104 | 663.3 | 1,3 | 14,000.0 | SH |
| TEXTRON INC | COM | 883203101 | 12,090.0 | 2,3 | 260,000.0 | SH |
| THE HEALTHCARE COMPANY | COM | 404119109 | 3,520.8 | 1,3 | 80,000.0 | SH |
| THOUSAND TRAILS, INC | COM | 885502104 | 798.3 | 2,3 | 159,660.0 | SH |
| TOWER AUTOMOTIVE INC | COM | 891707101 | 1,067.4 | 2,3 | 118,600.0 | SH |
| TRANSOCEON SEDCO FOREX INC | ORD | G90078109 | 2,557.9 | 1,3 | 55,606.0 | SH |
| TRENWICK GROUP LTD | COM | G9032C109 | 91,988.0 | 2,3 | 3,707,400.0 | SH |
| TRIBUNE CO NEW | COM | 896047107 | 3,802.5 | 1,3 | 90,000.0 | SH |
| TRIQUINT SEMICON | SB NT CV 144A 07 | 89674KAA1 | 950.4 | 1,3 | 1,080,000.0 | PRN |
| TRIQUINT SEMICON | SUB NT CV 4%07 | 89674KAB9 | 2,921.6 | 1,3 | 3,320,000.0 | PRN |
| TRIQUINT SEMICONDUCTOR INC | COM | 89674K103 | 2,184.4 | 1,3 | 50,000.0 | SH |
| TRIZEC HAHN CORPORATION | SUB VTG | 896938107 | 4,386.3 | 2,3 | 290,000.0 | SH |
| TRW INC | COM | 872649108 | 2,325.0 | 2,3 | 60,000.0 | SH |
| TVX GOLD INC | COM NEW | 87308K200 | 820.6 | 2,3 | 500,380.0 | SH |
| TXU CORPORATION | COM | 873168108 | 797.6 | 2,3 | 18,000.0 | SH |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 44,415.5 | 1,2,3 | 799,500.0 | SH |
| TYCO INTL LTD | LYON ZRO 144A 20 | 902124AA4 | 115,687.5 | 1,2,3 | 150,000,000.0 | PRN |
| U.S. BANCORP | COM | 902973106 | 5,253.7 | 2,3 | 180,000.0 | SH |
| UAL CORP | COM PAR \$0.01 | 902549500 | 1,946.9 | 2,3 | 50,000.0 | SH |
| UGLY DUCKLING CORP | COM | 903512101 | 196.9 | 2,3 | 50,000.0 | SH |
| UNISYS CORP | COM | 909214108 | 4,899.4 | 2,3 | 335,000.0 | SH |
| UNITED TECHNOLOGIES CORP. | COM | 913017109 | 1,572.5 | 2,3 | 20,000.0 | SH |
| UNOCAL CORP | COM | 915289102 | 3,922.9 | 2,3 | 101,400.0 | SH |

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

| | | | | | | |
|---|------------------|-----------|----------|-------|-------------|-----|
| USX - MARATHON GROUP INC | COM NEW | 902905827 | 4,995.0 | 2,3 | 180,000.0 | SH |
| VERIZON COMMUNICATIONS INC. | COM | 92343V104 | 2,255.6 | 1,3 | 45,000.0 | SH |
| VISTEON CORP -W/I | COM | 92839U107 | 2,300.0 | 2,3 | 200,000.0 | SH |
| VODAFONE AIRTOUCH PLC-SP ADRSPONSORED ADR | | 92857W100 | 18,292.3 | 1,2,3 | 505,950.0 | SH |
| VORNADO REALTY TRUST | SH BEN INT | 929042109 | 1,340.9 | 2,3 | 35,000.0 | SH |
| WAL MART STORES INC | COM | 931142103 | 3,426.6 | 1,3 | 64,500.0 | SH |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2,047.5 | 1,3 | 40,000.0 | SH |
| WELLS FARGO & COMPANY | COM | 949746101 | 5,568.8 | 1,3 | 100,000.0 | SH |
| WESTERN RESOURCES INC | COM | 959425109 | 6,699.2 | 2,3 | 270,000.0 | SH |
| WGL HOLDINGS INC | COM | 92924F106 | 821.8 | 2,3 | 27,000.0 | SH |
| WILLIAMS COS INC | COM | 969457100 | 3,566.9 | 1,3,4 | 89,312.0 | SH |
| WIND RIVER SYSTEMS | COM | 973149107 | 2,840.6 | 1,3 | 83,240.0 | SH |
| WIND RIVER SYSTM | SUB NT CONV 5%02 | 973149AC1 | 3,539.3 | 1,3 | 3,078,000.0 | PRN |
| WISCONSIN ENERGY CORP | COM | 976657106 | 1,965.2 | 2,3 | 87,100.0 | SH |
| XTRA CORP | COM | 984138107 | 772.3 | 1,3 | 16,089.0 | SH |
| YOUNG BROADCASTING INC-A | CL A | 987434107 | 2,179.8 | 2,3 | 65,100.0 | SH |

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 326

Form 13F Information Table Value Total: 2,378,483 (in thousands)

List of Other Included Managers:

| No. | 13F File Number | Name |
|-----|-----------------|-------------------------------|
| 1 | 28-386 | Continental Assurance Company |
| 2 | 28-387 | Continental Casualty Company |
| 3 | 28-346 | CNA Financial Corporation |
| 4 | 28-172 | The Continental Corporation |