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CNA FINANCIAL CORP

Form 13F-HR

November 09, 2001

FORM 13F COVER PAGE

"Report for the Calendar Year or Quarter Ended: September 30, 2001"

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:"
5-Nov-01
"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.

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| FORM 13F INFORMATION TABLE | | | | | | | | | |
|----------------------------|----------------|------------|---------------|----------------|-----------------|------------|-----------|----------------|-------------|
| NAME OF ISSU | TITLE OF CLASS | CUSIP | VALUE (x1000) | OTHER MANAGERS | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVSTMT DCRETN | VOTING SOLE |
| "ACCENTURE CL A | | G1150G111 | | 2, 3 | | SH | | DEFINED | |
| "ACME COMMUCOM | | 004631107 | | 1, 2, 3 | | SH | | DEFINED | |
| "ADELPHIA CCL A | | 006848105 | | 2, 3 | | SH | | DEFINED | |
| "AETNA INC COM | | 00817Y108 | | 2, 3 | | SH | | DEFINED | |
| "AFFIL COMPSUB NT CV | | 008190AF7 | | 1, 3 | | 2, 4PRN | | DEFINED " | |
| "AFFILIATEDCL A | | 008190100 | | 1, 3 | | SH | | DEFINED | |
| "AGCO CORP COM | | 001084102 | | 2, 3 | | SH | | DEFINED | |
| "AGERE SYSTCL A | | 00845V100 | | 2, 3 | | SH | | DEFINED | |
| "AIR PRODUCCOM | | 009158106 | | 2, 3 | | SH | | DEFINED | |
| "AK STEEL HCOM | | 001547108 | | 2, 3 | | SH | | DEFINED | |
| "AKAMAI TECCOM | | 00971T101 | | 2, 3 | | SH | | DEFINED | |
| ALCAN INC COM | | 013716105 | | 3 | | SH | | DEFINED | |
| "ALCOA INC COM | | 013817101 | | 1, 2, 3 | | SH | | DEFINED | |
| "ALLEGHENY COM | | 017361106 | | 2, 3 | | SH | | DEFINED | |
| "ALLMERICA COM | | 019754100 | | 2, 3 | | SH | | DEFINED | |
| "ALLTEL CORCOM | | 020039103 | | 2, 3 | | SH | | DEFINED | |
| "ALPHARMA ISR SB NT | | C020813AD3 | | 1, 3 | | 1, PRN | | DEFINED " | |
| "ALPHARMA ICL A | | 020813101 | | 1, 3 | | SH | | DEFINED | |
| "AMBAC FINACOM | | 023139108 | | 2, 3 | | SH | | DEFINED | |
| "AMERADA HECOM | | 023551104 | | 2, 3 | | SH | | DEFINED | |
| AMERICA WECL B | | 023657208 | | 3 | | SH | | DEFINED | |
| "AMERICAN ECOM | | 025816109 | | 1, 2, 3 | | SH | | DEFINED | |
| "AMERICAN ICOM | | 026874107 | | 1, 2, 3 | | SH | | DEFINED | |
| AMERICAN NCOM | | 028591105 | | 3 | | SH | | DEFINED | |
| AMERICAN PCOM | | 028884104 | | 3 | | SH | | DEFINED | |
| "AMERISOURCCOM | | 03073E105 | | 1, 3 | | SH | | DEFINED | |
| "AMKOR TECHCOM | | 031652100 | | 2, 3 | | SH | | DEFINED | |
| "ANADARKO PCOM | | 032511107 | | 2, 3 | | SH | | DEFINED | |
| "ANHEUSER BCOM | | 035229103 | | 1, 3 | | SH | | DEFINED | |
| ANIXTER INCOM | | 035290105 | | 3 | | SH | | DEFINED | |
| ANNTAYLOR COM | | 036115103 | | 3 | | SH | | DEFINED | |
| "AOL TIME WCOM | | 00184A105 | | 1, 3 | | SH | | DEFINED | |
| "AON CORP COM | | 037389103 | | 22, 3 | | SH | | DEFINED | |
| "APACHE CORCOM | | 037411105 | | 1, 2, 3 | | SH | | DEFINED | |
| "APPLIED MACOM | | 038222105 | | 1, 3 | | SH | | DEFINED | |
| "ARGUSS COMCOM | | 040282105 | | 1, 2, 3 | | SH | | DEFINED | |
| "ARRIS GROUCOM | | 04269Q100 | | 1, 2, 3 | | SH | | DEFINED | |
| ARVINMERITCOM | | 043353101 | | 3 | | SH | | DEFINED | |
| "AT & T CORCOM | | 001957109 | | 2, 3 | | SH | | DEFINED | |
| "AT HOME COSB DB CV0, | | 045919AC1 | | 2, 3 | | 3, 0PRN | | DEFINED " | |
| "AT HOME COSUB NT CV4 | | 045919AF4 | | 1, 2, 3 | | 32, 500PRN | | DEFINED " | |
| "AT&T WIRELCOM | | 00209A106 | | 2, 3 | | SH | | DEFINED | |
| "ATLAS AIR COM | | 049164106 | | 2, 3, 4 | | SH | | DEFINED | |
| "BANK OF NECOM | | 064057102 | | 2, 3 | | SH | | DEFINED | |
| "BANK ONE CCOM | | 06423A103 | | 2, 3 | | SH | | DEFINED | |
| "BARNES & NSUB NT CV | | 067774AC3 | | 1, 3 | | 2, 4PRN | | DEFINED " | |
| "BARNES & NCOM | | 067774109 | | 1, 3 | | SH | | DEFINED | |
| "BAYCORP HOCOM | | 072728108 | | 1, 3 | | SH | | DEFINED | |
| "BEA SYSTEMCOM | | 073325102 | | 1, 3 | | SH | | DEFINED | |
| "BEA SYSTEMSB NT CV | | 4073325AD4 | | 1, 3 | | 2, 3PRN | | DEFINED " | |
| "BEAR STEARCOM | | 073902108 | | 2, 3 | | SH | | DEFINED | |
| "BED BATH & COM | | 075896100 | | 1, 3 | | SH | | DEFINED | |
| "BELLSOUTH COM | | 079860102 | | 2, 3 | | SH | | DEFINED | |
| "BETHLEHEM COM | | 087509105 | | 2, 3 | | SH | | DEFINED | |
| "BOEING COMCOM | | 097023105 | | 2, 3 | | SH | | DEFINED | |

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| BORG WARNECOM | 099724106 | 3 | SH | DEFINED |
| "BOWATER INCOM | 102183100 | 2, 3 | SH | DEFINED |
| BOWNE & COCOM | 103043105 | 3 | SH | DEFINED |
| "BRISTOL-MYCOM | 110122108 | 2, 3 | SH | DEFINED |
| "BROADWING PFD CV DEP | 111620407 | 1, 3 | SH | DEFINED |
| "BUCKHEAD ACOM | 11835A105 | 2, 3 | SH | DEFINED |
| "BURLINGTONCOM | 122014103 | 2, 3 | SH | DEFINED |
| "CABLEVISIOCL A NY CA | 12686C109 | 2, 3 | SH | DEFINED |
| "CABOT OIL CL A | 127097103 | 2, 3 | SH | DEFINED |
| "CALPINE COCOM | 131347106 | 1, 2, 3 | SH | DEFINED |
| "CANADIAN PCOM | 135923100 | 1, 3 | SH | DEFINED |
| "CARDINAL HCOM | 14149Y108 | 1, 3 | SH | DEFINED |
| "CATELLUS DCOM | 149111106 | 2, 3 | SH | DEFINED |
| "CATERPILLACOM | 149123101 | 2, 3 | SH | DEFINED |
| CBRL GROUPCOM | 12489V106 | 3 | SH | DEFINED |
| "CELESTICA SUB VTG SH | 15101Q108 | 1, 2, 3 | SH | DEFINED |
| "CELESTICA LYON ZERO | 15101QAA6 | 1, 2, 3 | 34, 380PRN | DEFINED " |
| "CENDANT COCOM | 151313103 | 1, 2, 3 | SH | DEFINED |
| CENTEX CORCOM | 152312104 | 3 | SH | DEFINED |
| "CHIRON CORCOM | 170040109 | 1, 2, 3 | SH | DEFINED |
| "CHIRON CORLYON ZRO | 1170040AD1 | 1, 2, 3 | 54, 500PRN | DEFINED " |
| CHUBB CORPCOM | 171232101 | 3 | SH | DEFINED |
| "CISCO SYSTCOM | 17275R102 | 1, 3 | SH | DEFINED |
| "CITIGROUP COM | 172967101 | 1, 2, 3 | SH | DEFINED |
| "CLEAR CHANCOM | 184502102 | 1, 3 | SH | DEFINED |
| "CLEVELAND-COM | 185896107 | 2, 3 | SH | DEFINED |
| "CMS ENERGYADJ CV TR | 8125896308 | 1, 3 | SH | DEFINED |
| "CNA SURETYCOM | 12612L108 | 32, 3, 4 | 27, 42SH | DEFINED |
| CNF INC COM | 12612W104 | 3 | SH | DEFINED |
| "COLT TELECSPONSORED | 196877104 | 2, 3 | SH | DEFINED |
| "COMCAST COCL A SPL | 200300200 | 1, 3 | SH | DEFINED |
| "COMMUNICATCOM | 20338K106 | 1, 3 | SH | DEFINED |
| "COMPAQ COMCOM | 204493100 | 2, 3 | SH | DEFINED |
| COMPUTER ACOM | 204912109 | 3 | SH | DEFINED |
| "CONOCO INCCCL A | 208251306 | 2, 3 | SH | DEFINED |
| "CONSTELLATCOM | 210371100 | 2, 3 | SH | DEFINED |
| COOPER INDCOM | 216669101 | 3 | SH | DEFINED |
| "CORN PRODUCOM | 219023108 | 2, 3 | SH | DEFINED |
| "CORNING INCOM | 219350105 | 2, 3 | SH | DEFINED |
| "CORRECTIONPFD CV B | 122025Y308 | 2, 3 | SH | DEFINED |
| "COX COMMUNCL A | 224044107 | 1, 2, 3 | SH | DEFINED |
| "CROWN CORKCOM | 228255105 | 2, 3 | SH | DEFINED |
| "CVS CORP COM | 126650100 | 1, 3 | SH | DEFINED |
| CYTEC INDUCOM | 232820100 | 3 | SH | DEFINED |
| "D.R. HORTOCOM | 23331A109 | 2, 3 | SH | DEFINED |
| "DEERE & COCOM | 244199105 | 2, 3 | SH | DEFINED |
| "DEL MONTE COM | 24522P103 | 2, 3 | SH | DEFINED |
| "DELL COMPUCOM | 247025109 | 1, 3 | SH | DEFINED |
| "DELPHI AUTCOM | 247126105 | 2, 3 | SH | DEFINED |
| "DELPHI FINCL A | 247131105 | 2, 3 | SH | DEFINED |
| DILLARDS ICL A | 254067101 | 3 | SH | DEFINED |
| DOLLAR THRCOM | 256743105 | 3 | SH | DEFINED |
| "DOW CHEMICCOM | 260543103 | 2, 3 | SH | DEFINED |
| "DU PONT DECOM | 263534109 | 2, 3 | SH | DEFINED |
| "EAST-WEST COM | 27579R104 | 22, 3 | SH | DEFINED |
| "EATON VANCCOM NON VT | 278265103 | 1, 2, 3 | SH | DEFINED " |
| "ECHOSTAR CSUB NT CV | 278762AB5 | 1, 3 | PRN | DEFINED " |
| "ECHOSTAR CCL A | 278762109 | 1, 3 | SH | DEFINED |
| "EL PASO COCOM | 28336L109 | 2, 3 | SH | DEFINED |
| "ELDERTRUSTCOM SH BEN | 284560109 | 2, 3 | SH | DEFINED |
| "ELECTRONICCOM | 285661104 | 2, 3 | SH | DEFINED |
| "ENCOMPASS COM | 29255U104 | 2, 3 | SH | DEFINED |

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| "ENERGY EASCOM | 29266M109 | 2,3 | SH | DEFINED |
| "ENGEL GENEORD | M40515104 | 2,3 | SH | DEFINED |
| "ENRON CORPCOM | 293561106 | 1,3 | SH | DEFINED |
| "EQUITY OFFCOM | 294741103 | 1,3 | SH | DEFINED |
| ESTERLINE COM | 297425100 | 3 | SH | DEFINED |
| "EXCITE@HOMSB NT CV | 1045919AD9 | 1,2,3 | 20,500PRN | DEFINED " |
| "EXELON CORCOM | 30161N101 | 2,3 | SH | DEFINED |
| "FEDERATED COM | 31410H101 | 2,3 | SH | DEFINED |
| "FIRST CENTSUB DEB CV | 318908AA8 | 1,3,4 | 1PRN | DEFINED " |
| FIRST CITICL A | 31946M103 | 3 | SH | DEFINED |
| "FIRST DATACOM | 319963104 | 1,3 | SH | DEFINED |
| "FIRSTENERGCOM | 337932107 | 2,3 | SH | DEFINED |
| "FLEMING COCOM | 339130106 | 1,3 | SH | DEFINED |
| "FMC CORP (COM NEW | 302491303 | 2,3 | SH | DEFINED |
| FMC TECHNOCOM | 30249U101 | 3 | SH | DEFINED |
| FORTUNE BRCOM | 349631101 | 3 | SH | DEFINED |
| "FREDDIE MACOM | 313400301 | 1,3 | SH | DEFINED |
| FREEPORT MCL B | 35671D857 | 3 | SH | DEFINED |
| "FRONTLINE ORD | G3682E127 | 2,3 | SH | DEFINED |
| GABLES RESSH BEN INT | 362418105 | 3 | SH | DEFINED |
| "GEN SEMICOSUB NT CV | 5370787AB9 | 1,3 | 1,PRN | DEFINED " |
| "GENENTECH COM NEW | 368710406 | 1,3 | SH | DEFINED |
| "GENERAL ELCOM | 369604103 | 1,2,3 | SH | DEFINED |
| "GENERAL MOCL H NEW | 370442832 | 2,3 | SH | DEFINED |
| "GENERAL SECOM | 370787103 | 1,3 | SH | DEFINED |
| "GENUITY INCL A | 37248E103 | 2,3 | SH | DEFINED |
| "GEORGIA-PACOM-TIMBER | 373298702 | 2,3 | SH | DEFINED |
| GEORGIA-PACOM GA PAC | 373298108 | 3 | SH | DEFINED |
| GLIMCHER RSH BEN INT | 379302102 | 3 | SH | DEFINED |
| "GOLD STANDCOM PAR | \$0380724302 | 2,3 | SH | DEFINED |
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| "HANOVER COCOM | 410768105 | 1,3 | SH | DEFINED |
| "HAYES LEMMCOM | 420781106 | 1,3 | SH | DEFINED |
| "HCA INC COM | 404119109 | 1,3 | SH | DEFINED |
| "HEALTH CARCOM | 421915109 | 2,3 | SH | DEFINED |
| HEALTH NETCOM | 42222G108 | 3 | SH | DEFINED |
| "HEALTHCARECOM | 421946104 | 2,3 | SH | DEFINED |
| "HEALTHSOUTSB DBCV | 3.421924AF8 | 2,3 | 4,0PRN | DEFINED " |
| "HEALTHSOUTCOM | 421924101 | 2,3 | SH | DEFINED |
| "HEARST-ARGCOM | 422317107 | 2,3 | SH | DEFINED |
| HERBALIFE CL B | 426908307 | 3 | SH | DEFINED |
| "HERCULES ICOM | 427056106 | 2,3 | SH | DEFINED |
| "HEWLETT-PACOM | 428236103 | 2,3 | SH | DEFINED |
| "HILTON HOTCOM | 432848109 | 2,3 | SH | DEFINED |
| "HOME DEPOTCOM | 437076102 | 1,3 | SH | DEFINED |
| "HONEYWELL COM | 438516106 | 1,2,3 | SH | DEFINED |
| "HOUSEHOLD COM | 441815107 | 2,3 | SH | DEFINED |
| IBP INC COM | 449223106 | 3 | SH | DEFINED |
| "IMC GLOBALCOM | 449669100 | 2,3 | SH | DEFINED |
| "INGERSOLL COM | 456866102 | 2,3 | SH | DEFINED |
| "INSWEB CORCOM | 45809K103 | 2,3 | SH | DEFINED |
| "INTEL CORPCOM | 458140100 | 1,3 | SH | DEFINED |
| "INTERNATIOCOM | 459200101 | 1,2,3 | SH | DEFINED |
| "INTERNATIOCOM | 460146103 | 2,3 | SH | DEFINED |
| INTERSTATECOM | 46072H108 | 3 | SH | DEFINED |
| "INTL RECTISUB NT CV | 460254AD7 | 1,3 | 1,PRN | DEFINED " |
| "INTL RECTICOM | 460254105 | 1,3 | SH | DEFINED |
| "ISPAT INTLNY REG SH | 464899103 | 2,3 | SH | DEFINED |
| "IVAX CORP COM | 465823102 | 1,3 | SH | DEFINED |
| "IVAX CORP SR SB CV | 1465823AB8 | 1,3 | 2,4PRN | DEFINED " |
| "J.P. MORGACOM | 46625H100 | 2,3 | SH | DEFINED |
| "JOY GLOBALCOM | 481165108 | 2,3 | SH | DEFINED |

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| KELLWOOD CCOM | 488044108 | 3 | SH | DEFINED |
| KENNAMETALCOM | 489170100 | 3 | SH | DEFINED |
| "KERR MC GECOM | 492386107 | 2, 3 | SH | DEFINED |
| KEY3MEDIA COM | 49326R104 | 3 | SH | DEFINED |
| "KEYSPAN COCOM | 49337W100 | 2, 3 | SH | DEFINED |
| "KIMBERLY CCOM | 494368103 | 1, 3 | SH | DEFINED |
| "KMART FINAPFD TRCV | 7498778208 | 2, 3 | SH | DEFINED |
| "KROGER COMCOM | 501044101 | 1, 2, 3 | SH | DEFINED |
| "KULICKE & SUB NT CV | 4501242AE1 | 1, 3 | 3, 4PRN | DEFINED " |
| "KULICKE & COM | 501242101 | 1, 3 | SH | DEFINED |
| "L-3 COMM HSR SB CV | 1502424AA2 | 1, 3 | 2, 4PRN | DEFINED " |
| "L-3 COMMUNCOM | 502424104 | 1, 3 | SH | DEFINED |
| "LABORATORYCOM NEW | 50540R409 | 1, 2, 3 | SH | DEFINED |
| "LAM RESEARCOM | 512807108 | 1, 3 | SH | DEFINED |
| "LAMAR ADVENT CV | 5.25512815AF8 | 1, 3 | 2, 5PRN | DEFINED " |
| "LAMAR ADVECL A | 512815101 | 1, 3 | SH | DEFINED |
| "LATTICE SESUB NT CV | 4518415AC8 | 1, 3 | 2, 4PRN | DEFINED " |
| "LATTICE SECOM | 518415104 | 1, 3 | SH | DEFINED |
| LEAR CORPOCOM | 521865105 | 3 | SH | DEFINED |
| "LEGG MASONCOM | 524901105 | 1, 2, 3 | SH | DEFINED |
| "LIBERTY MECOM SER A | 530718105 | 1, 3 | SH | DEFINED |
| "LIBERTY PRSH BEN INT | 531172104 | 2, 3 | SH | DEFINED |
| "LILLY (ELICOM | 532457108 | 1, 3 | SH | DEFINED |
| "LINCOLN NACOM | 534187109 | 2, 3 | SH | DEFINED |
| "LOCAL FINACOM | 539553107 | 2, 3 | 1SH | DEFINED |
| "LONGVIEW FCOM | 543213102 | 2, 3 | SH | DEFINED |
| "LORAL SPACCOM | G56462107 | 2, 3 | SH | DEFINED |
| "LSI CORP COM | 502161102 | 1, 3 | SH | DEFINED |
| "LSI LOGIC SB NT CV | 4502161AD4 | 1, 3 | 1, PRN | DEFINED " |
| LUBRIZOL CCOM | 549271104 | 3 | SH | DEFINED |
| "LUCENT TECPDF CV 8% | 549463206 | 21, 2, 3 | SH | DEFINED |
| "LUCENT TECCOM | 549463107 | 1, 2, 3 | 1, SH | DEFINED |
| "MARRIOTT ICL A | 571903202 | 2, 3 | SH | DEFINED |
| "MARRIOTT ISRLYON ZRO | 571903AA1 | 2, 3 | 9, 7PRN | DEFINED " |
| "MEDICALGICOM | 584642102 | 2, 3 | 1, SH | DEFINED |
| "MEDTRONIC COM | 585055106 | 1, 3 | SH | DEFINED |
| "MERRILL LYCOM | 590188108 | 1, 2, 3 | SH | DEFINED |
| "METLIFE INCOM | 59156R108 | 2, 3 | SH | DEFINED |
| "MICROSOFT COM | 594918104 | 1, 2, 3 | SH | DEFINED |
| MILACRON ICOM | 598709103 | 3 | SH | DEFINED |
| "MIRANT CORCOM | 604675108 | 1, 3 | SH | DEFINED |
| "MOLEX - CLCL A | 608554200 | 1, 3 | SH | DEFINED |
| MONSANTO CCOM | 61166W101 | 3 | SH | DEFINED |
| "MSDW ASIA COM | 61744U106 | 2, 3 | SH | DEFINED |
| "MSDW INDIACOM | 61745C105 | 2, 3 | SH | DEFINED |
| "NABORS INDCOM | 629568106 | 1, 3 | SH | DEFINED |
| NACCO INDSCL A | 629579103 | 3 | SH | DEFINED |
| "NATIONWIDECL A | 638612101 | 2, 3 | SH | DEFINED |
| "NEIMAN MARCL B | 640204301 | 2, 3 | SH | DEFINED |
| "NEWHALL LADEPOSITARY | 651426108 | 2, 3 | SH | DEFINED |
| "NEWMONT MICOM | 651639106 | 2, 3 | SH | DEFINED |
| "NEWS CORP ADR NEW | 652487703 | 2, 3 | SH | DEFINED |
| "NEWS CORP SP ADR PFD | 652487802 | 1, 2, 3 | SH | DEFINED |
| "NIAGARA MOCOM | 653520106 | 2, 3 | SH | DEFINED |
| "NOKIA CORPSPONSORED | 654902204 | 1, 3 | SH | DEFINED |
| "NORFOLK SOCOM | 655844108 | 2, 3 | SH | DEFINED |
| "NORTEL NETCOM | 656568102 | 2, 3 | SH | DEFINED |
| "NORTH FORKCOM | 659424105 | 2, 3 | SH | DEFINED |
| "NORTHERN TCOM | 665859104 | 2, 3 | SH | DEFINED |
| "NOVELLUS SLYON ZERO | 670008AA9 | 1, 2, 3 | 25, 000PRN | DEFINED " |
| "NOVELLUS SCOM | 670008101 | 1, 2, 3 | SH | DEFINED |
| "NRG ENERGYCOM | 629377102 | 2, 3 | SH | DEFINED |

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| OCEAN ENERCOM | 67481E106 | 3 | SH | DEFINED |
| "OFFICEMAX COM | 67622M108 | 2,3 | SH | DEFINED |
| "OGE ENERGYCOM | 670837103 | 2,3 | SH | DEFINED |
| "OLD REPLICOM | 680223104 | 2,3 | SH | DEFINED |
| "OMNICOM GRCOM | 681919106 | 1,2,3 | SH | DEFINED |
| "ON COMMANDCOM | 682160106 | 1,2,3 | SH | DEFINED |
| "ON COMMANDWT B EX 10 | 682160122 | 1,2,3 | SH | CALL DEFINED " |
| "ORACLE CORCOM | 68389X105 | 2,3 | SH | DEFINED |
| "OVERSEAS SCOM | 690368105 | 2,3 | SH | DEFINED |
| "OWENS-ILL PFD CONV \$ | 690768502 | 2,3 | SH | DEFINED |
| PACIFIC CECOM | 694058108 | 3 | SH | DEFINED |
| "PALL CORP COM | 696429307 | 2,3 | SH | DEFINED |
| "PATHMARK SCOM | 70322A101 | 2,3 | SH | DEFINED |
| PAYLESS SHCOM | 704379106 | 3 | SH | DEFINED |
| "PEABODY ENCOM | 704549104 | 1,3 | SH | DEFINED |
| "PEPSI BOTTCOM | 713409100 | 2,3 | SH | DEFINED |
| "PEPSICO INCOM | 713448108 | 1,3 | SH | DEFINED |
| "PFIZER INCCOM | 717081103 | 1,3 | SH | DEFINED |
| "PHILLIPS PCOM | 718507106 | 2,3 | SH | DEFINED |
| "PHOENIX COCOM | 71902E109 | 2,3 | SH | DEFINED |
| "PLACER DOMCOM | 725906101 | 2,3 | SH | DEFINED |
| "POTASH CORCOM | 73755L107 | 2,3 | SH | DEFINED |
| "POTLATCH CCOM | 737628107 | 2,3 | SH | DEFINED |
| "POTOMAC ELCOM | 737679100 | 2,3 | SH | DEFINED |
| "PRAXAIR INCOM | 74005P104 | 2,3 | SH | DEFINED |
| PRECISION COM | 74022D100 | 3 | SH | DEFINED |
| PRESIDENTICOM | 740884101 | 3 | SH | DEFINED |
| "PRIME HOSPCOM | 741917108 | 2,3 | SH | DEFINED |
| PROVIDIAN COM | 74406A102 | 3 | SH | DEFINED |
| "PROVINCE HSB NT CV 17 | 743977AA8 | 1,3 | PRN | DEFINED " |
| "PROVINCE HSB NT CV 47 | 743977AC4 | 1,3 | 1, PRN | DEFINED " |
| "PROVINCE HCOM | 743977100 | 1,3 | SH | DEFINED |
| PUBLIC SERCOM | 744499104 | 3 | SH | DEFINED |
| "PULTE CORPCOM | 745867101 | 2,3 | SH | DEFINED |
| "QUALCOMM ICOM | 747525103 | 1,3 | SH | DEFINED |
| "QUANTA SERSUB NT CON7 | 74762EAA0 | 1,3 | PRN | DEFINED " |
| "QUANTA SERCOM | 74762E102 | 1,3 | SH | DEFINED |
| QUANTUM COCOM DSSG | 747906204 | 3 | SH | DEFINED |
| "QWEST COMMCOM | 749121109 | 1,2,3 | SH | DEFINED |
| R.H. DONNECOM NEW | 74955W307 | 3 | SH | DEFINED |
| RADIAN GROCOM | 750236101 | 3 | SH | DEFINED |
| "RADIO UNICCOM | 75040Q106 | 2,3 | SH | DEFINED |
| "RATIONAL SSUB BT CV 75 | 75409PAA1 | 1,3 | 2, PRN | DEFINED " |
| "RAYTHEON CCOM NEW | 755111507 | 2,3 | SH | DEFINED |
| REPUBLIC BCOM | 760282103 | 3 | SH | DEFINED |
| "RUSSELL COCOM | 782352108 | 2,3 | SH | DEFINED |
| "SANMINA COCOM | 800907107 | 1,3 | SH | DEFINED |
| "SANMINA COSUB NTCV 48 | 800907AB3 | 1,3 | 2, 4PRN | DEFINED " |
| "SCANA CORPCOM | 80589M102 | 2,3 | SH | DEFINED |
| "SCHLUMBERGCOM | 806857108 | 1,3 | SH | DEFINED |
| "SCHULMAN (COM | 808194104 | 2,3 | SH | DEFINED |
| "SCIENTIFICCOM | 808655104 | 2,3 | SH | DEFINED |
| "SCUDDER INSH BEN INT8 | 811163104 | 2,3 | SH | DEFINED |
| "SEMTECH COCOM | 816850101 | 1,3 | SH | DEFINED |
| "SEMTECH COSUB NT CV 8 | 816850AD3 | 1,3 | 2, 4PRN | DEFINED " |
| SERVICEMASCOM | 81760N109 | 3 | SH | DEFINED |
| "SHERWIN WICOM | 824348106 | 2,3 | SH | DEFINED |
| "SHOPKO STOCOM | 824911101 | 2,3 | SH | DEFINED |
| "SIERRA PACCOM | 826428104 | 2,3 | SH | DEFINED |
| "SIRIUS SATCOM | 82966U103 | 1,2,3 | 2, 3SH | DEFINED |
| SLI INC COM | 78442T108 | 3 | SH | DEFINED |
| SOUTHTRUSTCOM | 844730101 | 3 | SH | DEFINED |

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| | | | | |
|-----------------------|-----------|----------|-----------|----------|
| "SOUTHWEST COM | 844741108 | 1,3 | SH | DEFINED |
| "SOVEREIGN COM | 845905108 | 2,3 | SH | DEFINED |
| "SPANISH BRCL A | 846425882 | 1,2,3 | SH | DEFINED |
| "SPRINT COREQUITY UNI | 852061605 | 1,2,3 | 1,SH | DEFINED |
| "SPRINT CORCOM FON GR | 852061100 | 3,4 | SH | DEFINED |
| "SPRINT CORPCS COM SE | 852061506 | 41,2,3,4 | 1,SH | DEFINED |
| "STAR GAS PSR SUB UN | 85512C204 | 2,3 | SH | DEFINED |
| "STILWELL FCOM | 860831106 | 1,2,3 | SH | DEFINED |
| "STILWELL FLYON ZERO | 860831AA4 | 1,2,3 | 22,000PRN | DEFINED" |
| "SUN MICROSCOM | 866810104 | 1,3 | SH | DEFINED |
| "TEEKAY SHICOM | Y8564W103 | 2,3 | SH | DEFINED |
| "TEJON RANCCOM | 879080109 | 2,3 | SH | DEFINED |
| TELLABS INCOM | 879664100 | 3 | SH | DEFINED |
| "TEXTRON INCOM | 883203101 | 2,3 | SH | DEFINED |
| "THE GAP INCOM | 364760108 | 2,3 | SH | DEFINED |
| "THOUSAND TCOM | 885502104 | 2,3 | SH | DEFINED |
| "TJX COS. ICOM | 872540109 | 1,2,3 | SH | DEFINED |
| "TORCH OFFSCOM | 891019101 | 2,3 | SH | DEFINED |
| "TRANSOCEONORD | G90078109 | 1,3 | SH | DEFINED |
| "TRENWICK GCOM | G9032C109 | 2,3 | 3,7SH | DEFINED |
| "TRIBUNE COCOM | 896047107 | 1,2,3 | SH | DEFINED |
| TRINITY INCOM | 896522109 | 3 | SH | DEFINED |
| "TRIZEC HAHSUB VTG | 896938107 | 2,3 | SH | DEFINED |
| "TVX GOLD ICOM NEW | 87308K200 | 2,3 | SH | DEFINED |
| "TYCO INTERCOM | 902124106 | 1,3 | SH | DEFINED |
| "TYCO INTL LYON ZERO | 902124AC0 | 42,3 | 57,700PRN | DEFINED" |
| "UAL CORP COM PAR \$0 | 902549500 | 2,3 | SH | DEFINED |
| UCAR INTERCOM | 90262K109 | 3 | SH | DEFINED |
| "UGLY DUCKLCOM | 903512101 | 2,3 | SH | DEFINED |
| "UNIFI INC COM | 904677101 | 2,3 | SH | DEFINED |
| UNION PACICOM | 907818108 | 3 | SH | DEFINED |
| "UNISYS CORCOM | 909214108 | 2,3 | SH | DEFINED |
| "UNITED PARCL B | 911312106 | 1,3 | SH | DEFINED |
| UNIVERSAL COM | 913456109 | 3 | SH | DEFINED |
| "UNOCAL CORCOM | 915289102 | 2,3 | SH | DEFINED |
| "US BANCORPCOM NEW | 902973304 | 2,3 | SH | DEFINED |
| USFREIGHTWCOM | 916906100 | 3 | SH | DEFINED |
| "USX - MARACOM NEW | 902905827 | 2,3 | SH | DEFINED |
| "USX - U S COM | 90337T101 | 2,3 | SH | DEFINED |
| "VALERO ENECOM | 91913Y100 | 2,3 | SH | DEFINED |
| VENTAS INCCOM | 92276F100 | 3 | SH | DEFINED |
| "VERIZON COCOM | 92343V104 | 1,3 | SH | DEFINED |
| "VISTEON COCOM | 92839U107 | 2,3 | SH | DEFINED |
| "VODAFONE ASPONSORED | 92857W100 | 2,3 | SH | DEFINED |
| "W.P. STEWACOM | G84922106 | 2,3 | SH | DEFINED |
| "WACHOVIA CCOM | 929903102 | 2,3 | SH | DEFINED |
| "WACKENHUT COM SER B | 929794303 | 2,3 | SH | DEFINED |
| "WAL MART SCOM | 931142103 | 1,3 | SH | DEFINED |
| "WATSON PHACOM | 942683103 | 1,3 | SH | DEFINED |
| "WELLS FARGCOM | 949746101 | 1,3 | SH | DEFINED |
| "WESTERN RECOM | 959425109 | 2,3 | SH | DEFINED |
| "WEYERHAEUSCOM | 962166104 | 2,3 | SH | DEFINED |
| WHIRLPOOL COM | 963320106 | 3 | SH | DEFINED |
| "WILLIAMS CCOM | 969457100 | 3,4 | SH | DEFINED |
| "WISCONSIN COM | 976657106 | 2,3 | SH | DEFINED |
| "WORLDCOM IMCI GROUP | 98157D304 | 1,3 | SH | DEFINED |
| "WORLDCOM IWRLDCOM GP | 98157D106 | 2,3 | SH | DEFINED |
| "XL CAPITALCL A | G98255105 | 1,2,3 | SH | DEFINED |
| "YOUNG BROACL A | 987434107 | 2,3 | SH | DEFINED |

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 362

"Form 13F Information Table Value Total: 1,593,388.7 (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 |