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CNA FINANCIAL CORP
Form 13F-HR
August 13, 2002

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 311

Form 13F Information Table Value Total: 1,391,497.76 (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 |

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2002

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: Senior Vice President and Deputy General Counsel
Phone: (312) 822 4921
Signature, Place, and Date of Signing:
August 9, 2002
Chicago, Illinois,
Report Type (Check only one.):

13F HOLDINGS REPORT.

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[] 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 | OFCLASS | CUSIP | VALUE (x1000) | OTH MGRS | SHARES/ PRN AMT | SH/ PRN |
|---------------------------|------------|----------|-----------|------------------|-------------|--------------------|------------|
| ACCENTURE LTD-CL A | CL A | | G1150G111 | 2,490.90 | 2,3 | 131,100.00 | SH |
| ACME COMMUNICATIONS INC | COM | | 004631107 | 485.62 | 2,3 | 66,071.00 | SH |
| ACUITY BRANDS INC | COM | | 00508Y102 | 490.49 | 1,3 | 26,950.00 | SH |
| ACXIOM CORP | COM | | 005125109 | 979.44 | 1,3 | 56,000.00 | SH |
| AETNA INC | COM | | 00817Y108 | 1,385.13 | 1,3 | 28,875.00 | SH |
| AFFIL COMPUTER | SUBNTCV3.5 | | 008190AF7 | 3,057.60 | 1,3 | 2,400,000.00 | PRN |
| AFFILIATED COMPUTER-A | CL A | | 008190100 | 2,013.15 | 1,3 | 42,400.00 | SH |
| AGCO CORP | COM | | 001084102 | 138.94 | 1,3 | 7,125.00 | SH |
| AGERE SYSTEMS INC-A | CL A | | 00845V100 | 909.86 | 2,3 | 649,900.00 | SH |
| AGILENT TECH INC | COM | | 00846U101 | 4,235.72 | 1,2,3 | 179,100.00 | SH |
| ALCOA INC | COM | | 013817101 | 4,906.20 | 1,2,3 | 148,000.00 | SH |
| ALLSTATE CORPORATION | COM | | 020002101 | 761.79 | 1,3 | 20,600.00 | SH |
| ALLTEL CORP | COM | | 020039103 | 8,836.00 | 1,2,3 | 188,000.00 | SH |
| AMBAC FINANCIAL GRP INC | COM | | 023139108 | 7,392.00 | 1,2,3 | 110,000.00 | SH |
| AMER INTL GROUP | DBC | 11/0 | 026874AP2 | 1,224.60 | 2,3 | 2,000,000.00 | PRN |
| AMERADA HESS | COM | | 023551104 | 9,075.00 | 1,2,3 | 110,000.00 | SH |
| AMERICA ONLINE | NOTE | | 02364JAC8 | 6,349.50 | 2,3 | 12,450,000.00 | PRN |
| AMERICAN EXPRESS | COM | | 025816109 | 2,360.80 | 1,3 | 65,000.00 | SH |
| AMERICAN INTL GROUP INC | COM | | 026874107 | 2,899.78 | 1,3 | 42,500.00 | SH |
| AMERICAN NATL INSURANCE | COM | | 028591105 | 481.50 | 1,3 | 5,000.00 | SH |
| AMERICAN PHYSICIANS CAP | COM | | 028884104 | 520.54 | 1,3 | 28,200.00 | SH |
| AMERISOURCEBERGEN CORP | COM | | 03073E105 | 3,124.36 | 1,3 | 41,110.00 | SH |
| AMGEN INC | COM | | 031162100 | 5,645.42 | 1,2,3 | 134,800.00 | SH |
| ANADARKO PETROLEUM CORP | COM | | 032511107 | 5,780.43 | 2,3 | 117,250.00 | SH |
| ANIXTER INTL INC | COM | | 035290105 | 328.41 | 1,3 | 13,975.00 | SH |
| ANNUITY & LIFE RE HLDGS | ORD | | G03910109 | 217.98 | 1,3 | 12,050.00 | SH |
| ANTEC CORP | NOTE | 4.5% 5/1 | 03664PAB1 | 2,019.38 | 2,3 | 2,250,000.00 | PRN |
| AON CORP | COM | | 037389103 | 11,644.60 | 1,2,3 | 395,000.00 | SH |
| APACHE CORP | COM | | 037411105 | 2,327.94 | 1,3 | 40,500.00 | SH |
| APPLIED MATERIALS INC. | COM | | 038222105 | 2,624.76 | 1,3 | 138,000.00 | SH |
| ARDEN REALTY GROUP INC | COM | | 039793104 | 1,007.13 | 2,3 | 35,400.00 | SH |
| ARRIS GROUP | COM | | 04269Q100 | 175.96 | 2,3 | 40,000.00 | SH |
| ARTESYN TECH INC | COM | | 043127109 | 392.26 | 1,3 | 60,525.00 | SH |
| ARVINMERITOR INC | COM | | 043353101 | 349.80 | 1,3 | 14,575.00 | SH |
| AT & T CORPORATION | COM | | 001957109 | 4,315.31 | 2,3 | 403,300.00 | SH |
| AT&T WIRELESS SRVCS INC | COM | | 00209A106 | 549.86 | 2,3 | 93,993.00 | SH |
| ATLAS AIR WORLDWIDE HLDGS | COM | | 049164106 | 181.30 | 2,3,4 | 49,000.00 | SH |
| AVAYA INC | COM | | 053499109 | 509.36 | 1,2,3 | 102,900.00 | SH |
| AVAYA INC | LYN | 10/31/21 | 053499AA7 | 1,622.16 | 1,2,3 | 4,500,000.00 | PRN |
| BARNES & NOBLE INC | COM | | 067774109 | 1,492.77 | 1,3 | 56,480.00 | SH |
| BARRICK GOLD CORP | COM | | 067901108 | 1,875.37 | 2,3 | 150,000.00 | SH |
| BECTON DICKINSON & CO | COM | | 075887109 | 2,308.15 | 2,3 | 67,000.00 | SH |
| BEDFORD PRPTY INVESTORS | COMPR.02 | | 076446301 | 154.47 | 2,3 | 5,700.00 | SH |

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|---------------------------|---------------|-----------|------------|-------|---------------|-----|
| BELLSOUTH CORP | COM | 079860102 | 2,520.00 | 2,3 | 80,000.00 | SH |
| BISYS GROUP | SBCV4 | 055472AB0 | 3,118.52 | 1,3 | 2,650,000.00 | PRN |
| BISYS GROUP INC/THE | COM | 055472104 | 1,691.64 | 1,3 | 50,800.00 | SH |
| BJ SERVICES CO | COM | 055482103 | 1,524.60 | 1,2,3 | 45,000.00 | SH |
| BKF CAPITAL GROUP INC | COM | 05548G102 | 188.81 | 1,3 | 6,625.00 | SH |
| BOEING COMPANY | COM | 097023105 | 1,207.13 | 1,3 | 26,825.00 | SH |
| BORG WARNER AUTO INC | COM | 099724106 | 457.75 | 1,3 | 7,925.00 | SH |
| BOSTON PROPERTIES INC | COM | 101121101 | 1,198.50 | 2,3 | 30,000.00 | SH |
| BOWNE & CO INC | COM | 103043105 | 457.68 | 1,3 | 31,050.00 | SH |
| BRANDYWINE REALTY TRUST | SHINTNW | 105368203 | 510.23 | 2,3 | 19,700.00 | SH |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 4,518.06 | 2,3 | 175,800.00 | SH |
| BURLINGTON RESOURCES INC | COM | 122014103 | 2,116.60 | 2,3 | 55,700.00 | SH |
| BURR-BROWN CORP | NOTE 4.25 2/1 | 122574AF3 | 1,011.61 | 2,3 | 1,000,000.00 | PRN |
| CABLEVISION SYSTEMS - | CL A | 12686C109 | 1,674.42 | 1,2,3 | 177,000.00 | SH |
| CARDINAL HEALTH INC. | COM | 14149Y108 | 3,957.08 | 1,3 | 64,437.00 | SH |
| CARNIVAL CORP | COM | 143658102 | 9,170.93 | 1,2,3 | 331,200.00 | SH |
| CATELLUS DEVELOPMENT CORP | COM | 149111106 | 2,199.72 | 2,3 | 107,724.00 | SH |
| CELESTICA INC | SUBVTGSHS | 15101Q108 | 2,250.56 | 1,2,3 | 99,100.00 | SH |
| CELESTICA INC | LYONZR | 15101QAA6 | 10,279.10 | 1,2,3 | 24,380,000.00 | PRN |
| CENDANT CORP | DEBT | 151313AF0 | 9,382.09 | 1,2,3 | 14,005,000.00 | PRN |
| CENDANT CORPORATION | COM | 151313103 | 4,217.73 | 1,2,3 | 265,600.00 | SH |
| CENTEX CORP | COM | 152312104 | 751.27 | 1,3 | 13,000.00 | SH |
| CEPHALON INC | COM | 156708109 | 1,310.80 | 1,3 | 29,000.00 | SH |
| CHARLES RIVER | DBCX 3.5 2/0 | 159863AL3 | 1,611.31 | 1,3 | 1,450,000.00 | PRN |
| CHARLES RIVER LABS | COM | 159864107 | 949.86 | 1,3 | 27,100.00 | SH |
| CHARTER COMM INC | SUBCV5.75 | 16117MAB3 | 2,994.60 | 2,3 | 5,600,000.00 | PRN |
| CHARTER COMMUNICATIONS- | CLA | 16117M107 | 1,978.80 | 1,2,3 | 485,000.00 | SH |
| CHIRON CORP | COM | 170040109 | 3,146.15 | 1,2,3 | 89,000.00 | SH |
| CHIRON CORP | LYONZR31 | 170040AE9 | 29,897.88 | 1,2,3 | 54,500,000.00 | PRN |
| CISCO SYSTEMS INC | COM | 17275R102 | 3,417.75 | 1,3 | 245,000.00 | SH |
| CITIGROUP INC | COM | 172967101 | 7,478.75 | 1,2,3 | 193,000.00 | SH |
| CLEAR CHANNEL | NOTE2.625 | 184502AB8 | 2,854.80 | 2,3 | 3,000,000.00 | PRN |
| CLEAR CHANNEL | NOTE1.5 | 184502AE2 | 6,240.00 | 2,3 | 6,500,000.00 | PRN |
| CLEAR CHANNEL | COM | 184502102 | 1,761.10 | 1,2,3 | 55,000.00 | SH |
| CLEVELAND-CLIFFS INC | COM | 185896107 | 467.13 | 1,3 | 16,925.00 | SH |
| CNA SURETY CORPORATION | COM | 12612L108 | 399,035.89 | 2,3,4 | 27,425,147.00 | SH |
| CNF INC | COM | 12612W104 | 1,867.67 | 1,3 | 49,175.00 | SH |
| COCA COLA CO | COM | 191216100 | 1,960.00 | 1,3 | 35,000.00 | SH |
| COLT TELECOM GROUP- | SPNSADR | 196877104 | 14.98 | 2,3 | 5,760.00 | SH |
| COMCAST CORP CL A SPL | CLASPL | 200300200 | 2,145.60 | 1,3 | 90,000.00 | SH |
| COMMSCOPE INC | COM | 203372107 | 237.50 | 1,3 | 19,000.00 | SH |
| COMPUTER ASSOC INTL INC | COM | 204912109 | 1,280.34 | 1,3 | 80,575.00 | SH |
| CONOCO INC | COM | 208251504 | 1,876.50 | 2,3 | 67,500.00 | SH |
| CORRECTIONS CORP | PFDCVB12 | 22025Y308 | 0.05 | 2,3 | 2.00 | SH |
| CSX CORP. | COM | 126408103 | 2,909.15 | 2,3 | 83,000.00 | SH |
| CYTEC INDUSTRIES INC | COM | 232820100 | 1,428.16 | 1,3 | 45,425.00 | SH |
| DARDEN RESTAURANTS INC | COM | 237194105 | 296.40 | 1,3 | 12,000.00 | SH |
| DEL MONTE FOODS CO | COM | 24522P103 | 429.23 | 1,3 | 36,375.00 | SH |
| DELL COMPUTER CORP | COM | 247025109 | 2,091.20 | 1,3 | 80,000.00 | SH |
| DELPHI FINANCIAL GROUP- | CL A | 247131105 | 5,531.46 | 1,2,3 | 127,600.00 | SH |
| DILLARDS INC-CL A | CL A | 254067101 | 406.18 | 1,3 | 15,450.00 | SH |
| DOMINION RESOURCES INC | COM | 25746U109 | 1,655.00 | 1,2,3 | 25,000.00 | SH |
| DR HORTON INC | COM | 23331A109 | 14,837.10 | 1,2,3 | 570,000.00 | SH |
| DTE ENERGY COMPANY | COM | 233331107 | 892.80 | 2,3 | 20,000.00 | SH |
| DU PONT DE NEMOURS E.I. | COM | 263534109 | 888.00 | 2,3 | 20,000.00 | SH |
| DYCOM INDUSTRIES INC | COM | 267475101 | 2,641.17 | 2,3 | 225,934.00 | SH |
| DYNEGY INC-CL A | CL A | 26816Q101 | 50.22 | 1,3 | 6,975.00 | SH |
| EATON VANCE CORP | COMNOVTG | 278265103 | 770.64 | 1,2,3 | 24,700.00 | SH |
| ECHOSTAR COMM | SBCV4.875 | 278762AD1 | 453.59 | 1,3 | 590,000.00 | PRN |
| ECHOSTAR COMMUNICATIONS | CL A | 278762109 | 179.75 | 1,3 | 9,685.00 | SH |
| EDO CORP | COM | 281347104 | 333.45 | 1,3 | 11,700.00 | SH |
| EL PASO CORP | COM | 28336L109 | 3,011.12 | 2,3 | 146,100.00 | SH |

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|------------------------------|----------|-----------|-----------|-------|---------------|-----|
| ELDERTRUST | COMSHINT | 284560109 | 1,644.78 | 2,3 | 208,200.00 | SH |
| ELEC DATA SYSTEM | SRCVZRO | 285661AB0 | 15,636.81 | 1,2,3 | 21,000,000.00 | PRN |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 1,355.98 | 1,2,3 | 36,500.00 | SH |
| ENCANA CORP | COM | 292505104 | 1,397.47 | 2,3 | 45,669.00 | SH |
| ENTERASYS NETWORKS INC | COM | 293637104 | 366.95 | 1,3 | 206,150.00 | SH |
| ESTERLINE TECH CORP | COM | 297425100 | 586.23 | 1,3 | 25,825.00 | SH |
| FIFTH THIRD BANCORP | COM | 316773100 | 333.25 | 1,3 | 5,000.00 | SH |
| FIRST CITIZENS BCSHS | -CL A | 31946M103 | 55.30 | 1,3 | 500.00 | SH |
| FIRST DATA CORP | COM | 319963104 | 4,464.00 | 1,3 | 120,000.00 | SH |
| FLEET BOSTON FINANCIAL | COM | 339030108 | 1,455.75 | 2,3 | 45,000.00 | SH |
| FLEMING COS INC | COM | 339130106 | 1,130.75 | 1,3 | 62,300.00 | SH |
| FMC CORP (NEW) | COMNEW | 302491303 | 1,325.22 | 1,3 | 43,925.00 | SH |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 208.64 | 1,3 | 10,050.00 | SH |
| FOOT LOCKER INC | COM | 344849104 | 1,713.77 | 1,3 | 118,600.00 | SH |
| FOOTSTAR INC | COM | 344912100 | 216.56 | 1,3 | 8,850.00 | SH |
| FORD CAP TRST II PFD TR | CV6.5% | 345395206 | 25,875.00 | 1,2,3 | 460,000.00 | SH |
| FORD MOTOR COMPANY | COM.01 | 345370860 | 15,520.00 | 1,2,3 | 970,000.00 | SH |
| FPL GROUP | COM | 302571104 | 5,465.09 | 1,2,3 | 91,100.00 | SH |
| FRANKLIN RES INC | NOTE 5/1 | 354613AC5 | 23,672.80 | 2,3 | 40,000,000.00 | PRN |
| FREDDIE MAC | COM | 313400301 | 13,708.80 | 1,2,3 | 224,000.00 | SH |
| FREEMONT MCMORAN COP&GLD | CLB | 35671D857 | 1,260.66 | 1,3 | 70,625.00 | SH |
| FRONTLINE LTD. | ORD | G3682E127 | 2,383.05 | 1,2,3 | 250,000.00 | SH |
| GABLES RESIDENTIAL TRUST | SHINT | 362418105 | 441.43 | 1,3 | 13,825.00 | SH |
| GENENTECH INC | COMNEW | 368710406 | 1,306.50 | 1,3 | 39,000.00 | SH |
| GENERAL CABLE CORP | COM | 369300108 | 254.52 | 1,3 | 40,400.00 | SH |
| GENERAL ELECTRIC CO | COM | 369604103 | 3,979.85 | 1,3 | 137,000.00 | SH |
| GENERAL MOTORS CORP | COM | 370442105 | 21,914.50 | 1,2,3 | 410,000.00 | SH |
| GENERAL MOTORS-HUGHES ELCT | CLH | 370442832 | 816.40 | 2,3 | 78,500.00 | SH |
| GENUITY INC-A | CLA | 37248E202 | 38.00 | 2,3 | 10,000.00 | SH |
| GEORGIA-PACIFIC CORP | COMGAPAC | 373298108 | 939.57 | 1,3 | 38,225.00 | SH |
| GLIMCHER REALTY TRUST | SHINT | 379302102 | 793.65 | 1,3 | 42,900.00 | SH |
| GREAT LAKES REIT INC | COM | 390752103 | 1,233.70 | 2,3 | 65,000.00 | SH |
| HARRIS CORP | COM | 413875105 | 362.40 | 1,3 | 10,000.00 | SH |
| HCA INC | COM | 404119109 | 3,800.00 | 1,3 | 80,000.00 | SH |
| HEALTH CARE PPTYS INVEST INC | COM | 421915109 | 1,415.70 | 2,3 | 33,000.00 | SH |
| HEALTH NET INC | COM | 42222G108 | 1,531.91 | 1,3 | 57,225.00 | SH |
| HEALTHCARE REALTY TRUST | INC COM | 421946104 | 7,292.80 | 1,2,3 | 227,900.00 | SH |
| HEALTHSOUTH CORP | SBCV3.35 | 421924AF8 | 3,920.00 | 2,3 | 4,000,000.00 | PRN |
| HEALTHSOUTH CORP. | COM | 421924101 | 7,993.75 | 2,3 | 625,000.00 | SH |
| HEARST-ARGYLE TELEVISION | INC COM | 422317107 | 3,720.75 | 1,2,3 | 165,000.00 | SH |
| HERCULES INC | COM | 427056106 | 911.76 | 2,3 | 78,600.00 | SH |
| HEWLETT-PACKARD CO | COM | 428236103 | 935.14 | 1,3 | 61,200.00 | SH |
| HOME DEPOT | COM | 437076102 | 2,313.99 | 1,3 | 63,000.00 | SH |
| HOUSEHOLD INTL INC | COM | 441815107 | 7,952.00 | 1,2,3 | 160,000.00 | SH |
| IDEC PHARMACEUTICALS CORP | COM | 449370105 | 1,208.85 | 1,2,3 | 34,100.00 | SH |
| IMC GLOBAL INC | COM | 449669100 | 833.75 | 2,3 | 66,700.00 | SH |
| INGERSOLL RAND CO | CL A | G4776G101 | 1,369.80 | 2,3 | 30,000.00 | SH |
| INSITUFORM TECHNOLOGIES-CL A | | 457667103 | 148.26 | 2,3 | 7,000.00 | SH |
| INSWEB CORPORATION | COM | 45809K202 | 252.04 | 2,3 | 112,019.50 | SH |
| INTEL CORP | COM | 458140100 | 1,446.98 | 1,3 | 79,200.00 | SH |
| INTERNATIONAL BUS MACHINE | COM | 459200101 | 16,416.00 | 1,2,3 | 228,000.00 | SH |
| INTERNATIONAL PAPER CO. | COM | 460146103 | 4,358.00 | 2,3 | 100,000.00 | SH |
| INTERSTATE BAKERIES | COM | 46072H108 | 232.48 | 1,3 | 8,050.00 | SH |
| INTL RECTIFIER CORP | COM | 460254105 | 376.04 | 1,3 | 12,900.00 | SH |
| IONICS INC | COM | 462218108 | 1,697.50 | 2,3 | 70,000.00 | SH |
| IPC HOLDINGS LTD | ORD | G4933P101 | 1,060.50 | 1,3 | 34,725.00 | SH |
| IVAX CORP | COM | 465823102 | 653.67 | 1,3 | 60,525.00 | SH |
| IVAX CORP | SRSBNTCV | 465823AD4 | 1,953.00 | 1,3 | 2,400,000.00 | PRN |
| JOHNSON & JOHNSON | COM | 478160104 | 2,108.17 | 1,2,3 | 40,340.00 | SH |
| KELLWOOD CO | COM | 488044108 | 364.81 | 1,3 | 11,225.00 | SH |
| KENNAMETAL INC | COM | 489170100 | 366.00 | 1,3 | 10,000.00 | SH |
| KERR MC GEE CORP | COM | 492386107 | 7,497.00 | 1,2,3 | 140,000.00 | SH |

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|------------------------------|---------------|-----------|-----------|-------|---------------|-----|
| KEY3MEDIA GROUP | COM | 49326R104 | 17.92 | 1,3 | 38,950.00 | SH |
| KEYSPAN CORP | COM | 49337W100 | 564.75 | 2,3 | 15,000.00 | SH |
| KINDRED HEALTHCARE INC | COM | 494580103 | 13.96 | 2,3 | 314.00 | SH |
| KULICKE & SOFFA | SUBCV5.75 | 501242AE1 | 2,898.00 | 1,3 | 3,450,000.00 | PRN |
| KULICKE & SOFFA | COM | 501242101 | 1,305.91 | 1,3 | 105,400.00 | SH |
| L-3 COMMUNICATIONS CORP | COM | 502424104 | 4,845.96 | 1,3 | 89,740.00 | SH |
| LABORATORY CRP AMER HLDGS | COMNEW | 50540R409 | 8,783.06 | 1,2,3 | 192,400.00 | SH |
| LAMAR ADVERTISIN | NTCV5.25 | 512815AF8 | 2,844.52 | 1,3 | 2,800,000.00 | PRN |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1,453.05 | 1,3 | 39,050.00 | SH |
| LATTICE SEMICOND | SUBCV4.75 | 518415AC8 | 2,084.71 | 1,3 | 2,450,000.00 | PRN |
| LATTICE SEMICONDUCTOR | COM | 518415104 | 776.11 | 1,3 | 88,800.00 | SH |
| LEAR CORP | COM | 521865105 | 1,233.72 | 1,3 | 26,675.00 | SH |
| LEHMAN BROS HLDG | FRNT 4/0 | 524908EC0 | 2,537.50 | 2,3 | 2,500,000.00 | PRN |
| LIBERTY MEDIA | COMA | 530718105 | 13,480.48 | 1,2,3 | 1,348,048.00 | SH |
| LINCOLN NATIONAL CORP | IN COM | 534187109 | 3,780.00 | 1,2,3 | 90,000.00 | SH |
| LOCKHEED MARTIN CORP | COM | 539830109 | 3,266.50 | 1,3 | 47,000.00 | SH |
| LONGVIEW FIBRE CO | COM | 543213102 | 538.82 | 2,3 | 57,200.00 | SH |
| LOWES COMPANIES | NOTE.861 | 548661CG0 | 19,466.80 | 1,2,3 | 20,000,000.00 | PRN |
| LOWE'S COS INC | COM | 548661107 | 7,431.07 | 1,2,3 | 163,680.00 | SH |
| LUBRIZOL CORP | COM | 549271104 | 1,330.79 | 1,3 | 39,725.00 | SH |
| LUCENT TECHNOLOGIES | COM | 549463107 | 4,579.11 | 1,2,3 | 2,758,500.00 | SH |
| MARATHON OIL CORP | COM | 565849106 | 5,535.87 | 1,2,3 | 204,125.00 | SH |
| MAXTOR CORP | COM | 577729205 | 204.98 | 1,3 | 45,350.00 | SH |
| MBIA INC | COM | 55262C100 | 1,413.25 | 2,3 | 25,000.00 | SH |
| MEDTRONIC INC | COM | 585055106 | 6,127.55 | 1,3 | 143,000.00 | SH |
| MERRILL LYNCH | NOTE 5/2 | 590188A65 | 14,187.60 | 1,2,3 | 28,000,000.00 | PRN |
| MERRILL LYNCH | FRNT 3/1 | 590188A73 | 35,268.13 | 1,2,3 | 36,500,000.00 | PRN |
| MERRILL LYNCH & CO | COM | 590188108 | 4,803.30 | 1,2,3 | 118,600.00 | SH |
| METLIFE INC | COM | 59156R108 | 5,702.40 | 1,2,3 | 198,000.00 | SH |
| MICRON TECHNOLOGY INC | COM | 595112103 | 1,516.50 | 1,3 | 75,000.00 | SH |
| MICROSOFT CORP | COM | 594918104 | 3,008.50 | 1,3 | 55,000.00 | SH |
| MILACRON INC | COM | 598709103 | 433.15 | 1,3 | 42,675.00 | SH |
| MONSANTO CO | COM | 61166W101 | 563.82 | 1,3 | 31,675.00 | SH |
| MORGAN STANLEY INDIA INVEST | COM | 61745C105 | 530.06 | 2,3 | 57,366.00 | SH |
| MSDW ASIA PACIFIC FUND | COM | 61744U106 | 2,175.71 | 2,3 | 252,990.00 | SH |
| NABORS INDS INC | DCV | 629568AF3 | 7,068.00 | 2,3 | 12,000,000.00 | PRN |
| NABORS INDUSTRIES INC | COM | 629568106 | 317.70 | 1,3 | 9,000.00 | SH |
| NACCO INDUSTRIES-CL A | CL A | 629579103 | 527.26 | 1,3 | 9,075.00 | SH |
| NATIONWIDE FINANCIAL SERV-A | CL A | 638612101 | 1,975.00 | 2,3 | 50,000.00 | SH |
| NEWHALL LAND & FARMING CO-LP | DEPREC | 651426108 | 3,536.00 | 2,3 | 110,500.00 | SH |
| NEWMONT MINING CORP HLDG | CO COM | 651639106 | 1,711.45 | 2,3 | 65,000.00 | SH |
| NEWS AMER INC | NOTE | 652482AZ3 | 33,115.52 | 1,2,3 | 70,300,000.00 | PRN |
| NEWS CORP LTD -SPONS | ADRNEW | 652487703 | 458.60 | 2,3 | 20,000.00 | SH |
| NIKE INC CL B | CL B | 654106103 | 1,877.75 | 1,3 | 35,000.00 | SH |
| NORFOLK SOUTHERN CORP. | COM | 655844108 | 13,209.70 | 2,3 | 565,000.00 | SH |
| NORTH FORK BANCORP | COM | 659424105 | 3,981.00 | 2,3 | 100,000.00 | SH |
| NVIDIA CORP | COM | 67066G104 | 625.35 | 1,3 | 36,400.00 | SH |
| NVIDIA CORP | SBNTCV4.75 | 67066GAA2 | 1,849.73 | 1,3 | 2,250,000.00 | PRN |
| OGDEN CORP | SDCV 6.0% 6/0 | 676346AC3 | 687.50 | 2,3 | 2,500,000.00 | PRN |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 8,089.20 | 1,2,3 | 256,800.00 | SH |
| OMNICOM GROUP | COM | 681919106 | 2,322.06 | 1,2,3 | 50,700.00 | SH |
| OMNICOM GROUP | NOTE | 681919AK2 | 8,340.12 | 2,3 | 9,000,000.00 | PRN |
| ON COMMAND COR- | WTBEX | 682160122 | 5.66 | 2,3 | 113,266.00 | SH |
| PACIFICARE HEALTH SYSTEMS | COM | 695112102 | 377.40 | 1,3 | 13,875.00 | SH |
| PALL CORP | COM | 696429307 | 2,282.50 | 2,3 | 110,000.00 | SH |
| PATHMARK STORES INC | COM | 70322A101 | 13,814.67 | 2,3 | 734,432.00 | SH |
| PAYCHEX INC | COM | 704326107 | 17.52 | 2,3 | 560.00 | SH |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 1,634.38 | 1,3 | 28,350.00 | SH |
| PEABODY ENERGY CORP | COM | 704549104 | 1,981.00 | 1,3 | 70,000.00 | SH |
| PEPSI BOTTLING GRP INC | COM | 713409100 | 6,160.00 | 2,3 | 200,000.00 | SH |
| PEPSICO INCORPORATED | COM | 713448108 | 3,952.40 | 1,3 | 82,000.00 | SH |
| PERFORMANCE FOOD | SUBNTCV5.5 | 713755AA4 | 3,263.00 | 1,3 | 2,600,000.00 | PRN |

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|----------------------------|---------------|-----------|-----------|---------|---------------|-----|
| PERFORMANCE FOOD GRP CO | COM | 713755106 | 2,202.59 | 1,3 | 65,050.00 | SH |
| PFIZER INC | COM | 717081103 | 5,705.00 | 1,3 | 163,000.00 | SH |
| PHARMACIA CORPORATION | COM | 71713U102 | 2,628.99 | 2,3 | 70,200.00 | SH |
| PHILLIPS PETROLEUM CO | COM | 718507106 | 674.18 | 1,3 | 11,450.00 | SH |
| PHOENIX COMPANIES INC | COM | 71902E109 | 2,128.60 | 2,3 | 116,000.00 | SH |
| PIONEER STANDARD ELECTR | COM | 723877106 | 513.01 | 1,3 | 49,375.00 | SH |
| PLUM CREEK TIMBER CO | COM | 729251108 | 1,535.00 | 2,3 | 50,000.00 | SH |
| PPL CORPORATION | COM | 69351T106 | 992.40 | 2,3 | 30,000.00 | SH |
| PRECISION DRILLING CORP | COM | 74022D100 | 1,153.37 | 1,3 | 33,200.00 | SH |
| PREMCO INC. | COM | 74045Q104 | 72.02 | 2,3 | 2,800.00 | SH |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 166.72 | 1,3 | 8,225.00 | SH |
| PRIME HOSPITALITY CORP | COM | 741917108 | 82.81 | 2,3 | 6,375.00 | SH |
| PROSPECT STREET INCOME | SH COM | 743590101 | 1,016.08 | 2,3 | 161,282.86 | SH |
| PROVINCE HEALTHC | SBNTCV4.5 | 743977AC4 | 1,947.13 | 1,3 | 1,850,000.00 | PRN |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 1,086.70 | 1,3 | 48,600.00 | SH |
| PRUDENTIAL FINANCIAL | COM | 744320102 | 2,401.92 | 2,3 | 72,000.00 | SH |
| PUBLIC SVC CO N MEX | COM | 69349H107 | 446.49 | 1,3 | 18,450.00 | SH |
| PULTE CORP | COM | 745867101 | 11,266.08 | 1,2,3 | 196,000.00 | SH |
| QUALCOMM INC | COM | 747525103 | 1,786.85 | 1,3 | 65,000.00 | SH |
| QUANTUM CORP DLT & STORAGE | COM DSSG | 747906204 | 497.70 | 1,3 | 118,500.00 | SH |
| QWEST COMMUNICATIONS INTL | COM | 749121109 | 980.00 | 2,3 | 350,000.00 | SH |
| R.H. DONNELLEY CORP | COMNEW | 74955W307 | 478.29 | 1,3 | 17,100.00 | SH |
| RADIAN GROUP INC | COM | 750236101 | 671.69 | 1,3 | 13,750.00 | SH |
| RAYTHEON COMPANY | COMNEW | 755111507 | 1,525.68 | 1,2,3 | 37,440.00 | SH |
| REGENERON PHARM | NOTE 5.5 | 75886FAB3 | 2,054.00 | 2,3 | 2,600,000.00 | PRN |
| REPUBLIC BANCORP | COM | 760282103 | 447.53 | 1,3 | 29,955.00 | SH |
| RESMED INC | COM | 761152107 | 423.36 | 1,3 | 14,400.00 | SH |
| RESMED INC | NOTE 4.0% 6/2 | 761152AB3 | 1,199.88 | 1,3 | 1,450,000.00 | PRN |
| SARA LEE CORP | COM | 803111103 | 1,066.06 | 1,3 | 51,650.00 | SH |
| SCANA CORP | COM | 80589M102 | 1,994.85 | 2,3 | 64,621.00 | SH |
| SCHLUMBERGER LIMITED | COM | 806857108 | 2,724.90 | 1,3 | 58,600.00 | SH |
| SEMTECH CORP | COM | 816850101 | 1,150.77 | 1,3 | 43,100.00 | SH |
| SEMTECH CORP | SBNTCV4.5 | 816850AD3 | 2,273.28 | 1,3 | 2,400,000.00 | PRN |
| SENIOR HOUSING PROP TRUST | SHINT | 81721M109 | 471.00 | 2,3 | 30,000.00 | SH |
| SERVICEMASTER COMPANY | COM | 81760N109 | 1,032.43 | 1,3 | 75,250.00 | SH |
| SHERWIN WILLIAMS CO | COM | 824348106 | 686.89 | 1,3 | 22,950.00 | SH |
| SIRIUS SATELLITE RADIO | COM | 82966U103 | 6,102.66 | 2,3 | 1,619,172.00 | SH |
| SIZELER PROP INV | SDCV 9.0% 7/1 | 830137AC9 | 4,000.00 | 2,3 | 4,000,000.00 | PRN |
| SOUTHTRUST CORP | COM | 844730101 | 400.29 | 1,3 | 15,325.00 | SH |
| SOUTHWEST AIR CO | COM | 844741108 | 323.20 | 1,3 | 20,000.00 | SH |
| SPANISH BROADCASTING SYS | CLA | 846425882 | 2,448.00 | 2,3 | 244,800.00 | SH |
| SPRINT CORP-FON GROUP | COMFON | 852061100 | 212.20 | 2,3 | 20,000.00 | SH |
| SPRINT CORP-PCS GROUP | PCSCOM1 | 852061506 | 6,283.16 | 1,2,3,4 | 1,405,628.00 | SH |
| STAR GAS PARTNER | SRSBUN | 85512C204 | 302.52 | 2,3 | 29,229.00 | SH |
| STARBUCKS CORP | COM | 855244109 | 1,739.50 | 1,3 | 70,000.00 | SH |
| STEIN MART INC | COM | 858375108 | 148.08 | 1,3 | 12,475.00 | SH |
| SUNOCO INC | COM | 86764P109 | 3,206.70 | 2,3 | 90,000.00 | SH |
| TECH DATA CORP | COM | 878237106 | 4,053.74 | 1,2,3 | 107,100.00 | SH |
| TEEKAY SHIPPING CORP | COM | Y8564W103 | 7,400.46 | 1,2,3 | 200,500.00 | SH |
| TEJON RANCH | COM | 879080109 | 1,215.98 | 2,3 | 37,300.00 | SH |
| TELLABS INC | COM | 879664100 | 632.56 | 1,3 | 102,025.00 | SH |
| TENET HEALTHCARE CORP | COM | 88033G100 | 500.85 | 1,3 | 7,000.00 | SH |
| TJX COS INC | NOTE | 872540AL3 | 9,017.32 | 1,2,3 | 11,800,000.00 | PRN |
| TJX COS. INC. | NEW COM | 872540109 | 4,435.78 | 1,2,3 | 226,200.00 | SH |
| TRANSOCEAN SEDCO | DBCV | 893830AA7 | 3,037.50 | 2,3 | 5,000,000.00 | PRN |
| TRAVELERS PPTY CASUALT- | CL A | 89420G109 | 708.00 | 1,2,3 | 40,000.00 | SH |
| TRENWICK GROUP LTD | COM | G9032C109 | 27,805.50 | 2,3 | 3,707,400.00 | SH |
| TRIBUNE CO NEW | COM | 896047107 | 3,915.00 | 1,3 | 90,000.00 | SH |
| TRINITY INDUSTRIES | COM | 896522109 | 306.14 | 1,3 | 14,775.00 | SH |
| TRIZEC PROPERTIES INC | COM | 89687P107 | 1,018.77 | 1,3 | 60,425.00 | SH |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 226.29 | 1,3 | 16,750.00 | SH |
| UNION PACIFIC | COM | 907818108 | 1,227.63 | 1,3 | 19,400.00 | SH |

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|-----------------------------|---------|-----------|-----------|-------|--------------|-----|
| UNITED PARCEL SERVICE | CL B | 911312106 | 2,747.88 | 1,3 | 44,500.00 | SH |
| UNIVERSAL CORP-VA | COM | 913456109 | 458.75 | 1,3 | 12,500.00 | SH |
| UNOCAL CORP | COM | 915289102 | 923.50 | 2,3 | 25,000.00 | SH |
| US BANCORP | COM | 902973304 | 2,101.50 | 1,2,3 | 90,000.00 | SH |
| USFREIGHTWAYS CORP | COM | 916906100 | 481.90 | 1,3 | 12,725.00 | SH |
| VALERO ENERGY CORP | COM | 91913Y100 | 7,858.20 | 1,2,3 | 210,000.00 | SH |
| VEECO INSTRUMENTS INC. | COM | 922417100 | 500.33 | 1,3 | 21,650.00 | SH |
| VENATOR GROUP | NOTE5.5 | 922944AB9 | 2,825.00 | 1,3 | 2,500,000.00 | PRN |
| VENTAS INC | COM | 92276F100 | 2,585.06 | 1,2,3 | 202,750.00 | SH |
| VIAD CORP | COM | 92552R109 | 954.20 | 1,3 | 36,700.00 | SH |
| VISHAY INTERTECHNOLOGY | COM | 928298108 | 494.19 | 1,3 | 22,463.00 | SH |
| WAL MART STORES INC | COM | 931142103 | 3,548.15 | 1,3 | 64,500.00 | SH |
| WASHINGTON MUTUAL INC | COM | 939322103 | 1,186.59 | 1,3 | 31,975.00 | SH |
| WELLS FARGO & COMPANY | COM | 949746101 | 5,006.00 | 1,3 | 100,000.00 | SH |
| WEYERHAEUSER COMPANY | COM | 962166104 | 319.25 | 1,3 | 5,000.00 | SH |
| WILLIAMS COS INC | COM | 969457100 | 13.85 3,4 | | 2,312.00 | SH |
| WILSONS THE LEATHER EXPERTS | COM | 972463103 | 232.05 | 1,3 | 16,575.00 | SH |
| WORLDCOM INC-WORLDCOM GRP | COM | 98157D106 | 128.36 | 1,3 | 154,650.00 | SH |
| XL CAPITAL LTD-CLASS A | CL A | G98255105 | 550.55 | 1,3 | 6,500.00 | SH |
| YOUNG BROADCASTING INC- | CL A | 987434107 | 1,180.59 | 1,2,3 | 66,400.00 | SH |