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CNA FINANCIAL CORP
Form 13F-HR
August 09, 2001

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 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:
August 6, 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.

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| FORM 13F INFORMATION TABLE | | | | | | | | | |
|----------------------------|----------------|-----------|-------------------|-------------------|--------------------|------------|--------------|-----------------|--|
| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X1,000) | OTHER MANAGERS | SHARES/ PRN AMT | SH/ PRN | PUT/ CALL | INVEST DISCR | |
| A T & T WIRELESS GROUP | COM WIRLES GRP | 001957406 | 6,540.0 | 2,3 | 400,000 | SH | | DEFI | |
| ACME COMM INC | COM | 004631107 | 3,633.7 | 2,3 | 442,595 | SH | | DEFI | |
| ADELPHIA COMM-CL A | CL A | 006848105 | 16,092.5 | 2,3 | 392,500 | SH | | DEFI | |
| AETNA INC | COM | 00817Y108 | 21,802.6 | 2,3 | 842,125 | SH | | DEFI | |
| AFFIL COMPUTER | SB NT CV 4% 05 | 008190AD2 | 3,164.5 | 1,3 | 1,820,000 | PRN | | DEFI | |
| AFFILIATED COMP SVCS-A | CL A | 008190100 | 2,753.4 | 1,3 | 38,290 | SH | | DEFI | |
| AGCO CORP | COM | 001084102 | 4,005.0 | 2,3 | 437,700 | SH | | DEFI | |
| AGRIUM INC | COM | 008916108 | 658.4 | 2,3 | 99,700 | SH | | DEFI | |
| AK STEEL HOLD CORP | COM | 001547108 | 3,621.6 | 2,3 | 288,800 | SH | | DEFI | |
| ALCOA INC | COM | 013817101 | 11,859.4 | 1,2,3 | 301,000 | SH | | DEFI | |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1,510.2 | 2,3 | 31,300 | SH | | DEFI | |
| ALLTEL CORP | COM | 020039103 | 14,142.0 | 2,3,4 | 230,852 | SH | | DEFI | |
| ALPHARMA INC | SRSBNTCV 3% 06 | 020813AD3 | 1,320.6 | 1,3 | 1,250,000 | PRN | | DEFI | |
| ALPHARMA INC-CL A | CL A | 020813101 | 807.7 | 1,3 | 29,640 | SH | | DEFI | |
| AMBAC FIN GROUP INC | COM | 023139108 | 5,645.4 | 1,2,3 | 97,000 | SH | | DEFI | |
| AMERADA HESS | COM | 023551104 | 8,888.0 | 2,3 | 110,000 | SH | | DEFI | |
| AMERICA WEST HOLDINGS | CL B | 023657208 | 107.9 | 3 | 10,825 | SH | | DEFI | |
| AMERICAN BUS FIN SVCS | COM | 02476B106 | 227.2 | 2,3 | 1,900 | SH | | DEFI | |
| AMERICAN CAP STRTGIES | COM | 024937104 | 4,559.8 | 2,3 | 162,500 | SH | | DEFI | |
| AMERICAN EXPRESS | COM | 025816109 | 3,298.0 | 1,3 | 85,000 | SH | | DEFI | |
| AMERICAN INTL GRP INC | COM | 026874107 | 3,327.3 | 1,2,3 | 38,690 | SH | | DEFI | |
| AMERICAN NATL INS | COM | 028591105 | 100.9 | 3 | 1,350 | SH | | DEFI | |
| AMERICAN PHYS CAP INC | COM | 028884104 | 147.7 | 3 | 7,575 | SH | | DEFI | |
| AMERISOURCE HEAL | SBNTCV 144A 07 | 03071PAB8 | 3,267.1 | 1,3 | 2,560,000 | PRN | | DEFI | |
| AMERISRCE HEALCRP-CL A | CL A | 03071P102 | 2,137.1 | 1,3 | 38,610 | SH | | DEFI | |
| AMKOR TECHNOLOGY INC | COM | 031652100 | 1,547.0 | 2,3 | 70,000 | SH | | DEFI | |
| AMR CORP | COM | 001765106 | 2,077.5 | 2,3 | 57,500 | SH | | DEFI | |
| ANADARKO PETRO CORP | COM | 032511107 | 12,520.6 | 2,3 | 232,250 | SH | | DEFI | |
| ANIXTER INTL INC | COM | 035290105 | 125.1 | 3 | 4,075 | SH | | DEFI | |
| ANTEC CORP | COM | 03664P105 | 496.0 | 3 | 40,000 | SH | | DEFI | |
| ANTEC CORP | SBNTCV144A 03 | 03664PAA3 | 1,814.1 | 2,3 | 2,250,000 | PRN | | DEFI | |
| AOL TIME WARNER | COM | 00184A105 | 3,339.0 | 1,3 | 63,000 | SH | | DEFI | |
| AON CORP | COM | 037389103 | 23,450.0 | 2,3 | 670,000 | SH | | DEFI | |
| APACHE CORP | COM | 037411105 | 3,552.5 | 1,2,3 | 70,000 | SH | | DEFI | |
| APPL BIOSYSTEMS GRP | COM AP BIO GRP | 038020103 | 267.5 | 1,3 | 10,000 | SH | | DEFI | |
| APPLIED MATERIALS INC. | COM | 038222105 | 4,173.5 | 1,3 | 85,000 | SH | | DEFI | |
| ARGUSS COMM INC | COM | 040282105 | 3,375.8 | 2,3 | 677,874 | SH | | DEFI | |
| AT & T CORPORATION | COM | 001957109 | 10,440.4 | 2,3,4 | 474,565 | SH | | DEFI | |
| AT HOME CORP | SBDBC0.525%18 | 045919AC1 | 1,732.5 | 2,3 | 7,000,000 | PRN | | DEFI | |
| AT HOME CORP | SUBNTCV4.75%06 | 045919AF4 | 12,090.6 | 1,2,3 | 36,500,000 | PRN | | DEFI | |
| ATLAS AIR WORLDWD HLGS | COM | 049164106 | 1,189.4 | 2,3 | 84,000 | SH | | DEFI | |
| BANK ONE CORP | COM | 06423A103 | 9,845.0 | 2,3 | 275,000 | SH | | DEFI | |
| BARNES & NOBLE INC | COM | 067774109 | 2,372.8 | 1,3 | 60,300 | SH | | DEFI | |
| BAYCORP HOLDINGS LTD | COM | 072728108 | 3,671.2 | 1,3 | 386,442 | SH | | DEFI | |
| BEA SYSTEMS INC | COM | 073325102 | 3,006.5 | 1,3 | 97,900 | SH | | DEFI | |
| BEA SYSTEMS INC | SB NT CV 4% 06 | 073325AD4 | 2,693.7 | 1,3 | 2,350,000 | PRN | | DEFI | |
| BEAR STEARNS COS INC | COM | 073902108 | 4,127.9 | 2,3 | 70,000 | SH | | DEFI | |
| BELLSOUTH CORP | COM | 079860102 | 1,006.8 | 2,3 | 25,000 | SH | | DEFI | |
| BETHLEHEM STEEL CORP | COM | 087509105 | 810.2 | 2,3 | 401,100 | SH | | DEFI | |
| BOEING COMPANY | COM | 097023105 | 5,560.0 | 2,3 | 100,000 | SH | | DEFI | |
| BORG WARNER AUTO INC | COM | 099724106 | 105.4 | 3 | 2,125 | SH | | DEFI | |
| BOWATER INC | COM | 102183100 | 4,554.5 | 2,3 | 101,800 | SH | | DEFI | |
| BOWNE & CO INC | COM | 103043105 | 123.1 | 3 | 10,700 | SH | | DEFI | |
| BRISTOL-MYERS SQUIBB | COM | 110122108 | 3,138.0 | 2,3 | 60,000 | SH | | DEFI | |
| BROADWING INC | PFD CV DEP1/20 | 111620407 | 475.0 | 1,3 | 10,000 | SH | | DEFI | |

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|------------------------|----------------|-----------|-----------|-------|------------|-----|------|
| BUCKHEAD AMERICA CORP | COM | 11835A105 | 44.5 | 2,3 | 21,579 | SH | DEFI |
| BURLINGTON NORTHERN SF | COM | 12189T104 | 2,151.3 | 2,3 | 71,000 | SH | DEFI |
| BURLINGTON RES INC | COM | 122014103 | 5,167.5 | 2,3 | 130,000 | SH | DEFI |
| CABOT OIL & GAS-CL A | CL A | 127097103 | 1,220.0 | 2,3 | 50,000 | SH | DEFI |
| CALPINE CORPORATION | COM | 131347106 | 8,826.3 | 2,3 | 233,500 | SH | DEFI |
| CANADIAN NATL RWAY CO | COM | 136375102 | 9.1 | 1,3 | 224 | SH | DEFI |
| CANADIAN PACIFIC LTD | COM | 135923100 | 1,937.5 | 1,3 | 50,000 | SH | DEFI |
| CAPITAL ONE FIN CORP | COM | 14040H105 | 3,007.5 | 2,3 | 50,000 | SH | DEFI |
| CARDINAL HEALTH INC | COM | 14149Y108 | 4,446.2 | 1,3 | 64,437 | SH | DEFI |
| CATELLUS DEV CORP | COM | 149111106 | 1,879.8 | 2,3 | 107,724 | SH | DEFI |
| CATERPILLAR INC | COM | 149123101 | 1,751.8 | 2,3 | 35,000 | SH | DEFI |
| CBRL GROUP INC | COM | 12489V106 | 434.8 | 3 | 25,650 | SH | DEFI |
| CELESTICA INC | SUB VTG SHS | 15101Q108 | 6,803.2 | 2,3 | 132,100 | SH | DEFI |
| CELESTICA INC | LYON ZERO 20 | 15101QAA6 | 15,213.2 | 2,3 | 34,380,000 | PRN | DEFI |
| CHIRON CORP | COM | 170040109 | 10,827.3 | 2,3 | 212,300 | SH | DEFI |
| CIGNA CORP | COM | 125509109 | 1,437.3 | 2,3 | 15,000 | SH | DEFI |
| CISCO SYSTEMS INC | COM | 17275R102 | 2,730.0 | 1,3 | 150,000 | SH | DEFI |
| CITIGROUP INC | COM | 172967101 | 5,706.7 | 1,3 | 108,000 | SH | DEFI |
| CLEAR CHANNEL COMM | COM | 184502102 | 2,859.5 | 2,3 | 45,606 | SH | DEFI |
| CMS ENERGY | ADJ CV TR8.75% | 125896308 | 323.0 | 1,3 | 10,000 | SH | DEFI |
| CNA INC SHARES INC | COM | 126119106 | 1,180.7 | 2,3 | 145,055 | SH | DEFI |
| CNA SURETY CORP. | COM | 12612L108 | 383,952.1 | 2,3,4 | 27,425,147 | SH | DEFI |
| COLT TELECOM GRP | SPONSORED ADR | 196877104 | 84.0 | 2,3 | 3,000 | SH | DEFI |
| COMCAST CORP CL A SPL | CL A SPL | 200300200 | 7,204.4 | 2,3 | 166,000 | SH | DEFI |
| COMMUNICATION INTELL | COM | 20338K106 | 600.6 | 3 | 660,000 | SH | DEFI |
| COMPUTER ASSC INTL | COM | 204912109 | 358.2 | 3 | 9,950 | SH | DEFI |
| CONECTIV | COM | 206829103 | 4,339.4 | 2,3 | 200,900 | SH | DEFI |
| CONOCO INC-CL A | CL A | 208251306 | 987.0 | 2,3 | 35,000 | SH | DEFI |
| CONVERGYS CORP | COM | 212485106 | 302.5 | 1,3 | 10,000 | SH | DEFI |
| COOPER INDUS INC | COM | 216669101 | 307.8 | 3 | 7,775 | SH | DEFI |
| CORN PROD INTL INC | COM | 219023108 | 4,284.0 | 2,3 | 133,875 | SH | DEFI |
| CORNING INC | COM | 219350105 | 935.8 | 1,2,3 | 56,000 | SH | DEFI |
| CORRECTIONS CORP | PFD CV B 12% | 22025Y308 | 1.4 | 2,3 | 98 | SH | DEFI |
| COX COMM INC-CL A | CL A | 224044107 | 3,544.0 | 1,2,3 | 80,000 | SH | DEFI |
| CROWN CORK&SEAL INC | COM | 228255105 | 1,696.9 | 2,3 | 452,500 | SH | DEFI |
| CYTEC INDUSTRIES INC | COM | 232820100 | 316.4 | 3 | 8,325 | SH | DEFI |
| D.R. HORTON INC | COM | 23331A109 | 7,037.0 | 2,3 | 310,000 | SH | DEFI |
| DEERE & CO | COM | 244199105 | 5,639.7 | 2,3 | 149,000 | SH | DEFI |
| DEL MONTE FOODS CO | COM | 24522P103 | 2,123.9 | 2,3 | 253,450 | SH | DEFI |
| DELPHI AUTO SYSTEMS | COM | 247126105 | 2,026.3 | 2,3 | 127,200 | SH | DEFI |
| DELPHI FIN GRP-CL A | CL A | 247131105 | 4,235.0 | 2,3 | 110,000 | SH | DEFI |
| DILLARDS INC-CL A | CL A | 254067101 | 1,186.5 | 2,3 | 77,700 | SH | DEFI |
| DOLLAR THRIFTY AUTO | COM | 256743105 | 2,760.0 | 3 | 115,000 | SH | DEFI |
| DONNELLEY RR & SONS | COM | 257867101 | 291.1 | 3 | 9,800 | SH | DEFI |
| DOW CHEMICAL CORP | COM | 260543103 | 4,655.0 | 2,3 | 140,000 | SH | DEFI |
| DU PONT NEMOURS E.I. | COM | 263534109 | 1,447.2 | 2,3 | 30,000 | SH | DEFI |
| EAST-WEST BANCORP | COM | 27579R104 | 32,211.0 | 2,3 | 1,193,000 | SH | DEFI |
| ECHOSTAR COMM | SUBNTCV144A08 | 278762AB5 | 544.3 | 1,3 | 590,000 | SH | DEFI |
| ECHOSTAR COMM - A | CL A | 278762109 | 346.4 | 1,3 | 10,685 | SH | DEFI |
| EL PASO CORP | COM | 28336L109 | 3,698.8 | 2,3 | 70,400 | SH | DEFI |
| ELDERTRUST | COM SH BEN INT | 284560109 | 1,055.6 | 2,3 | 208,200 | SH | DEFI |
| ELECTRONIC DATA SYS | COM | 285661104 | 41,587.5 | 1,2,3 | 665,400 | SH | DEFI |
| EMC CORPORATION | COM | 268648102 | 2,074.2 | 1,3 | 71,400 | SH | DEFI |
| ENCOMPASS SVCS CORP | COM | 29255U104 | 401.0 | 2,3 | 44,800 | SH | DEFI |
| ENERGY EAST CORP | COM | 29266M109 | 2,831.2 | 2,3 | 135,400 | SH | DEFI |
| ENGEL GEN DEVELOPERS | ORD | M40515104 | 454.8 | 2,3 | 120,000 | SH | DEFI |
| ENRON CORP | COM | 293561106 | 4,852.2 | 1,2,3 | 99,000 | SH | DEFI |
| ESTEE LAUDER CO | CL A | 518439104 | 43.1 | 2,3 | 1,000 | SH | DEFI |
| ESTERLINE TECH CORP | COM | 297425100 | 94.6 | 3 | 4,350 | SH | DEFI |
| EXCITE@HOME | SBNTCV144A06 | 045919AD9 | 6,790.6 | 1,2,3 | 20,500,000 | PRN | DEFI |
| EXELON CORP | COM | 30161N101 | 2,435.0 | 2,3 | 37,975 | SH | DEFI |
| FED HM LN MORT CORP | COM | 313400301 | 3,220.0 | 1,3 | 46,000 | SH | DEFI |

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|------------------------|----------------|-----------|----------|-------|------------|-----|------|
| FIRST CITIZENS-CL A | CL A | 31946M103 | 54.3 | 3 | 500 | SH | DEFI |
| FIRST DATA CORP | COM | 319963104 | 4,176.3 | 3 | 65,000 | SH | DEFI |
| FLEMING COS INC | COM | 339130106 | 2,224.1 | 1,3 | 62,300 | SH | DEFI |
| FMC CORP (NEW) | COM | 302491303 | 269.1 | 3 | 3,925 | SH | DEFI |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 351.1 | 3 | 17,000 | SH | DEFI |
| FORTUNE BRANDS INC | COM | 349631101 | 333.7 | 3 | 8,700 | SH | DEFI |
| FPL GROUP | COM | 302571104 | 5,117.9 | 2,3 | 85,000 | SH | DEFI |
| FRANKLIN RES INC | SRLYON144A31 | 354613AA9 | 11,375.0 | 1,2,3 | 20,000,000 | PRN | DEFI |
| FRANKLIN RES INC | COM | 354613101 | 3,506.0 | 1,2,3 | 76,600 | SH | DEFI |
| FREEMPORT MCMORAN | CL B | 35671D857 | 69.1 | 3 | 6,250 | SH | DEFI |
| GABLES RES TRUST | SH BEN INT | 362418105 | 157.2 | 3 | 5,250 | SH | DEFI |
| GEN SEMICONDUCTR | SUBNTCV5.75%06 | 370787AB9 | 917.5 | 1,3 | 1,000,000 | PRN | DEFI |
| GENENTECH INC | COM | 368710406 | 2,148.9 | 3 | 39,000 | SH | DEFI |
| GENERAL COMM-CL A | CL A | 369385109 | 95.7 | 1,3 | 7,913 | SH | DEFI |
| GENERAL DYNAMICS CRP | COM | 369550108 | 2,334.3 | 1,3 | 30,000 | SH | DEFI |
| GENERAL ELEC CO | COM | 369604103 | 6,288.8 | 1,3 | 129,000 | SH | DEFI |
| GENERAL MARITIME CORP | SHS | Y2692M103 | 219.0 | 2,3 | 15,000 | SH | DEFI |
| GENERAL MOTORS CL H | CL H NEW | 370442832 | 6,378.8 | 1,2,3 | 315,000 | SH | DEFI |
| GENERAL SEMICONDUCTOR | COM | 370787103 | 448.7 | 1,3 | 42,900 | SH | DEFI |
| GEORGIA-PAC TIMBER GRP | COM-TIMBERGRP | 373298702 | 1,251.3 | 2,3 | 35,000 | SH | DEFI |
| GEORGIA-PACIFIC CORP | COM GA PAC GRP | 373298108 | 191.3 | 3 | 5,650 | SH | DEFI |
| GLIMCHER REALTY TRST | SH BEN INT | 379302102 | 105.2 | 2,3 | 5,875 | SH | DEFI |
| GOLD STANDARD INC | COM PAR\$0.001 | 380724302 | 179.7 | 2,3 | 82,813 | SH | DEFI |
| GRAPHIC PACK INTL | COM | 388690109 | 0.0 | 3,4 | 2 | SH | DEFI |
| HAIN CELESTIAL GRP INC | COM | 405217100 | 1,650.0 | 1,3 | 75,000 | SH | DEFI |
| HANOVER COMPRESS | SRNTCV4.75%08 | 410768AC9 | 2,480.4 | 1,3 | 2,400,000 | PRN | DEFI |
| HANOVER COMPRESSOR CO | COM | 410768105 | 1,283.9 | 1,3 | 38,800 | SH | DEFI |
| HAYES LEMMERZ INC | COM | 420781106 | 1,752.3 | 3 | 273,800 | SH | DEFI |
| HCA INC | COM | 404119109 | 3,615.2 | 1,3 | 80,000 | SH | DEFI |
| HEALTH CARE INVEST | COM | 421915109 | 2,201.6 | 2,3 | 64,000 | SH | DEFI |
| HEALTH NET INC | COM | 42222G108 | 372.4 | 3 | 21.400 | SH | DEFI |
| HEALTHCARE REALTY TRST | COM | 421946104 | 5,814.9 | 2,3 | 221,100 | SH | DEFI |
| HEALTHSOUTH CORP | SBDBC3.25%03 | 421924AF8 | 3,760.8 | 2,3 | 4,000,000 | PRN | DEFI |
| HEALTHSOUTH CORP | COM | 421924101 | 9,590.0 | 2,3 | 600,500 | SH | DEFI |
| HEARST-ARGYLE TV INC | COM | 422317107 | 4,798.0 | 2,3 | 239,900 | SH | DEFI |
| HERBALIFE INTL-CL B | CL B | 426908307 | 78.0 | 3 | 8,925 | SH | DEFI |
| HERCULES INC | COM | 427056106 | 3,661.8 | 2,3 | 324,050 | SH | DEFI |
| HILTON HOTELS CORP | COM | 432848109 | 7,018.0 | 2,3 | 605,000 | SH | DEFI |
| HONEYWELL INTL INC | COM | 438516106 | 5,758.5 | 2,3 | 165,000 | SH | DEFI |
| HORIZON GRP PROP INC | COM | 44041U102 | 1.6 | 2,3 | 630 | SH | DEFI |
| HOUSEHOLD INTL INC | COM | 441815107 | 9,338.0 | 2,3 | 140,000 | SH | DEFI |
| HUGHES SUPPLY INC | COM | 444482103 | 1,702.8 | 2,3 | 72,000 | SH | DEFI |
| I2 TECHNOLOGIES | SUBNTCV5.25%06 | 465754AF6 | 1,863.8 | 1,3 | 2,130,000 | SH | DEFI |
| I2 TECHNOLOGIES INC | COM | 465754109 | 888.0 | 1,3 | 44,850 | SH | DEFI |
| IBP INC | COM | 449223106 | 133.2 | 3 | 5,275 | SH | DEFI |
| IMC GLOBAL INC | COM | 449669100 | 942.5 | 2,3 | 92,400 | SH | DEFI |
| INGERSOLL RAND CO | COM | 456866102 | 824.0 | 2,3 | 20,000 | SH | DEFI |
| INSWEB CORPORATION | COM | 45809K103 | 970.3 | 2,3 | 1,243,967 | SH | DEFI |
| INTEL CORP | COM | 458140100 | 1,731.6 | 1,3 | 59,200 | SH | DEFI |
| INTL BUS MACHINE | COM | 459200101 | 26,035.2 | 1,2,3 | 230,400 | SH | DEFI |
| INTL PAPER CO | COM | 460146103 | 3,570.0 | 2,3 | 100,000 | SH | DEFI |
| INTERSTATE BAKERIES | COM | 46072H108 | 1,638.4 | 1,3 | 102,400 | SH | DEFI |
| INTL RECTIFIER CORP | COM | 460254105 | 518.3 | 1,3 | 15,200 | SH | DEFI |
| IRON MOUNTAIN INC | COM | 462846106 | 176.4 | 1,3 | 3,935 | SH | DEFI |
| ISPAT NV INT | NYREGSHCLA | 464899103 | 929.5 | 2,3 | 275,000 | SH | DEFI |
| IVAX CORP | COM | 465823102 | 2,598.4 | 1,3 | 66,625 | SH | DEFI |
| IVAX CORP | SRSBVC144A07 | 465823AB8 | 3,510.0 | 1,3 | 2,400,000 | SH | DEFI |
| J.P.MORGAN CHASE CO | COM | 46625H100 | 3,122.0 | 1,2,3 | 70,000 | SH | DEFI |
| JDS UNIPHASE CORP | COM | 46612J101 | 637.5 | 1,3 | 50,000 | SH | DEFI |
| KENNAMETAL INC | COM | 489170100 | 130.1 | 3 | 3,525 | SH | DEFI |
| KERR MC GEE CORP | COM | 492386107 | 9,277.8 | 2,3 | 140,000 | SH | DEFI |
| KROGER COMPANY | COM | 501044101 | 11,980.0 | 1,2,3 | 479,200 | SH | DEFI |

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| KULICKE & SOFFA | SUBNTCV4.75%06 | 501242AE1 | 3,276.8 | 1,3 | 3,450,000 | PRN | DEFI |
| KULICKE & SOFFA IND | COM | 501242101 | 2,067.8 | 1,3 | 120,500 | SH | DEFI |
| L-3 COMM HLDGS | SRSBVCV144A09 | 502424AA2 | 2,805.0 | 1,3 | 2,400,000 | PRN | DEFI |
| L-3 COMM CORP | COM | 502424104 | 2,164.6 | 1,3 | 28,370 | SH | DEFI |
| LAM RESEARCH CORP | COM | 512807108 | 1,296.6 | 1,3 | 43,730 | SH | DEFI |
| LAMAR ADVERTISING | NTCV5.25%06 | 512815AF8 | 2,864.8 | 1,3 | 2,550,000 | PRN | DEFI |
| LAMAR ADVERTISING | CL A | 512815101 | 1,892.0 | 1,3 | 43,000 | SH | DEFI |
| LATTICE SEMICOND | SUBNTCV4.75%06 | 518415AC8 | 3,364.8 | 1,3 | 2,450,000 | PRN | DEFI |
| LATTICE SEMICOND | COM | 518415104 | 2,452.2 | 1,3 | 100,500 | SH | DEFI |
| LEAR CORPORATION | COM | 521865105 | 397.0 | 3 | 11,375 | SH | DEFI |
| LIBERTY MEDIA | COMLIBGRPA | 001957208 | 9,410.5 | 1,3 | 538,048 | SH | DEFI |
| LIBERTY PROP TRST | SHBENINT | 531172104 | 13,320.0 | 1,2,3 | 450,000 | SH | DEFI |
| LIGHTSPAN INC | COM | 53226T103 | 9.4 | 1,3 | 7,500 | SH | DEFI |
| LILLY (ELI) & CO | COM | 532457108 | 3,322.6 | 1,3 | 44,900 | SH | DEFI |
| LOCAL FIN CORP | COM | 539553107 | 18,761.8 | 2,3 | 1,454,400 | SH | DEFI |
| LOCKHEED MARTIN | COM | 539830109 | 4,631.3 | 2,3 | 125,000 | SH | DEFI |
| LONGVIEW FIBRE CO | COM | 543213102 | 492.8 | 2,3 | 40,000 | SH | DEFI |
| LORAL SPACE & COMM | COM | G56462107 | 1,133.7 | 2,3 | 404,900 | SH | DEFI |
| LSI CORP | COM | 502161102 | 1,987.2 | 1,3 | 105,700 | SH | DEFI |
| LSI LOGIC | SBNTCV4.25%04 | 502161AD4 | 2,653.2 | 1,3 | 1,950,000 | PRN | DEFI |
| LUBRIZOL CORP | COM | 549271104 | 398.2 | 3 | 12,825 | SH | DEFI |
| MARRIOTT INTL- CL A | CL A | 571903202 | 946.8 | 1,2,3 | 20,000 | SH | DEFI |
| MARRIOTT INTL | SRLYONZRO144A | 571903AA1 | 10,411.2 | 1,2,3 | 12,000,000 | PRN | DEFI |
| MAY DEPT STORES | COM | 577778103 | 3,426.0 | 2,3 | 100,000 | SH | DEFI |
| MCCORMICK&CO-NON VTG | COM NON VTG | 579780206 | 1,050.5 | 2,3 | 25,000 | SH | DEFI |
| MEDICALOGIC/MEDSCAPE | COM | 584642102 | 1,684.5 | 2,3 | 1,684,500 | SH | DEFI |
| MEDTRONIC INC | COM | 585055106 | 6,119.3 | 1,3 | 133,000 | SH | DEFI |
| MELLON FINL CORP | COM | 58551A108 | 3,956.0 | 1,3 | 86,000 | SH | DEFI |
| MERCK & CO INC | COM | 589331107 | 3,195.5 | 2,3 | 50,000 | SH | DEFI |
| MERCURY INTERACT | SBNTCV144A07 | 589405AA7 | 1,905.8 | 1,3 | 2,200,000 | PRN | DEFI |
| MERCURY INTERACT | SBNTCV4.75%07 | 589405AB5 | 433.1 | 1,3 | 500,000 | PRN | DEFI |
| MERCURY INTERACT CORP | COM | 589405109 | 1,090.2 | 1,3 | 18,200 | SH | DEFI |
| MERRILL LYNCH & CO | COM | 590188108 | 5,925.0 | 1,2,3 | 100,000 | SH | DEFI |
| MICROSOFT CORP | COM | 594918104 | 3,412.2 | 1,3 | 47,000 | SH | DEFI |
| MILACRON INC | COM | 598709103 | 92.1 | 3 | 5,875 | SH | DEFI |
| MIRANT CORP | COM | 604675108 | 412.8 | 1,3 | 12,000 | SH | DEFI |
| MITCHELL ENRGY&DEV | CL A | 606592202 | 932.0 | 2,3 | 20,000 | SH | DEFI |
| MOLEX CL A NON-VOTNG | CL A | 608554200 | 2,594.1 | 1,3 | 86,993 | SH | DEFI |
| MSDW ASIA PAC FND | COM | 61744U106 | 1,663.6 | 2,3 | 197,348 | SH | DEFI |
| MSDW INDIA INV FND | COM | 61745C105 | 442.8 | 2,3 | 53,026 | SH | DEFI |
| NABORS INDUST INC | COM | 629568106 | 223.2 | 1,3 | 6,000 | SH | DEFI |
| NACCO INDS CL A | CL A | 629579103 | 130.6 | 3 | 1,675 | SH | DEFI |
| NBC INTERNET INC-A | CL A | 62873D105 | 1,024.9 | 2,3 | 474,500 | SH | DEFI |
| NEIMAN MARCUS GRP-CLB | CL B | 640204301 | 2,914.6 | 2,3 | 98,800 | SH | DEFI |
| NETOPIA INC | COM | 64114K104 | 98.0 | 3,4 | 15,957 | SH | DEFI |
| NEWHALL LND&FARMNG-LP | DEPOS REC | 651426108 | 2,461.3 | 2,3 | 89,500 | SH | DEFI |
| NEWMONT MINING CORP | COM | 651639106 | 651.4 | 2,3 | 35,000 | SH | DEFI |
| NEWS CORP-SPNS ADR | ADR NEW | 652487703 | 3,715.0 | 2,3 | 100,000 | SH | DEFI |
| NEWS CORP-SPNS ADR PRF | SP ADR PFD | 652487802 | 20,891.5 | 1,2,3 | 644,800 | SH | DEFI |
| NEXTEL COMMNS-CL A | CL A | 65332V103 | 225.4 | 1,3 | 12,880 | SH | DEFI |
| NIAGARA MOHAWK HLDNG | COM | 653520106 | 3,479.6 | 2,3 | 196,700 | SH | DEFI |
| NOKIA CORP -SPON ADR | SPONSORED ADR | 654902204 | 1,102.0 | 1,3 | 50,000 | SH | DEFI |
| NORFOLK SOUTH CORP | COM | 655844108 | 13,487.5 | 2,3 | 650,000 | SH | DEFI |
| NORTEL NETWRKS CRP | COM | 656568102 | 6,321.0 | 2,3 | 700,000 | SH | DEFI |
| NORTH FORK BNCRPRTON | COM | 659424105 | 4,650.0 | 2,3 | 150,000 | SH | DEFI |
| NORTHROP GRUMMAN CORP | COM | 666807102 | 3,252.1 | 2,3 | 40,600 | SH | DEFI |
| NRG ENERGY INC | COM | 629377102 | 1,214.4 | 2,3 | 55,000 | SH | DEFI |
| OGE ENERGY CORP | COM | 670837103 | 1,793.0 | 2,3 | 79,300 | SH | DEFI |
| OLD REPBLC INTL CRP | COM | 680223104 | 312.5 | 3 | 10,775 | SH | DEFI |
| OMNICOM GROUP | COM | 681919106 | 4,222.6 | 1,2,3 | 49,100 | SH | DEFI |
| ON COMMAND CORP | COM | 682160106 | 1,586.2 | 2,3 | 352,480 | SH | DEFI |
| ON COMMAND CRP CLB WT | WTBEX10070 | 682160122 | 78.8 | 2,3 | 123,130 | SH | CALL |

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|-----------------------|----------------|-----------|----------|-------|------------|-----|------|
| OVERSEAS SHIPHLDG GRP | COM | 690368105 | 3,857.2 | 2,3 | 126,300 | SH | DEFI |
| OWENS-ILL INC | PFDCONV\$.01 | 690768502 | 291.1 | 2,3 | 20,500 | SH | DEFI |
| PACIFIC CENT FINL CRP | COM | 694058108 | 415.9 | 3 | 16,125 | SH | DEFI |
| PALL CORP | COM | 696429307 | 2,353.0 | 2,3 | 100,000 | SH | DEFI |
| PATHMARK STORES INC | COM | 70322A101 | 20,711.5 | 2,3 | 841,932 | SH | DEFI |
| PAYLESS SHOESRCE INC | COM | 704379106 | 375.3 | 3 | 5,800 | SH | DEFI |
| PEABODY ENERGY CORP | COM | 704549104 | 2,973.7 | 1,2,3 | 90,800 | SH | DEFI |
| PEPSI BOTTLING GRPINC | COM | 713409100 | 4,010.0 | 2,3 | 100,000 | SH | DEFI |
| PEPSICO INC | COM | 713448108 | 3,624.4 | 1,3 | 82,000 | SH | DEFI |
| PFIZER INC | COM | 717081103 | 5,326.7 | 1,3 | 133,000 | SH | DEFI |
| PHARMACIA CORP | COM | 71713U102 | 3,216.5 | 1,3 | 70,000 | SH | DEFI |
| PHILIP MORRIS CO INC | COM | 718154107 | 193.1 | 3 | 3,900 | SH | DEFI |
| PHILLIPS PET CO | COM | 718507106 | 1,567.5 | 2,3 | 27,500 | SH | DEFI |
| PLACER DOME INC | COM | 725906101 | 2,992.4 | 2,3 | 305,352 | SH | DEFI |
| POTASH CRP-SASKTCHWN | COM | 73755L107 | 3,323.5 | 2,3 | 57,900 | SH | DEFI |
| POTLATCH CORP | COM | 737628107 | 1,892.6 | 2,3 | 55,000 | SH | DEFI |
| POTOMAC ELEC POWER | COM | 737679100 | 4,401.6 | 2,3 | 210,400 | SH | DEFI |
| PRAXAIR INC | COM | 74005P104 | 2,444.0 | 2,3 | 52,000 | SH | DEFI |
| PRESIDENTIAL LIFE CO | COM | 740884101 | 184.2 | 3 | 8,225 | SH | DEFI |
| PRIME HOSP CORP | COM | 741917108 | 964.3 | 2,3 | 81,375 | SH | DEFI |
| PROVINCE HEALTHC | SBNTCV144A05 | 743977AA8 | 710.3 | 1,3 | 650,000 | PRN | DEFI |
| PROVINCE HEALTHCARE | COM | 743977100 | 395.2 | 1,3 | 11,200 | SH | DEFI |
| PUBLIC SERV CO-N MEX | COM | 744499104 | 87.5 | 3 | 2,725 | SH | DEFI |
| QUALCOMM INC | COM | 747525103 | 2,046.8 | 1,3 | 35,000 | SH | DEFI |
| QUANTA SERVICES | SUBNTCONV4%07 | 74762EAA0 | 2,420.9 | 1,3 | 3,330,000 | PRN | DEFI |
| QUANTA SERVICES INC | COM | 74762E102 | 941.1 | 1,3 | 42,700 | SH | DEFI |
| QUANTUM-DLT&STORAGE | COM DSSG | 747906204 | 335.2 | 3 | 33,225 | SH | DEFI |
| QWEST COMM INTL | COM | 749121109 | 2,247.0 | 1,3,4 | 70,506 | SH | DEFI |
| R.H. DONNELLEY CORP | COM NEW | 74955W307 | 134.4 | 3 | 4,200 | SH | DEFI |
| RADIAN GROUP INC | COM | 750236101 | 289.2 | 3 | 7,150 | SH | DEFI |
| RADIO UNICA COMM | COM | 75040Q106 | 14.9 | 2,3 | 5,000 | SH | DEFI |
| RATIONAL SOFTWAR | SUBNTCV144A07 | 75409PAA1 | 1,844.1 | 1,3 | 1,750,000 | PRN | DEFI |
| RATIONAL SOFTWAR | SUBNTCONV5%07 | 75409PAC7 | 285.1 | 1,3 | 265,000 | PRN | DEFI |
| RATIONAL SOFTWAR CRP | COM NEW | 75409P202 | 1,187.5 | 1,3 | 42,335 | SH | DEFI |
| RAYTHEON COMPANY | COM NEW | 755111507 | 5,973.8 | 2,3 | 225,000 | SH | DEFI |
| REPUBLIC BANCORP | COM | 760282103 | 101.5 | 3 | 7,300 | SH | DEFI |
| RUSSELL CORP | COM | 782352108 | 1,753.4 | 2,3 | 103,200 | SH | DEFI |
| SAFEWAY INC | COM NEW | 786514208 | 1,440.0 | 1,3 | 30,000 | SH | DEFI |
| SANMINA CORP | COM | 800907107 | 2,234.4 | 1,3 | 95,445 | SH | DEFI |
| SANMINA CORP | SUBNTCV4.25%04 | 800907AB3 | 3,037.0 | 1,3 | 2,450,000 | PRN | DEFI |
| SCANA CORP | COM | 80589M102 | 14,966.8 | 2,3 | 527,000 | SH | DEFI |
| SCHLUMBERGER LTD | COM | 806857108 | 3,085.3 | 1,3 | 58,600 | SH | DEFI |
| SCHULMAN (A.) INC | COM | 808194104 | 1,694.3 | 2,3 | 125,500 | SH | DEFI |
| SCIENTIFIC ATLANTA | COM | 808655104 | 4,064.1 | 2,3 | 100,100 | SH | DEFI |
| SCUDDER INTRMD GOVT | SH BEN INT | 811163104 | 1,021.6 | 2,3 | 149,800 | SH | DEFI |
| SEARS ROEBUCK & CO | COM | 812387108 | 5,940.3 | 2,3 | 140,400 | SH | DEFI |
| SEMTECH CORP | COM | 816850101 | 1,365.0 | 1,3 | 45,500 | SH | DEFI |
| SEMTECH CORP | SUBNTCV4.5%07 | 816850AD3 | 2,319.0 | 1,3 | 2,400,000 | PRN | DEFI |
| SHERWIN WILLIAMS CO | COM | 824348106 | 2,453.1 | 2,3 | 110,500 | SH | DEFI |
| SHOPKO STORES INC | COM | 824911101 | 1,948.1 | 2,3 | 267,600 | SH | DEFI |
| SIERRA PACIFIC RES | COM | 826428104 | 2,037.1 | 2,3 | 127,400 | SH | DEFI |
| SIRIUS SATLLT RADIO | COM | 82966U103 | 28,691.3 | 2,3 | 2,353,672 | SH | DEFI |
| SLI INC | COM | 78442T108 | 83.9 | 3 | 10,175 | SH | DEFI |
| SOUTHTRUST CORP | COM | 844730101 | 208.2 | 3 | 8,000 | SH | DEFI |
| SOVEREIGN BNCORP INC | COM | 845905108 | 3,380.0 | 2,3 | 260,000 | SH | DEFI |
| SPANISH BRDCSTNG-CLA | CL A | 846425882 | 2,009.8 | 2,3 | 244,800 | SH | DEFI |
| SPRINT CORP | COM FON GROUP | 852061100 | 61.0 | 3,4 | 2,856 | SH | DEFI |
| SPRINT CORP (PCS GRP) | PCS COM SER 1 | 852061506 | 2,087.2 | 2,3,4 | 86,428 | SH | DEFI |
| STAR GAS-SENSUBUTS | SR SUB UN LTD | 85512C204 | 799.9 | 2,3 | 42,434 | SH | DEFI |
| STILWELL FINCL INC | COM | 860831106 | 14,736.2 | 1,2,3 | 439,100 | SH | DEFI |
| STILWELL FINL | LYONZERO144A31 | 860831AA4 | 33,180.0 | 1,2,3 | 42,000,000 | PRN | DEFI |
| STORAGE TECH /NEW/COM | COMPAR\$.010 | 862111200 | 37.9 | 1,3 | 2,754 | SH | DEFI |

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|------------------------|----------------|-----------|-----------|-------|-------------|-----|------|
| SUN MICROS INC | COM | 866810104 | 2,530.9 | 1,3 | 161,000 | SH | DEFI |
| SUPERVALU INC | COM | 868536103 | 222.9 | 3 | 12,700 | SH | DEFI |
| T/R SYSTEMS INC | COM | 87263U102 | 195.4 | 3,4 | 50,243 | SH | DEFI |
| TAUBMAN CENTERS INC | COM | 876664103 | 2,100.0 | 1,3 | 150,000 | SH | DEFI |
| TECNOMATIX TECH LTD | ORD | M8743P105 | 9.0 | 2,3 | 1,000 | SH | DEFI |
| TEEKAY SHIPPING CORP | COM | Y8564W103 | 8,824.4 | 2,3 | 220,500 | SH | DEFI |
| TELLABS INC | COM | 879664100 | 1,561.7 | 1,3 | 81,000 | SH | DEFI |
| TEMPLE-INLAND INC | COM | 879868107 | 799.4 | 2,3 | 15,000 | SH | DEFI |
| TEXTRON INC | COM | 883203101 | 14,310.4 | 2,3 | 260,000 | SH | DEFI |
| THOUSAND TRAILS, INC | COM | 885502104 | 830.2 | 2,3 | 159,660 | SH | DEFI |
| TJX COS. INC.NEW | COM | 872540109 | 7,674.3 | 1,2,3 | 240,800 | SH | DEFI |
| TRANSOCEON SDC FRX INC | ORD | G90078109 | 2,293.7 | 1,3 | 55,606 | SH | DEFI |
| TRENWICK GROUP LTD | COM | G9032C109 | 84,973.6 | 2,3 | 3,707,400 | SH | DEFI |
| TRIBUNE CO NEW | COM | 896047107 | 3,600.9 | 1,3 | 90,000 | SH | DEFI |
| TRINITY INDUSTRIES | COM | 896522109 | 112.2 | 3 | 5,475 | SH | DEFI |
| TRIZEC HAHN CORP | SUB VTG | 896938107 | 5,486.1 | 2,3 | 301,600 | SH | DEFI |
| TVX GOLD INC | COM NEW | 87308K200 | 264.6 | 2,3 | 490,080 | SH | DEFI |
| TYCO INTL LTD | COM | 902124106 | 34,531.0 | 1,2,3 | 633,500 | SH | DEFI |
| TYCO INTL LTD | LYON ZERO 20 | 902124AC0 | 117,800.0 | 1,2,3 | 155,000,000 | PRN | DEFI |
| UAL CORP | COM PAR \$0.01 | 902549500 | 2,460.5 | 2,3 | 70,000 | SH | DEFI |
| UGLY DUCKLING CORP | COM | 903512101 | 104.9 | 2,3 | 24,000 | SH | DEFI |
| UNIFI INC | COM | 904677101 | 2,063.0 | 2,3 | 242,700 | SH | DEFI |
| UNION PACIFIC | COM | 907818108 | 387.1 | 3 | 7.050 | SH | DEFI |
| UNISYS CORP | COM | 909214108 | 1,287.1 | 2,3 | 87,500 | SH | DEFI |
| UNITED PARCEL SVC-CLB | CL B | 911312106 | 346.8 | 1,3 | 6,000 | SH | DEFI |
| UNITED TECH CORP | COM | 913017109 | 1,465.2 | 2,3 | 20,000 | SH | DEFI |
| UNIVERSAL CORP-VA | COM | 913456109 | 99.2 | 3 | 2,500 | SH | DEFI |
| UNOCAL CORP | COM | 915289102 | 1,243.1 | 2,3 | 36,400 | SH | DEFI |
| USFREIGHTWAYS CORP | COM | 916906100 | 163.7 | 3 | 5,550 | SH | DEFI |
| USX - MARATHON GRP | COM NEW | 902905827 | 5,679.2 | 2,3 | 192,450 | SH | DEFI |
| USX - U S STEEL GRP | COM | 90337T101 | 4,735.3 | 2,3 | 235,000 | SH | DEFI |
| VALERO ENERGY CORP | COM | 91913Y100 | 8,275.5 | 2,3 | 225,000 | SH | DEFI |
| VERIZON COMM INC | COM | 92343V104 | 2,407.5 | 1,3 | 45,000 | SH | DEFI |
| VIRCO MFG CORP | COM | 927651109 | 110.7 | 3 | 10,750 | SH | DEFI |
| VISTEON CORP -W/I | COM | 92839U107 | 3,676.0 | 2,3 | 200,000 | SH | DEFI |
| VODAFONE ARTCHPLC-ADR | SPNSRD ADR | 92857W100 | 7,067.1 | 1,2,3 | 316,200 | SH | DEFI |
| VORNADO REALTY TRUST | SH BEN INT | 929042109 | 1,561.6 | 2,3 | 40,000 | SH | DEFI |
| WACHOVIA CORP NEW | COM | 929771103 | 4,624.8 | 2,3 | 65,000 | SH | DEFI |
| WACKENHUT CORP-CL B | COM SER B | 929794303 | 411.4 | 2,3 | 29,900 | SH | DEFI |
| WAL MART STORES INC | COM | 931142103 | 3,147.6 | 1,3 | 64,500 | SH | DEFI |
| WATSON PHARM INC | COM | 942683103 | 2,897.1 | 1,3 | 47,000 | SH | DEFI |
| WELLS FARGO & CO | COM | 949746101 | 4,643.0 | 1,3 | 100,000 | SH | DEFI |
| WESTERN RESOURCES INC | COM | 959425109 | 1,137.4 | 2,3 | 52,900 | SH | DEFI |
| WHIRLPOOL CORP | COM | 963320106 | 198.4 | 3 | 3,175 | SH | DEFI |
| WILLAMETTE IND | COM | 969133107 | 1,485.0 | 2,3 | 30,000 | SH | DEFI |
| WILLIAMS COMMS GRP | CL A | 969455104 | 5.6 | 3,4 | 1,901 | SH | DEFI |
| WILLIAMS COS INC | COM | 969457100 | 3,272.3 | 1,3,4 | 99,312 | SH | DEFI |
| WISCONSIN ENRGY CRP | COM | 976657106 | 2,070.4 | 2,3 | 87,100 | SH | DEFI |
| XTRA CORP | COM | 984138107 | 798.0 | 1,3 | 16,089 | SH | DEFI |
| YOUNG BRDCSTNG INC-A | CL A | 987434107 | 2,814.0 | 1,2,3 | 83,800 | SH | DEFI |

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 4

Form 13F Information Table Entry Total: 353

Form 13F Information Table Value Total: 1,832,338.1 (in thousands)

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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 |