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CNA FINANCIAL CORP
Form 13F-HR/A
November 20, 2002

FORM 13F COVER PAGE

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

Check here if Amendment [x]; Amendment Number:2

This Amendment (Check only one.): [x] 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:
November 12, 2002
Chicago, Illinois, 60685
I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE
ACT OF 1934

Report Type (Check only one.):

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

List of Other Managers Reporting for this Manager:

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

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of the outstanding shares of CNA Financial Corporation;
 CNA Financial Corporation owns 100% of the outstanding
 shares of Continental Casualty Company and The Continental
 Corporation; and Continental Casualty Company owns 100%
 of the outstanding shares of Continental Assurance Company.
 Loews Corporation will report separately on securities over which
 it has investment discretion which are not part of this report.

FORM 13F SUMMARY PAGE

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 | 28-172 | The Continental Corporation |
| 2 | 28-217 | Loews Corporation |
| 3 | 28-386 | Continental Assurance Company |
| 4 | 28-387 | Continental Casualty Company |

| NAME OF ISSUER | CLASS TITLE | CUSIP | 13F Information Table | | AMOUNT | TYPE | PUT/ CALL | INVS DSCR |
|-----------------------------|----------------|-----------|-----------------------|---------------|---------|------|--------------|--------------|
| | | | VALUE (X1000) | OTHER MGRS | | | | |
| ACCENTURE LTD | CL A | G1150G111 | 6,279 | 4,2 | 492500 | SH | | DEFI |
| ACME COMMUNICATIONS INC | COM | 004631107 | 3,028 | 3,4,2 | 432595 | SH | | DEFI |
| ADELPHIA COMMUNICATIONS | CL A | 006848105 | 8,880 | 4,2 | 400000 | SH | | DEFI |
| AETNA INC | COM | 00817Y108 | 10,279 | 4,2 | 355800 | SH | | DEFI |
| AFFILIATED COMPUTER SVCS | SUB NT CV | 008190AF7 | 2,784 | 3,2 | 2400000 | PRN | | DEFI |
| AFFILIATED COMPUTER SVCS | CL A | 008190100 | 1,465 | 3,2 | 18000 | SH | | DEFI |
| AGCO CORP | COM | 001084102 | 4,039 | 4,2 | 446300 | SH | | DEFI |
| AGERE SYSTEMS INC-A | CL A | 00845V100 | 518 | 4,2 | 125000 | SH | | DEFI |
| AIR PRODUCTS & CHEMICAL | COM | 009158106 | 965 | 4,2 | 25000 | SH | | DEFI |
| AK STEEL HOLDING CORP | COM | 001547108 | 2,525 | 4,2 | 298800 | SH | | DEFI |
| AKAMAI TECHNOLOGIES | COM | 00971T101 | 87 | 4,2 | 30000 | SH | | DEFI |
| ALCAN INC | COM | 013716105 | 600 | 2 | 20000 | SH | | DEFI |
| ALCOA INC | COM | 013817101 | 7,628 | 3,4,2 | 246000 | SH | | DEFI |
| ALLEGHENY ENERGY INC | COM | 017361106 | 1,149 | 4,2 | 31300 | SH | | DEFI |
| ALLMERICA FINANCIAL CORP | COM | 019754100 | 673 | 4,2 | 15000 | SH | | DEFI |
| ALLTEL CORP | COM | 020039103 | 9,011 | 4,2 | 155500 | SH | | DEFI |
| ALPHARMA INC | SR SB NT CV | 020813AD3 | 1,385 | 3,2 | 1250000 | PRN | | DEFI |
| ALPHARMA INC | CL A | 020813101 | 854 | 3,2 | 29640 | SH | | DEFI |
| AMBAC FINANCIAL GROUP INC | COM | 023139108 | 4,924 | 4,2 | 90000 | SH | | DEFI |
| AMERADA HESS | COM | 023551104 | 6,985 | 4,2 | 110000 | SH | | DEFI |
| AMERICA WEST HOLDINGS | CL B | 023657208 | 20 | 2 | 10825 | SH | | DEFI |
| AMERICAN EXPRESS | COM | 025816109 | 9,113 | 3,4,2 | 313600 | SH | | DEFI |
| AMERICAN INTL GROUP INC | COM | 026874107 | 3,798 | 3,4,2 | 48690 | SH | | DEFI |
| AMERICAN NATIONAL INSURANCE | COM | 028591105 | 109 | 2 | 1350 | SH | | DEFI |
| AMERICAN PHYSICIANS CAP INC | COM | 028884104 | 157 | 2 | 7575 | SH | | DEFI |
| AMERISOURCEBERGEN CORP | COM | 03073E105 | 2,917 | 3,2 | 41110 | SH | | DEFI |

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|----------------------------|------------|-----------|---------|-------|----------|-----|------|
| AMKOR TECHNOLOGY INC | COM | 031652100 | 947 | 4,2 | 90000 | SH | DEFI |
| ANADARKO PETROLEUM CORP | COM | 032511107 | 7,801 | 4,2 | 162250 | SH | DEFI |
| ANHEUSER BUSCH CO | COM | 035229103 | 2,094 | 3,2 | 50000 | SH | DEFI |
| ANIXTER INTERNATIONAL INC | COM | 035290105 | 101 | 2 | 4075 | SH | DEFI |
| ANN TAYLOR STORES CORP | COM | 036115103 | 69 | 2 | 3150 | SH | DEFI |
| AOL TIME WARNER | COM | 00184A105 | 2,118 | 3,2 | 64000 | SH | DEFI |
| AON CORP | COM | 037389103 | 22,890 | 4,2 | 545000 | SH | DEFI |
| APACHE CORP | COM | 037411105 | 1,075 | 3,4,2 | 25000 | SH | DEFI |
| APPLIED MATERIALS INC. | COM | 038222105 | 2,417 | 3,2 | 85000 | SH | DEFI |
| ARGUSS COMMUNICATIONS INC | COM | 040282105 | 1,593 | 3,4,2 | 677874 | SH | DEFI |
| ARRIS GROUP | COM | 04269Q100 | 143 | 3,4,2 | 40000 | SH | DEFI |
| ARVINMERITOR INC | COM | 043353101 | 107 | 2 | 7475 | SH | DEFI |
| AT & T CORPORATION | COM | 001957109 | 14,186 | 4,2 | 735000 | SH | DEFI |
| AT HOME CORP | SB DB CV | 045919AC1 | 315 | 4,2 | 3000000 | PRN | DEFI |
| AT HOME CORP | SUB NT CV | 045919AF4 | 5,525 | 3,4,2 | 32500000 | PRN | DEFI |
| AT&T WIRELESS SERVICES INC | COM | 00209A106 | 8,202 | 4,2 | 548993.4 | SH | DEFI |
| ATLAS AIR WORLDWIDE HLDGS | COM | 049164106 | 1,088 | 4,2,1 | 110500 | SH | DEFI |
| BANK OF NEW YORK | COM | 064057102 | 1,750 | 4,2 | 50000 | SH | DEFI |
| BANK ONE CORP | COM | 06423A103 | 9,441 | 4,2 | 300000 | SH | DEFI |
| BARNES & NOBLE | SUB NT CV | 067774AC3 | 3,247 | 3,2 | 2450000 | PRN | DEFI |
| BARNES & NOBLE INC | COM | 067774109 | 2,234 | 3,2 | 61880 | SH | DEFI |
| BAYCORP HOLDINGS LTD | COM | 072728108 | 3,308 | 3,2 | 386442 | SH | DEFI |
| BEA SYSTEMS INC | COM | 073325102 | 1,466 | 3,2 | 152900 | SH | DEFI |
| BEA SYSTEMS INC | SB NT CV | 073325AD4 | 1,704 | 3,2 | 2350000 | PRN | DEFI |
| BEAR STEARNS COMPANIES INC | COM | 073902108 | 2,000 | 4,2 | 40000 | SH | DEFI |
| BED BATH & BEYOND INC | COM | 075896100 | 382 | 3,2 | 15000 | SH | DEFI |
| BELLSOUTH CORP | COM | 079860102 | 2,909 | 4,2 | 70000 | SH | DEFI |
| BETHLEHEM STEEL CORP | COM | 087509105 | 712 | 4,2 | 556100 | SH | DEFI |
| BOEING COMPANY | COM | 097023105 | 6,481 | 4,2 | 193450 | SH | DEFI |
| BORG WARNER AUTOMOTIVE INC | COM | 099724106 | 86 | 2 | 2125 | SH | DEFI |
| BOWATER INC | COM | 102183100 | 2,280 | 4,2 | 51800 | SH | DEFI |
| BOWNE & CO INC | COM | 103043105 | 109 | 2 | 10700 | SH | DEFI |
| BRISTOL-MYERS SQUIBB CO | COM | 110122108 | 5,000 | 4,2 | 90000 | SH | DEFI |
| BROADWING INC | PFD CV DEP | 111620407 | 400 | 3,2 | 10000 | SH | DEFI |
| BUCKHEAD AMERICA CORP | COM | 11835A105 | 19 | 4,2 | 21579 | SH | DEFI |
| BURLINGTON RESOURCES INC | COM | 122014103 | 4,789 | 4,2 | 140000 | SH | DEFI |
| CABLEVISION SYSTEMS | CL A | 12686C109 | 602 | 4,2 | 14700 | SH | DEFI |
| CABOT OIL & GAS CORP | CL A | 127097103 | 998 | 4,2 | 50000 | SH | DEFI |
| CALPINE CORPORATION | COM | 131347106 | 6,889 | 3,4,2 | 302000 | SH | DEFI |
| CANADIAN PACIFIC LTD | COM | 135923100 | 1,605 | 3,2 | 50000 | SH | DEFI |
| CARDINAL HEALTH INC. | COM | 14149Y108 | 4,765 | 3,2 | 64437 | SH | DEFI |
| CATELLUS DEVELOPMENT CORP | COM | 149111106 | 1,883 | 4,2 | 107724 | SH | DEFI |
| CATERPILLAR INC | COM | 149123101 | 896 | 4,2 | 20000 | SH | DEFI |
| CBRL GROUP INC | COM | 12489V106 | 901 | 2 | 41025 | SH | DEFI |
| CELESTICA INC | SUBVTGSHS | 15101Q108 | 3,191 | 3,4,2 | 117100 | SH | DEFI |
| CELESTICA INC | LYONZR | 15101QAA6 | 12,613 | 3,4,2 | 34380000 | PRN | DEFI |
| CENDANT CORPORATION | COM | 151313103 | 2,351 | 3,4,2 | 183700 | SH | DEFI |
| CENTEX CORP | COM | 152312104 | 438 | 2 | 13000 | SH | DEFI |
| CHIRON CORP | COM | 170040109 | 6,971 | 3,4,2 | 157100 | SH | DEFI |
| CHIRON CORP | LYONZ R | 170040AD1 | 30,111 | 3,4,2 | 54500000 | PRN | DEFI |
| CHUBB CORP | COM | 171232101 | 1,335 | 2 | 18700 | SH | DEFI |
| CISCO SYSTEMS INC | COM | 17275R102 | 2,436 | 3,2 | 200000 | SH | DEFI |
| CITIGROUP INC | COM | 172967101 | 8,708 | 3,4,2 | 215000 | SH | DEFI |
| CLEAR CHANNEL COMM | COM | 184502102 | 1,988 | 3,2 | 50000 | SH | DEFI |
| CLEVELAND-CLIFFS INC | COM | 185896107 | 215 | 4,2 | 14950 | SH | DEFI |
| CMS ENERGY | ADJ CV TR | 125896308 | 305 | 3,2 | 10000 | SH | DEFI |
| CNA SURETY CORPORATION | COM | 12612L108 | 371,611 | 4,2,1 | 27425147 | SH | DEFI |
| CNF INC | COM | 12612W104 | 798 | 2 | 34975 | SH | DEFI |
| COLT TELECOM GROUP | ADR | 196877104 | 14 | 4,2 | 3000 | SH | DEFI |
| COMCAST CORP | CL A SPL | 200300200 | 4,304 | 3,2 | 120000 | SH | DEFI |
| COMMUNICATION INTELLIGENCE | COM | 20338K106 | 462 | 3,2 | 660000 | SH | DEFI |
| COMPAQ COMPUTER CORP | COM | 204493100 | 3,781 | 4,2 | 455000 | SH | DEFI |

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|-------------------------------|------------|-----------|--------|-------|----------|-----|------|
| COMPUTER ASSOCIATES INTL INC | COM | 204912109 | 910 | 2 | 35350 | SH | DEFI |
| CONOCO INC-CL A | CL A | 208251306 | 2,289 | 4,2 | 90000 | SH | DEFI |
| CONSTELLATION ENERGY GROUP | COM | 210371100 | 3,146 | 4,2 | 130000 | SH | DEFI |
| COOPER INDUSTRIES INCORPORATE | COM | 216669101 | 930 | 2 | 22425 | SH | DEFI |
| CORN PRODUCTS INTL INC | COM | 219023108 | 3,815 | 4,2 | 132800 | SH | DEFI |
| CORNING INC. | COM | 219350105 | 79 | 4,2 | 9000 | SH | DEFI |
| CORRECTIONS CORP | PFD CV B | 22025Y308 | 1 | 4,2 | 101 | SH | DEFI |
| COX COMMUNICATIONS INC | CL A | 224044107 | 2,593 | 3,4,2 | 62100 | SH | DEFI |
| CROWN CORK & SEAL CO INC. | COM | 228255105 | 1,336 | 4,2 | 583600 | SH | DEFI |
| CVS CORP | COM | 126650100 | 1,992 | 3,2 | 60000 | SH | DEFI |
| CYTEC INDUSTRIES INC | COM | 232820100 | 364 | 2 | 15725 | SH | DEFI |
| D.R. HORTON INC | COM | 23331A109 | 6,884 | 4,2 | 330000 | SH | DEFI |
| DEERE & CO | COM | 244199105 | 1,692 | 4,2 | 45000 | SH | DEFI |
| DEL MONTE FOODS CO | COM | 24522P103 | 1,952 | 4,2 | 253450 | SH | DEFI |
| DELL COMPUTER CORP | COM | 247025109 | 741 | 3,2 | 40000 | SH | DEFI |
| DELPHI AUTOMOTIVE SYSTEMS | COM | 247126105 | 1,495 | 4,2 | 127200 | SH | DEFI |
| DELPHI FINANCIAL GROUP | CL A | 247131105 | 3,718 | 4,2 | 110000 | SH | DEFI |
| DILLARDS INC-CL A | CL A | 254067101 | 101 | 2 | 7700 | SH | DEFI |
| DOLLAR THRIFTY AUTOMOTIVE | COM | 256743105 | 1,144 | 2 | 115000 | SH | DEFI |
| DOW CHEMICAL CORP | COM | 260543103 | 2,948 | 4,2 | 90000 | SH | DEFI |
| DU PONT DE NEMOURS E.I. | COM | 263534109 | 1,313 | 4,2 | 35000 | SH | DEFI |
| EAST-WEST BANCORP INC. | COM | 27579R104 | 22,628 | 4,2 | 967420 | SH | DEFI |
| EATON VANCE CORP | COM NONVTG | 278265103 | 922 | 3,4,2 | 29400 | SH | DEFI |
| ECHOSTAR COMM | SUB NT CV | 278762AB5 | 471 | 3,2 | 590000 | PRN | DEFI |
| ECHOSTAR COMMUNICATIONS | CL A | 278762109 | 249 | 3,2 | 10685 | SH | DEFI |
| EL PASO CORP | COM | 28336L109 | 4,579 | 4,2 | 110200 | SH | DEFI |
| ELDERTRUST | COM SH BEN | 284560109 | 1,487 | 4,2 | 208200 | SH | DEFI |
| ELECTRONIC DATA SYSTEMS | COM | 285661104 | 18,489 | 4,2 | 321100 | SH | DEFI |
| ENCOMPASS SERVICES CORP | COM | 29255U104 | 150 | 4,2 | 39800 | SH | DEFI |
| ENERGY EAST CORPORATION | COM | 29266M109 | 2,723 | 4,2 | 135400 | SH | DEFI |
| ENGEL GENERAL DEVELOPERS | ORD | M40515104 | 466 | 4,2 | 120000 | SH | DEFI |
| ENRON CORP | COM | 293561106 | 2,110 | 3,2 | 77500 | SH | DEFI |
| EQUITY OFFICE PROPERTIES TR | COM | 294741103 | 320 | 3,2 | 10000 | SH | DEFI |
| ESTERLINE TECHNOLOGIES CORP | COM | 297425100 | 69 | 2 | 4350 | SH | DEFI |
| EXCITE@HOME | SB NT CV | 045919AD9 | 3,485 | 3,4,2 | 20500000 | PRN | DEFI |
| EXELON CORP | COM | 30161N101 | 1,561 | 4,2 | 35000 | SH | DEFI |
| FEDERATED DEPART STORES INC | COM | 31410H101 | 4,512 | 4,2 | 160000 | SH | DEFI |
| FIRST CENTRAL FINANCIAL | SUB DEB CV | 318908AA8 | 161 | 3,2,1 | 1612000 | PRN | DEFI |
| FIRST CITIZENS BCSHS | CL A | 31946M103 | 42 | 2 | 500 | SH | DEFI |
| FIRST DATA CORP | COM | 319963104 | 3,787 | 3,2 | 65000 | SH | DEFI |
| FIRSTENERGY CORP | COM | 337932107 | 3,595 | 4,2 | 100000 | SH | DEFI |
| FLEMING COS INC | COM | 339130106 | 1,838 | 3,2 | 62300 | SH | DEFI |
| FMC CORP (NEW) | COM NEW | 302491303 | 6,633 | 4,2 | 135400 | SH | DEFI |
| FMC TECHNOLOGIES INC | COM | 30249U101 | 196 | 2 | 17000 | SH | DEFI |
| FORTUNE BRANDS INC | COM | 349631101 | 863 | 2 | 25750 | SH | DEFI |
| FREDDIE MAC | COM | 313400301 | 2,990 | 3,2 | 46000 | SH | DEFI |
| FREEMONT MCMORAN COPPER&GOLD | CL B | 35671D857 | 630 | 2 | 57350 | SH | DEFI |
| FRONTLINE LTD. | ORD | G3682E127 | 2,267 | 4,2 | 250000 | SH | DEFI |
| GABLES RESIDENTIAL TRUST | SH BEN INT | 362418105 | 161 | 2 | 5250 | SH | DEFI |
| GEN SEMICONDUCTR | SUB NT CV | 370787AB9 | 983 | 3,2 | 1000000 | PRN | DEFI |
| GENENTECH INC | COM | 368710406 | 1,716 | 3,2 | 39000 | SH | DEFI |
| GENERAL ELECTRIC CO | COM | 369604103 | 8,519 | 3,4,2 | 229000 | SH | DEFI |
| GENERAL MOTORS CORP | CL H | 370442832 | 2,599 | 4,2 | 195000 | SH | DEFI |
| GENERAL SEMICONDUCTOR INC | COM | 370787103 | 412 | 3,2 | 42900 | SH | DEFI |
| GENUITY INC | CL A | 37248E103 | 39 | 4,2 | 25000 | SH | DEFI |
| GEORGIA-PACIFIC (TIMBER GRP) | COM | 373298702 | 1,268 | 4,2 | 35000 | SH | DEFI |
| GEORGIA-PACIFIC CORPORATION | COM | 373298108 | 575 | 2 | 19975 | SH | DEFI |
| GLIMCHER REALTY TRUST | SH BEN INT | 379302102 | 139 | 2 | 8575 | SH | DEFI |
| GOLD STANDARD INC | COM | 380724302 | 99 | 4,2 | 82812.5 | SH | DEFI |
| HANOVER COMPRESS | SR NT CV | 410768AC9 | 2,025 | 3,2 | 2400000 | PRN | DEFI |
| HANOVER COMPRESSOR CO | COM | 410768105 | 840 | 3,2 | 38800 | SH | DEFI |
| HAYES LEMMERZ INTL INC COM | COM | 420781106 | 274 | 3,2 | 273800 | SH | DEFI |

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|-------------------------------|-------------|-----------|--------|-------|---------|-----|------|
| HCA INC | COM | 404119109 | 3,545 | 3,2 | 80000 | SH | DEFI |
| HEALTH CARE PPTYS INVEST INC | COM | 421915109 | 2,461 | 4,2 | 64000 | SH | DEFI |
| HEALTH NET INC | COM | 42222G108 | 1,100 | 2 | 57225 | SH | DEFI |
| HEALTHCARE REALTY TRUST INC | COM | 421946104 | 6,144 | 4,2 | 240925 | SH | DEFI |
| HEALTHSOUTH CORP | SB DBCV | 421924AF8 | 3,800 | 4,2 | 4000000 | PRN | DEFI |
| HEALTHSOUTH CORP. | COM | 421924101 | 9,764 | 4,2 | 600500 | SH | DEFI |
| HEARST-ARGYLE TELEVISION INC | COM | 422317107 | 4,198 | 4,2 | 239900 | SH | DEFI |
| HERBALIFE INTERNATIONAL | CL B | 426908307 | 85 | 2 | 8925 | SH | DEFI |
| HERCULES INC | COM | 427056106 | 3,168 | 4,2 | 384050 | SH | DEFI |
| HEWLETT-PACKARD CO. | COM | 428236103 | 6,867 | 4,2 | 427875 | SH | DEFI |
| HILTON HOTELS CORP | COM | 432848109 | 4,749 | 4,2 | 605000 | SH | DEFI |
| HOME DEPOT | COM | 437076102 | 1,727 | 3,2 | 45000 | SH | DEFI |
| HONEYWELL INTERNATIONAL INC | COM | 438516106 | 2,508 | 3,4,2 | 95000 | SH | DEFI |
| HOUSEHOLD INTL INC | COM | 441815107 | 2,819 | 4,2 | 50000 | SH | DEFI |
| IBP INC | COM | 449223106 | 24 | 2 | 994 | SH | DEFI |
| IMC GLOBAL INC | COM | 449669100 | 955 | 4,2 | 106100 | SH | DEFI |
| INGERSOLL RAND CO | COM | 456866102 | 1,352 | 4,2 | 40000 | SH | DEFI |
| INSWEB CORPORATION | COM | 45809K103 | 529 | 4,2 | 1149117 | SH | DEFI |
| INTEL CORP | COM | 458140100 | 1,411 | 3,2 | 69200 | SH | DEFI |
| INTL BUSINESS MACHINE | COM | 459200101 | 19,420 | 3,4,2 | 210400 | SH | DEFI |
| INTERNATIONAL PAPER CO. | COM | 460146103 | 3,484 | 4,2 | 100000 | SH | DEFI |
| INTERSTATE BAKERIES | COM | 46072H108 | 168 | 2 | 6600 | SH | DEFI |
| INTL RECTIFIER | SUB NT CV | 460254AD7 | 1,125 | 3,2 | 1465000 | PRN | DEFI |
| INTL RECTIFIER CORP | COM | 460254105 | 414 | 3,2 | 15200 | SH | DEFI |
| ISPAT INTL NV | NY REG CL A | 464899103 | 550 | 4,2 | 275000 | SH | DEFI |
| IVAX CORP | COM | 465823102 | 1,477 | 3,2 | 66625 | SH | DEFI |
| IVAX CORP | SR SB CV | 465823AB8 | 2,493 | 3,2 | 2400000 | PRN | DEFI |
| J.P. MORGAN CHASE & CO. | COM | 46625H100 | 1,025 | 4,2 | 30000 | SH | DEFI |
| JOY GLOBAL INC | COM | 481165108 | 1,559 | 4,2 | 105000 | SH | DEFI |
| KELLWOOD CO | COM | 488044108 | 119 | 2 | 6450 | SH | DEFI |
| KENNAMETAL INC | COM | 489170100 | 113 | 2 | 3525 | SH | DEFI |
| KERR MC GEE CORP | COM | 492386107 | 7,267 | 4,2 | 140000 | SH | DEFI |
| KEY3MEDIA GROUP | COM | 49326R104 | 29 | 2 | 7225 | SH | DEFI |
| KEYSPAN CORPORATION | COM | 49337W100 | 7,811 | 4,2 | 235000 | SH | DEFI |
| KIMBERLY CLARK | COM | 494368103 | 1,860 | 3,2 | 30000 | SH | DEFI |
| KMART FINANCING | PFD TRCV | 498778208 | 1,116 | 4,2 | 30000 | SH | DEFI |
| KROGER COMPANY | COM | 501044101 | 11,807 | 3,4,2 | 479200 | SH | DEFI |
| KULICKE & SOFFA | SUB NT CV | 501242AE1 | 2,562 | 3,2 | 3450000 | PRN | DEFI |
| KULICKE & SOFFA INDUSTRIES | COM | 501242101 | 1,313 | 3,2 | 120500 | SH | DEFI |
| L-3 COMM HLDGS | SR SB CV | 502424AA2 | 3,063 | 3,2 | 2400000 | PRN | DEFI |
| L-3 COMMUNICATIONS CORP | COM | 502424104 | 2,044 | 3,2 | 23370 | SH | DEFI |
| LABORATORY CRP AMER HLDGS | COM | 50540R409 | 6,436 | 3,4,2 | 79600 | SH | DEFI |
| LAM RESEARCH CORP | COM | 512807108 | 741 | 3,2 | 43730 | SH | DEFI |
| LAMAR ADVERTISIN | NT CV | 512815AF8 | 2,403 | 3,2 | 2550000 | PRN | DEFI |
| LAMAR ADVERTISING CO | CL A | 512815101 | 1,170 | 3,2 | 38600 | SH | DEFI |
| LATTICE SEMICOND | SUB NT CV | 518415AC8 | 2,484 | 3,2 | 2450000 | PRN | DEFI |
| LATTICE SEMICONDUCTOR CORP | COM | 518415104 | 1,578 | 3,2 | 100500 | SH | DEFI |
| LEAR CORPORATION | COM | 521865105 | 1,210 | 2 | 44800 | SH | DEFI |
| LEGG MASON INC | COM | 524901105 | 3,769 | 3,4,2 | 94800 | SH | DEFI |
| LIBERTY MEDIA | COM SERA | 530718105 | 6,833 | 3,2 | 538048 | SH | DEFI |
| LIBERTY PROPERTY TRUST | SH BEN INT | 531172104 | 2,869 | 4,2 | 100000 | SH | DEFI |
| LILLY (ELI) & CO. | COM | 532457108 | 3,623 | 3,2 | 44900 | SH | DEFI |
| LINCOLN NATIONAL CORP INDIANA | COM | 534187109 | 699 | 4,2 | 15000 | SH | DEFI |
| LOCAL FINANCIAL CORP | COM | 539553107 | 17,519 | 4,2 | 1310300 | SH | DEFI |
| LONGVIEW FIBRE CO | COM | 543213102 | 1,414 | 4,2 | 140000 | SH | DEFI |
| LORAL SPACE & COMMUNICATIONS | COM | 556462107 | 246 | 4,2 | 189400 | SH | DEFI |
| LSI CORP | COM | 502161102 | 1,242 | 3,2 | 105700 | SH | DEFI |
| LSI LOGIC | SB NT CV | 502161AD4 | 1,994 | 3,2 | 1950000 | PRN | DEFI |
| LUBRIZOL CORP | COM | 549271104 | 992 | 2 | 31400 | SH | DEFI |
| LUCENT TECH | PFD CV | 549463206 | 24,630 | 3,4,2 | 24000 | SH | DEFI |
| LUCENT TECHNOLOGIES | COM | 549463107 | 9,741 | 3,4,2 | 1700000 | SH | DEFI |
| MARRIOTT INTERNATIONAL- CL A | CL A | 571903202 | 541 | 4,2 | 16200 | SH | DEFI |

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|-----------------------------|----------|-----------|--------|-------|----------|-----|-----------|
| MARRIOTT INTL | LYONZR | 571903AA1 | 8,118 | 4,2 | 9700000 | PRN | DEFI |
| MEDICALOGIC/MEDSCAPE INC | COM | 584642102 | 410 | 4,2 | 1077800 | SH | DEFI |
| MEDTRONIC INC | COM | 585055106 | 5,786 | 3,2 | 133000 | SH | DEFI |
| MERRILL LYNCH & CO INC | COM | 590188108 | 158 | 3,4,2 | 3900 | SH | DEFI |
| METLIFE INC | COM | 59156R108 | 5,821 | 4,2 | 196000 | SH | DEFI |
| MICROSOFT CORP | COM | 594918104 | 3,173 | 3,4,2 | 62000 | SH | DEFI |
| MILACRON INC | COM | 598709103 | 70 | 2 | 5875 | SH | DEFI |
| MIRANT CORPORATION | COM | 604675108 | 263 | 3,2 | 12000 | SH | DEFI |
| MOLEX - CLASS A NON-VOTING | CL A | 608554200 | 2,114 | 3,2 | 86993 | SH | DEFI |
| MONSANTO CO | COM | 61166W101 | 564 | 2 | 16725 | SH | DEFI |
| MSDW ASIA PACIFIC FUND | COM | 61744U106 | 1,243 | 4,2 | 197348 | SH | DEFI |
| MSDW INDIA INVESTMENT FUND | COM | 61745C105 | 392 | 4,2 | 53026 | SH | DEFI |
| NABORS INDUSTRIES INC | COM | 629568106 | 189 | 3,2 | 9000 | SH | DEFI |
| NACCO INDS INC CL A | CL A | 629579103 | 93 | 2 | 1675 | SH | DEFI |
| NATIONWIDE FINANCIAL SERV-A | CL A | 638612101 | 930 | 4,2 | 25000 | SH | DEFI |
| NEIMAN MARCUS GROUP -CL B | CL B | 640204301 | 2,342 | 4,2 | 98800 | SH | DEFI |
| NEWHALL LAND & FARMING CO | DEPREC | 651426108 | 2,537 | 4,2 | 89500 | SH | DEFI |
| NEWMONT MINING CORP | COM | 651639106 | 1,062 | 4,2 | 45000 | SH | DEFI |
| NEWS CORP LTD | ADR | 652487703 | 3,374 | 4,2 | 140000 | SH | DEFI |
| NEWS CORP LTD | ADR PFD | 652487802 | 10,353 | 3,4,2 | 486300 | SH | DEFI |
| NIAGARA MOHAWK HOLDINGS INC | COM | 653520106 | 3,338 | 4,2 | 196700 | SH | DEFI |
| NOKIA CORP | ADR | 654902204 | 783 | 3,2 | 50000 | SH | DEFI |
| NORFOLK SOUTHERN CORP. | COM | 655844108 | 10,478 | 4,2 | 650000 | SH | DEFI |
| NORTEL NETWORKS CORP | COM | 656568102 | 5,189 | 4,2 | 925000 | SH | DEFI |
| NORTH FORK BANCORPORATION | COM | 659424105 | 4,461 | 4,2 | 150000 | SH | DEFI |
| NORTHERN TRUST CORP | COM | 665859104 | 7,410 | 4,2 | 141200 | SH | DEFI |
| NOVELLUS SYSTEMS | LYONZR | 670008AA9 | 21,594 | 3,4,2 | 25000000 | PRN | DEFI |
| NOVELLUS SYSTEMS INC | COM | 670008101 | 914 | 3,4,2 | 32000 | SH | DEFI |
| NRG ENERGY INC | COM | 629377102 | 892 | 4,2 | 55000 | SH | DEFI |
| OCEAN ENERGY INC | COM | 67481E106 | 791 | 2 | 48500 | SH | DEFI |
| OFFICEMAX INC | COM | 67622M108 | 153 | 4,2 | 50000 | SH | DEFI |
| OGE ENERGY CORP | COM | 670837103 | 1,734 | 4,2 | 79300 | SH | DEFI |
| OLD REPUBLIC INTL CORP | COM | 680223104 | 5,944 | 4,2 | 226800 | SH | DEFI |
| OMNICOM GROUP | COM | 681919106 | 182 | 3,4,2 | 2800 | SH | DEFI |
| ON COMMAND CORPORATION | COM | 682160106 | 772 | 3,4,2 | 352480 | SH | DEFI |
| ON COMMAND CORPORATION | WT B | 682160122 | 39 | 3,4,2 | 123130 | SH | CALL DEFI |
| ORACLE CORP | COM | 68389X105 | 1,510 | 4,2 | 120000 | SH | DEFI |
| OVERSEAS SHIPHOLDING GROUP | COM | 690368105 | 2,779 | 4,2 | 126300 | SH | DEFI |
| OWENS-ILL INC | PFD CONV | 690768502 | 275 | 4,2 | 20500 | SH | DEFI |
| PACIFIC CENTURY FINL CORP | COM | 694058108 | 982 | 2 | 42000 | SH | DEFI |
| PALL CORP | COM | 696429307 | 2,723 | 4,2 | 140000 | SH | DEFI |
| PATHMARK STORES INC | COM | 70322A101 | 18,134 | 4,2 | 761932 | SH | DEFI |
| PAYLESS SHOESOURCE INC | COM | 704379106 | 1,269 | 2 | 23150 | SH | DEFI |
| PEABODY ENERGY CORP | COM | 704549104 | 1,928 | 3,2 | 80000 | SH | DEFI |
| PEPSI BOTTLING GROUP INC | COM | 713409100 | 4,607 | 4,2 | 100000 | SH | DEFI |
| PEPSICO INCORPORATED | COM | 713448108 | 3,977 | 3,2 | 82000 | SH | DEFI |
| PFIZER INC | COM | 717081103 | 5,333 | 3,2 | 133000 | SH | DEFI |
| PHILLIPS PETROLEUM COMPANY | COM | 718507106 | 2,832 | 4,2 | 52500 | SH | DEFI |
| PHOENIX COMPANIES INC | COM | 71902E109 | 3,107 | 4,2 | 215000 | SH | DEFI |
| PLACER DOME INC | COM | 725906101 | 2,544 | 4,2 | 198930 | SH | DEFI |
| POTASH CORP OF SASKATCHEWAN | COM | 73755L107 | 3,224 | 4,2 | 57900 | SH | DEFI |
| POTLATCH CORPORATION | COM | 737628107 | 1,889 | 4,2 | 70000 | SH | DEFI |
| POTOMAC ELECTRIC POWER | COM | 737679100 | 4,620 | 4,2 | 210400 | SH | DEFI |
| PRAXAIR INC | COM | 74005P104 | 3,570 | 4,2 | 85000 | SH | DEFI |
| PRECISION DRILLING CORP | COM | 74022D100 | 701 | 2 | 33200 | SH | DEFI |
| PRESIDENTIAL LIFE CORP | COM | 740884101 | 150 | 2 | 8225 | SH | DEFI |
| PRIME HOSPITALITY CORP | COM | 741917108 | 716 | 4,2 | 81375 | SH | DEFI |
| PROVIDIAN FINANCIAL CORP | COM | 74406A102 | 543 | 2 | 26925 | SH | DEFI |
| PROVINCE HEALTHC | SB NT CV | 743977AA8 | 756 | 3,2 | 650000 | PRN | DEFI |
| PROVINCE HEALTHC | SB NT CV | 743977AC4 | 1,418 | 3,2 | 1200000 | PRN | DEFI |
| PROVINCE HEALTHCARE CO | COM | 743977100 | 1,190 | 3,2 | 32400 | SH | DEFI |
| PUBLIC SERVICE CO OF N MEX | COM | 744499104 | 69 | 2 | 2725 | SH | DEFI |

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|----------------------------|-------------|-----------|--------|---------|----------|-----|------|
| PULTE CORP | COM | 745867101 | 3,433 | 4,2 | 112000 | SH | DEFI |
| QUALCOMM INC | COM | 747525103 | 1,664 | 3,2 | 35000 | SH | DEFI |
| QUANTA SERVICES | SUB NT CONV | 74762EAA0 | 453 | 3,2 | 690000 | PRN | DEFI |
| QUANTA SERVICES INC | COM | 74762E102 | 125 | 3,2 | 8785 | SH | DEFI |
| QUANTUM CORP-DLT & STORAGE | COM DSSG | 747906204 | 551 | 2 | 67525 | SH | DEFI |
| QWEST COMMUNICATIONS INTL | COM | 749121109 | 4,175 | 3,4,2 | 250000 | SH | DEFI |
| R.H. DONNELLEY CORP | COM | 74955W307 | 110 | 2 | 4200 | SH | DEFI |
| RADIAN GROUP INC | COM | 750236101 | 964 | 2 | 25050 | SH | DEFI |
| RADIO UNICA COMMUNICATIONS | COM | 75040Q106 | 8 | 4,2 | 5000 | SH | DEFI |
| RATIONAL SOFTWARE | SUB BT CV | 75409PAA1 | 1,471 | 3,2 | 2015000 | PRN | DEFI |
| RAYTHEON COMPANY | COM NEW | 755111507 | 6,950 | 4,2 | 200000 | SH | DEFI |
| REPUBLIC BANCORP | COM | 760282103 | 104 | 2 | 7300 | SH | DEFI |
| RUSSELL CORP | COM | 782352108 | 1,417 | 4,2 | 103200 | SH | DEFI |
| SANMINA CORP | COM | 800907107 | 1,050 | 3,2 | 77345 | SH | DEFI |
| SANMINA CORP | SUB NTCV | 800907AB3 | 2,331 | 3,2 | 2450000 | PRN | DEFI |
| SCANA CORP | COM | 80589M102 | 14,340 | 4,2 | 565000 | SH | DEFI |
| SCHLUMBERGER LIMITED | COM | 806857108 | 2,678 | 3,2 | 58600 | SH | DEFI |
| SCHULMAN (A.) INC | COM | 808194104 | 1,286 | 4,2 | 125500 | SH | DEFI |
| SCIENTIFIC ATLANTA INC | COM | 808655104 | 2,627 | 4,2 | 150100 | SH | DEFI |
| SCUDDER INTERMEDIATE GOVT | SHBEN INT | 811163104 | 1,071 | 4,2 | 149800 | SH | DEFI |
| SEMTECH CORP | COM | 816850101 | 1,291 | 3,2 | 45500 | SH | DEFI |
| SEMTECH CORP | SUB NT CV | 816850AD3 | 2,268 | 3,2 | 2400000 | PRN | DEFI |
| SERVICEMASTER COMPANY | COM | 81760N109 | 835 | 2 | 75250 | SH | DEFI |
| SHERWIN WILLIAMS CO | COM | 824348106 | 3,197 | 4,2 | 143900 | SH | DEFI |
| SHOPKO STORES INC | COM | 824911101 | 2,218 | 4,2 | 267600 | SH | DEFI |
| SIERRA PACIFIC RESOURCES | COM | 826428104 | 1,924 | 4,2 | 127400 | SH | DEFI |
| SIRIUS SATELLITE RADIO INC | COM | 82966U103 | 8,450 | 3,4,2 | 2353672 | SH | DEFI |
| SLI INC | COM | 78442T108 | 26 | 2 | 10175 | SH | DEFI |
| SOUTHTRUST CORP | COM | 844730101 | 390 | 2 | 15325 | SH | DEFI |
| SOUTHWEST AIR CO | COM | 844741108 | 297 | 3,2 | 20000 | SH | DEFI |
| SOVEREIGN BANCORP INC | COM | 845905108 | 2,470 | 4,2 | 260000 | SH | DEFI |
| SPANISH BROADCASTING SYS | CL A | 846425882 | 1,736 | 3,4,2 | 244800 | SH | DEFI |
| SPRINT CORP (PCS) | EQUITY UNIT | 852061605 | 54,128 | 3,4,2 | 1990000 | SH | DEFI |
| SPRINT CORP-FON GROUP | COM | 852061100 | 69 | 2,1 | 2856 | SH | DEFI |
| SPRINT CORP-PCS GROUP | COM | 852061506 | 46,008 | 3,4,2,1 | 1750028 | SH | DEFI |
| STAR GAS PARTNER | SR SUB UN | 85512C204 | 944 | 4,2 | 42434 | SH | DEFI |
| STILWELL FINANCIAL INC | COM | 860831106 | 1,051 | 3,4,2 | 53900 | SH | DEFI |
| STILWELL FINL | LYONZR | 860831AA4 | 15,881 | 3,4,2 | 22000000 | PRN | DEFI |
| SUN MICROSYSTEMS INC | COM | 866810104 | 1,356 | 3,2 | 164000 | SH | DEFI |
| TEEKAY SHIPPING CORP | COM | Y8564W103 | 6,875 | 4,2 | 220500 | SH | DEFI |
| TEJON RANCH | COM | 879080109 | 225 | 4,2 | 10000 | SH | DEFI |
| TELLABS INC | COM | 879664100 | 527 | 2 | 53375 | SH | DEFI |
| TEXTRON INC | COM | 883203101 | 5,210 | 4,2 | 155000 | SH | DEFI |
| THE GAP INC. | COM | 364760108 | 1,756 | 4,2 | 146950 | SH | DEFI |
| THOUSAND TRAILS, INC | COM | 885502104 | 918 | 4,2 | 159660 | SH | DEFI |
| TJX COS. INC. NEW | COM | 872540109 | 2,750 | 3,4,2 | 83600 | SH | DEFI |
| TORCH OFFSHORE INC | COM | 891019101 | 740 | 4,2 | 125000 | SH | DEFI |
| TRANSOCEAN SEDCO FOREX INC | ORD | G90078109 | 1,468 | 3,2 | 55606 | SH | DEFI |
| TRENWICK GROUP LTD | COM | G9032C109 | 30,104 | 4,2 | 3707400 | SH | DEFI |
| TRIBUNE CO NEW | COM | 896047107 | 4,396 | 3,4,2 | 140000 | SH | DEFI |
| TRINITY INDUSTRIES | COM | 896522109 | 119 | 2 | 5475 | SH | DEFI |
| TRIZEC HAHN CORPORATION | SUB VTG | 896938107 | 5,841 | 4,2 | 324300 | SH | DEFI |
| TVX GOLD INC | COM NEW | 87308K200 | 240 | 4,2 | 490080 | SH | DEFI |
| TYCO INTERNATIONAL LTD | COM | 902124106 | 4,778 | 3,2 | 105000 | SH | DEFI |
| TYCO INTL LTD | LYONZR | 902124AC0 | 43,275 | 4,2 | 57700000 | PRN | DEFI |
| UAL CORP | COM | 902549500 | 329 | 4,2 | 18000 | SH | DEFI |
| UCAR INTERNATIONAL INC | COM | 90262K109 | 47 | 2 | 5275 | SH | DEFI |
| UGLY DUCKLING CORP | COM | 903512101 | 66 | 4,2 | 24000 | SH | DEFI |
| UNIFI INC | COM | 904677101 | 1,936 | 4,2 | 236100 | SH | DEFI |
| UNION PACIFIC | COM | 907818108 | 1,150 | 2 | 24525 | SH | DEFI |
| UNISYS CORP | COM | 909214108 | 433 | 4,2 | 50000 | SH | DEFI |
| UNITED PARCEL SERVICE | CL B | 911312106 | 312 | 3,2 | 6000 | SH | DEFI |

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| UNIVERSAL CORP-VA | COM | 913456109 | 83 | 2 | 2500 | SH | DEFI |
| UNOCAL CORP | COM | 915289102 | 1,183 | 4,2 | 36400 | SH | DEFI |
| US BANCORP | COM | 902973304 | 2,994 | 4,2 | 135000 | SH | DEFI |
| USFREIGHTWAYS CORPORATION | COM | 916906100 | 174 | 2 | 5550 | SH | DEFI |
| USX - MARATHON GROUP INC | COM | 902905827 | 5,872 | 4,2 | 219525 | SH | DEFI |
| USX - U S STEEL GROUP | COM | 90337T101 | 3,215 | 4,2 | 230000 | SH | DEFI |
| VALERO ENERGY CORP | COM | 91913Y100 | 9,828 | 4,2 | 280000 | SH | DEFI |
| VENTAS INC | COM | 92276F100 | 117 | 2 | 10750 | SH | DEFI |
| VERIZON COMMUNICATIONS INC. | COM | 92343V104 | 2,435 | 3,2 | 45000 | SH | DEFI |
| VISTEON CORP -W/I | COM | 92839U107 | 2,550 | 4,2 | 200000 | SH | DEFI |
| VODAFONE AIRTOUCH PLC | ADR | 92857W100 | 3,843 | 4,2 | 175000 | SH | DEFI |
| W.P. STEWART & CO LTD | COM | G84922106 | 1,939 | 4,2 | 100000 | SH | DEFI |
| WACHOVIA CORP | COM | 929903102 | 1,550 | 4,2 | 50000 | SH | DEFI |
| WACKENHUT CORP | COM SER B | 929794303 | 694 | 4,2 | 37500 | SH | DEFI |
| WAL MART STORES INC | COM | 931142103 | 3,193 | 3,2 | 64500 | SH | DEFI |
| WATSON PHARMACEUTICALS INC | COM | 942683103 | 2,571 | 3,2 | 47000 | SH | DEFI |
| WELLS FARGO & COMPANY | COM | 949746101 | 4,445 | 3,2 | 100000 | SH | DEFI |
| WESTERN RESOURCES INC | COM | 959425109 | 627 | 4,2 | 37900 | SH | DEFI |
| WEYERHAEUSER COMPANY | COM | 962166104 | 974 | 4,2 | 20000 | SH | DEFI |
| WHIRLPOOL CORPORATION | COM | 963320106 | 577 | 2 | 10425 | SH | DEFI |
| WILLIAMS COS INC | COM | 969457100 | 63 | 2,1 | 2312 | SH | DEFI |
| WISCONSIN ENERGY CORP | COM | 976657106 | 1,960 | 4,2 | 87100 | SH | DEFI |
| WORLDCOM INC-MCI GROUP | COM | 98157D304 | 305 | 3,2 | 20000 | SH | DEFI |
| WORLDCOM INC-WORLDCOM GROUP | COM | 98157D106 | 1,955 | 4,2 | 130000 | SH | DEFI |
| XL CAPITAL LTD | CL A | G98255105 | 3,786 | 3,4,2 | 47925 | SH | DEFI |
| YOUNG BROADCASTING INC | CL A | 987434107 | 1,296 | 4,2 | 89400 | SH | DEFI |