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CHUBB CORP
Form 13F-HR
February 10, 2006

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: December 31, 2005

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: The Chubb Corporation
Address: 15 Mountain View Road
P. O. Box 1615
Warren, NJ 07061-1615

Form 13F File Number: 28-327

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: Henry B. Schram
Title: Senior Vice President and Chief Accounting Officer
Phone: 908-903-2301

Signature, Place, and Date of Signing:

/s/ Henry B. Schram ----- [Signature]	Warren, New Jersey ----- [City, State]	February 10, 2006 ----- [Date]
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Report Type (Check only one.):

- ☒ 13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)
- ☐ 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)
- ☐ 13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

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List of Other Managers Reporting for this Manager: None

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

Form 13F Information Table Entry Total: 243

Form 13F Information Table Value Total: \$1,092,867

(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
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01	28 - 2490	Federal Insurance Company
02	28 - 2804	Pacific Indemnity Company

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION		
					SOLE	SHARED	SHARED OTHERS
-----	-----	-----	-----	-----	-----	-----	-----
SEAGATE TECHNOLOGY	COM	G7945J-10-4	3,398	170,000		X	
SEAGATE TECHNOLOGY	COM	G7945J-10-4	5,997	300,000		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	2	33		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	7,412	110,000		X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	3,515	336,724		X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	3,585	343,376		X	
AGCO CORP	COM	001084-10-2	3,645	220,000		X	
AGCO CORP	COM	001084-10-2	1,657	100,000		X	
ATI TECHNOLOGIES INC	COM	001941-10-3	4,247	250,000		X	
ATI TECHNOLOGIES INC	COM	001941-10-3	2,549	150,000		X	

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AT&T INC	COM	00206R-10-2	2,449	100,000	X
AT&T INC	COM	00206R-10-2	5,143	210,000	X
AT&T INC	COM	00206R-10-2	9,306	380,000	X
ALCOA INC	COM	013817-10-1	8,871	300,000	X
AMEREN CORPORATION	COM	023608-10-2	9,561	186,600	X
AMEREN CORPORATION	COM	023608-10-2	4,786	93,400	X
AMGEN INC	COM	031162-10-0	7,886	100,000	X
ATMOS ENERGY CORP	COM	049560-10-5	1,831	70,000	X
ATMOS ENERGY CORP	COM	049560-10-5	14,388	550,000	X
AVERY DENNISON CORP	COM	053611-10-9	7,738	140,000	X
AVON PRODUCTS	COM	054303-10-2	7,137	250,000	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	3,136	106,100	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,187	74,000	X
BP PLC-SPONS ADR	COM	055622-10-4	7,064	110,000	X
BANK OF AMERICA	COM	060505-10-4	923	20,000	X
BANK OF AMERICA	COM	060505-10-4	6,923	150,000	X
BANK OF AMERICA	COM	060505-10-4	2,308	50,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	7,153	190,000	X
BIOMET INC	COM	090613-10-0	7,958	217,600	X
BIOGEN IDEC INC	COM	09062X-10-3	9,513	210,100	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	9,306	380,000	X
BOWATER INC	COM	102183-10-0	5,376	175,000	X
BOWATER INC	COM	102183-10-0	768	25,000	X
BRINKER INTL	COM	109641-10-0	6,186	160,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	4,366	190,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,894	300,000	X
CBS CORP-CL B	COM	124857-20-2	772	32,100	X
CSX CORP	COM	126408-10-3	5,585	110,000	X
CSX CORP	COM	126408-10-3	2,031	40,000	X
CVS CORP	COM	126650-10-0	3,250	123,000	X
CVS CORP	COM	126650-10-0	3,620	137,000	X
CATERPILLAR INC -UK	COM	149123-10-1	517	8,800	X
CELESTICA INC	COM	15101Q-10-8	3,907	370,000	X
CELESTICA INC	COM	15101Q-10-8	1,056	100,000	X
CENDANT CORP	COM	151313-10-3	4,312	250,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
CENDANT CORP	COM	151313-10-3	5,175	300,000		X		
CINERGY CORP	COM	172474-10-8	5,520	130,000		X		
CINERGY CORP	COM	172474-10-8	5,312	125,100		X		
CINERGY CORP	COM	172474-10-8	6,577	154,900		X		
CISCO SYSTEMS INC	COM	17275R-10-2	2,157	126,000		X		
CISCO SYSTEMS INC	COM	17275R-10-2	4,691	274,000		X		
CITIGROUP INC	COM	172967-10-1	291	6,000		X		
CITIGROUP INC	COM	172967-10-1	7,474	154,000		X		
CITIGROUP INC	COM	172967-10-1	1,941	40,000		X		

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COCA COLA ENTERPRISES	COM	191219-10-4	6,075	316,900	X
COCA COLA ENTERPRISES	COM	191219-10-4	1,593	83,100	X
COLGATE PALMOLIVE	COM	194162-10-3	6,582	120,000	X
COMERICA INC	COM	200340-10-7	4,541	80,000	X
COMERICA INC	COM	200340-10-7	1,135	20,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	9,585	250,000	X
CONSECO INC	PREF	208464-86-7	565	19,900	X
CONSOLIDATED EDISON INC	COM	209115-10-4	2,317	50,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	7,575	163,500	X
CONSOLIDATED EDISON INC	COM	209115-10-4	4,633	100,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	6,820	260,000	X
CONVENTRY HEALTH CARE INC	COM	222862-10-4	459	8,059	X
CONVENTRY HEALTH CARE INC	COM	222862-10-4	3,723	65,358	X
CONVENTRY HEALTH CARE INC	COM	222862-10-4	762	13,383	X
DTE ENERGY COMPANY	COM	233331-10-7	6,479	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,319	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,306	99,700	X
DEAN FOODS CO	COM	242370-10-4	6,026	160,000	X
DEAN FOODS CO	COM	242370-10-4	1,130	30,000	X
DELL INC	COM	24702R-10-1	6,889	230,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	6,254	100,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	1,251	20,000	X
DIRECTV GROUP INC/THE	COM	25459L-10-6	3,106	220,000	X
DIRECTV GROUP INC/THE	COM	25459L-10-6	3,530	250,000	X
DOLLAR TREE STORES INC	COM	256747-10-6	5,746	240,000	X
DOLLAR TREE STORES INC	COM	256747-10-6	2,633	110,000	X
EL PASO CORP	COM	28336L-10-9	6,080	500,000	X
ENERGY EAST CORPORATION	COM	29266M-10-9	2,202	96,600	X
ENERGY EAST CORPORATION	COM	29266M-10-9	7,394	324,300	X
ENERGY EAST CORPORATION	COM	29266M-10-9	3,773	165,500	X
FAMILY DOLLAR STORES	COM	307000-10-9	7,437	300,000	X
FAMILY DOLLAR STORES	COM	307000-10-9	1,983	80,000	X
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	9,476	145,000	X
FNMA	COM	313586-10-9	9,762	200,000	X
FISERVE INC	COM	337738-10-8	4,327	100,000	X
FISERVE INC	COM	337738-10-8	2,380	55,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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NAME OF ISSUER	CLASS	CUSIP	FAIR	INVESTMENT DISCRETION				
			MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
GENERAL ELECTRIC	COM	369604-10-3	6,659	190,000		X		1
GENERAL ELECTRIC	COM	369604-10-3	2,454	70,000		X		2
GENERAL MILLS INC	COM	370334-10-4	2,466	50,000		X		1
GENERAL MILLS INC	COM	370334-10-4	5,918	120,000		X		2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	6,916	200,000		X		1
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	2,766	80,000		X		2
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	7,067	140,000		X		1
GLOBIX CORP	COM	37957F-20-0	181	134,290		X		1
GREAT PLAINS ENERGY INC	COM	391164-10-0	6,587	235,600		X		1

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GREAT PLAINS ENERGY INC	COM	391164-10-0	4,795	171,500		X		2
HCA INC	COM	404119-10-9	7,827	155,000		X		1
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	3,436	40,000		X		
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	5,153	60,000		X		1
HJ HEINZ CO	COM	423074-10-3	6,744	200,000		X		1
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	3,087	82,878		X		1
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	1,863	50,000		X		2
INCO LTD	COM	453258-40-2	2,178	50,000		X		1
INCO LTD	COM	453258-40-2	6,100	140,000		X		2
INTEL CORP	COM	458140-10-0	1,498	60,000		X		1
INTEL CORP	COM	458140-10-0	2,496	100,000		X		2
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	8,220	100,000		X		1
INTERNATIONAL PAPER CO	COM	460146-10-3	7,730	230,000		X		1
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	5,471	567,000		X		1
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	801	83,000		X		2
IVAX CORP	COM	465823-10-2	2,828	90,250		X		
IVAX CORP	COM	465823-10-2	1,872	59,750		X		1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,842	46,400		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	7,684	193,600		X		1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,588	40,000		X		2
JONES APPAREL GROUP INC	COM	480074-10-3	5,536	180,200		X		1
KEYSPAN CORP	COM	49337W-10-0	2,099	58,800		X		
KEYSPAN CORP	COM	49337W-10-0	6,353	178,000		X		1
KEYSPAN CORP	COM	49337W-10-0	4,997	140,000		X		2
KINETIC CONCEPTS INC	COM	49460W-20-8	4,059	102,100		X		1
KINETIC CONCEPTS INC	COM	49460W-20-8	3,896	98,000		X		2
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	6,031	112,000		X		1
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	1,508	28,000		X		2
LEXMARK INTL GROUP INC	COM	529771-10-7	5,828	130,000		X		1
LIFE POINT HOSPITALS	COM	53219L-10-9	6,000	160,000		X		1
LIFE POINT HOSPITALS	COM	53219L-10-9	2,250	60,000		X		2
LIZ CLAIBORNE INC	COM	539320-10-1	3,582	100,000		X		1
LIZ CLAIBORNE INC	COM	539320-10-1	2,149	60,000		X		2
LUBRIZOL CORP	COM	549271-10-4	7,383	170,000		X		1
MANOR CARE INC	COM	564055-10-1	4,772	120,000		X		1
MANOR CARE INC	COM	564055-10-1	2,386	60,000		X		2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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NAME OF ISSUER	CLASS	CUSIP	FAIR	INVESTMENT DISCRETION				
			MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	3,373	57,367		X		
MARATHON OIL CORP	COM	565849-10-6	9,450	155,000		X		1
MCDONALDS CORP	COM	580135-10-1	2,593	76,900		X		1
MCDONALDS CORP	COM	580135-10-1	4,151	123,100		X		2
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	4,464	80,000		X		1
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	2,232	40,000		X		2
MERRILL LYNCH & CO	COM	590188-10-8	6,096	90,000		X		1
MERRILL LYNCH & CO	COM	590188-10-8	677	10,000		X		2
MICROSOFT CORP	COM	594918-10-4	1,046	40,000		X		

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MICROSOFT CORP	COM	594918-10-4	3,661	140,000	X	1
MICROSOFT CORP	COM	594918-10-4	3,138	120,000	X	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	6,241	110,000	X	1
MOTOROLA INC	COM	620076-10-9	7,455	330,000	X	1
NBTY INC	COM	628782-10-4	4,875	300,000	X	1
NATIONAL CITY CORP	COM	635405-10-3	3,985	118,700	X	1
NATIONAL CITY CORP	COM	635405-10-3	2,853	85,000	X	2
NEWELL RUBBERMAID INC	COM	651229-10-6	6,192	260,400	X	1
NEWELL RUBBERMAID INC	COM	651229-10-6	2,844	119,600	X	2
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	4	2,000	X	
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	124	64,500	X	1
NISOURCE INC	COM	65473P-10-5	6,990	335,100	X	1
NISOURCE INC	COM	65473P-10-5	4,483	214,900	X	2
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	5,828	130,000	X	1
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	4,035	90,000	X	2
NORTHROP GRUMMAN CORP	COM	666807-10-2	9,016	150,000	X	1
NSTAR	COM	67019E-10-7	878	30,600	X	
NSTAR	COM	67019E-10-7	5,723	199,400	X	1
NSTAR	COM	67019E-10-7	4,879	170,000	X	2
OGE ENERGY CORP	COM	670837-10-3	938	35,000	X	
OGE ENERGY CORP	COM	670837-10-3	5,243	195,700	X	1
OGE ENERGY CORP	COM	670837-10-3	6,539	244,100	X	2
OFFICE DEPOT INC	COM	676220-10-6	5,856	186,500	X	1
OFFICE DEPOT INC	COM	676220-10-6	3,200	101,900	X	2
OMNICARE INC	COM	681904-10-8	7,725	135,000	X	1
OMNICARE INC	COM	681904-10-8	3,719	65,000	X	2
ORACLE CORP	COM	68389X-10-5	611	50,000	X	
ORACLE CORP	COM	68389X-10-5	1,954	160,000	X	1
ORACLE CORP	COM	68389X-10-5	977	80,000	X	2
OWENS ILLINOIS	COM	690768-40-3	5,698	270,800	X	1
OWENS ILLINOIS	COM	690768-40-3	1,624	77,200	X	2
PACTIV CORPORATION	COM	695257-10-5	7,260	330,000	X	1
PEPCO HOLDINGS INC	COM	713291-10-2	2,237	100,000	X	
PEPCO HOLDINGS INC	COM	713291-10-2	7,328	327,600	X	1
PEPCO HOLDINGS INC	COM	713291-10-2	6,501	290,600	X	2
PFIZER INC	COM	717081-10-3	5,247	225,000	X	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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NAME OF ISSUER	CLASS	CUSIP	FAIR	INVESTMENT DISCRETION				
			MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
PFIZER INC	COM	717081-10-3	1,866	80,000		X		2
PINNACLE WEST CAPITAL	COM	723484-10-1	2,068	50,000		X		
PINNACLE WEST CAPITAL	COM	723484-10-1	10,751	260,000		X		1
PINNACLE WEST CAPITAL	COM	723484-10-1	2,895	70,000		X		2
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,842	190,000		X		1
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	3,690	120,000		X		2
PROGRESS ENERGY INC	COM	743263-10-5	878	20,000		X		
PROGRESS ENERGY INC	COM	743263-10-5	7,124	162,200		X		1
PROGRESS ENERGY INC	COM	743263-10-5	5,727	130,400		X		2

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PUGET ENERGY INC	COM	745310-10-2	5,401	264,500		X		1
PUGET ENERGY INC	COM	745310-10-2	3,939	192,900		X		2
ROWAN COMPANIES INC	COM	779382-10-0	8,910	250,000		X		1
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,149	100,000		X		1
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	790	17,678		X		
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	4,935	110,481		X		1
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	2,316	51,841		X		2
SANMINA CORP	COM	800907-10-7	5,538	1,300,000		X		1
SANMINA CORP	COM	800907-10-7	852	200,000		X		2
SANOFI-AVENTIS-ADR	COM	80105N-10-5	8,341	190,000		X		1
SCANA CORP	COM	80589M-10-2	378	9,600		X		
SCANA CORP	COM	80589M-10-2	4,584	116,400		X		1
SCANA CORP	COM	80589M-10-2	1,886	47,900		X		2
SOUTHERN CO	COM	842587-10-7	2,383	69,000		X		
SOUTHERN CO	COM	842587-10-7	7,562	219,000		X		1
SOUTHERN CO	COM	842587-10-7	3,867	112,000		X		2
STAGE STORES	COM	85254C-30-5	350	11,762		X		
STANLEY WORKS/THE	COM	854616-10-9	4,804	100,000		X		1
SYMANTEC CORP	COM	871503-10-8	5,250	300,000		X		1
SYMANTEC CORP	COM	871503-10-8	1,750	100,000		X		2
THERMO ELECTRON CORP	COM	883556-10-2	8,036	266,700		X		1
TIME WARNER INC	COM	887317-10-5	872	50,000		X		
TIME WARNER INC	COM	887317-10-5	5,232	300,000		X		1
TIME WARNER INC	COM	887317-10-5	1,221	70,000		X		2
TRIAD HOSPITALS INC	COM	89579K-10-9	7,454	190,000		X		1
TYCO INTERNATIONAL	COM	902124-10-6	7,215	250,000		X		1
TYCO INTERNATIONAL	COM	902124-10-6	2,597	90,000		X		2
TYSON FOODS INC-CL A	COM	902494-10-3	5,773	337,600		X		1
TYSON FOODS INC-CL A	COM	902494-10-3	1,580	92,400		X		2
US BANCORP	COM	902973-30-4	1,793	60,000		X		1
US BANCORP	COM	902973-30-4	2,391	80,000		X		2
UNION PACIFIC CORP	COM	907818-10-8	9,661	120,000		X		1
UNUMPROVIDENT CORP	COM	91529Y-10-6	9,100	400,000		X		1
VERISIGN	COM	92343E-10-2	6,767	309,000		X		1
VERIZON COMMUNICATIONS	COM	92343V-10-4	753	25,000		X		
VERIZON COMMUNICATIONS	COM	92343V-10-4	5,542	184,000		X		1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2005

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			FAIR MARKET VALUE (000)	INVESTMENT DISCRETION					
NAME OF ISSUER	CLASS	CUSIP		SHARES	SOLE	SHARED	SHARED OTHERS	MANAGER	
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,681	255,000		X		2	25
VIACOM INC-CL B	COM	925524-30-8	6,194	190,000		X		1	19
WACHOVIA CORP	COM	929903-10-2	6,872	130,000		X		1	13
WAL-MART	COM	931142-10-3	10,302	220,134		X		1	22
WASHINGTON MUTUAL INC	COM	939322-10-3	7,395	170,000		X		1	17
WASTE MANAGEMENT INC	COM	94106L-10-9	4,553	150,000		X		1	15
WASTE MANAGEMENT INC	COM	94106L-10-9	2,125	70,000		X		2	7
WATSON PHARMACEUTICALS	COM	942683-10-3	4,877	150,000		X		1	15
WATSON PHARMACEUTICALS	COM	942683-10-3	1,626	50,000		X		2	5

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WESTERN DIGITAL CORP	COM	958102-10-5	7,383	396,700	X	1	39
WESTERN DIGITAL CORP	COM	958102-10-5	1,922	103,300	X	2	10
WILLIAMS COMPANIES	COM	969457-10-0	8,109	350,000	X	1	35
WYETH US	COM	983024-10-0	921	20,000	X		2
WYETH US	COM	983024-10-0	3,916	85,000	X	1	8
WYETH US	COM	983024-10-0	2,995	65,000	X	2	6
XCEL ENERGY INC	COM	98389B-10-0	7,846	425,000	X		42
XCEL ENERGY INC	COM	98389B-10-0	5,865	317,700	X	1	31
ZIMMER HOLDINGS INC	COM	98956P-10-2	273	4,050	X	1	

			1,092,867				
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