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CHUBB CORP
Form 13F-HR
May 12, 2009

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2009

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: John J. Kennedy
Title: Senior Vice President and Chief Accounting Officer
Phone: 908-903-2281

Signature, Place, and Date of Signing:

/s/ John J. Kennedy	Warren, New Jersey	May 12, 2009
-----	-----	-----
[Signature]	[City, State]	[Date]

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).)

List of Other Managers Reporting for this Manager: None

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

 Form 13F Information Table Entry Total: 240

 Form 13F Information Table Value Total: \$1,132,879
 =====
 (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

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	OTHERS
-----	----	-----	-----	-----	----	-----	-----
ALLIED WORLD ASSURANCE CO HL	COM	G0219G-20-3	289,241	7,605,592		X	
AMDOCS LTD	COM	G02602-10-3	5,234	282,600		X	
AMDOCS LTD	COM	G02602-10-3	2,641	142,620		X	
COVIDIEN LTD	COM	G2552X-10-8	2,735	82,288		X	
COVIDIEN LTD	COM	G2552X-10-8	9,231	277,712		X	
COVIDIEN LTD	COM	G2552X-10-8	1,163	35,000		X	
SEAGATE TECHNOLOGY	COM	G7945J-10-4	2,434	405,000		X	
SEAGATE TECHNOLOGY	COM	G7945J-10-4	1,803	300,000		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	--	33		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	710	129,967		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	273	50,000		X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	2,331	806,724		X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	1,715	593,276		X	
AT&T INC	COM	00206R-10-2	1,512	60,000		X	
AT&T INC	COM	00206R-10-2	2,016	80,000		X	
ALCOA INC	COM	013817-10-1	2,569	350,000		X	
ALCOA INC	COM	013817-10-1	734	100,000		X	
ALPHATEC HOLDINGS	COM	02081G-10-2	5,310	2,999,834		X	
AMEREN CORPORATION	COM	023608-10-2	4,327	186,600		X	

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AMEREN CORPORATION	COM	023608-10-2	2,166	93,400	X
AMGEN INC	COM	031162-10-0	2,476	50,000	X
AMGEN INC	COM	031162-10-0	7,428	150,000	X
AMGEN INC	COM	031162-10-0	4,952	100,000	X
ANADARKO PETROLEUM CORP	COM	032511-10-7	9,722	250,000	X
ARCHER DANIELS	COM	039483-10-2	4,167	150,007	X
ARCHER DANIELS	COM	039483-10-2	3,472	124,993	X
ATMOS ENERGY CORP	COM	049560-10-5	1,618	70,000	X
ATMOS ENERGY CORP	COM	049560-10-5	12,716	550,000	X
AVERY DENNISON CORP	COM	053611-10-9	3,185	142,591	X
AVERY DENNISON CORP	COM	053611-10-9	4,124	184,600	X
AVERY DENNISON CORP	COM	053611-10-9	286	12,819	X
BP PLC-SPONS ADR	COM	055622-10-4	4,411	110,000	X
BP PLC-SPONS ADR	COM	055622-10-4	3,609	90,000	X
BANK OF AMERICA	COM	060505-10-4	136	20,000	X
BANK OF AMERICA	COM	060505-10-4	2,778	407,356	X
BANK OF AMERICA	COM	060505-10-4	986	144,545	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	11,268	220,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,561	50,000	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	6,837	860,000	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	1,908	240,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	4,165	190,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,576	300,000	X
BROADRIDGE FINANCIAL Solutio	COM	11133T-10-3	11,166	600,000	X
BROADRIDGE FINANCIAL Solutio	COM	11133T-10-3	2,791	150,000	X
CBS CORP-CL B	COM	124857-20-2	1,221	317,900	X

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

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FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	SHARED OTHERS
CBS CORP-CL B	COM	124857-20-2	238	62,100		X	
CELESTICA INC	COM	15101Q-10-8	3,560	1,000,000		X	
CELESTICA INC	COM	15101Q-10-8	356	100,000		X	
CISCO SYSTEMS INC	COM	17275R-10-2	3,790	226,000		X	
CISCO SYSTEMS INC	COM	17275R-10-2	4,595	274,000		X	
CITIGROUP INC	COM	172967-10-1	15	6,000		X	
CITIGROUP INC	COM	172967-10-1	567	224,000		X	
CITIGROUP INC	COM	172967-10-1	481	190,000		X	
COCA COLA ENTERPRISES	COM	191219-10-4	5,195	393,847		X	
COCA COLA ENTERPRISES	COM	191219-10-4	4,038	306,153		X	
COLGATE PALMOLIVE	COM	194162-10-3	7,078	120,000		X	
COMCAST CORP-CL A	COM	20030N-10-1	7,502	550,000		X	
COMCAST CORP-CL A	COM	20030N-10-1	2,728	200,000		X	
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	5,369	350,000		X	
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	3,068	200,000		X	

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CONOCOPHILLIPS	COM	20825C-10-4	7,440	190,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	1,981	50,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	6,476	163,500	X
CONSOLIDATED EDISON INC	COM	209115-10-4	3,961	100,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	5,593	470,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	1,843	154,900	X
CORNING INC	COM	219350-10-5	3,981	300,000	X
CORNING INC	COM	219350-10-5	2,654	200,000	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	104	8,059	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	2,569	198,509	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	1,080	83,432	X
DTE ENERGY COMPANY	COM	233331-10-7	4,155	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	2,770	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	2,762	99,700	X
DEAN FOODS CO	COM	242370-10-4	907	50,156	X
DEAN FOODS CO	COM	242370-10-4	7,653	423,278	X
DEAN FOODS CO	COM	242370-10-4	5,904	326,566	X
DELL INC	COM	24702R-10-1	5,214	550,000	X
DELL INC	COM	24702R-10-1	1,422	150,000	X
DELTA AIRLINES INC DEL	COM	247361-70-2	1,502	266,830	X
DELTA AIRLINES INC DEL	COM	247361-70-2	1,883	334,470	X
DOW CHEMICAL CO	COM	260543-10-3	3,035	360,000	X
EBAY INC	COM	278642-10-3	2,512	200,000	X
EBAY INC	COM	278642-10-3	2,512	200,000	X
EL PASO CORP	COM	28336L-10-9	3,125	500,000	X
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	4,336	536,000	X
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	4,563	564,000	X
FAMILY DOLLAR STORES	COM	307000-10-9	113	3,400	X
FAMILY DOLLAR STORES	COM	307000-10-9	20,342	609,600	X
FAMILY DOLLAR STORES	COM	307000-10-9	2,903	87,000	X

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

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FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	SHARED OTHERS
FOREST LABORATORIES INC	COM	345838-10-6	2,196	100,000		X	
FOREST LABORATORIES INC	COM	345838-10-6	4,392	200,000		X	
FOREST LABORATORIES INC	COM	345838-10-6	4,392	200,000		X	
GENERAL ELECTRIC	COM	369604-10-3	2,426	240,000		X	
GENERAL ELECTRIC	COM	369604-10-3	1,921	190,000		X	
GENERAL MILLS INC	COM	370334-10-4	2,494	50,000		X	
GENERAL MILLS INC	COM	370334-10-4	5,986	120,000		X	
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	380	200,000		X	
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	152	80,000		X	
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	5,624	181,000		X	
GOOGLE INC-CL A	COM	38259P-50-8	10,442	30,000		X	

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GREAT PLAINS ENERGY INC	COM	391164-10-0	3,173	235,600	X
GREAT PLAINS ENERGY INC	COM	391164-10-0	2,310	171,500	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	314	40,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	471	60,000	X
HEALTHCARE SERVICES GROUP	COM	421906-10-8	190	12,693	X
HEALTH MGMT ASSOC	COM	421933-10-2	1,548	600,000	X
HEALTH MGMT ASSOC	COM	421933-10-2	1,806	700,000	X
HJ HEINZ CO	COM	423074-10-3	6,612	200,000	X
HESS CORP	COM	42809H-10-7	6,791	125,300	X
INTEL CORP	COM	458140-10-0	3,758	250,000	X
INTEL CORP	COM	458140-10-0	5,260	350,000	X
INTEL CORP	COM	458140-10-0	1,503	100,000	X
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	13,565	140,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	2,253	320,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	1,267	180,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	824	200,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	4,190	1,017,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	342	83,000	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,233	46,400	X
JP MORGAN CHASE & CO	COM	46625H-10-0	7,272	273,600	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,063	40,000	X
JABIL CIRCUIT INC	COM	466313-10-3	1,191	214,286	X
JABIL CIRCUIT INC	COM	466313-10-3	3,984	716,600	X
JABIL CIRCUIT INC	COM	466313-10-3	1,496	269,114	X
KRAFT FOODS INC-A	COM	50075N-10-4	8,200	367,898	X
KRAFT FOODS INC-A	COM	50075N-10-4	3,075	137,962	X
KROGER CO.	COM	501044-10-1	8,488	400,000	X
LABORATORY CRP OF AMER HLDGS	COM	50540R-40-9	4,758	81,350	X
LEXMARK INTL GROUP INC	COM	529771-10-7	882	52,294	X
LIFE POINT HOSPITALS	COM	53219L-10-9	5,265	252,400	X
LIFE POINT HOSPITALS	COM	53219L-10-9	3,079	147,600	X
LIZ CLAIBORNE INC	COM	539320-10-1	889	360,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	148	60,000	X
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	1,285	114,734	X

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

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FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	SHARED OTHERS
MARATHON OIL CORP	COM	565849-10-6	7,903	300,600		X	
MCDONALDS CORP	COM	580135-10-1	9,653	176,900		X	
MCDONALDS CORP	COM	580135-10-1	1,261	23,100		X	
MEDTRONIC INC	COM	585055-10-6	5,157	175,000		X	
MEDTRONIC INC	COM	585055-10-6	5,157	175,000		X	
MICROSOFT CORP	COM	594918-10-4	735	40,000		X	
MICROSOFT CORP	COM	594918-10-4	6,246	340,000		X	

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MICROSOFT CORP	COM	594918-10-4	4,041	220,000	X
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	4,782	210,000	X
MOTOROLA INC	COM	620076-10-9	2,453	580,000	X
MOTOROLA INC	COM	620076-10-9	508	120,000	X
NEWELL RUBBERMAID INC	COM	651229-10-6	2,873	450,400	X
NEWELL RUBBERMAID INC	COM	651229-10-6	1,592	249,600	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	1	2,000	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	23	64,500	X
NISOURCE INC	COM	65473P-10-5	3,284	335,100	X
NISOURCE INC	COM	65473P-10-5	2,106	214,900	X
NORTHROP GRUMMAN CORP	COM	666807-10-2	6,546	150,000	X
OGE ENERGY CORP	COM	670837-10-3	62	2,600	X
OGE ENERGY CORP	COM	670837-10-3	619	26,000	X
OFFICE DEPOT INC	COM	676220-10-6	197	150,000	X
OFFICE DEPOT INC	COM	676220-10-6	655	500,224	X
OFFICE DEPOT INC	COM	676220-10-6	196	149,776	X
OMNICARE INC	COM	681904-10-8	8,816	360,000	X
OMNICARE INC	COM	681904-10-8	5,878	240,000	X
ORACLE CORP	COM	68389X-10-5	904	50,000	X
ORACLE CORP	COM	68389X-10-5	2,891	160,000	X
ORACLE CORP	COM	68389X-10-5	1,446	80,000	X
OWENS ILLINOIS	COM	690768-40-3	1,406	97,400	X
OWENS ILLINOIS	COM	690768-40-3	4,540	314,400	X
PNC FINANCIAL	COM	693475-10-5	136	4,653	X
PNC FINANCIAL	COM	693475-10-5	98	3,332	X
PEPCO HOLDINGS INC	COM	713291-10-2	1,248	100,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	4,088	327,600	X
PEPCO HOLDINGS INC	COM	713291-10-2	3,627	290,600	X
PEPSI BOTTLING GROUP INC	COM	713409-10-0	275	12,416	X
PFIZER INC	COM	717081-10-3	6,715	493,000	X
PFIZER INC	COM	717081-10-3	3,500	257,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	1,328	50,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	6,906	260,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	1,859	70,000	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	3,416	190,000	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	3,416	190,000	X
PROGRESS ENERGY INC	COM	743263-10-5	725	20,000	X
PROGRESS ENERGY INC	COM	743263-10-5	5,881	162,200	X

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

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				SHARES	SOLE	SHARED	SHARED OTHERS
PROGRESS ENERGY INC	COM	743263-10-5	4,728	130,400		X	
QUADRAMED CORP	COM	74730W-50-7	83	13,777		X	
QUEST DIAGNOSTICS INC	COM	74834L-10-0	17,568	370,000		X	

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RALCORP HLDGS INC	COM	751028-10-1	1,143	21,206	X
RALCORP HLDGS INC	COM	751028-10-1	428	7,952	X
ROWAN COMPANIES INC	COM	779382-10-0	2,993	250,000	X
ROYAL DUTCH SHELL PLC	COM	780259-20-6	4,430	100,000	X
ROYAL DUTCH SHELL PLC	COM	780259-20-6	4,430	100,000	X
SAFEWAY INC	COM	786514-20-8	4,038	200,000	X
SAFEWAY INC	COM	786514-20-8	2,422	120,000	X
SAFEWAY INC	COM	786514-20-8	4,644	230,000	X
ST JUDE MEDICAL	COM	790849-10-3	1,817	50,000	X
ST JUDE MEDICAL	COM	790849-10-3	12,716	350,000	X
SANMINA CORP	COM	800907-10-7	854	2,800,000	X
SANMINA CORP	COM	800907-10-7	61	200,000	X
SANOFI-AVENTIS-ADR	COM	80105N-10-5	8,379	300,000	X
SMITHFIELD FOODS INC	COM	832248-10-8	3,428	362,400	X
SMITHFIELD FOODS INC	COM	832248-10-8	829	87,600	X
SPECTRA ENERGY CORP	COM	847560-10-9	1,434	101,400	X
SPECTRA ENERGY CORP	COM	847560-10-9	1,380	97,578	X
SPECTRA ENERGY CORP	COM	847560-10-9	1,708	120,822	X
SPRINT NEXTEL CORP	COM	852061-10-0	428	120,000	X
SPRINT NEXTEL CORP	COM	852061-10-0	1,607	450,000	X
SPRINT NEXTEL CORP	COM	852061-10-0	214	60,000	X
STAGE STORES	COM	85254C-30-5	178	17,642	X
STAR GAS PARTNERS LP	COM	85512C-10-5	117	45,100	X
SYMANTEC CORP	COM	871503-10-8	6,723	450,000	X
SYMANTEC CORP	COM	871503-10-8	4,482	300,000	X
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	13,515	300,000	X
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	4,505	100,000	X
TIME WARNER	COM	887317-30-3	965	16,667	X
TIME WARNER	COM	887317-30-3	5,790	100,000	X
TIME WARNER	COM	887317-30-3	10,615	183,334	X
TIME WARNER CABLE	COM	88732J-20-7	104	4,184	X
TIME WARNER CABLE	COM	88732J-20-7	622	25,100	X
TIME WARNER CABLE	COM	88732J-20-7	1,141	46,019	X
TOTAL SA-SPON ADR	COM	89151E-10-9	9,812	200,000	X
TRAVELERS COS INC	COM	89417E-10-9	718	17,678	X
TRAVELERS COS INC	COM	89417E-10-9	4,490	110,481	X
TRAVELERS COS INC	COM	89417E-10-9	4,545	111,841	X
TYSON FOODS INC-CL A	COM	902494-10-3	1,075	114,450	X
TYSON FOODS INC-CL A	COM	902494-10-3	5,518	587,600	X
TYSON FOODS INC-CL A	COM	902494-10-3	2,798	297,950	X
UNITEDHEALTH GROUP	COM	91324P-10-2	7,325	350,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	755	25,000	X

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NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2009

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				SHARES	SOLE	SHARED	SHARED OTHERS
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VERIZON COMMUNICATIONS	COM	92343V-10-4	5,649	187,043	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,701	255,000	X
VIACOM INC CL B	COM	92553P-20-1	1,738	100,000	X
VIACOM INC CL B	COM	92553P-20-1	6,083	350,000	X
WAL-MART	COM	931142-10-3	15,630	300,000	X
WALGREEN COMPANY	COM	931422-10-9	5,483	211,200	X
WALGREEN COMPANY	COM	931422-10-9	10,093	388,800	X
WELLS FARGO & COMPANY	COM	949746-10-1	369	25,884	X
WELLS FARGO & COMPANY	COM	949746-10-1	198	13,937	X
WILLIAMS COMPANIES	COM	969457-10-0	3,983	350,000	X
WYETH US	COM	983024-10-0	861	20,000	X
WYETH US	COM	983024-10-0	3,658	85,000	X
WYETH US	COM	983024-10-0	2,798	65,000	X
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	210	50,000	X
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	252	60,000	X

			1,132,879		
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