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CHUBB CORP
Form 13F-HR
August 06, 2004

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2004

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 Warren, New Jersey August 6, 2004

[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:	243	

Form 13F Information Table Value Total:	\$ 804,962	

	(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
01	28 - 2490	Federal Insurance Company
02	28 - 2804	Pacific Indemnity Company

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		INVESTMENT DISCRETIO		
			VALUE (000)	SHARES	SOLE	SHARED	OTHE
AMDOC'S LTD (DOX)	COM	G02602-10-3	2,109	90,000			X
AMDOC'S LTD (DOX)	COM	G02602-10-3	703	30,000			X
AXIS CAPITAL HOLDINGS LIMITED	COM	G0692U-10-9	48,636	1,737,011			X
ADC TELECOMMUNICATIONS	COM	000886-10-1	409	144,115			X
ADC TELECOMMUNICATIONS	COM	000886-10-1	85	30,000			X
AGCO CORP	COM	001084-10-2	2,037	100,000			X
AGCO CORP	COM	001084-10-2	2,037	100,000			X
ABBOTT LABORATORIES	COM	002824-10-0	1,855	45,500			X
ABBOTT LABORATORIES	COM	002824-10-0	2,221	54,500			X
ADVANCED MICRO	COM	007903-10-7	1,966	123,635			X
ADVANCED MICRO	COM	007903-10-7	1,034	65,000			X
AMEREN CORPORATION	COM	023608-10-2	8,016	186,600			X
AMEREN CORPORATION	COM	023608-10-2	4,012	93,400			X
AMERICAN ELEC PWR	COM	025537-10-1	4,800	150,000			X
AMERICAN ELEC PWR	COM	025537-10-1	5,600	175,000			X
AMERICAN ELEC PWR	COM	025537-10-1	3,200	100,000			X
AMERISOURCEBERGEN CORP	COM	03073E-10-5	598	10,000			X

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AMERISOURCEBERGEN CORP	COM	03073E-10-5	4,484	75,000	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,653	106,100	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	1,850	74,000	X
BMC SOFTWARE INC	COM	055921-10-0	2,775	150,000	X
BMC SOFTWARE INC	COM	055921-10-0	1,110	60,000	X
BANK OF AMERICA	COM	060505-10-4	846	10,000	X
BANK OF AMERICA	COM	060505-10-4	4,231	50,000	X
BANK ONE CORP	COM	06423A-10-3	1,020	20,000	X
BANK ONE CORP	COM	06423A-10-3	3,060	60,000	X
BARR PHARMACEUTICALS INC	COM	068306-10-9	4,641	140,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	4,141	120,000	X
BOWATER INC	COM	102183-10-0	3,418	82,200	X
BRINKER INTL	COM	109641-10-0	3,412	100,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	3,050	124,500	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	7,350	300,000	X
CSX CORP	COM	126408-10-3	3,605	110,000	X
CSX CORP	COM	126408-10-3	1,311	40,000	X
CVS CORP	COM	126650-10-0	2,584	61,500	X
CVS CORP	COM	126650-10-0	2,878	68,500	X
CATERPILLAR INC -UK	COM	149123-10-1	711	8,800	X
CELESTICA INC	COM	15101Q-10-8	1,995	100,000	X
CELESTICA INC	COM	15101Q-10-8	1,995	100,000	X
CENTURYTEL INC	COM	156700-10-6	4,806	160,000	X
CHEVRONTEXACO CORP	COM	166764-10-0	9,411	100,000	X
CINERGY CORP	COM	172474-10-8	4,940	130,000	X
CINERGY CORP	COM	172474-10-8	4,754	125,100	X
CINERGY CORP	COM	172474-10-8	5,886	154,900	X
CISCO SYSTEMS INC	COM	17275R-10-2	2,986	126,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRETION		
			(000)	SHARES	SOLE	SHARED	OTHER
CISCO SYSTEMS INC	COM	17275R-10-2	569	24,000			X
CITIGROUP INC	COM	172967-10-1	279	6,000			X
CITIGROUP INC	COM	172967-10-1	2,976	64,000			X
CITIGROUP INC	COM	172967-10-1	1,860	40,000			X
CLEAR CHANNEL COMMUNICATIONS	COM	184502-10-2	2,771	75,000			X
COCA COLA ENTERPRISES	COM	191219-10-4	3,067	105,800			X
COCA COLA ENTERPRISES	COM	191219-10-4	870	30,000			X
COMCAST CORP-CL A	COM	20030N-10-1	843	30,000			X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	1,657	60,000			X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	828	30,000			X
CONSOLIDATED EDISON INC	COM	209115-10-4	1,988	50,000			X
CONSOLIDATED EDISON INC	COM	209115-10-4	6,501	163,500			X
CONSOLIDATED EDISON INC	COM	209115-10-4	3,976	100,000			X
COOPER CAMERON	COM	216640-10-2	3,409	70,000			X
COOPER TIRE	COM	216831-10-7	575	25,000			X
COOPER TIRE	COM	216831-10-7	4,255	185,000			X
COUNTRYWIDE FINANCIAL CORP	COM	222372-10-4	6,323	90,000			X

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DPL INC	COM	233293-10-9	5,899	303,755	X
DPL INC	COM	233293-10-9	4,588	236,245	X
DTE ENERGY COMPANY	COM	233331-10-7	6,081	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,054	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,042	99,700	X
DEAN FOODS CO	COM	242370-10-4	4,664	125,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	3,300	50,000	X
DOMINION RESOURCES INC/VA	COM	25746U-10-9	8,528	135,200	X
DOMINION RESOURCES INC/VA	COM	25746U-10-9	2,523	40,000	X
ENSCO INTERNATIONAL INC	COM	26874Q-10-0	1,746	60,000	X
ENSCO INTERNATIONAL INC	COM	26874Q-10-0	2,037	70,000	X
ENERGY EAST CORPORATION	COM	29266M-10-9	2,343	96,600	X
ENERGY EAST CORPORATION	COM	29266M-10-9	10,047	414,300	X
ENERGY EAST CORPORATION	COM	29266M-10-9	4,013	165,500	X
ENGELHARD CORP	COM	292845-10-4	3,580	110,800	X
FPL GROUP	COM	302571-10-4	7,674	120,000	X
FPL GROUP	COM	302571-10-4	3,197	50,000	X
FNMA	COM	313586-10-9	4,282	60,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	468	30,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	3,590	230,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	781	50,000	X
FIRSTENERGY CORP	COM	337932-10-7	2,245	60,000	X
FIRSTENERGY CORP	COM	337932-10-7	4,889	130,700	X
FIRSTENERGY CORP	COM	337932-10-7	5,024	134,300	X
GENERAL ELECTRIC	COM	369604-10-3	4,860	150,000	X
GENERAL ELECTRIC	COM	369604-10-3	2,268	70,000	X
HCA INC	COM	404119-10-9	5,407	130,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	2,750	40,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			SHARES OTHER
					SOLE	SHARED		
HEWLETT PACKARD	COM	428236-10-3	2,638	125,000			X	
HEWLETT PACKARD	COM	428236-10-3	1,372	65,000			X	
HOME DEPOT INC	COM	437076-10-2	1,056	30,000			X	
HOME DEPOT INC	COM	437076-10-2	1,408	40,000			X	
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	2,633	71,878			X	
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	1,832	50,000			X	
INCO LTD	COM	453258-40-2	4,838	140,000			X	
INTEL CORP	COM	458140-10-0	1,656	60,000			X	
INTEL CORP	COM	458140-10-0	1,518	55,000			X	
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	3,526	40,000			X	
IVAX CORP	COM	465823-10-2	1,732	72,200			X	
IVAX CORP	COM	465823-10-2	2,428	101,200			X	
JP MORGAN CHASE & CO	COM	46625H-10-0	775	20,000			X	
JP MORGAN CHASE & CO	COM	46625H-10-0	2,326	60,000			X	
JP MORGAN CHASE & CO	COM	46625H-10-0	1,551	40,000			X	
JOHNSON & JOHNSON	COM	478160-10-4	3,899	70,000			X	
JOHNSON & JOHNSON	COM	478160-10-4	1,114	20,000			X	

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JONES APPAREL GROUP INC	COM	480074-10-3	4,738	120,000	X
KEYSPAN CORP	COM	49337W-10-0	2,158	58,800	X
KEYSPAN CORP	COM	49337W-10-0	6,533	178,000	X
KEYSPAN CORP	COM	49337W-10-0	5,138	140,000	X
KRAFT FOODS	COM	50075N-10-4	3,168	100,000	X
LSI LOGIC CORP	COM	502161-10-2	762	100,000	X
LSI LOGIC CORP	COM	502161-10-2	2,667	350,000	X
L-3 COMMUNICATIONS HOLDINGS	COM	502424-10-4	4,676	70,000	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	2,890	72,800	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	1,112	28,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	3,598	100,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	720	20,000	X
LOCKHEED MARTIN AIR	COM	539830-10-9	5,208	100,000	X
LUCENT	COM	549463-10-7	302	80,000	X
LUCENT	COM	549463-10-7	237	62,823	X
LUCENT	COM	549463-10-7	189	50,000	X
MBNA CORP	COM	55262L-10-0	1,603	62,157	X
MBNA CORP	COM	55262L-10-0	774	30,000	X
MEMC ELECTRONIC MATERIAL	COM	552715-10-4	1,976	200,000	X
MEMC ELECTRONIC MATERIAL	COM	552715-10-4	494	50,000	X
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	2,323	57,367	X
MCKESSON CORP	COM	58155Q-10-3	2,575	75,000	X
MCKESSON CORP	COM	58155Q-10-3	2,774	80,800	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	4,875	130,000	X
MEDIMMUNE INC	COM	584699-10-2	2,976	127,250	X
MERRILL LYNCH & CO	COM	590188-10-8	2,969	55,000	X
MICROSOFT CORP	COM	594918-10-4	1,142	40,000	X
MICROSOFT CORP	COM	594918-10-4	2,856	100,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRET		SHARE
			(000)	SHARES	SOLE	SHARED	
MICROSOFT CORP	COM	594918-10-4	2,285	80,000			X
NATIONAL CITY CORP	COM	635405-10-3	2,451	70,000			X
NATIONAL CITY CORP	COM	635405-10-3	6,606	188,700			X
NATIONAL CITY CORP	COM	635405-10-3	2,976	85,000			X
NATIONAL-OILWELL	COM	637071-10-1	1,785	56,700			X
NATIONAL-OILWELL	COM	637071-10-1	2,362	75,000			X
NEWELL RUBBERMAID INC	COM	651229-10-6	2,594	110,400			X
NEWELL RUBBERMAID INC	COM	651229-10-6	1,636	69,600			X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	85	22,500			X
NISOURCE INC	COM	65473P-10-5	6,910	335,100			X
NISOURCE INC	COM	65473P-10-5	5,462	264,900			X
NOKIA OXJ	COM	654902-20-4	470	32,306			X
NOKIA OXJ	COM	654902-20-4	749	51,494			X
NOKIA OXJ	COM	654902-20-4	1,253	86,200			X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	3,448	130,000			X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	2,387	90,000			X
NORTEL NETWORKS CORP	COM	656568-10-2	1,239	248,255			X

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NORTEL NETWORKS CORP	COM	656568-10-2	250	50,000	X
NORTHROP GRUMMAN CORP	COM	666807-10-2	4,489	83,600	X
NSTAR	COM	67019E-10-7	733	15,300	X
NSTAR	COM	67019E-10-7	8,594	179,500	X
NSTAR	COM	67019E-10-7	4,070	85,000	X
OGE ENERGY CORP	COM	670837-10-3	891	35,000	X
OGE ENERGY CORP	COM	670837-10-3	4,984	195,700	X
OGE ENERGY CORP	COM	670837-10-3	6,217	244,100	X
OFFICE DEPOT INC	COM	676220-10-6	1,757	98,100	X
OFFICE DEPOT INC	COM	676220-10-6	1,825	101,900	X
OMNICARE INC	COM	681904-10-8	5,137	120,000	X
ORACLE CORP	COM	68389X-10-5	597	50,000	X
ORACLE CORP	COM	68389X-10-5	716	60,000	X
ORACLE CORP	COM	68389X-10-5	954	80,000	X
PNC FINANCIAL	COM	693475-10-5	1,592	30,000	X
PNC FINANCIAL	COM	693475-10-5	8,493	160,000	X
PNC FINANCIAL	COM	693475-10-5	2,654	50,000	X
PPL CORPORATION	COM	69351T-10-6	5,049	110,000	X
PPL CORPORATION	COM	69351T-10-6	4,131	90,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	1,828	100,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	5,989	327,600	X
PEPCO HOLDINGS INC	COM	713291-10-2	5,312	290,600	X
PEPSI BOTTLING GROUP INC	COM	713409-10-0	3,054	100,000	X
PEPSI BOTTLING GROUP INC	COM	713409-10-0	916	30,000	X
PFIZER INC	COM	717081-10-3	3,085	90,000	X
PFIZER INC	COM	717081-10-3	2,742	80,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	2,020	50,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	10,501	260,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRET		
			(000)	SHARES	SOLE	SHARED	OTHE
PINNACLE WEST CAPITAL	COM	723484-10-1	2,827	70,000			X
PITNEY BOWES INC	COM	724479-10-0	3,319	75,000			X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	1,882	110,000			X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	2,053	120,000			X
PROGRESS ENERGY INC	COM	743263-10-5	881	20,000			X
PROGRESS ENERGY INC	COM	743263-10-5	7,145	162,200			X
PROGRESS ENERGY INC	COM	743263-10-5	5,744	130,400			X
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	4,003	100,000			X
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	2,002	50,000			X
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	8,006	200,000			X
PUGET ENERGY INC	COM	745310-10-2	5,795	264,500			X
PUGET ENERGY INC	COM	745310-10-2	4,226	192,900			X
QUEST DIAGNOSTICS INC	COM	74834L-10-0	4,247	50,000			X
RAYTHEON COMPANY	COM	755111-50-7	4,292	120,000			X
RAYTHEON COMPANY	COM	755111-50-7	715	20,000			X
ROWAN COMPANIES INC	COM	779382-10-0	3,163	130,000			X
SBC COMMUNICATIONS INC	COM	78387G-10-3	2,425	100,000			X

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SBC COMMUNICATIONS INC	COM	78387G-10-3	5,093	210,000	X
SBC COMMUNICATIONS INC	COM	78387G-10-3	9,215	380,000	X
SAFEWAY INC	COM	786514-20-8	5,068	200,000	X
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	717	17,678	X
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	1,859	45,855	X
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	2,102	51,841	X
SARA LEE CORP	COM	803111-10-3	690	30,000	X
SARA LEE CORP	COM	803111-10-3	2,299	100,000	X
SARA LEE CORP	COM	803111-10-3	1,609	70,000	X
SCANA CORP	COM	80589M-10-2	2,753	75,700	X
SCANA CORP	COM	80589M-10-2	4,233	116,400	X
SCANA CORP	COM	80589M-10-2	7,561	207,900	X
SOUTHERN CO	COM	842587-10-7	2,011	69,000	X
SOUTHERN CO	COM	842587-10-7	6,384	219,000	X
SOUTHERN CO	COM	842587-10-7	3,265	112,000	X
STAGE STORES	COM	85254C-30-5	295	7,842	X
STANLEY WORKS/THE	COM	854616-10-9	4,558	100,000	X
TAIWAN SEMICONDUCTOR	COM	874039-10-0	1,662	200,000	X
TEXTRON INC	COM	883203-10-1	3,561	60,000	X
TIME WARNER INC	COM	887317-10-5	879	50,000	X
TIME WARNER INC	COM	887317-10-5	2,637	150,000	X
TYCO INTERNATIONAL	COM	902124-10-6	3,977	120,000	X
US BANCORP	COM	902973-30-4	1,654	60,000	X
US BANCORP	COM	902973-30-4	827	30,000	X
UNITED GLOBAL COM	COM	913247-50-8	1,484	204,459	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	905	25,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	6,659	184,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,781	215,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2004

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRET		
			(000)	SHARES	SOLE	SHARED	SHARE
VIACOM INC-CL B	COM	925524-30-8	3,572	100,000			X
WACHOVIA CORP	COM	929903-10-2	2,447	55,000			X
WASHINGTON MUTUAL INC	COM	939322-10-3	4,250	110,000			X
WASTE MANAGEMENT INC	COM	94106L-10-9	3,065	100,000			X
WATSON PHARMACEUTICALS I	COM	942683-10-3	4,035	150,000			X
WEIGHT WATCHERS INTL INC	COM	948626-10-6	3,914	100,000			X
WELLS FARGO & COMPANY	COM	949746-10-1	3,434	60,000			X
WESTERN DIGITAL CORP	COM	958102-10-5	2,598	300,000			X
WESTERN DIGITAL CORP	COM	958102-10-5	866	100,000			X
WILMINGTON TRUST CORP	COM	971807-10-2	2,323	62,400			X
WILMINGTON TRUST CORP	COM	971807-10-2	4,474	120,200			X
WILMINGTON TRUST CORP	COM	971807-10-2	3,830	102,900			X
WYETH US	COM	983024-10-0	723	20,000			X
WYETH US	COM	983024-10-0	3,074	85,000			X
WYETH US	COM	983024-10-0	1,266	35,000			X
XCEL ENERGY INC	COM	98389B-10-0	7,101	425,000			X
XCEL ENERGY INC	COM	98389B-10-0	5,309	317,700			X

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ZIMMER HOLDINGS INC

COM 98956P-10-2

357

4,050

X

804,962
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