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CHUBB CORP
Form 13F-HR
November 12, 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: September 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 -----	November 11, 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:	249
Form 13F Information Table Value Total:	\$914,580
	(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
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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	OTHERS
AMDOC'S LTD (DOX)	COM	G02602-10-3	1,964	90,000		X	
AMDOC'S LTD (DOX)	COM	G02602-10-3	655	30,000		X	
AXIS CAPITAL HOLDINGS LTD	COM	G0692U-10-9	45,162	1,737,011		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	2	33		X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	5,919	80,000		X	
AGCO CORP	COM	001084-10-2	2,262	100,000		X	
AGCO CORP	COM	001084-10-2	2,262	100,000		X	
ABBOTT LABORATORIES	COM	002824-10-0	3,198	75,500		X	
ABBOTT LABORATORIES	COM	002824-10-0	2,309	54,500		X	
ADVANCED MICRO	COM	007903-10-7	1,607	123,635		X	

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ADVANCED MICRO	COM	007903-10-7	845	65,000	X
AMEREN CORPORATION	COM	023608-10-2	8,612	186,600	X
AMEREN CORPORATION	COM	023608-10-2	4,310	93,400	X
AMERICAN ELEC PWR	COM	025537-10-1	4,794	150,000	X
AMERICAN ELEC PWR	COM	025537-10-1	5,593	175,000	X
AMERICAN ELEC PWR	COM	025537-10-1	3,196	100,000	X
AMERISOURCEBERGEN CORP	COM	03073E-10-5	537	10,000	X
AMERISOURCEBERGEN CORP	COM	03073E-10-5	4,028	75,000	X
AMGEN INC	COM	031162-10-0	5,681	100,000	X
APPLIED MATERIALS	COM	038222-10-5	3,308	200,600	X
ATMOS ENERGY CORP	COM	049560-10-5	13,854	550,000	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,901	106,100	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,023	74,000	X
BMC SOFTWARE INC	COM	055921-10-0	2,372	150,000	X
BMC SOFTWARE INC	COM	055921-10-0	949	60,000	X
BANK OF AMERICA	COM	060505-10-4	867	20,000	X
BANK OF AMERICA	COM	060505-10-4	4,333	100,000	X
BARR PHARMACEUTICALS INC	COM	068306-10-9	5,800	140,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	3,859	120,000	X
BOWATER INC	COM	102183-10-0	5,347	140,000	X
BRINKER INTL	COM	109641-10-0	3,115	100,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	4,497	190,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	7,101	300,000	X
CSX CORP	COM	126408-10-3	3,652	110,000	X
CSX CORP	COM	126408-10-3	1,328	40,000	X
CVS CORP	COM	126650-10-0	2,591	61,500	X
CVS CORP	COM	126650-10-0	2,886	68,500	X
CATERPILLAR INC -UK	COM	149123-10-1	699	8,800	X
CELESTICA INC	COM	15101Q-10-8	2,032	160,000	X
CELESTICA INC	COM	15101Q-10-8	1,270	100,000	X
CENTURYTEL INC	COM	156700-10-6	5,478	160,000	X
CHEVRONTXACO CORP	COM	166764-10-0	10,728	200,000	X
CINERGY CORP	COM	172474-10-8	5,148	130,000	X
CINERGY CORP	COM	172474-10-8	4,954	125,100	X
CINERGY CORP	COM	172474-10-8	6,134	154,900	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	SHARED OTHERS	M
CISCO SYSTEMS INC	COM	17275R-10-2	2,281	126,000		X		
CISCO SYSTEMS INC	COM	17275R-10-2	434	24,000		X		
CITIGROUP INC	COM	172967-10-1	265	6,000		X		
CITIGROUP INC	COM	172967-10-1	4,588	104,000		X		
CITIGROUP INC	COM	172967-10-1	1,765	40,000		X		

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CLEAR CHANNEL COMMUNICATIONS	COM	184502-10-2	2,338	75,000	X
COCA COLA ENTERPRISES	COM	191219-10-4	2,000	105,800	X
COCA COLA ENTERPRISES	COM	191219-10-4	567	30,000	X
COMCAST CORP-CL A	COM	20030N-10-1	847	30,000	X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	1,675	60,000	X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	838	30,000	X
COMERICA INC	COM	200340-10-7	4,748	80,000	X
COMERICA INC	COM	200340-10-7	1,187	20,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	2,801	105,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	2,102	50,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	6,874	30,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	4,204	100,000	X
COOPER TIRE	COM	216831-10-7	504	25,000	X
COOPER TIRE	COM	216831-10-7	3,731	185,000	X
COUNTRYWIDE FINANCIAL CORP	COM	222372-10-4	7,090	180,000	X
DPL INC	COM	233293-10-9	6,251	303,755	X
DPL INC	COM	233293-10-9	4,862	236,245	X
DTE ENERGY COMPANY	COM	233331-10-7	6,329	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,219	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,206	99,700	X
DEAN FOODS CO	COM	242370-10-4	3,752	125,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	3,551	50,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	2,485	35,000	X
DOMINION RESOURCES INC/VA	COM	25746U-10-9	8,822	135,200	X
DOMINION RESOURCES INC/VA	COM	25746U-10-9	2,610	40,000	X
ENSCO INTERNATIONAL INC	COM	26874Q-10-0	1,960	60,000	X
ENSCO INTERNATIONAL INC	COM	26874Q-10-0	2,287	70,000	X
ENERGY EAST CORPORATION	COM	29266M-10-9	2,432	96,600	X
ENERGY EAST CORPORATION	COM	29266M-10-9	10,432	414,300	X
ENERGY EAST CORPORATION	COM	29266M-10-9	4,167	165,500	X
ENGELHARD CORP	COM	292845-10-4	3,141	110,800	X
FPL GROUP	COM	302571-10-4	8,198	120,000	X
FPL GROUP	COM	302571-10-4	3,416	50,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	483	30,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	3,701	230,000	X
FIRST HEALTH GROUP CORP	COM	320960-10-7	805	50,000	X
FIRSTENERGY CORP	COM	337932-10-7	2,465	60,000	X
FIRSTENERGY CORP	COM	337932-10-7	5,369	130,700	X
FIRSTENERGY CORP	COM	337932-10-7	5,517	134,300	X
GENERAL ELECTRIC	COM	369604-10-3	6,380	190,000	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	SHARED OTHERS	M
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GENERAL ELECTRIC	COM	369604-10-3	2,351	70,000	X
GENERAL MILLS INC	COM	370334-10-4	5,388	120,000	X
HCA INC	COM	404119-10-9	5,913	155,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	2,477	40,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	2,477	40,000	X
HJ HEINZ CO	COM	423074-10-3	5,403	150,000	X
HEWLETT PACKARD	COM	428236-10-3	2,906	155,000	X
HEWLETT PACKARD	COM	428236-10-3	2,719	145,000	X
HOME DEPOT INC	COM	437076-10-2	1,176	30,000	X
HOME DEPOT INC	COM	437076-10-2	1,568	40,000	X
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	2,578	71,878	X
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	1,793	50,000	X
INCO LTD	COM	453258-40-2	5,467	140,000	X
INTEL CORP	COM	458140-10-0	1,204	60,000	X
INTEL CORP	COM	458140-10-0	2,006	100,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	4,849	120,000	X
IVAX CORP	COM	465823-10-2	1,728	90,250	X
IVAX CORP	COM	465823-10-2	3,059	159,750	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,843	46,400	X
JP MORGAN CHASE & CO	COM	46625H-10-0	5,530	139,200	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,589	40,000	X
JOHNSON & JOHNSON	COM	478160-10-4	3,943	70,000	X
JOHNSON & JOHNSON	COM	478160-10-4	1,127	20,000	X
JONES APPAREL GROUP INC	COM	480074-10-3	4,296	120,000	X
KEYSPAN CORP	COM	49337W-10-0	2,305	58,800	X
KEYSPAN CORP	COM	49337W-10-0	6,978	178,000	X
KEYSPAN CORP	COM	49337W-10-0	5,488	140,000	X
KRAFT FOODS	COM	50075N-10-4	3,172	100,000	X
L-3 COMMUNICATIONS HOLDINGS	COM	502424-10-4	4,690	70,000	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	4,897	112,000	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	1,224	28,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	3,772	100,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	2,263	60,000	X
LOCKHEED MARTIN AIR	COM	539830-10-9	5,578	100,000	X
MEMC ELECTRONIC MATERIAL	COM	552715-10-4	2,968	350,000	X
MEMC ELECTRONIC MATERIAL	COM	552715-10-4	424	50,000	X
MANOR CARE INC	COM	564055-10-1	3,595	120,000	X
MANOR CARE INC	COM	564055-10-1	899	30,000	X
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	2,512	57,367	X
MCDONALDS CORP	COM	580135-10-1	2,156	76,900	X
MCDONALDS CORP	COM	580135-10-1	3,450	123,100	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	4,017	130,000	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	1,236	40,000	X
MEDIMMUNE INC	COM	584699-10-2	3,016	127,250	X
MEDIMMUNE INC	COM	584699-10-2	776	32,750	X

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FAIR MARKET ----- INVESTMENT DISCRETION -----

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NAME OF ISSUER	CLASS	CUSIP	VALUE (000)	SHARES	SOLE	SHARED	SHARED OTHERS	M
MERRILL LYNCH & CO	COM	590188-10-8	4,475	90,000			X	
MERRILL LYNCH & CO	COM	590188-10-8	497	10,000			X	
MICROSOFT CORP	COM	594918-10-4	1,106	40,000			X	
MICROSOFT CORP	COM	594918-10-4	17,696	640,000			X	
MICROSOFT CORP	COM	594918-10-4	3,318	120,000			X	
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	5,423	110,000			X	
MOTOROLA INC	COM	620076-10-9	5,273	292,300			X	
NATIONAL CITY CORP	COM	635405-10-3	2,703	70,000			X	
NATIONAL CITY CORP	COM	635405-10-3	7,288	188,700			X	
NATIONAL CITY CORP	COM	635405-10-3	3,283	85,000			X	
NATIONAL-OILWELL	COM	637071-10-1	1,863	56,700			X	
NATIONAL-OILWELL	COM	637071-10-1	2,465	75,000			X	
NATIONAL SEMICONDUCTOR CORP	COM	637640-10-3	3,098	200,000			X	
NEWELL RUBBERMAID INC	COM	651229-10-6	2,212	110,400			X	
NEWELL RUBBERMAID INC	COM	651229-10-6	2,397	119,600			X	
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	88	22,500			X	
NISOURCE INC	COM	65473P-10-5	7,040	335,100			X	
NISOURCE INC	COM	65473P-10-5	5,566	264,900			X	
NOKIA OXJ	COM	654902-20-4	443	32,306			X	
NOKIA OXJ	COM	654902-20-4	706	51,494			X	
NOKIA OXJ	COM	654902-20-4	1,183	86,200			X	
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	3,866	130,000			X	
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	2,677	90,000			X	
NORTHROP GRUMMAN CORP	COM	666807-10-2	4,458	83,600			X	
NSTAR	COM	67019E-10-7	751	15,300			X	
NSTAR	COM	67019E-10-7	8,813	179,500			X	
NSTAR	COM	67019E-10-7	4,174	85,000			X	
OGE ENERGY CORP	COM	670837-10-3	883	35,000			X	
OGE ENERGY CORP	COM	670837-10-3	4,938	195,700			X	
OGE ENERGY CORP	COM	670837-10-3	6,159	244,100			X	
OFFICE DEPOT INC	COM	676220-10-6	1,474	98,100			X	
OFFICE DEPOT INC	COM	676220-10-6	1,532	101,900			X	
OMNICARE INC	COM	681904-10-8	3,403	120,000			X	
ORACLE CORP	COM	68389X-10-5	564	50,000			X	
ORACLE CORP	COM	68389X-10-5	1,805	160,000			X	
ORACLE CORP	COM	68389X-10-5	902	80,000			X	
PNC FINANCIAL	COM	693475-10-5	1,623	30,000			X	
PNC FINANCIAL	COM	693475-10-5	8,656	160,000			X	
PNC FINANCIAL	COM	693475-10-5	2,705	50,000			X	
PPL CORPORATION	COM	69351T-10-6	5,190	110,000			X	
PPL CORPORATION	COM	69351T-10-6	4,246	90,000			X	
PEPCO HOLDINGS INC	COM	713291-10-2	1,990	100,000			X	
PEPCO HOLDINGS INC	COM	713291-10-2	6,519	327,600			X	
PEPCO HOLDINGS INC	COM	713291-10-2	5,783	290,600			X	
PFIZER INC	COM	717081-10-3	2,754	90,000			X	

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				M
				SHARES	SOLE	SHARED	SHARED OTHERS	
PFIZER INC	COM	717081-10-3	2,448	80,000			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	2,075	50,000			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	10,790	260,000			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	2,905	70,000			X	
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	2,177	110,000			X	
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	2,375	120,000			X	
PROGRESS ENERGY INC	COM	743263-10-5	847	20,000			X	
PROGRESS ENERGY INC	COM	743263-10-5	6,868	162,200			X	
PROGRESS ENERGY INC	COM	743263-10-5	5,521	130,400			X	
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	4,260	100,000			X	
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	2,130	50,000			X	
PUBLIC SVC ENTERPRISE GROUP	COM	744573-10-6	8,520	200,000			X	
PUGET ENERGY INC	COM	745310-10-2	6,004	264,500			X	
PUGET ENERGY INC	COM	745310-10-2	4,379	192,900			X	
RAYTHEON COMPANY	COM	755111-50-7	4,558	120,000			X	
RAYTHEON COMPANY	COM	755111-50-7	760	20,000			X	
ROWAN COMPANIES INC	COM	779382-10-0	3,432	130,000			X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	2,595	100,000			X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	5,450	210,000			X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	9,861	380,000			X	
SAFeway INC	COM	786514-20-8	3,862	200,000			X	
SAFeway INC	COM	786514-20-8	966	50,000			X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	584	17,678			X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	2,661	80,481			X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	1,714	51,841			X	
SARA LEE CORP	COM	803111-10-3	686	30,000			X	
SARA LEE CORP	COM	803111-10-3	2,286	100,000			X	
SARA LEE CORP	COM	803111-10-3	1,600	70,000			X	
SCANA CORP	COM	80589M-10-2	2,827	75,700			X	
SCANA CORP	COM	80589M-10-2	4,346	116,400			X	
SCANA CORP	COM	80589M-10-2	7,763	207,900			X	
SOUTHERN CO	COM	842587-10-7	2,069	69,000			X	
SOUTHERN CO	COM	842587-10-7	6,566	219,000			X	
SOUTHERN CO	COM	842587-10-7	3,358	112,000			X	
STAGE STORES	COM	85254C-30-5	268	7,842			X	
STANLEY WORKS/THE	COM	854616-10-9	4,253	100,000			X	
TAIWAN SEMICONDUCTOR	COM	874039-10-0	1,629	228,173			X	
TEXTRON INC	COM	883203-10-1	3,856	60,000			X	
THERMO ELECTRON CORP	COM	883556-10-2	2,424	89,700			X	
TIME WARNER INC	COM	887317-10-5	807	50,000			X	
TIME WARNER INC	COM	887317-10-5	3,389	210,000			X	
TYCO INTERNATIONAL	COM	902124-10-6	3,679	120,000			X	
US BANCORP	COM	902973-30-4	1,734	60,000			X	
US BANCORP	COM	902973-30-4	2,312	80,000			X	
UNITED GLOBAL COM	COM	913247-50-8	1,527	204,459			X	

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				M
				SHARES	SOLE	SHARED	SHARED OTHERS	
VERIZON COMMUNICATIONS	COM	92343V-10-4	985	25,000			X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,246	184,000			X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	10,042	255,000			X	
VERITAS SOFTWARE CORP	COM	923436-10-9	3,560	200,000			X	
VIACOM INC-CL B	COM	925524-30-8	4,698	140,000			X	
WACHOVIA CORP	COM	929903-10-2	4,695	100,000			X	
WASHINGTON MUTUAL INC	COM	939322-10-3	4,299	110,000			X	
WASTE MANAGEMENT INC	COM	94106L-10-9	2,734	100,000			X	
WASTE MANAGEMENT INC	COM	94106L-10-9	1,914	70,000			X	
WATSON PHARMACEUTICALS	COM	942683-10-3	4,419	150,000			X	
WATSON PHARMACEUTICALS	COM	942683-10-3	1,473	50,000			X	
WEIGHT WATCHERS INTL INC	COM	948626-10-6	3,882	100,000			X	
WELLS FARGO & COMPANY	COM	949746-10-1	5,068	85,000			X	
WESTERN DIGITAL CORP	COM	958102-10-5	2,637	300,000			X	
WESTERN DIGITAL CORP	COM	958102-10-5	879	100,000			X	
WILMINGTON TRUST CORP	COM	971807-10-2	2,260	62,400			X	
WILMINGTON TRUST CORP	COM	971807-10-2	4,352	120,200			X	
WILMINGTON TRUST CORP	COM	971807-10-2	3,139	86,700			X	
WYETH US	COM	983024-10-0	748	20,000			X	
WYETH US	COM	983024-10-0	3,179	85,000			X	
WYETH US	COM	983024-10-0	2,431	65,000			X	
XCEL ENERGY INC	COM	98389B-10-0	7,361	425,000			X	
XCEL ENERGY INC	COM	98389B-10-0	5,503	317,700			X	
ZIMMER HOLDINGS INC	COM	98956P-10-2	320	4,050			X	
			914,580					