

Edgar Filing: CHUBB CORP - Form 13F-HR

CHUBB CORP
Form 13F-HR
August 10, 2012

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, 2012

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: 908-903-2000

Signature, Place, and Date of Signing:

/s/ John J. Kennedy Warren, New Jersey August 10, 2012

[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).)

Edgar Filing: CHUBB CORP - Form 13F-HR

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: 251

 Form 13F Information Table Value Total: \$1,568,406

 (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, 2012

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
-----	----	-----	-----	-----	----	-----	-----	-----
ALTERRA CAPITAL HOLDINGS LTD	COM	G0229R-10-8	176,381	7,553,800		X		7
AMDOCS LTD	COM	G02602-10-3	8,399	282,600		X		1
AMDOCS LTD	COM	G02602-10-3	4,239	142,620		X		2
COVIDIEN PLC	COM	G2554F-11-3	4,402	82,288		X		
COVIDIEN PLC	COM	G2554F-11-3	14,858	277,712		X		1
COVIDIEN PLC	COM	G2554F-11-3	1,873	35,000		X		2
ROWAN COMPANIES INC	COM	G7665A-10-1	8,083	250,000		X		1
WARNER CHILCOTT PLC	COM	G94368-10-0	2,754	153,599		X		1
WARNER CHILCOTT PLC	COM	G94368-10-0	689	38,400		X		2
XL GROUP PUBLIC LIMITED COMP	COM	G98290-10-2	2,735	129,967		X		1
XL GROUP PUBLIC LIMITED COMP	COM	G98290-10-2	1,052	50,000		X		2
WEATHERFORD INTL LTD	COM	H27013-10-3	6,315	500,000		X		1
WEATHERFORD INTL LTD	COM	H27013-10-3	6,315	500,000		X		2
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	1,860	300,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

FLEXTRONICS INTL LTD	COM	Y2573F-10-2	5,002	806,724	X	1
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	3,678	593,276	X	2
AT&T INC	COM	00206R-10-2	2,140	60,000	X	1
AT&T INC	COM	00206R-10-2	2,852	80,000	X	2
ALCOA INC	COM	013817-10-1	1,750	200,000	X	
ALCOA INC	COM	013817-10-1	3,063	350,000	X	1
ALCOA INC	COM	013817-10-1	3,937	450,000	X	2
ALPHATEC HOLDINGS	COM	02081G-10-2	4,236	2,302,070	X	1
AMEREN CORPORATION	COM	023608-10-2	6,258	186,600	X	1
AMEREN CORPORATION	COM	023608-10-2	3,133	93,400	X	2
AMGEN INC	COM	031162-10-0	3,646	50,000	X	
AMGEN INC	COM	031162-10-0	10,936	150,000	X	1
AMGEN INC	COM	031162-10-0	7,291	100,000	X	2
ANADARKO PETROLEUM CORP	COM	032511-10-7	16,550	250,000	X	1
ARCHER DANIELS	COM	039483-10-2	5,166	175,000	X	
ARCHER DANIELS	COM	039483-10-2	4,428	150,007	X	1
ARCHER DANIELS	COM	039483-10-2	3,690	124,993	X	2
ATMOS ENERGY CORP	COM	049560-10-5	2,455	70,000	X	1
ATMOS ENERGY CORP	COM	049560-10-5	19,288	550,000	X	2
AVERY DENNISON CORP	COM	053611-10-9	6,467	236,547	X	
AVERY DENNISON CORP	COM	053611-10-9	5,047	184,600	X	1
AVERY DENNISON CORP	COM	053611-10-9	2,156	78,853	X	2
AVON PRODUCTS	COM	054303-10-2	2,432	150,000	X	
AVON PRODUCTS	COM	054303-10-2	10,536	650,000	X	2
BP PLC-SPONS ADR	COM	055622-10-4	4,459	110,000	X	1
BP PLC-SPONS ADR	COM	055622-10-4	3,649	90,000	X	2
BANK OF AMERICA	COM	060505-10-4	164	20,000	X	
BANK OF AMERICA	COM	060505-10-4	3,332	407,356	X	1
BANK OF AMERICA	COM	060505-10-4	4,684	572,645	X	2
BANK OF AMERICA CORP	PFD	060505-68-2	1,950	2,000	X	1
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	2,195	100,000	X	

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2012

PAGE 2 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	4,390	200,000		X		1
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	4,390	200,000		X		2
BAXTER INTERNATIONAL INC	COM	071813-10-9	11,693	220,000		X		1
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,658	50,000		X		2
BOSTON SCIENTIFIC CORP	COM	101137-10-7	2,268	400,000		X		
BOSTON SCIENTIFIC CORP	COM	101137-10-7	4,876	860,000		X		1
BOSTON SCIENTIFIC CORP	COM	101137-10-7	3,629	640,000		X		2
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,831	190,000		X		1
BRISTOL MYERS SQUIBB	COM	110122-10-8	10,785	300,000		X		2
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	8,508	400,000		X		1
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	3,191	150,000		X		2

Edgar Filing: CHUBB CORP - Form 13F-HR

CBS CORP-CL B	COM	124857-20-2	10,420	317,900	X	1
CBS CORP-CL B	COM	124857-20-2	2,036	62,100	X	2
CELESTICA INC	COM	15101Q-10-8	2,179	300,100	X	
CELESTICA INC	COM	15101Q-10-8	7,260	1,000,000	X	1
CELESTICA INC	COM	15101Q-10-8	2,903	399,900	X	2
CISCO SYSTEMS INC	COM	17275R-10-2	1,717	100,000	X	
CISCO SYSTEMS INC	COM	17275R-10-2	5,597	326,000	X	1
CISCO SYSTEMS INC	COM	17275R-10-2	4,705	274,000	X	2
CITIGROUP INC	COM	172967-42-4	16	600	X	
CITIGROUP INC	COM	172967-42-4	614	22,400	X	1
CITIGROUP INC	COM	172967-42-4	521	19,000	X	2
COCA COLA ENTERPRISES INC	COM	19122T-10-9	11,043	393,847	X	1
COCA COLA ENTERPRISES INC	COM	19122T-10-9	8,585	306,153	X	2
COMCAST CORP-CL A	COM	20030N-10-1	17,583	550,000	X	1
COMCAST CORP-CL A	COM	20030N-10-1	6,394	200,000	X	2
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	11,212	400,000	X	1
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	11,212	400,000	X	2
CONOCOPHILLIPS	COM	20825C-10-4	10,617	190,000	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	3,110	50,000	X	
CONSOLIDATED EDISON INC	COM	209115-10-4	10,168	163,500	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	6,219	100,000	X	2
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	12,718	470,000	X	1
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	4,192	154,900	X	2
COVENTRY HEALTH CARE INC	COM	222862-10-4	1,410	44,346	X	
COVENTRY HEALTH CARE INC	COM	222862-10-4	10,005	314,709	X	1
COVENTRY HEALTH CARE INC	COM	222862-10-4	5,831	183,432	X	2
DTE ENERGY COMPANY	COM	233331-10-7	8,900	150,000	X	
DTE ENERGY COMPANY	COM	233331-10-7	5,933	100,000	X	1
DTE ENERGY COMPANY	COM	233331-10-7	5,915	99,700	X	2
DEAN FOODS CO	COM	242370-10-4	5,821	341,832	X	
DEAN FOODS CO	COM	242370-10-4	11,086	650,956	X	1
DEAN FOODS CO	COM	242370-10-4	8,638	507,212	X	2
DELL INC	COM	24702R-10-1	1,251	100,000	X	
DELL INC	COM	24702R-10-1	9,382	750,000	X	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2012

PAGE 3 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		SHARES	SHARED			MANAGER
			VALUE	(000)		SOLE	SHARED	OTHERS	
DELL INC	COM	24702R-10-1	1,877		150,000		X		2
DELTA AIRLINES INC DEL	COM	247361-70-2	2,922		266,830		X		
DELTA AIRLINES INC DEL	COM	247361-70-2	3,662		334,470		X		1
DELTA AIRLINES INC DEL	COM	247361-70-2	3,380		308,700		X		2
DOW CHEMICAL CO	COM	260543-10-3	11,340		360,000		X		1
EBAY INC	COM	278642-10-3	8,402		200,000		X		
EBAY INC	COM	278642-10-3	8,402		200,000		X		2
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	3,652		400,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	4,894	536,000	X	1
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,149	564,000	X	2
EXCELON CORP NPV	COM	30161N-10-1	10,496	279,000	X	1
EXCELON CORP NPV	COM	30161N-10-1	4,296	114,204	X	2
FOREST LABORATORIES INC	COM	345838-10-6	3,499	100,000	X	
FOREST LABORATORIES INC	COM	345838-10-6	3,499	100,000	X	1
FOREST LABORATORIES INC	COM	345838-10-6	6,998	200,000	X	2
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	23	6,000	X	
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	172	44,896	X	1
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	234	61,210	X	2
GENERAL ELECTRIC	COM	369604-10-3	5,001	240,000	X	1
GENERAL ELECTRIC	COM	369604-10-3	3,960	190,000	X	2
GENERAL MILLS INC	COM	370334-10-4	3,854	100,000	X	1
GENERAL MILLS INC	COM	370334-10-4	9,250	240,000	X	2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	1,132	200,000	X	1
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	453	80,000	X	2
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	8,248	181,000	X	1
GOOGLE INC-CL A	COM	38259P-50-8	17,402	30,000	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,044	235,600	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	3,672	171,500	X	2
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	705	40,000	X	
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	1,058	60,000	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	5,495	700,000	X	
HEALTH MGMT ASSOC	COM	421933-10-2	4,710	600,000	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	5,495	700,000	X	2
HJ HEINZ CO	COM	423074-10-3	10,876	200,000	X	1
HESS CORP	COM	42809H-10-7	8,690	200,000	X	1
HUNTINGTON INGALLS INDUSTRIE	COM	446413-10-6	1,006	25,000	X	1
INTEL CORP	COM	458140-10-0	6,663	250,000	X	
INTEL CORP	COM	458140-10-0	9,327	350,000	X	1
INTEL CORP	COM	458140-10-0	2,665	100,000	X	2
INTERNATIONAL PAPER CO	COM	460146-10-3	9,251	320,000	X	1
INTERNATIONAL PAPER CO	COM	460146-10-3	5,204	180,000	X	2
JP MORGAN CHASE & CO	COM	46625H-10-0	1,658	46,400	X	
JP MORGAN CHASE & CO	COM	46625H-10-0	9,776	273,600	X	1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,429	40,000	X	2
JABIL CIRCUIT INC	COM	466313-10-3	4,356	214,286	X	

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2012

PAGE 4 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
JABIL CIRCUIT INC	COM	466313-10-3	14,568	716,600		X		1
JABIL CIRCUIT INC	COM	466313-10-3	5,471	269,114		X		2
KRAFT FOODS INC-A	COM	50075N-10-4	14,208	367,898		X		1
KRAFT FOODS INC-A	COM	50075N-10-4	5,328	137,962		X		2
KROGER CO.	COM	501044-10-1	9,276	400,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

KROGER CO.	COM	501044-10-1	4,638	200,000	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	10,343	252,400	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	6,049	147,600	X	2
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	1,249	114,734	X	
MARATHON OIL CORP	COM	565849-10-6	11,506	450,000	X	2
MARATHON PETROLEUM CORP	COM	56585A-10-2	10,107	225,000	X	2
MEDTRONIC INC	COM	585055-10-6	6,778	175,000	X	
MEDTRONIC INC	COM	585055-10-6	6,778	175,000	X	2
MICROSOFT CORP	COM	594918-10-4	1,224	40,000	X	
MICROSOFT CORP	COM	594918-10-4	10,400	340,000	X	1
MICROSOFT CORP	COM	594918-10-4	6,730	220,000	X	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	1,320	90,472	X	
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	3,064	210,000	X	1
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	2,772	190,000	X	2
NEWELL RUBBERMAID INC	COM	651229-10-6	8,170	450,400	X	1
NEWELL RUBBERMAID INC	COM	651229-10-6	8,156	449,600	X	2
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	2	2,000	X	
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	80	64,500	X	1
NISOURCE INC	COM	65473P-10-5	8,294	335,100	X	1
NISOURCE INC	COM	65473P-10-5	5,319	214,900	X	2
NORTHROP GRUMMAN CORP	COM	666807-10-2	9,569	150,000	X	1
NVIDIA CORP	COM	67066G-10-4	6,910	500,000	X	1
NVIDIA CORP	COM	67066G-10-4	5,528	400,000	X	2
OFFICE DEPOT INC	COM	676220-10-6	1,188	550,000	X	
OFFICE DEPOT INC	COM	676220-10-6	1,944	900,224	X	1
OFFICE DEPOT INC	COM	676220-10-6	1,188	549,776	X	2
OMNICARE INC	COM	681904-10-8	8,120	260,000	X	1
OMNICARE INC	COM	681904-10-8	1,249	40,000	X	2
ORACLE CORP	COM	68389X-10-5	1,485	50,000	X	
ORACLE CORP	COM	68389X-10-5	4,752	160,000	X	1
ORACLE CORP	COM	68389X-10-5	2,376	80,000	X	2
OWENS ILLINOIS	COM	690768-40-3	4,742	247,400	X	
OWENS ILLINOIS	COM	690768-40-3	1,952	101,800	X	1
OWENS ILLINOIS	COM	690768-40-3	7,299	380,733	X	2
PEPCO HOLDINGS INC	COM	713291-10-2	1,957	100,000	X	
PEPCO HOLDINGS INC	COM	713291-10-2	6,411	327,600	X	1
PEPCO HOLDINGS INC	COM	713291-10-2	5,687	290,600	X	2
PFIZER INC	COM	717081-10-3	453	19,700	X	
PFIZER INC	COM	717081-10-3	13,264	576,725	X	1
PFIZER INC	COM	717081-10-3	7,384	321,025	X	2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2012

PAGE 5 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
-----	----	-----	-----	-----	----	-----	-----	-----
PHILLIPS 66	COM	718546-10-4	3,158	95,000		X		1
PINNACLE WEST CAPITAL	COM	723484-10-1	2,587	50,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

PINNACLE WEST CAPITAL	COM	723484-10-1	13,452	260,000	X	1
PINNACLE WEST CAPITAL	COM	723484-10-1	3,622	70,000	X	2
PROGRESS ENERGY INC	COM	743263-10-5	1,203	20,000	X	
PROGRESS ENERGY INC	COM	743263-10-5	9,760	162,200	X	1
PROGRESS ENERGY INC	COM	743263-10-5	7,846	130,400	X	2
QUEST DIAGNOSTICS INC	COM	74834L-10-0	22,163	370,000	X	1
RADIOSHACK CORP	COM	750438-10-3	522	136,000	X	1
RADIOSHACK CORP	COM	750438-10-3	1,398	364,000	X	2
ROCKWOOD HOLDINGS	COM	774415-10-3	2,983	67,261	X	1
ROCKWOOD HOLDINGS	COM	774415-10-3	746	16,816	X	2
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,743	100,000	X	
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,743	100,000	X	1
SAFEWAY INC	COM	786514-20-8	3,630	200,000	X	
SAFEWAY INC	COM	786514-20-8	4,900	270,000	X	1
SAFEWAY INC	COM	786514-20-8	4,175	230,000	X	2
ST JUDE MEDICAL	COM	790849-10-3	1,996	50,000	X	
ST JUDE MEDICAL	COM	790849-10-3	13,968	350,000	X	1
SANMINA-SCI CORP	COM	800907-20-6	2,098	256,164	X	
SANMINA-SCI CORP	COM	800907-20-6	3,822	466,666	X	1
SANMINA-SCI CORP	COM	800907-20-6	2,244	274,007	X	2
SANOFI-AVENTIS-ADR	COM	80105N-10-5	11,334	300,000	X	1
SMITHFIELD FOODS INC	COM	832248-10-8	7,839	362,400	X	1
SMITHFIELD FOODS INC	COM	832248-10-8	7,302	337,600	X	2
SPECTRA ENERGY CORP	COM	847560-10-9	2,947	101,400	X	
SPECTRA ENERGY CORP	COM	847560-10-9	2,836	97,578	X	1
SPECTRA ENERGY CORP	COM	847560-10-9	3,510	120,822	X	2
SPRINT NEXTEL CORP	COM	852061-10-0	391	120,000	X	
SPRINT NEXTEL CORP	COM	852061-10-0	1,467	450,000	X	1
SPRINT NEXTEL CORP	COM	852061-10-0	196	60,000	X	2
STAGE STORES	COM	85254C-30-5	302	16,491	X	
STAPLES INC	COM	855030-10-2	7,830	600,000	X	1
STAPLES INC	COM	855030-10-2	5,220	400,000	X	2
STATE STREET CORP	COM	857477-10-3	3,348	75,000	X	
STATE STREET CORP	COM	857477-10-3	11,160	250,000	X	1
SYMANTEC CORP	COM	871503-10-8	4,383	300,000	X	
SYMANTEC CORP	COM	871503-10-8	6,575	450,000	X	1
SYMANTEC CORP	COM	871503-10-8	4,383	300,000	X	2
TIME WARNER	COM	887317-30-3	642	16,666	X	
TIME WARNER	COM	887317-30-3	3,850	100,000	X	1
TIME WARNER	COM	887317-30-3	7,058	183,333	X	2
TIME WARNER CABLE	COM	88732J-20-7	343	4,183	X	
TIME WARNER CABLE	COM	88732J-20-7	2,061	25,100	X	1
TIME WARNER CABLE	COM	88732J-20-7	3,778	46,019	X	2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2012

PAGE 6 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
-----	-----	-----	-----	-----	-----	-----	-----	-----

Edgar Filing: CHUBB CORP - Form 13F-HR

TOTAL SA-SPON ADR	COM	89151E-10-9	8,990	200,000	X	1
TOTAL SA-SPON ADR	COM	89151E-10-9	4,495	100,000	X	2
TRAVELERS COS INC	COM	89417E-10-9	1,129	17,678	X	
TRAVELERS COS INC	COM	89417E-10-9	7,053	110,481	X	1
TRAVELERS COS INC	COM	89417E-10-9	7,140	111,841	X	2
TYSON FOODS INC-CL A	COM	902494-10-3	2,155	114,450	X	
TYSON FOODS INC-CL A	COM	902494-10-3	11,065	587,600	X	1
TYSON FOODS INC-CL A	COM	902494-10-3	5,610	297,950	X	2
UNITEDHEALTH GROUP	COM	91324P-10-2	20,475	350,000	X	1
VERIZON COMMUNICATIONS	COM	92343V-10-4	1,111	25,000	X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	8,312	187,043	X	1
VERIZON COMMUNICATIONS	COM	92343V-10-4	11,332	255,000	X	2
VIACOM INC CL B	COM	92553P-20-1	4,702	100,000	X	
VIACOM INC CL B	COM	92553P-20-1	9,404	200,000	X	1
WAL-MART	COM	931142-10-3	20,916	300,000	X	1
WALGREEN COMPANY	COM	931422-10-9	5,277	178,382	X	
WALGREEN COMPANY	COM	931422-10-9	3,592	121,418	X	1
WALGREEN COMPANY	COM	931422-10-9	8,879	300,200	X	2
WELLS FARGO & COMPANY	COM	949746-10-1	866	25,884	X	1
WELLS FARGO & COMPANY	COM	949746-10-1	466	13,937	X	2
WESTERN UNION CO	COM	959802-10-9	8,420	500,000	X	1
WESTERN UNION CO	COM	959802-10-9	5,052	300,000	X	2
WILLIAMS COMPANIES	COM	969457-10-0	10,087	350,000	X	1
WILLIAMS COMPANIES	COM	969457-10-0	10,087	350,000	X	2
WPX ENERGY INC	COM	98212B-10-3	1,887	116,666	X	1
WPX ENERGY INC	COM	98212B-10-3	1,888	116,666	X	2

			1,568,406			
			=====			