Bass Paul M Form 3 May 02, 2006 UNITED STATES SECURITIES AND EXCHANGE COMMISSION **OMB APPROVAL** FORM 3 Washington, D.C. 20549 OMB 3235-0104 Number: January 31, **INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF** Expires: 2005 **SECURITIES** Estimated average burden hours per Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, response... 0.5 Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940 (Print or Type Responses) 1. Name and Address of Reporting 2. Date of Event Requiring 3. Issuer Name and Ticker or Trading Symbol Person * Statement BJS WHOLESALE CLUB INC [BJ] Bass Paul M (Month/Day/Year) 04/26/2006 (Last) (First) (Middle) 4. Relationship of Reporting 5. If Amendment, Date Original

Person(s) to Issuer

Director

X Officer

2. Amount of Securities

Beneficially Owned

(Instr. 4)

4,000

(Check all applicable)

(give title below) (specify below)

3

EVP - Merchandising

Table I - Non-Derivative Securities Beneficially Owned

Ownership

Direct (D) or Indirect **(I)** (Instr. 5) D

SEC 1473 (7-02)

Form:

10% Owner

Other

Filed(Month/Day/Year)

Person

Ownership

(Instr. 5)

Â

Reporting Person

4. Nature of Indirect Beneficial

6. Individual or Joint/Group Filing(Check Applicable Line)

X Form filed by One Reporting

Form filed by More than One

ONE MERCER ROAD

(Street)

NATICK, MAÂ 01760

(City) (State) (Zip)

1. Title of Security (Instr. 4)

Common Stock

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

> Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

Table II - Derivative Securities Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

(Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		Securities U	3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		5. Ownership Form of Derivative	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of	Derivative Security	Security: Direct (D) or Indirect	

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				Shares		(I) (Instr. 5)	
Option (Right to buy)	(1)	09/12/2012	Common Stock	9,000	\$ 23.03	D	Â
Option (Right to buy)	05/28/2004	05/25/2010	Common Stock	10,000	\$ 25.45	D	Â
Option (Right to buy)	05/28/2004	09/17/2009	Common Stock	6,000	\$ 25.45	D	Â
Option (right to buy)	(2)	09/14/2010	Common Stock	6,000	\$ 25.45	D	Â
Option (Right to buy)	(<u>3)</u>	09/25/2011	Common Stock	6,000	\$ 25.45	D	Â
Option (Right to buy)	(4)	12/02/2013	Common Stock	24,000	\$ 25.25	D	Â
Option (Right to buy)	(5)	09/29/2014	Common Stock	18,000	\$ 27.32	D	Â
Option (Right to buy)	(6)	05/26/2015	Common Stock	20,000	\$ 26.18	D	Â

Reporting Owners

Reporting Owner Name / Address	Relationships					
	Director	10% Owner	Officer	Other		
Bass Paul M ONE MERCER ROAD NATICK, MA 01760	Â	Â	EVP - Merchandising	Â		

Date

Signatures

Kellye L. Walker, 05/03/2006 Attorney-in-fact

<u>**</u>Signature of Reporting Person

Explanation of Responses:

- * If the form is filed by more than one reporting person, see Instruction 5(b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Vested in four (4) equal annual increments beginning 9/12/2003
- (2) Vested 4,500 shares on 5/28/2004 and 1,500 shares on 9/14/2004
- (3) Vested 3,000 shares on 5/28/2004, 1,500 shares on 9/25/04 and 1,500 shares on 9/25/2005
- (4) Vests in four (4) equal annual increments beginning 12/2/2004
- (5) Vests in four (4) equal annual increments beginning 9/29/2005
- (6) Vests in four (4) equal annual increments beginning 5/26/2006

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *See* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.