CHUBB CORP
Form 13F-HR
August 12, 2011

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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, 2011

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 11, 2011 |
|---|---|---|
| [Signature] | [City, State] | [Date] |

Report Type (Check only one.):

[X] 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: 268

Form 13F Information Table Value Total: $1,646,636 (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

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| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | SHARES | INVESTMENT DISCRE SOLE | SHARED | SHARED OTHERS | MA |
|---|---|---|---|---|---|---|---|---|
| ALTERRA CAPITAL HOLDINGS LTD | COM | G0229R-10-8 | 168,450 | 7,553,800 | | X | | |
| AMDOCS LTD | COM | G02602-10-3 | 8,588 | 282,600 | | X | | |
| AMDOCS LTD | COM | G02602-10-3 | 4,334 | 142,620 | | X | | |
| COVIDIEN PLC | COM | G2554F-11-3 | 4,380 | 82,288 | | X | | |
| COVIDIEN PLC | COM | G2554F-11-3 | 14,783 | 277,712 | | X | | |
| COVIDIEN PLC | COM | G2554F-11-3 | 1,863 | 35,000 | | X | | |
| SEAGATE TECHNOLOGY | COM | G7945M-10-7 | 8,080 | 500,000 | | X | | |
| SEAGATE TECHNOLOGY | COM | G7945M-10-7 | 3,232 | 200,000 | | X | | |
| WARNER CHILCOTT PLC | COM | G94368-10-0 | 3,706 | 153,599 | | X | | |
| WARNER CHILCOTT PLC | COM | G94368-10-0 | 927 | 38,400 | | X | | |
| XL GROUP PUBLIC LIMITED COMP | COM | G98290-10-2 | 1 | 33 | | X | | |
| XL GROUP PUBLIC LIMITED COMP | COM | G98290-10-2 | 2,857 | 129,967 | | X | | |
| XL GROUP PUBLIC LIMITED COMP | COM | G98290-10-2 | 1,099 | 50,000 | | X | | |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 1,926 | 300,000 | | X | | |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 5,179 | 806,724 | | X | | |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 3,809 | 593,276 | | X | | |
| AOL INC | COM | 00184X-10-5 | 30 | 1,515 | | X | | |
| AOL INC | COM | 00184X-10-5 | 181 | 9,090 | | X | | |
| AOL INC | COM | 00184X-10-5 | 331 | 16,666 | | X | | |
| AT&T INC | COM | 00206R-10-2 | 1,885 | 60,000 | | X | | |

| | | | | | | |
|---|---|---|---|---|---|---|
| AT&T INC | COM | 00206R-10-2 | 2,513 | 80,000 | | X |
| ALCOA INC | COM | 013817-10-1 | 3,172 | 200,000 | | X |
| ALCOA INC | COM | 013817-10-1 | 5,551 | 350,000 | | X |
| ALCOA INC | COM | 013817-10-1 | 7,137 | 450,000 | | X |
| ALPHATEC HOLDINGS | COM | 02081G-10-2 | 8,011 | 2,302,070 | | X |
| AMEREN CORPORATION | COM | 023608-10-2 | 5,382 | 186,600 | | X |
| AMEREN CORPORATION | COM | 023608-10-2 | 2,694 | 93,400 | | X |
| AMGEN INC | COM | 031162-10-0 | 2,918 | 50,000 | | X |
| AMGEN INC | COM | 031162-10-0 | 8,753 | 150,000 | | X |
| AMGEN INC | COM | 031162-10-0 | 5,835 | 100,000 | | X |
| ANADARKO PETROLEUM CORP | COM | 032511-10-7 | 19,190 | 250,000 | | X |
| ARCHER DANIELS | COM | 039483-10-2 | 5,276 | 175,000 | | X |
| ARCHER DANIELS | COM | 039483-10-2 | 4,523 | 150,007 | | X |
| ARCHER DANIELS | COM | 039483-10-2 | 3,769 | 124,993 | | X |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 2,328 | 70,000 | | X |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 18,288 | 550,000 | | X |
| AVERY DENNISON CORP | COM | 053611-10-9 | 5,508 | 142,591 | | X |
| AVERY DENNISON CORP | COM | 053611-10-9 | 7,131 | 184,600 | | X |
| AVERY DENNISON CORP | COM | 053611-10-9 | 495 | 12,819 | | X |
| BP PLC-SPONS ADR | COM | 055622-10-4 | 4,872 | 110,000 | | X |
| BP PLC-SPONS ADR | COM | 055622-10-4 | 3,986 | 90,000 | | X |
| BANK OF AMERICA | COM | 060505-10-4 | 219 | 20,000 | | X |
| BANK OF AMERICA | COM | 060505-10-4 | 4,465 | 407,356 | | X |
| BANK OF AMERICA | COM | 060505-10-4 | 6,276 | 572,645 | | X |
| BANK OF AMERICA CORP | PFD | 060505-68-2 | 2,006 | 2,000 | | X |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING

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| | | | FAIR MARKET VALUE | | INVESTMENT DISCRE | | | |
|---|---|---|---|---|---|---|---|---|
| NAME OF ISSUER | CLASS | CUSIP | (000) | SHARES | SOLE | SHARED | SHARED OTHERS | MA |
| BANK OF NEW YORK MELLON CORP | COM | 064058-10-0 | 2,562 | 100,000 | | X | | |
| BANK OF NEW YORK MELLON CORP | COM | 064058-10-0 | 5,124 | 200,000 | | X | | |
| BANK OF NEW YORK MELLON CORP | COM | 064058-10-0 | 5,124 | 200,000 | | X | | |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 13,132 | 220,000 | | X | | |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 2,985 | 50,000 | | X | | |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 2,764 | 400,000 | | X | | |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 5,943 | 860,000 | | X | | |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 4,422 | 640,000 | | X | | |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 5,502 | 190,000 | | X | | |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 8,688 | 300,000 | | X | | |
| BROADRIDGE FINANCIAL SOLUTIO | COM | 11133T-10-3 | 9,628 | 400,000 | | X | | |
| BROADRIDGE FINANCIAL SOLUTIO | COM | 11133T-10-3 | 3,611 | 150,000 | | X | | |
| CBS CORP-CL B | COM | 124857-20-2 | 9,057 | 317,900 | | X | | |
| CBS CORP-CL B | COM | 124857-20-2 | 1,769 | 62,100 | | X | | |
| CELESTICA INC | COM | 15101Q-10-8 | 2,629 | 300,100 | | X | | |
| CELESTICA INC | COM | 15101Q-10-8 | 8,760 | 1,000,000 | | X | | |
| CELESTICA INC | COM | 15101Q-10-8 | 876 | 100,000 | | X | | |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 1,561 | 100,000 | | X | | |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 5,089 | 326,000 | | X | | |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 4,277 | 274,000 | | X | | |
| CITIGROUP INC | COM | 172967-42-4 | 25 | 600 | | X | | |
| CITIGROUP INC | COM | 172967-42-4 | 933 | 22,400 | | X | | |

| | | | | | | |
|---|---|---|---|---|---|---|
| CITIGROUP INC | COM | 172967-42-4 | 791 | 19,000 | | X |
| COCA COLA ENTERPRISES INC | COM | 19122T-10-9 | 11,492 | 393,847 | | X |
| COCA COLA ENTERPRISES INC | COM | 19122T-10-9 | 8,934 | 306,153 | | X |
| COMCAST CORP-CL A | COM | 20030N-10-1 | 13,937 | 550,000 | | X |
| COMCAST CORP-CL A | COM | 20030N-10-1 | 5,068 | 200,000 | | X |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 8,988 | 350,000 | | X |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 5,136 | 200,000 | | X |
| CONOCOPHILLIPS | COM | 20825C-10-4 | 14,286 | 190,000 | | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 2,662 | 50,000 | | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 8,705 | 163,500 | | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 5,324 | 100,000 | | X |
| CONSTELLATION BRANDS INC-A | COM | 21036P-10-8 | 9,785 | 470,000 | | X |
| CONSTELLATION BRANDS INC-A | COM | 21036P-10-8 | 3,225 | 154,900 | | X |
| CONSTELLATION ENERGY GROUP | COM | 210371-10-0 | 11,388 | 300,000 | | X |
| CONSTELLATION ENERGY GROUP | COM | 210371-10-0 | 4,661 | 122,800 | | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 1,617 | 44,346 | | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 11,477 | 314,709 | | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 6,690 | 183,432 | | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 7,503 | 150,000 | | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 5,002 | 100,000 | | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 4,987 | 99,700 | | X |
| DEAN FOODS CO | COM | 242370-10-4 | 4,194 | 341,832 | | X |
| DEAN FOODS CO | COM | 242370-10-4 | 7,987 | 650,956 | | X |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING

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| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | SHARES | SOLE | INVESTMENT DISCRE SHARED | SHARED OTHERS | MA |
|---|---|---|---|---|---|---|---|---|
| DEAN FOODS CO | COM | 242370-10-4 | 6,223 | 507,212 | | X | | |
| DELL INC | COM | 24702R-10-1 | 1,667 | 100,000 | | X | | |
| DELL INC | COM | 24702R-10-1 | 12,503 | 750,000 | | X | | |
| DELL INC | COM | 24702R-10-1 | 2,501 | 150,000 | | X | | |
| DELTA AIRLINES INC DEL | COM | 247361-70-2 | 2,447 | 266,830 | | X | | |
| DELTA AIRLINES INC DEL | COM | 247361-70-2 | 3,067 | 334,470 | | X | | |
| DELTA AIRLINES INC DEL | COM | 247361-70-2 | 2,831 | 308,700 | | X | | |
| DOW CHEMICAL CO | COM | 260543-10-3 | 12,960 | 360,000 | | X | | |
| EBAY INC | COM | 278642-10-3 | 6,454 | 200,000 | | X | | |
| EBAY INC | COM | 278642-10-3 | 6,454 | 200,000 | | X | | |
| EDWARDS LIFESCIENCES | COM | 28176E-10-8 | 427 | 4,900 | | X | | |
| EL PASO CORP | COM | 28336L-10-9 | 10,100 | 500,000 | | X | | |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 7,708 | 536,000 | | X | | |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 8,110 | 564,000 | | X | | |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 179 | 3,400 | | X | | |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 10,333 | 196,600 | | X | | |
| FOREST LABORATORIES INC | COM | 345838-10-6 | 3,934 | 100,000 | | X | | |
| FOREST LABORATORIES INC | COM | 345838-10-6 | 7,868 | 200,000 | | X | | |
| FOREST LABORATORIES INC | COM | 345838-10-6 | 7,868 | 200,000 | | X | | |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A-10-8 | 48 | 6,000 | | X | | |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A-10-8 | 362 | 44,896 | | X | | |
| FRONTIER COMMUNICATIONS CORP | COM | 35906A-10-8 | 494 | 61,210 | | X | | |
| GENERAL ELECTRIC | COM | 369604-10-3 | 4,526 | 240,000 | | X | | |
| GENERAL ELECTRIC | COM | 369604-10-3 | 3,583 | 190,000 | | X | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| GENERAL MILLS INC | COM | 370334-10-4 | 3,722 | 100,000 | | X | | |
| GENERAL MILLS INC | COM | 370334-10-4 | 8,933 | 240,000 | | X | | |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 2,056 | 200,000 | | X | | |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 822 | 80,000 | | X | | |
| GLAXOSMITHKLINE PLC-ADR | COM | 37733W-10-5 | 7,765 | 181,000 | | X | | |
| GOOGLE INC-CL A | COM | 38259P-50-8 | 15,191 | 30,000 | | X | | |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 4,884 | 235,600 | | X | | |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 3,555 | 171,500 | | X | | |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 1,055 | 40,000 | | X | | |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 1,582 | 60,000 | | X | | |
| HEALTHCARE SERVICES GROUP | COM | 421906-10-8 | 309 | 19,038 | | X | | |
| HEALTH MGMT ASSOC | COM | 421933-10-2 | 3,234 | 300,000 | | X | | |
| HEALTH MGMT ASSOC | COM | 421933-10-2 | 6,468 | 600,000 | | X | | |
| HEALTH MGMT ASSOC | COM | 421933-10-2 | 7,546 | 700,000 | | X | | |
| HJ HEINZ CO | COM | 423074-10-3 | 10,656 | 200,000 | | X | | |
| HESS CORP | COM | 42809H-10-7 | 14,952 | 200,000 | | X | | |
| HUNTINGTON INGALLS INDUSTRIE | COM | 446413-10-6 | 863 | 25,000 | | X | | |
| INTEL CORP | COM | 458140-10-0 | 5,540 | 250,000 | | X | | |
| INTEL CORP | COM | 458140-10-0 | 7,756 | 350,000 | | X | | |
| INTEL CORP | COM | 458140-10-0 | 2,216 | 100,000 | | X | | |
| INTERNATIONAL BUSINESS MACHI | COM | 459200-10-1 | 24,017 | 140,000 | | X | | |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING

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| | | | FAIR MARKET | | INVESTMENT DISCRE | | | |
|---|---|---|---|---|---|---|---|---|
| | | | VALUE | | | | SHARED | |
| NAME OF ISSUER | CLASS | CUSIP | (000) | SHARES | SOLE | SHARED | OTHERS | MA |
| INTERNATIONAL PAPER CO | COM | 460146-10-3 | 9,542 | 320,000 | | X | | |
| INTERNATIONAL PAPER CO | COM | 460146-10-3 | 5,368 | 180,000 | | X | | |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 1,900 | 46,400 | | X | | |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 11,201 | 273,600 | | X | | |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 1,638 | 40,000 | | X | | |
| JABIL CIRCUIT INC | COM | 466313-10-3 | 4,329 | 214,286 | | X | | |
| JABIL CIRCUIT INC | COM | 466313-10-3 | 14,475 | 716,600 | | X | | |
| JABIL CIRCUIT INC | COM | 466313-10-3 | 5,436 | 269,114 | | X | | |
| KRAFT FOODS INC-A | COM | 50075N-10-4 | 12,961 | 367,898 | | X | | |
| KRAFT FOODS INC-A | COM | 50075N-10-4 | 4,860 | 137,962 | | X | | |
| KROGER CO. | COM | 501044-10-1 | 9,920 | 400,000 | | X | | |
| KROGER CO. | COM | 501044-10-1 | 4,960 | 200,000 | | X | | |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 9,864 | 252,400 | | X | | |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 5,768 | 147,600 | | X | | |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 1,926 | 360,000 | | X | | |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 321 | 60,000 | | X | | |
| MANULIFE FINANCIAL SERVICE | COM | 56501R-10-6 | 2,026 | 114,734 | | X | | |
| MARATHON OIL CORP | COM | 565849-10-6 | 23,706 | 450,000 | | X | | |
| MCDONALDS CORP | COM | 580135-10-1 | 14,916 | 176,900 | | X | | |
| MCDONALDS CORP | COM | 580135-10-1 | 1,948 | 23,100 | | X | | |
| MEDTRONIC INC | COM | 585055-10-6 | 6,743 | 175,000 | | X | | |
| MEDTRONIC INC | COM | 585055-10-6 | 6,743 | 175,000 | | X | | |
| MICROSOFT CORP | COM | 594918-10-4 | 1,040 | 40,000 | | X | | |
| MICROSOFT CORP | COM | 594918-10-4 | 8,840 | 340,000 | | X | | |
| MICROSOFT CORP | COM | 594918-10-4 | 5,720 | 220,000 | | X | | |
| MORGAN STANLEY DEAN WITTER | COM | 617446-44-8 | 2,082 | 90,472 | | X | | |

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| MORGAN STANLEY DEAN WITTER | COM | 617446-44-8 | 4,832 | 210,000 | | X | |
| MORGAN STANLEY DEAN WITTER | COM | 617446-44-8 | 4,372 | 190,000 | | X | |
| MOTOROLA SOLUTIONS INC | COM | 620076-30-7 | 3,815 | 82,857 | | X | |
| MOTOROLA SOLUTIONS INC | COM | 620076-30-7 | 789 | 17,142 | | X | |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 7,107 | 450,400 | | X | |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 7,095 | 449,600 | | X | |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 3 | 2,000 | | X | |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 109 | 64,500 | | X | |
| NISOURCE INC | COM | 65473P-10-5 | 6,786 | 335,100 | | X | |
| NISOURCE INC | COM | 65473P-10-5 | 4,352 | 214,900 | | X | |
| NORTHROP GRUMMAN CORP | COM | 666807-10-2 | 10,403 | 150,000 | | X | |
| OGE ENERGY CORP | COM | 670837-10-3 | 131 | 2,600 | | X | |
| OGE ENERGY CORP | COM | 670837-10-3 | 262 | 5,200 | | X | |
| OFFICE DEPOT INC | COM | 676220-10-6 | 2,321 | 550,000 | | X | |
| OFFICE DEPOT INC | COM | 676220-10-6 | 3,799 | 900,224 | | X | |
| OFFICE DEPOT INC | COM | 676220-10-6 | 2,320 | 549,776 | | X | |
| OMNICARE INC | COM | 681904-10-8 | 11,480 | 360,000 | | X | |
| OMNICARE INC | COM | 681904-10-8 | 1,276 | 40,000 | | X | |
| ORACLE CORP | COM | 68389X-10-5 | 1,646 | 50,000 | | X | |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING

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| | | | FAIR MARKET VALUE | | INVESTMENT DISCRE | | | |
|---|---|---|---|---|---|---|---|---|
| NAME OF ISSUER | CLASS | CUSIP | (000) | SHARES | SOLE | SHARED | SHARED OTHERS | MA |
| ORACLE CORP | COM | 68389X-10-5 | 5,266 | 160,000 | | X | | |
| ORACLE CORP | COM | 68389X-10-5 | 2,633 | 80,000 | | X | | |
| OWENS ILLINOIS | COM | 690768-40-3 | 2,514 | 97,400 | | X | | |
| OWENS ILLINOIS | COM | 690768-40-3 | 2,627 | 101,800 | | X | | |
| OWENS ILLINOIS | COM | 690768-40-3 | 8,115 | 314,400 | | X | | |
| PNC FINANCIAL | COM | 693475-10-5 | 277 | 4,653 | | X | | |
| PNC FINANCIAL | COM | 693475-10-5 | 199 | 3,332 | | X | | |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 1,963 | 100,000 | | X | | |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 6,431 | 327,600 | | X | | |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 5,704 | 290,600 | | X | | |
| PFIZER INC | COM | 717081-10-3 | 406 | 19,700 | | X | | |
| PFIZER INC | COM | 717081-10-3 | 11,881 | 576,725 | | X | | |
| PFIZER INC | COM | 717081-10-3 | 6,613 | 321,025 | | X | | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 2,229 | 50,000 | | X | | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 11,591 | 260,000 | | X | | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 3,121 | 70,000 | | X | | |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 7,733 | 190,000 | | X | | |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 7,733 | 190,000 | | X | | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 960 | 20,000 | | X | | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 7,787 | 162,200 | | X | | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 6,261 | 130,400 | | X | | |
| QUEST DIAGNOSTICS INC | COM | 74834L-10-0 | 21,867 | 370,000 | | X | | |
| RADIOSHACK CORP | COM | 750438-10-3 | 1,810 | 136,000 | | X | | |
| RADIOSHACK CORP | COM | 750438-10-3 | 4,845 | 364,000 | | X | | |
| RALCORP HLDGS INC | COM | 751028-10-1 | 1,836 | 21,206 | | X | | |
| RALCORP HLDGS INC | COM | 751028-10-1 | 688 | 7,952 | | X | | |
| ROCKWOOD HOLDINGS | COM | 774415-10-3 | 3,719 | 67,261 | | X | | |
| ROCKWOOD HOLDINGS | COM | 774415-10-3 | 930 | 16,816 | | X | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| ROWAN COMPANIES INC | COM | 779382-10-0 | 9,703 | 250,000 | | X | | |
| ROYAL DUTCH SHELL PLC | COM | 780259-20-6 | 7,113 | 100,000 | | X | | |
| ROYAL DUTCH SHELL PLC | COM | 780259-20-6 | 7,113 | 100,000 | | X | | |
| SAFEWAY INC | COM | 786514-20-8 | 4,674 | 200,000 | | X | | |
| SAFEWAY INC | COM | 786514-20-8 | 2,804 | 120,000 | | X | | |
| SAFEWAY INC | COM | 786514-20-8 | 5,375 | 230,000 | | X | | |
| ST JUDE MEDICAL | COM | 790849-10-3 | 2,384 | 50,000 | | X | | |
| ST JUDE MEDICAL | COM | 790849-10-3 | 16,688 | 350,000 | | X | | |
| SANMINA-SCI CORP | COM | 800907-20-6 | 2,646 | 256,164 | | X | | |
| SANMINA-SCI CORP | COM | 800907-20-6 | 4,821 | 466,666 | | X | | |
| SANMINA-SCI CORP | COM | 800907-20-6 | 1,724 | 166,940 | | X | | |
| SANOFI-AVENTIS-ADR | COM | 80105N-10-5 | 12,051 | 300,000 | | X | | |
| SMITHFIELD FOODS INC | COM | 832248-10-8 | 7,926 | 362,400 | | X | | |
| SMITHFIELD FOODS INC | COM | 832248-10-8 | 7,383 | 337,600 | | X | | |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 2,779 | 101,400 | | X | | |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 2,675 | 97,578 | | X | | |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 3,312 | 120,822 | | X | | |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING

PAGE 6 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | SHARES | INVESTMENT DISCRE SOLE | SHARED | SHARED OTHERS | MA |
|---|---|---|---|---|---|---|---|---|
| SPRINT NEXTEL CORP | COM | 852061-10-0 | 647 | 120,000 | | X | | |
| SPRINT NEXTEL CORP | COM | 852061-10-0 | 2,426 | 450,000 | | X | | |
| SPRINT NEXTEL CORP | COM | 852061-10-0 | 323 | 60,000 | | X | | |
| STAGE STORES | COM | 85254C-30-5 | 296 | 17,642 | | X | | |
| STATE STREET CORP | COM | 857477-10-3 | 3,382 | 75,000 | | X | | |
| STATE STREET CORP | COM | 857477-10-3 | 11,273 | 250,000 | | X | | |
| SYMANTEC CORP | COM | 871503-10-8 | 5,916 | 300,000 | | X | | |
| SYMANTEC CORP | COM | 871503-10-8 | 8,874 | 450,000 | | X | | |
| SYMANTEC CORP | COM | 871503-10-8 | 5,916 | 300,000 | | X | | |
| TIME WARNER | COM | 887317-30-3 | 606 | 16,666 | | X | | |
| TIME WARNER | COM | 887317-30-3 | 3,637 | 100,000 | | X | | |
| TIME WARNER | COM | 887317-30-3 | 6,668 | 183,333 | | X | | |
| TIME WARNER CABLE | COM | 88732J-20-7 | 326 | 4,183 | | X | | |
| TIME WARNER CABLE | COM | 88732J-20-7 | 1,959 | 25,100 | | X | | |
| TIME WARNER CABLE | COM | 88732J-20-7 | 3,591 | 46,019 | | X | | |
| TOTAL SA-SPON ADR | COM | 89151E-10-9 | 11,568 | 200,000 | | X | | |
| TOTAL SA-SPON ADR | COM | 89151E-10-9 | 5,784 | 100,000 | | X | | |
| TRAVELERS COS INC | COM | 89417E-10-9 | 1,032 | 17,678 | | X | | |
| TRAVELERS COS INC | COM | 89417E-10-9 | 6,450 | 110,481 | | X | | |
| TRAVELERS COS INC | COM | 89417E-10-9 | 6,529 | 111,841 | | X | | |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 2,223 | 114,450 | | X | | |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 11,411 | 587,600 | | X | | |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 5,786 | 297,950 | | X | | |
| UNITEDHEALTH GROUP | COM | 91324P-10-2 | 18,053 | 350,000 | | X | | |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 931 | 25,000 | | X | | |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 6,964 | 187,043 | | X | | |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 9,494 | 255,000 | | X | | |
| VIACOM INC CL B | COM | 92553P-20-1 | 5,100 | 100,000 | | X | | |
| VIACOM INC CL B | COM | 92553P-20-1 | 17,850 | 350,000 | | X | | |
| WAL-MART | COM | 931142-10-3 | 15,942 | 300,000 | | X | | |

| | | | | | |
|---|---|---|---|---|---|
| WALGREEN COMPANY | COM | 931422-10-9 | 4,238 | 99,800 | X |
| WALGREEN COMPANY | COM | 931422-10-9 | 12,746 | 300,200 | X |
| WELLS FARGO & COMPANY | COM | 949746-10-1 | 726 | 25,884 | X |
| WELLS FARGO & COMPANY | COM | 949746-10-1 | 391 | 13,937 | X |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 12,733 | 350,000 | X |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 3,638 | 100,000 | X |
| WESTERN UNION CO | COM | 959802-10-9 | 10,015 | 500,000 | X |
| WESTERN UNION CO | COM | 959802-10-9 | 6,009 | 300,000 | X |
| WILLIAMS COMPANIES | COM | 969457-10-0 | 10,588 | 350,000 | X |
| WILLIAMS COMPANIES | COM | 969457-10-0 | 10,588 | 350,000 | X |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 1,683 | 50,000 | X |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 2,019 | 60,000 | X |
| ZIMMER HOLDINGS INC | COM | 98956P-10-2 | 256 | 4,050 | X |
| | | | --------- | | |
| | | | 1,646,636 | | |
| | | | ========= | | |