

Edgar Filing: CHUBB CORP - Form 13F-HR

CHUBB CORP
Form 13F-HR
May 12, 2008

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2008

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 May 12, 2008

[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

Edgar Filing: CHUBB CORP - Form 13F-HR

FORM 13F
SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2

 Form 13F Information Table Entry Total: 282

 Form 13F Information Table Value Total: \$1,903,709
 =====
 (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 MARCH 31, 2008

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRETION			MANAGER
			(000)	SHARES	SOLE	SHARED	OTHERS	
ALLIED WORLD ASSURANCE CO HL	COM	G0219G-20-3	370,996	9,345,000		X		9
AMDOCS LTD	COM	G02602-10-3	8,014	282,600		X		1
AMDOCS LTD	COM	G02602-10-3	4,045	142,620		X		2
ACCENTURE LTD	COM	G1150G-11-1	10,934	310,900		X		1
COVIDIEN LTD	COM	G2552X-10-8	3,641	82,288		X		
COVIDIEN LTD	COM	G2552X-10-8	12,289	277,712		X		1
COVIDIEN LTD	COM	G2552X-10-8	1,549	35,000		X		2
SEAGATE TECHNOLOGY	COM	G7945J-10-4	8,481	405,000		X		1
SEAGATE TECHNOLOGY	COM	G7945J-10-4	6,282	300,000		X		2
TYCO ELECTRONICS LTD	COM	G9144P-10-5	2,145	62,500		X		1
TYCO ELECTRONICS LTD	COM	G9144P-10-5	1,201	35,000		X		2
XL CAPITAL LTD CLASS A	COM	G98255-10-5	1	33		X		
XL CAPITAL LTD CLASS A	COM	G98255-10-5	3,841	129,967		X		1
XL CAPITAL LTD CLASS A	COM	G98255-10-5	1,477	50,000		X		2
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	7,575	806,724		X		1
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	5,571	593,276		X		2
AES CORPORATION	COM	00130H-10-5	10,254	615,100		X		1
AT&T INC	COM	00206R-10-2	3,830	100,000		X		
AT&T INC	COM	00206R-10-2	8,043	210,000		X		1

Edgar Filing: CHUBB CORP - Form 13F-HR

AT&T INC	COM	00206R-10-2	14,554	380,000	X	2
ALCOA INC	COM	013817-10-1	12,621	350,000	X	1
ALCOA INC	COM	013817-10-1	3,606	100,000	X	2
ALPHATEC HOLDINGS	COM	02081G-10-2	15,059	2,999,834	X	1 2
AMEREN CORPORATION	COM	023608-10-2	8,218	186,600	X	1
AMEREN CORPORATION	COM	023608-10-2	4,113	93,400	X	2
AMGEN INC	COM	031162-10-0	2,089	50,000	X	
AMGEN INC	COM	031162-10-0	6,267	150,000	X	1
AMGEN INC	COM	031162-10-0	4,178	100,000	X	2
ARCHER DANIELS	COM	039483-10-2	6,174	150,007	X	1
ARCHER DANIELS	COM	039483-10-2	8,232	199,993	X	2
ATMOS ENERGY CORP	COM	049560-10-5	1,785	70,000	X	1
ATMOS ENERGY CORP	COM	049560-10-5	14,025	550,000	X	2
AVERY DENNISON CORP	COM	053611-10-9	7,023	142,591	X	
AVERY DENNISON CORP	COM	053611-10-9	9,091	184,600	X	1
AVERY DENNISON CORP	COM	053611-10-9	631	12,819	X	2
AVON PRODUCTS	COM	054303-10-2	11,862	300,000	X	1
AVON PRODUCTS	COM	054303-10-2	5,140	130,000	X	2
BP PLC-SPONS ADR	COM	055622-10-4	6,672	110,000	X	1
BP PLC-SPONS ADR	COM	055622-10-4	5,458	90,000	X	2
BANK OF AMERICA	COM	060505-10-4	758	20,000	X	
BANK OF AMERICA	COM	060505-10-4	12,510	330,000	X	1
BANK OF AMERICA	COM	060505-10-4	1,895	50,000	X	2
BARR PHARMACEUTICALS INC	COM	068306-10-9	11,445	236,900	X	1
BARR PHARMACEUTICALS INC	COM	068306-10-9	4,831	100,000	X	2
BAXTER INTERNATIONAL INC	COM	071813-10-9	12,720	220,000	X	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 2 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,891	50,000		X		2
BOSTON SCIENTIFIC CORP	COM	101137-10-7	11,068	860,000		X		1
BOSTON SCIENTIFIC CORP	COM	101137-10-7	3,089	240,000		X		2
BRISTOL MYERS SQUIBB	COM	110122-10-8	4,047	190,000		X		1
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,390	300,000		X		2
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	10,560	600,000		X		1
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	2,640	150,000		X		2
CBS CORP-CL B	COM	124857-20-2	7,019	317,900		X		1
CBS CORP-CL B	COM	124857-20-2	1,371	62,100		X		2
CVS CAREMARK CORP	COM	126650-10-0	4,983	123,000		X		1
CVS CAREMARK CORP	COM	126650-10-0	5,550	137,000		X		2
CELESTICA INC	COM	15101Q-10-8	6,720	1,000,000		X		1 1
CELESTICA INC	COM	15101Q-10-8	672	100,000		X		2
CIRCUIT CITY STORES	COM	172737-10-8	437	109,915		X		
CIRCUIT CITY STORES	COM	172737-10-8	2,746	690,085		X		1
CISCO SYSTEMS INC	COM	17275R-10-2	5,444	226,000		X		1
CISCO SYSTEMS INC	COM	17275R-10-2	6,601	274,000		X		2
CITIGROUP INC	COM	172967-10-1	129	6,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

CITIGROUP INC	COM	172967-10-1	4,798	224,000	X	1
CITIGROUP INC	COM	172967-10-1	4,070	190,000	X	2
COCA COLA ENTERPRISES	COM	191219-10-4	9,531	393,847	X	1
COCA COLA ENTERPRISES	COM	191219-10-4	7,409	306,153	X	2
COLGATE PALMOLIVE	COM	194162-10-3	9,349	120,000	X	1
COMCAST CORP-CL A	COM	20030N-10-1	7,736	400,000	X	1
COMCAST CORP-CL A	COM	20030N-10-1	3,868	200,000	X	2
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	11,749	350,000	X	1
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	6,714	200,000	X	2
CONOCOPHILLIPS	COM	20825C-10-4	14,480	190,000	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	1,985	50,000	X	
CONSOLIDATED EDISON INC	COM	209115-10-4	6,491	163,500	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	3,970	100,000	X	2
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	8,305	470,000	X	1
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	2,737	154,900	X	2
CORNING INC	COM	219350-10-5	7,212	300,000	X	1
CORNING INC	COM	219350-10-5	4,808	200,000	X	2
COVENTRY HEALTH CARE INC	COM	222862-10-4	325	8,059	X	
COVENTRY HEALTH CARE INC	COM	222862-10-4	8,010	198,509	X	1
COVENTRY HEALTH CARE INC	COM	222862-10-4	3,366	83,432	X	2
DTE ENERGY COMPANY	COM	233331-10-7	5,834	150,000	X	
DTE ENERGY COMPANY	COM	233331-10-7	3,889	100,000	X	1
DTE ENERGY COMPANY	COM	233331-10-7	3,877	99,700	X	2
DEAN FOODS CO	COM	242370-10-4	1,008	50,156	X	
DEAN FOODS CO	COM	242370-10-4	5,493	273,434	X	1
DEAN FOODS CO	COM	242370-10-4	6,561	326,566	X	2
DELL INC	COM	24702R-10-1	10,956	550,000	X	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 3 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
DELL INC	COM	24702R-10-1	2,988	150,000		X		2
DELTA AIRLINES INC DEL	COM	247361-70-2	2,295	266,830		X		
DELTA AIRLINES INC DEL	COM	247361-70-2	3,019	351,023		X		1
DOLLAR TREE INC	COM	256746-10-8	11,689	423,650		X		
DOLLAR TREE INC	COM	256746-10-8	727	26,350		X		1
DOW CHEMICAL CO	COM	260543-10-3	13,266	360,000		X		1
DUKE ENERGY CORP	COM	26441C-10-5	3,620	202,800		X		
DUKE ENERGY CORP	COM	26441C-10-5	3,484	195,156		X		1
DUKE ENERGY CORP	COM	26441C-10-5	4,313	241,644		X		2
EBAY INC	COM	278642-10-3	5,968	200,000		X		
EBAY INC	COM	278642-10-3	5,968	200,000		X		2
EL PASO CORP	COM	28336L-10-9	8,320	500,000		X		1
ENERGY EAST CORPORATION	COM	29266M-10-9	2,330	96,600		X		
ENERGY EAST CORPORATION	COM	29266M-10-9	7,822	324,300		X		1
ENERGY EAST CORPORATION	COM	29266M-10-9	3,992	165,500		X		2
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,266	268,000		X		1
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,541	282,000		X		2

Edgar Filing: CHUBB CORP - Form 13F-HR

FAMILY DOLLAR STORES	COM	307000-10-9	66	3,400	X	
FAMILY DOLLAR STORES	COM	307000-10-9	11,887	609,600	X	1
FAMILY DOLLAR STORES	COM	307000-10-9	1,697	87,000	X	2
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	4,727	186,700	X	1
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	2,869	113,300	X	2
FNMA	COM	313586-10-9	5,264	200,000	X	1
FNMA	COM	313586-10-9	1,316	50,000	X	2
FISERV INC	COM	337738-10-8	6,403	133,150	X	1
FISERV INC	COM	337738-10-8	2,736	56,900	X	2
FOREST LABORATORIES INC	COM	345838-10-6	4,001	100,000	X	
FOREST LABORATORIES INC	COM	345838-10-6	8,002	200,000	X	1
FOREST LABORATORIES INC	COM	345838-10-6	8,002	200,000	X	2
GENENTECH INC	COM	368710-40-6	16,236	200,000	X	1
GENERAL ELECTRIC	COM	369604-10-3	8,882	240,000	X	1
GENERAL ELECTRIC	COM	369604-10-3	7,032	190,000	X	2
GENERAL MILLS INC	COM	370334-10-4	2,994	50,000	X	1
GENERAL MILLS INC	COM	370334-10-4	7,186	120,000	X	2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	4,528	200,000	X	1
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	1,811	80,000	X	2
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	7,680	181,000	X	1
GOOGLE INC-CL A	COM	38259P-50-8	13,214	30,000	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,807	235,600	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	4,227	171,500	X	2
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	3,031	40,000	X	
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	4,546	60,000	X	1
HEALTHCARE SERVICES GROUP	COM	421906-10-8	262	12,693	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	3,174	600,000	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	3,703	700,000	X	2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 4 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRETION			MANAGER
			(000)	SHARES	SOLE	SHARED	OTHERS	
HJ HEINZ CO	COM	423074-10-3	9,394	200,000		X		1
IDEARC INC	COM	451663-10-8	5	1,250		X		
IDEARC INC	COM	451663-10-8	34	9,352		X		1
IDEARC INC	COM	451663-10-8	46	12,750		X		2
INTEL CORP	COM	458140-10-0	5,295	250,000		X		
INTEL CORP	COM	458140-10-0	7,413	350,000		X		1
INTEL CORP	COM	458140-10-0	2,118	100,000		X		2
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	16,120	140,000		X		1
INTERNATIONAL PAPER CO	COM	460146-10-3	8,704	320,000		X		1
INTERNATIONAL PAPER CO	COM	460146-10-3	1,112	40,900		X		2
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	1,682	200,000		X		
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	8,553	1,017,000		X		1
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	698	83,000		X		2
JP MORGAN CHASE & CO	COM	46625H-10-0	1,993	46,400		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	11,751	273,600		X		1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,718	40,000		X		2

Edgar Filing: CHUBB CORP - Form 13F-HR

JABIL CIRCUIT INC	COM	466313-10-3	6,779	716,600	X	1
KRAFT FOODS INC-A	COM	50075N-10-4	12,404	400,000	X	1
KRAFT FOODS INC-A	COM	50075N-10-4	4,651	150,000	X	2
LEXMARK INTL GROUP INC	COM	529771-10-7	1,606	52,294	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	6,933	252,400	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	4,055	147,600	X	2
LIZ CLAIBORNE INC	COM	539320-10-1	6,534	360,000	X	1
LIZ CLAIBORNE INC	COM	539320-10-1	1,089	60,000	X	2
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	4,358	114,734	X	
MCDONALDS CORP	COM	580135-10-1	9,866	176,900	X	1
MCDONALDS CORP	COM	580135-10-1	6,865	123,100	X	2
MEDTRONIC INC	COM	585055-10-6	8,465	175,000	X	
MEDTRONIC INC	COM	585055-10-6	8,465	175,000	X	2
MERRILL LYNCH & CO	COM	590188-10-8	3,667	90,000	X	1
MERRILL LYNCH & CO	COM	590188-10-8	4,481	110,000	X	2
MICROSOFT CORP	COM	594918-10-4	1,135	40,000	X	
MICROSOFT CORP	COM	594918-10-4	9,649	340,000	X	1
MICROSOFT CORP	COM	594918-10-4	6,244	220,000	X	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	9,597	210,000	X	1
MOTOROLA INC	COM	620076-10-9	5,394	580,000	X	1
MOTOROLA INC	COM	620076-10-9	1,116	120,000	X	2
NATIONAL CITY CORP	COM	635405-10-3	1,181	118,700	X	1
NATIONAL CITY CORP	COM	635405-10-3	846	85,000	X	2
NEWELL RUBBERMAID INC	COM	651229-10-6	10,301	450,400	X	1
NEWELL RUBBERMAID INC	COM	651229-10-6	2,735	119,600	X	2
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	2	2,000	X	
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	64	64,500	X	1
NISOURCE INC	COM	65473P-10-5	5,777	335,100	X	1
NISOURCE INC	COM	65473P-10-5	3,705	214,900	X	2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 5 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	7,062	130,000		X		1
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	4,889	90,000		X		2
NORTHROP GRUMMAN CORP	COM	666807-10-2	11,672	150,000		X		1
NORTHWEST AIRLINES CORP	COM	667280-40-8	291	32,337		X		1
NSTAR	COM	67019E-10-7	931	30,600		X		
NSTAR	COM	67019E-10-7	6,068	199,400		X		1
NSTAR	COM	67019E-10-7	5,173	170,000		X		2
OGE ENERGY CORP	COM	670837-10-3	81	2,600		X		
OGE ENERGY CORP	COM	670837-10-3	810	26,000		X		1
OFFICE DEPOT INC	COM	676220-10-6	1,658	150,000		X		
OFFICE DEPOT INC	COM	676220-10-6	5,527	500,224		X		1
OFFICE DEPOT INC	COM	676220-10-6	1,655	149,776		X		2
OMNICARE INC	COM	681904-10-8	6,538	360,000		X		1
OMNICARE INC	COM	681904-10-8	4,358	240,000		X		2
ORACLE CORP	COM	68389X-10-5	978	50,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

ORACLE CORP	COM	68389X-10-5	3,130	160,000	X	1
ORACLE CORP	COM	68389X-10-5	1,565	80,000	X	2
OWENS ILLINOIS	COM	690768-40-3	8,713	154,400	X	1
OWENS ILLINOIS	COM	690768-40-3	8,216	145,600	X	2
PEPCO HOLDINGS INC	COM	713291-10-2	2,472	100,000	X	
PEPCO HOLDINGS INC	COM	713291-10-2	8,098	327,600	X	1
PEPCO HOLDINGS INC	COM	713291-10-2	7,184	290,600	X	2
PFIZER INC	COM	717081-10-3	10,318	493,000	X	1
PFIZER INC	COM	717081-10-3	5,379	257,000	X	2
PINNACLE WEST CAPITAL	COM	723484-10-1	1,754	50,000	X	
PINNACLE WEST CAPITAL	COM	723484-10-1	9,121	260,000	X	1
PINNACLE WEST CAPITAL	COM	723484-10-1	2,456	70,000	X	2
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	6,641	190,000	X	1
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	6,641	190,000	X	2
PROGRESS ENERGY INC	COM	743263-10-5	834	20,000	X	
PROGRESS ENERGY INC	COM	743263-10-5	6,764	162,200	X	1
PROGRESS ENERGY INC	COM	743263-10-5	5,438	130,400	X	2
PUGET ENERGY INC	COM	745310-10-2	6,843	264,500	X	1
PUGET ENERGY INC	COM	745310-10-2	4,990	192,900	X	2
QUADRAMED CORP	COM	74730W-10-1	132	69,335	X	1
QUEST DIAGNOSTICS INC	COM	74834L-10-0	16,750	370,000	X	1
RADIOSHACK CORP	COM	750438-10-3	4,875	300,000	X	
RADIOSHACK CORP	COM	750438-10-3	2,134	131,300	X	1
RADIOSHACK CORP	COM	750438-10-3	4,366	268,700	X	2
ROWAN COMPANIES INC	COM	779382-10-0	10,295	250,000	X	1
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,898	100,000	X	
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,898	100,000	X	1
ST JUDE MEDICAL	COM	790849-10-3	2,160	50,000	X	
ST JUDE MEDICAL	COM	790849-10-3	15,117	350,000	X	1
SANMINA CORP	COM	800907-10-7	4,536	2,800,000	X	1 2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 6 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		INVESTMENT DISCRETION			SHARED MANAGERS
			(000)	SHARES	SOLE	SHARED	OTHERS	
SANMINA CORP	COM	800907-10-7	324	200,000		X		2
SANOFI-AVENTIS-ADR	COM	80105N-10-5	11,262	300,000		X		1
SCANA CORP	COM	80589M-10-2	351	9,600		X		
SCANA CORP	COM	80589M-10-2	4,258	116,400		X		1
SCANA CORP	COM	80589M-10-2	1,752	47,900		X		2
SMITHFIELD FOODS INC	COM	832248-10-8	9,335	362,400		X		1
SMITHFIELD FOODS INC	COM	832248-10-8	2,256	87,600		X		2
SOUTHERN CO	COM	842587-10-7	2,457	69,000		X		
SOUTHERN CO	COM	842587-10-7	7,799	219,000		X		1
SOUTHERN CO	COM	842587-10-7	3,988	112,000		X		2
SPECTRA ENERGY CORP	COM	847560-10-9	2,307	101,400		X		
SPECTRA ENERGY CORP	COM	847560-10-9	2,220	97,578		X		1
SPECTRA ENERGY CORP	COM	847560-10-9	2,749	120,822		X		2
SPRINT CORP	COM	852061-10-0	803	120,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

SPRINT CORP	COM	852061-10-0	3,011	450,000	X	1
SPRINT CORP	COM	852061-10-0	401	60,000	X	2
STAGE STORES	COM	85254C-30-5	286	17,642	X	
STAR GAS PARTNERS LP	COM	85512C-10-5	247	82,417	X	1
SYMANTEC CORP	COM	871503-10-8	7,479	450,000	X	1
SYMANTEC CORP	COM	871503-10-8	4,986	300,000	X	2
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	13,857	300,000	X	1
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	4,619	100,000	X	2
TIME WARNER INC	COM	887317-10-5	701	50,000	X	
TIME WARNER INC	COM	887317-10-5	4,206	300,000	X	1
TIME WARNER INC	COM	887317-10-5	7,711	550,000	X	2
TOTAL SA-SPON ADR	COM	89151E-10-9	14,802	200,000	X	1
TRAVELERS COS INC	COM	89417E-10-9	846	17,678	X	
TRAVELERS COS INC	COM	89417E-10-9	5,287	110,481	X	1
TRAVELERS COS INC	COM	89417E-10-9	5,352	111,841	X	2
TYSON FOODS INC-CL A	COM	902494-10-3	1,825	114,450	X	
TYSON FOODS INC-CL A	COM	902494-10-3	9,372	587,600	X	1
TYSON FOODS INC-CL A	COM	902494-10-3	4,752	297,950	X	2
UNITEDHEALTH GROUP	COM	91324P-10-2	12,026	350,000	X	1
UNUM GROUP	COM	91529Y-10-6	12,106	550,000	X	1
VECTREN CORPORATION	COM	92240G-10-1	8,049	300,000	X	1
VECTREN CORPORATION	COM	92240G-10-1	6,708	250,000	X	2
VERIZON COMMUNICATIONS	COM	92343V-10-4	911	25,000	X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	6,818	187,043	X	1
VERIZON COMMUNICATIONS	COM	92343V-10-4	9,295	255,000	X	2
VIACOM INC CL B	COM	92553P-20-1	3,962	100,000	X	
VIACOM INC CL B	COM	92553P-20-1	13,867	350,000	X	1
WACHOVIA CORP	COM	929903-10-2	3,510	130,000	X	1
WACHOVIA CORP	COM	929903-10-2	1,890	70,000	X	2
WAL-MART	COM	931142-10-3	15,804	300,000	X	1
WASTE MANAGEMENT INC	COM	94106L-10-9	5,034	150,000	X	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2008

PAGE 7 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
WASTE MANAGEMENT INC	COM	94106L-10-9	2,349	70,000		X		2
WESTERN DIGITAL CORP	COM	958102-10-5	10,727	396,700		X		1
WESTERN DIGITAL CORP	COM	958102-10-5	89	3,300		X		2
WILLIAMS COMPANIES	COM	969457-10-0	11,543	350,000		X		1
WYETH US	COM	983024-10-0	835	20,000		X		
WYETH US	COM	983024-10-0	3,550	85,000		X		1
WYETH US	COM	983024-10-0	2,714	65,000		X		2
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,034	50,000		X		1
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,241	60,000		X		2
XCEL ENERGY INC	COM	98389B-10-0	8,479	425,000		X		
XCEL ENERGY INC	COM	98389B-10-0	6,338	317,700		X		1
ZIMMER HOLDINGS INC	COM	98956P-10-2	315	4,050		X		1

Edgar Filing: CHUBB CORP - Form 13F-HR

1,903,709
=====