

Edgar Filing: CHUBB CORP - Form 13F-HR

CHUBB CORP
Form 13F-HR
May 09, 2007

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, 2007

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 9, 2007
-----	-----	-----
[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: 276

Form 13F Information Table Value Total: \$1,982,938

(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 THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
ALLIED WRLD ASSUR COM HLDG	COM	G0219G-20-3	399,499	9,345,000			X	
ACCENTURE LTD	COM	G1150G-11-1	11,982	310,900			X	
SEAGATE TECHNOLOGY	COM	G7945J-10-4	2,796	120,000			X	
SEAGATE TECHNOLOGY	COM	G7945J-10-4	6,990	300,000			X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	2	33			X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	9,092	129,967			X	
XL CAPITAL LTD CLASS A	COM	G98255-10-5	3,498	50,000			X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	5,544	506,724			X	
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	3,757	343,376			X	
AES CORPORATION	COM	00130H-10-5	13,237	615,100			X	
AT&T INC	COM	00206R-10-2	3,943	100,000			X	
AT&T INC	COM	00206R-10-2	8,280	210,000			X	
AT&T INC	COM	00206R-10-2	14,983	380,000			X	
ALCAN ALUMINUM	COM	013716-10-5	13,050	250,000			X	
ALCOA INC	COM	013817-10-1	11,865	350,000			X	

Edgar Filing: CHUBB CORP - Form 13F-HR

ALCOA INC	COM	013817-10-1	3,390	100,000	X
ALPHATEC HOLDINGS	COM	02081G-10-2	12,599	2,999,834	X
AMEREN CORPORATION	COM	023608-10-2	9,386	186,600	X
AMEREN CORPORATION	COM	023608-10-2	4,698	93,400	X
AMGEN INC	COM	031162-10-0	2,794	50,000	X
AMGEN INC	COM	031162-10-0	5,588	100,000	X
ATMOS ENERGY CORP	COM	049560-10-5	2,189	70,000	X
ATMOS ENERGY CORP	COM	049560-10-5	17,204	550,000	X
AVERY DENNISON CORP	COM	053611-10-9	2,268	35,300	X
AVERY DENNISON CORP	COM	053611-10-9	9,292	144,600	X
AVIS BUDGET GROUP	COM	053774-10-5	683	25,000	X
AVIS BUDGET GROUP	COM	053774-10-5	820	30,000	X
AVON PRODUCTS	COM	054303-10-2	11,178	300,000	X
AVON PRODUCTS	COM	054303-10-2	4,844	130,000	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	3,589	106,100	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,503	74,000	X
BP PLC-SPONS ADR	COM	055622-10-4	7,122	110,000	X
BANK OF AMERICA	COM	060505-10-4	1,020	20,000	X
BANK OF AMERICA	COM	060505-10-4	7,653	150,000	X
BANK OF AMERICA	COM	060505-10-4	2,551	50,000	X
BARR PHARMACEUTICALS INC	COM	068306-10-9	9,270	200,000	X
BARR PHARMACEUTICALS INC	COM	068306-10-9	4,635	100,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	11,587	220,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,634	50,000	X
BIOGEN IDEC INC	COM	09062X-10-3	9,324	210,100	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	8,142	560,000	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	2,036	140,000	X
BOWATER INC	COM	102183-10-0	5,531	232,200	X
BOWATER INC	COM	102183-10-0	3,521	147,800	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	5,274	190,000	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 2 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
BRISTOL MYERS SQUIBB	COM	110122-10-8	8,328	300,000			X	
CBS CORP-CL B	COM	124857-20-2	9,725	317,900			X	
CBS CORP-CL B	COM	124857-20-2	1,900	62,100			X	
CSX CORP	COM	126408-10-3	8,811	220,000			X	
CSX CORP	COM	126408-10-3	3,204	80,000			X	
CVS CORP	COM	126650-10-0	4,199	123,000			X	
CVS CORP	COM	126650-10-0	4,677	137,000			X	
CELESTICA INC	COM	15101Q-10-8	6,130	1,000,000			X	
CELESTICA INC	COM	15101Q-10-8	613	100,000			X	
CISCO SYSTEMS INC	COM	17275R-10-2	3,217	126,000			X	
CISCO SYSTEMS INC	COM	17275R-10-2	6,995	274,000			X	
CITIGROUP INC	COM	172967-10-1	308	6,000			X	
CITIGROUP INC	COM	172967-10-1	11,500	224,000			X	
CITIGROUP INC	COM	172967-10-1	4,621	90,000			X	

Edgar Filing: CHUBB CORP - Form 13F-HR

COCA COLA ENTERPRISES	COM	191219-10-4	7,975	393,847	X
COCA COLA ENTERPRISES	COM	191219-10-4	6,200	306,153	X
COLGATE PALMOLIVE	COM	194162-10-3	8,015	120,000	X
COMERICA INC	COM	200340-10-7	4,730	80,000	X
COMERICA INC	COM	200340-10-7	1,182	20,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	8,812	250,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	7,050	200,000	X
CONOCOPHILLIPS	COM	20825C-10-4	12,987	190,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	2,553	50,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	8,348	163,500	X
CONSOLIDATED EDISON INC	COM	209115-10-4	5,106	100,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	9,955	470,000	X
CORNING INC	COM	219350-10-5	6,822	300,000	X
CORNING INC	COM	219350-10-5	4,548	200,000	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	452	8,059	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	11,126	198,509	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	4,676	83,432	X
DTE ENERGY COMPANY	COM	233331-10-7	7,185	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,790	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,776	99,700	X
DEAN FOODS CO	COM	242370-10-4	11,685	250,000	X
DEAN FOODS CO	COM	242370-10-4	1,402	30,000	X
DELL INC	COM	24702R-10-1	12,766	550,000	X
DOLLAR GENERAL CORP	COM	256669-10-2	3,173	150,000	X
DOLLAR GENERAL CORP	COM	256669-10-2	5,288	250,000	X
DOLLAR TREE STORES INC	COM	256747-10-6	9,178	240,000	X
DOLLAR TREE STORES INC	COM	256747-10-6	4,206	110,000	X
DOW CHEMICAL CO	COM	260543-10-3	16,510	360,000	X
DUKE ENERGY CORP	COM	26441C-10-5	4,115	202,800	X
DUKE ENERGY CORP	COM	26441C-10-5	3,960	195,156	X
DUKE ENERGY CORP	COM	26441C-10-5	4,903	241,644	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 3 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	OTHERS
EL PASO CORP	COM	28336L-10-9	7,235	500,000			X
EMBARQ CORP	COM	29078E-10-5	338	6,000			X
EMBARQ CORP	COM	29078E-10-5	845	15,000			X
ENERGY EAST CORPORATION	COM	29266M-10-9	2,353	96,600			X
ENERGY EAST CORPORATION	COM	29266M-10-9	7,900	324,300			X
ENERGY EAST CORPORATION	COM	29266M-10-9	4,032	165,500			X
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,118	138,000			X
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	8,605	232,000			X
FAMILY DOLLAR STORES	COM	307000-10-9	8,886	300,000			X
FAMILY DOLLAR STORES	COM	307000-10-9	2,370	80,000			X
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	10,113	170,000			X
FNMA	COM	313586-10-9	10,916	200,000			X
FNMA	COM	313586-10-9	2,729	50,000			X

Edgar Filing: CHUBB CORP - Form 13F-HR

FISERVE INC	COM	337738-10-8	5,306	100,000	X
FISERVE INC	COM	337738-10-8	2,918	55,000	X
GENERAL ELECTRIC	COM	369604-10-3	8,486	240,000	X
GENERAL ELECTRIC	COM	369604-10-3	6,718	190,000	X
GENERAL MILLS INC	COM	370334-10-4	2,911	50,000	X
GENERAL MILLS INC	COM	370334-10-4	6,986	120,000	X
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	6,988	200,000	X
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	2,795	80,000	X
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	10,002	181,000	X
GREAT PLAINS ENERGY INC	COM	391164-10-0	7,645	235,600	X
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,565	171,500	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	3,823	40,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	5,735	60,000	X
HEALTHCARE SERVICES GROUP	COM	421906-10-8	242	8,461	X
HJ HEINZ CO	COM	423074-10-3	9,424	200,000	X
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	3,817	82,878	X
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	2,303	50,000	X
IDEARC INC	COM	451663-10-8	44	1,250	X
IDEARC INC	COM	451663-10-8	328	9,352	X
IDEARC INC	COM	451663-10-8	448	12,750	X
INTEL CORP	COM	458140-10-0	4,783	250,000	X
INTEL CORP	COM	458140-10-0	2,870	150,000	X
INTEL CORP	COM	458140-10-0	1,913	100,000	X
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	13,196	140,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	11,648	320,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	1,489	40,900	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	2,462	200,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	8,276	672,300	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	1,022	83,000	X
JP MORGAN CHASE & CO	COM	46625H-10-0	2,245	46,400	X
JP MORGAN CHASE & CO	COM	46625H-10-0	9,366	193,600	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,935	40,000	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 4

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
JABIL CIRCUIT INC	COM	466313-10-3	9,420	440,000			X	
KEYSPAN CORP	COM	49337W-10-0	2,420	58,800			X	
KEYSPAN CORP	COM	49337W-10-0	7,325	178,000			X	
KEYSPAN CORP	COM	49337W-10-0	5,761	140,000			X	
LEXMARK INTL GROUP INC	COM	529771-10-7	6,331	108,300			X	
LIFE POINT HOSPITALS	COM	53219L-10-9	8,026	210,000			X	
LIFE POINT HOSPITALS	COM	53219L-10-9	5,641	147,600			X	
LIZ CLAIBORNE INC	COM	539320-10-1	4,285	100,000			X	
LIZ CLAIBORNE INC	COM	539320-10-1	2,571	60,000			X	
LORAL SPACE & COMMUNICATIONS	COM	543881-10-6	216	4,250			X	
LUBRIZOL CORP	COM	549271-10-4	8,760	170,000			X	
MANOR CARE INC	COM	564055-10-1	6,523	120,000			X	

Edgar Filing: CHUBB CORP - Form 13F-HR

MANOR CARE INC	COM	564055-10-1	3,262	60,000	X
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	3,952	114,734	X
MCAFEE INC	COM	579064-10-6	7,997	275,000	X
MCAFEE INC	COM	579064-10-6	2,478	85,200	X
MCDONALDS CORP	COM	580135-10-1	7,969	176,900	X
MCDONALDS CORP	COM	580135-10-1	5,546	123,100	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	5,802	80,000	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	2,901	40,000	X
MERRILL LYNCH & CO	COM	590188-10-8	7,350	90,000	X
MERRILL LYNCH & CO	COM	590188-10-8	817	10,000	X
MICROSOFT CORP	COM	594918-10-4	1,115	40,000	X
MICROSOFT CORP	COM	594918-10-4	3,902	140,000	X
MICROSOFT CORP	COM	594918-10-4	3,344	120,000	X
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	8,664	110,000	X
THE MOSAIC CO	COM	61945A-10-7	5,708	214,100	X
THE MOSAIC CO	COM	61945A-10-7	9,664	362,500	X
THE MOSAIC CO	COM	61945A-10-7	1,157	43,400	X
MOTOROLA INC	COM	620076-10-9	10,249	580,000	X
MOTOROLA INC	COM	620076-10-9	2,120	120,000	X
NATIONAL CITY CORP	COM	635405-10-3	4,421	118,700	X
NATIONAL CITY CORP	COM	635405-10-3	3,166	85,000	X
NEWELL RUBBERMAID INC	COM	651229-10-6	8,096	260,400	X
NEWELL RUBBERMAID INC	COM	651229-10-6	3,718	119,600	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	4	2,000	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	131	64,500	X
NISOURCE INC	COM	65473P-10-5	8,190	335,100	X
NISOURCE INC	COM	65473P-10-5	5,252	214,900	X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	6,578	130,000	X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	4,554	90,000	X
NORTHROP GRUMMAN CORP	COM	666807-10-2	11,133	150,000	X
NSTAR	COM	67019E-10-7	1,075	30,600	X
NSTAR	COM	67019E-10-7	7,003	199,400	X
NSTAR	COM	67019E-10-7	5,970	170,000	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 5

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			
					SOLE	SHARED	OTHERS	MAN
OGE ENERGY CORP	COM	670837-10-3	101	2,600			X	
OGE ENERGY CORP	COM	670837-10-3	1,009	26,000			X	
OFFICE DEPOT INC	COM	676220-10-6	10,550	300,224			X	
OMNICARE INC	COM	681904-10-8	5,369	135,000			X	
OMNICARE INC	COM	681904-10-8	5,568	140,000			X	
ORACLE CORP	COM	68389X-10-5	907	50,000			X	
ORACLE CORP	COM	68389X-10-5	2,901	160,000			X	
ORACLE CORP	COM	68389X-10-5	1,450	80,000			X	
OWENS ILLINOIS	COM	690768-40-3	8,875	344,400			X	
OWENS ILLINOIS	COM	690768-40-3	10,195	395,600			X	
PEPCO HOLDINGS INC	COM	713291-10-2	2,902	100,000			X	

Edgar Filing: CHUBB CORP - Form 13F-HR

PEPCO HOLDINGS INC	COM	713291-10-2	9,507	327,600	X
PEPCO HOLDINGS INC	COM	713291-10-2	8,433	290,600	X
PFIZER INC	COM	717081-10-3	9,927	393,000	X
PFIZER INC	COM	717081-10-3	2,021	80,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	2,413	50,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	12,545	260,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	3,378	70,000	X
PLANTRONICS INC	COM	727493-10-8	9,460	400,500	X
PLANTRONICS INC	COM	727493-10-8	4,523	191,500	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,719	190,000	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,719	190,000	X
PROGRESS ENERGY INC	COM	743263-10-5	1,009	20,000	X
PROGRESS ENERGY INC	COM	743263-10-5	8,181	162,200	X
PROGRESS ENERGY INC	COM	743263-10-5	6,577	130,400	X
PUGET ENERGY INC	COM	745310-10-2	6,792	264,500	X
PUGET ENERGY INC	COM	745310-10-2	4,954	192,900	X
QUEST DIAGNOSTICS INC	COM	74834L-10-0	14,961	300,000	X
RADIOSHACK CORP	COM	750438-10-3	13,010	481,300	X
RADIOSHACK CORP	COM	750438-10-3	7,263	268,700	X
ROWAN COMPANIES INC	COM	779382-10-0	8,117	250,000	X
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,630	100,000	X
SANMINA CORP	COM	800907-10-7	8,138	2,248,000	X
SANMINA CORP	COM	800907-10-7	724	200,000	X
SANOFI-AVENTIS-ADR	COM	80105N-10-5	13,053	300,000	X
SCANA CORP	COM	80589M-10-2	414	9,600	X
SCANA CORP	COM	80589M-10-2	5,025	116,400	X
SCANA CORP	COM	80589M-10-2	2,068	47,900	X
SMITHFIELD FOODS INC	COM	832248-10-8	10,854	362,400	X
SMITHFIELD FOODS INC	COM	832248-10-8	2,624	87,600	X
SOUTHERN CO	COM	842587-10-7	2,529	69,000	X
SOUTHERN CO	COM	842587-10-7	8,026	219,000	X
SOUTHERN CO	COM	842587-10-7	4,105	112,000	X
SPECTRA ENERGY CORP	COM	847560-10-9	2,664	101,400	X
SPECTRA ENERGY CORP	COM	847560-10-9	2,563	97,578	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 6

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
SPECTRA ENERGY CORP	COM	847560-10-9	3,174	120,822		X		
SPRINT CORP	COM	852061-10-0	2,275	120,000		X		
SPRINT CORP	COM	852061-10-0	8,532	450,000		X		
SPRINT CORP	COM	852061-10-0	1,138	60,000		X		
STAGE STORES	COM	85254C-30-5	411	17,642		X		
STAR GAS PARTNERS LP	COM	85512C-10-5	375	95,939		X		
SYMANTEC CORP	COM	871503-10-8	5,190	300,000		X		
SYMANTEC CORP	COM	871503-10-8	5,190	300,000		X		
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	11,229	300,000		X		
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	3,743	100,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

THERMO FISHER SCIENTIFIC INC	COM	883556-10-2	12,468	266,700	X
TIME WARNER INC	COM	887317-10-5	986	50,000	X
TIME WARNER INC	COM	887317-10-5	5,916	300,000	X
TIME WARNER INC	COM	887317-10-5	6,902	350,000	X
TOTAL SA-SPON ADR	COM	89151E-10-9	13,956	200,000	X
TRAVELERS COS INC	COM	89417E-10-9	915	17,678	X
TRAVELERS COS INC	COM	89417E-10-9	5,720	110,481	X
TRAVELERS COS INC	COM	89417E-10-9	5,790	111,841	X
TRIAD HOSPITALS INC	COM	89579K-10-9	15,675	300,000	X
TYCO INTERNATIONAL	COM	902124-10-6	7,887	250,000	X
TYCO INTERNATIONAL	COM	902124-10-6	4,417	140,000	X
TYSON FOODS INC-CL A	COM	902494-10-3	10,823	557,600	X
TYSON FOODS INC-CL A	COM	902494-10-3	4,705	242,400	X
US BANCORP	COM	902973-30-4	2,098	60,000	X
US BANCORP	COM	902973-30-4	2,798	80,000	X
USI HOLDINGS CORP	COM	90333H-10-1	472	28,038	X
UNION PACIFIC CORP	COM	907818-10-8	12,186	120,000	X
UNUM GROUP	COM	91529Y-10-6	12,667	550,000	X
VECTREN CORPORATION	COM	92240G-10-1	8,580	300,000	X
VECTREN CORPORATION	COM	92240G-10-1	7,150	250,000	X
VERISIGN	COM	92343E-10-2	11,304	450,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	948	25,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,093	187,043	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	9,670	255,000	X
VIACOM INC CL B	COM	92553P-20-1	12,333	300,000	X
WACHOVIA CORP	COM	929903-10-2	7,157	130,000	X
WACHOVIA CORP	COM	929903-10-2	3,854	70,000	X
WAL-MART	COM	931142-10-3	10,335	220,134	X
WASTE MANAGEMENT INC	COM	94106L-10-9	5,162	150,000	X
WASTE MANAGEMENT INC	COM	94106L-10-9	2,409	70,000	X
WESTERN DIGITAL CORP	COM	958102-10-5	6,669	396,700	X
WESTERN DIGITAL CORP	COM	958102-10-5	1,736	103,300	X
WILLIAMS COMPANIES	COM	969457-10-0	9,961	350,000	X
WYETH US	COM	983024-10-0	1,001	20,000	X
WYETH US	COM	983024-10-0	4,253	85,000	X

NAME OF THE CHUBB CORPORATION PERIOD ENDING MARCH 31, 2007
REPORTING MANAGER

PAGE 7

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
WYETH US	COM	983024-10-0	3,252	65,000			X	
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,707	50,000			X	
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	2,049	60,000			X	
XCEL ENERGY INC	COM	98389B-10-0	10,493	425,000			X	
XCEL ENERGY INC	COM	98389B-10-0	7,844	317,700			X	
ZIMMER HOLDINGS INC	COM	98956P-10-2	346	4,050			X	

			1,982,938					

=====