

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 | SHARED OTHERS |
| 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 | | | | | |

=====