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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

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| 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       |

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|                          |     |             |        |           |   |     |
|--------------------------|-----|-------------|--------|-----------|---|-----|
| 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   |

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| 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      |        |         |

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|                              |     |             |        |         |   |   |
|------------------------------|-----|-------------|--------|---------|---|---|
| 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 |

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| 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       |

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|                             |     |             |        |         |   |   |
|-----------------------------|-----|-------------|--------|---------|---|---|
| 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 |

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| 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       |

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|                              |     |             |        |         |   |  |  |  |   |
|------------------------------|-----|-------------|--------|---------|---|--|--|--|---|
| 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 |

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|------------------------------|-------|-------------|-------------------------|---------|-----------------------|--------|--------|---------|
|                              |       |             |                         |         | 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      |        |         |

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|                         |     |             |        |           |   |     |
|-------------------------|-----|-------------|--------|-----------|---|-----|
| 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 |

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| NAME OF ISSUER       | CLASS | CUSIP       | FAIR MARKET<br>VALUE<br>(000) | SHARES  | INVESTMENT<br>DISCRETION |        |        | SHARED<br>OTHERS<br>MANAGER |
|----------------------|-------|-------------|-------------------------------|---------|--------------------------|--------|--------|-----------------------------|
|                      |       |             |                               |         | 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      |        |                             |

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|                            |     |             |        |         |   |   |
|----------------------------|-----|-------------|--------|---------|---|---|
| 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 |

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| 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       |



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