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CHUBB CORP  
Form 13F-HR  
November 10, 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: September 30, 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: John J. Kennedy  
Title: Senior Vice President and Chief Accounting Officer  
Phone: 908-903-2281

Signature, Place, and Date of Signing:

|                     |                    |                   |
|---------------------|--------------------|-------------------|
| /s/ John J. Kennedy | Warren, New Jersey | November 10, 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

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FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2  
 ---  
 Form 13F Information Table Entry Total: 270  
 ---  
 Form 13F Information Table Value Total: \$1,658,606  
 =====  
 (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 |

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NAME OF REPORTING MANAGER  
 THE CHUBB CORPORATION  
 PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER               | CLASS | CUSIP       | FAIR MARKET VALUE<br>(000) | INVESTMENT DISCRETION |      |        |               |
|------------------------------|-------|-------------|----------------------------|-----------------------|------|--------|---------------|
|                              |       |             |                            | SHARES                | SOLE | SHARED | SHARED OTHERS |
| ALLIED WORLD ASSURANCE CO HL | COM   | G0219G-20-3 | 292,144                    | 8,224,775             |      |        | X             |
| AMDOCS LTD                   | COM   | G02602-10-3 | 7,737                      | 282,600               |      |        | X             |
| AMDOCS LTD                   | COM   | G02602-10-3 | 3,905                      | 142,620               |      |        | X             |
| COVIDIEN LTD                 | COM   | G2552X-10-8 | 4,424                      | 82,288                |      |        | X             |
| COVIDIEN LTD                 | COM   | G2552X-10-8 | 14,929                     | 277,712               |      |        | X             |
| COVIDIEN LTD                 | COM   | G2552X-10-8 | 1,882                      | 35,000                |      |        | X             |
| SEAGATE TECHNOLOGY           | COM   | G7945J-10-4 | 4,908                      | 405,000               |      |        | X             |
| SEAGATE TECHNOLOGY           | COM   | G7945J-10-4 | 3,636                      | 300,000               |      |        | X             |
| XL CAPITAL LTD CLASS A       | COM   | G98255-10-5 | 1                          | 33                    |      |        | X             |
| XL CAPITAL LTD CLASS A       | COM   | G98255-10-5 | 2,332                      | 129,967               |      |        | X             |
| XL CAPITAL LTD CLASS A       | COM   | G98255-10-5 | 897                        | 50,000                |      |        | X             |
| FLEXTRONICS INTL LTD         | COM   | Y2573F-10-2 | 5,712                      | 806,724               |      |        | X             |
| FLEXTRONICS INTL LTD         | COM   | Y2573F-10-2 | 4,200                      | 593,276               |      |        | X             |
| AT&T INC                     | COM   | 00206R-10-2 | 2,792                      | 100,000               |      |        | X             |
| AT&T INC                     | COM   | 00206R-10-2 | 5,863                      | 210,000               |      |        | X             |

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|                          |     |             |        |           |  |   |
|--------------------------|-----|-------------|--------|-----------|--|---|
| AT&T INC                 | COM | 00206R-10-2 | 10,610 | 380,000   |  | X |
| ALCOA INC                | COM | 013817-10-1 | 7,903  | 350,000   |  | X |
| ALCOA INC                | COM | 013817-10-1 | 2,258  | 100,000   |  | X |
| ALPHATEC HOLDINGS        | COM | 02081G-10-2 | 13,799 | 2,999,834 |  | X |
| AMEREN CORPORATION       | COM | 023608-10-2 | 7,283  | 186,600   |  | X |
| AMEREN CORPORATION       | COM | 023608-10-2 | 3,645  | 93,400    |  | X |
| AMGEN INC                | COM | 031162-10-0 | 2,964  | 50,000    |  | X |
| AMGEN INC                | COM | 031162-10-0 | 8,890  | 150,000   |  | X |
| AMGEN INC                | COM | 031162-10-0 | 5,927  | 100,000   |  | X |
| ANADARKO PETROLEUM CORP  | COM | 032511-10-7 | 12,127 | 250,000   |  | X |
| ARCHER DANIELS           | COM | 039483-10-2 | 3,287  | 150,007   |  | X |
| ARCHER DANIELS           | COM | 039483-10-2 | 2,739  | 124,993   |  | X |
| ATMOS ENERGY CORP        | COM | 049560-10-5 | 1,863  | 70,000    |  | X |
| ATMOS ENERGY CORP        | COM | 049560-10-5 | 14,641 | 550,000   |  | X |
| AVERY DENNISON CORP      | COM | 053611-10-9 | 6,342  | 142,591   |  | X |
| AVERY DENNISON CORP      | COM | 053611-10-9 | 8,211  | 184,600   |  | X |
| AVERY DENNISON CORP      | COM | 053611-10-9 | 570    | 12,819    |  | X |
| AVON PRODUCTS            | COM | 054303-10-2 | 12,471 | 300,000   |  | X |
| AVON PRODUCTS            | COM | 054303-10-2 | 5,404  | 130,000   |  | X |
| BP PLC-SPONS ADR         | COM | 055622-10-4 | 5,519  | 110,000   |  | X |
| BP PLC-SPONS ADR         | COM | 055622-10-4 | 4,515  | 90,000    |  | X |
| BANK OF AMERICA          | COM | 060505-10-4 | 700    | 20,000    |  | X |
| BANK OF AMERICA          | COM | 060505-10-4 | 11,550 | 330,000   |  | X |
| BANK OF AMERICA          | COM | 060505-10-4 | 1,750  | 50,000    |  | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 14,438 | 220,000   |  | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 3,282  | 50,000    |  | X |
| BOSTON SCIENTIFIC CORP   | COM | 101137-10-7 | 10,552 | 860,000   |  | X |
| BOSTON SCIENTIFIC CORP   | COM | 101137-10-7 | 2,945  | 240,000   |  | X |
| BRISTOL MYERS SQUIBB     | COM | 110122-10-8 | 3,961  | 190,000   |  | X |
| BRISTOL MYERS SQUIBB     | COM | 110122-10-8 | 6,255  | 300,000   |  | X |

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NAME OF REPORTING MANAGER  
THE CHUBB CORPORATION  
PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER               | CLASS | CUSIP       | FAIR MARKET<br>VALUE<br>(000) | INVESTMENT DISCRETION |      |        |                  |
|------------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
|                              |       |             |                               | SHARES                | SOLE | SHARED | SHARED<br>OTHERS |
| BROADRIDGE FINANCIAL SOLUTIO | COM   | 11133T-10-3 | 9,234                         | 600,000               |      |        | X                |
| BROADRIDGE FINANCIAL SOLUTIO | COM   | 11133T-10-3 | 2,308                         | 150,000               |      |        | X                |
| CBS CORP-CL B                | COM   | 124857-20-2 | 4,635                         | 317,900               |      |        | X                |
| CBS CORP-CL B                | COM   | 124857-20-2 | 905                           | 62,100                |      |        | X                |
| CELESTICA INC                | COM   | 15101Q-10-8 | 6,440                         | 1,000,000             |      |        | X                |
| CELESTICA INC                | COM   | 15101Q-10-8 | 644                           | 100,000               |      |        | X                |
| CIRCUIT CITY STORES          | COM   | 172737-10-8 | 84                            | 109,915               |      |        | X                |
| CIRCUIT CITY STORES          | COM   | 172737-10-8 | 524                           | 690,085               |      |        | X                |
| CISCO SYSTEMS INC            | COM   | 17275R-10-2 | 5,098                         | 226,000               |      |        | X                |

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|                              |     |             |        |         |   |
|------------------------------|-----|-------------|--------|---------|---|
| CISCO SYSTEMS INC            | COM | 17275R-10-2 | 6,181  | 274,000 | X |
| CITIGROUP INC                | COM | 172967-10-1 | 123    | 6,000   | X |
| CITIGROUP INC                | COM | 172967-10-1 | 4,594  | 224,000 | X |
| CITIGROUP INC                | COM | 172967-10-1 | 3,897  | 190,000 | X |
| COCA COLA ENTERPRISES        | COM | 191219-10-4 | 6,605  | 393,847 | X |
| COCA COLA ENTERPRISES        | COM | 191219-10-4 | 5,134  | 306,153 | X |
| COLGATE PALMOLIVE            | COM | 194162-10-3 | 9,042  | 30,000  | X |
| COMCAST CORP-CL A            | COM | 20030N-10-1 | 10,797 | 550,000 | X |
| COMCAST CORP-CL A            | COM | 20030N-10-1 | 3,926  | 200,000 | X |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 10,259 | 350,000 | X |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 5,862  | 200,000 | X |
| CONOCOPHILLIPS               | COM | 20825C-10-4 | 13,917 | 190,000 | X |
| CONSOLIDATED EDISON INC      | COM | 209115-10-4 | 2,148  | 50,000  | X |
| CONSOLIDATED EDISON INC      | COM | 209115-10-4 | 7,024  | 163,500 | X |
| CONSOLIDATED EDISON INC      | COM | 209115-10-4 | 4,296  | 100,000 | X |
| CONSTELLATION BRANDS INC-A   | COM | 21036P-10-8 | 10,086 | 470,000 | X |
| CONSTELLATION BRANDS INC-A   | COM | 21036P-10-8 | 3,324  | 154,900 | X |
| CORNING INC                  | COM | 219350-10-5 | 4,692  | 300,000 | X |
| CORNING INC                  | COM | 219350-10-5 | 3,128  | 200,000 | X |
| COVENTRY HEALTH CARE INC     | COM | 222862-10-4 | 262    | 8,059   | X |
| COVENTRY HEALTH CARE INC     | COM | 222862-10-4 | 6,461  | 198,509 | X |
| COVENTRY HEALTH CARE INC     | COM | 222862-10-4 | 2,716  | 83,432  | X |
| DTE ENERGY COMPANY           | COM | 233331-10-7 | 6,018  | 150,000 | X |
| DTE ENERGY COMPANY           | COM | 233331-10-7 | 4,012  | 100,000 | X |
| DTE ENERGY COMPANY           | COM | 233331-10-7 | 4,000  | 99,700  | X |
| DEAN FOODS CO                | COM | 242370-10-4 | 1,172  | 50,156  | X |
| DEAN FOODS CO                | COM | 242370-10-4 | 9,888  | 423,278 | X |
| DEAN FOODS CO                | COM | 242370-10-4 | 7,628  | 326,566 | X |
| DELL INC                     | COM | 24702R-10-1 | 9,064  | 550,000 | X |
| DELL INC                     | COM | 24702R-10-1 | 2,472  | 150,000 | X |
| DELTA AIRLINES INC DEL       | COM | 247361-70-2 | 1,988  | 266,830 | X |
| DELTA AIRLINES INC DEL       | COM | 247361-70-2 | 2,594  | 348,223 | X |
| DOLLAR TREE INC              | COM | 256746-10-8 | 15,404 | 423,650 | X |
| DOLLAR TREE INC              | COM | 256746-10-8 | 958    | 26,350  | X |
| DOW CHEMICAL CO              | COM | 260543-10-3 | 11,441 | 360,000 | X |
| DUKE ENERGY CORP             | COM | 26441C-10-5 | 3,535  | 202,800 | X |

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NAME OF REPORTING MANAGER  
THE CHUBB CORPORATION  
PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER   | CLASS | CUSIP       | FAIR MARKET<br>VALUE<br>(000) | INVESTMENT DISCRETION |      |        |                  |
|------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
|                  |       |             |                               | SHARES                | SOLE | SHARED | SHARED<br>OTHERS |
| DUKE ENERGY CORP | COM   | 26441C-10-5 | 3,401                         | 195,156               |      |        | X                |
| DUKE ENERGY CORP | COM   | 26441C-10-5 | 4,212                         | 241,644               |      |        | X                |
| EBAY INC         | COM   | 278642-10-3 | 4,476                         | 200,000               |      |        | X                |

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|                              |     |             |        |           |   |
|------------------------------|-----|-------------|--------|-----------|---|
| EBAY INC                     | COM | 278642-10-3 | 4,476  | 200,000   | X |
| EL PASO CORP                 | COM | 28336L-10-9 | 6,380  | 500,000   | X |
| ERICSSON (LM) TEL-SP ADR     | COM | 294821-60-8 | 5,054  | 536,000   | X |
| ERICSSON (LM) TEL-SP ADR     | COM | 294821-60-8 | 5,319  | 564,000   | X |
| FAMILY DOLLAR STORES         | COM | 307000-10-9 | 81     | 3,400     | X |
| FAMILY DOLLAR STORES         | COM | 307000-10-9 | 14,447 | 609,600   | X |
| FAMILY DOLLAR STORES         | COM | 307000-10-9 | 2,062  | 87,000    | X |
| FOREST LABORATORIES INC      | COM | 345838-10-6 | 2,828  | 100,000   | X |
| FOREST LABORATORIES INC      | COM | 345838-10-6 | 5,656  | 200,000   | X |
| FOREST LABORATORIES INC      | COM | 345838-10-6 | 5,656  | 200,000   | X |
| GENENTECH INC                | COM | 368710-40-6 | 17,736 | 200,000   | X |
| GENERAL ELECTRIC             | COM | 369604-10-3 | 6,120  | 240,000   | X |
| GENERAL ELECTRIC             | COM | 369604-10-3 | 4,845  | 190,000   | X |
| GENERAL MILLS INC            | COM | 370334-10-4 | 3,436  | 50,000    | X |
| GENERAL MILLS INC            | COM | 370334-10-4 | 8,246  | 120,000   | X |
| GENWORTH FINANCIAL INC-CL A  | COM | 37247D-10-6 | 1,722  | 200,000   | X |
| GENWORTH FINANCIAL INC-CL A  | COM | 37247D-10-6 | 689    | 80,000    | X |
| GLAXOSMITHKLINE PLC-ADR      | COM | 37733W-10-5 | 7,866  | 181,000   | X |
| GOOGLE INC-CL A              | COM | 38259P-50-8 | 12,119 | 30,000    | X |
| GREAT PLAINS ENERGY INC      | COM | 391164-10-0 | 5,235  | 235,600   | X |
| GREAT PLAINS ENERGY INC      | COM | 391164-10-0 | 3,811  | 171,500   | X |
| HARTFORD FINANCIAL SERVICES  | COM | 416515-10-4 | 1,640  | 40,000    | X |
| HARTFORD FINANCIAL SERVICES  | COM | 416515-10-4 | 2,459  | 60,000    | X |
| HEALTHCARE SERVICES GROUP    | COM | 421906-10-8 | 232    | 12,693    | X |
| HEALTH MGMT ASSOC            | COM | 421933-10-2 | 2,496  | 600,000   | X |
| HEALTH MGMT ASSOC            | COM | 421933-10-2 | 2,912  | 700,000   | X |
| HJ HEINZ CO                  | COM | 423074-10-3 | 9,994  | 200,000   | X |
| HESS CORP                    | COM | 42809H-10-7 | 10,285 | 125,300   | X |
| IDEARC INC                   | COM | 451663-10-8 | 2      | 1,250     | X |
| IDEARC INC                   | COM | 451663-10-8 | 12     | 9,352     | X |
| IDEARC INC                   | COM | 451663-10-8 | 16     | 12,750    | X |
| INTEL CORP                   | COM | 458140-10-0 | 4,683  | 250,000   | X |
| INTEL CORP                   | COM | 458140-10-0 | 6,556  | 350,000   | X |
| INTEL CORP                   | COM | 458140-10-0 | 1,873  | 100,000   | X |
| INTERNATIONAL BUSINESS MACHI | COM | 459200-10-1 | 16,374 | 140,000   | X |
| INTERNATIONAL PAPER CO       | COM | 460146-10-3 | 8,378  | 320,000   | X |
| INTERNATIONAL PAPER CO       | COM | 460146-10-3 | 4,712  | 180,000   | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 1,550  | 200,000   | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 7,882  | 1,017,000 | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 643    | 83,000    | X |
| JP MORGAN CHASE & CO         | COM | 46625H-10-0 | 2,167  | 46,400    | X |
| JP MORGAN CHASE & CO         | COM | 46625H-10-0 | 12,777 | 273,600   | X |

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NAME OF REPORTING MANAGER  
THE CHUBB CORPORATION  
PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

FAIR MARKET VALUE ----- INVESTMENT DISCRETION  
SHARED

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| NAME OF ISSUER               | CLASS | CUSIP       | (000)  | SHARES  | SOLE | SHARED | OTHERS | M |
|------------------------------|-------|-------------|--------|---------|------|--------|--------|---|
| JP MORGAN CHASE & CO         | COM   | 46625H-10-0 | 1,868  | 40,000  |      | X      |        |   |
| JABIL CIRCUIT INC            | COM   | 466313-10-3 | 2,044  | 214,286 |      | X      |        |   |
| JABIL CIRCUIT INC            | COM   | 466313-10-3 | 6,836  | 716,600 |      | X      |        |   |
| JABIL CIRCUIT INC            | COM   | 466313-10-3 | 2,567  | 269,114 |      | X      |        |   |
| KRAFT FOODS INC-A            | COM   | 50075N-10-4 | 12,049 | 367,898 |      | X      |        |   |
| KRAFT FOODS INC-A            | COM   | 50075N-10-4 | 4,518  | 137,962 |      | X      |        |   |
| LABORATORY CRP OF AMER HLDGS | COM   | 50540R-40-9 | 5,654  | 81,350  |      | X      |        |   |
| LEXMARK INTL GROUP INC       | COM   | 529771-10-7 | 1,703  | 52,294  |      | X      |        |   |
| LIFE POINT HOSPITALS         | COM   | 53219L-10-9 | 8,112  | 252,400 |      | X      |        |   |
| LIFE POINT HOSPITALS         | COM   | 53219L-10-9 | 4,744  | 147,600 |      | X      |        |   |
| LIZ CLAIBORNE INC            | COM   | 539320-10-1 | 5,915  | 360,000 |      | X      |        |   |
| LIZ CLAIBORNE INC            | COM   | 539320-10-1 | 986    | 60,000  |      | X      |        |   |
| MANULIFE FINANCIAL SERVICE   | COM   | 56501R-10-6 | 4,209  | 114,734 |      | X      |        |   |
| MARATHON OIL CORP            | COM   | 565849-10-6 | 11,985 | 300,600 |      | X      |        |   |
| MCDONALDS CORP               | COM   | 580135-10-1 | 10,915 | 176,900 |      | X      |        |   |
| MCDONALDS CORP               | COM   | 580135-10-1 | 7,595  | 123,100 |      | X      |        |   |
| MEDTRONIC INC                | COM   | 585055-10-6 | 8,768  | 175,000 |      | X      |        |   |
| MEDTRONIC INC                | COM   | 585055-10-6 | 8,768  | 175,000 |      | X      |        |   |
| MERRILL LYNCH & CO           | COM   | 590188-10-8 | 2,277  | 90,000  |      | X      |        |   |
| MERRILL LYNCH & CO           | COM   | 590188-10-8 | 2,783  | 110,000 |      | X      |        |   |
| MICROSOFT CORP               | COM   | 594918-10-4 | 1,068  | 40,000  |      | X      |        |   |
| MICROSOFT CORP               | COM   | 594918-10-4 | 9,075  | 340,000 |      | X      |        |   |
| MICROSOFT CORP               | COM   | 594918-10-4 | 5,872  | 220,000 |      | X      |        |   |
| MORGAN STANLEY DEAN WITTER   | COM   | 617446-44-8 | 4,830  | 210,000 |      | X      |        |   |
| MOTOROLA INC                 | COM   | 620076-10-9 | 4,141  | 580,000 |      | X      |        |   |
| MOTOROLA INC                 | COM   | 620076-10-9 | 857    | 120,000 |      | X      |        |   |
| NATIONAL CITY CORP           | COM   | 635405-10-3 | 208    | 118,700 |      | X      |        |   |
| NATIONAL CITY CORP           | COM   | 635405-10-3 | 149    | 85,000  |      | X      |        |   |
| NEWELL RUBBERMAID INC        | COM   | 651229-10-6 | 7,774  | 450,400 |      | X      |        |   |
| NEWELL RUBBERMAID INC        | COM   | 651229-10-6 | 4,308  | 249,600 |      | X      |        |   |
| NEWTEK BUSINESS SERVICES INC | COM   | 652526-10-4 | 1      | 2,000   |      | X      |        |   |
| NEWTEK BUSINESS SERVICES INC | COM   | 652526-10-4 | 32     | 64,500  |      | X      |        |   |
| NISOURCE INC                 | COM   | 65473P-10-5 | 4,946  | 335,100 |      | X      |        |   |
| NISOURCE INC                 | COM   | 65473P-10-5 | 3,172  | 214,900 |      | X      |        |   |
| NORTHROP GRUMMAN CORP        | COM   | 666807-10-2 | 9,081  | 150,000 |      | X      |        |   |
| NSTAR                        | COM   | 67019E-10-7 | 1,025  | 30,600  |      | X      |        |   |
| NSTAR                        | COM   | 67019E-10-7 | 6,680  | 199,400 |      | X      |        |   |
| NSTAR                        | COM   | 67019E-10-7 | 5,695  | 170,000 |      | X      |        |   |
| OGE ENERGY CORP              | COM   | 670837-10-3 | 80     | 2,600   |      | X      |        |   |
| OGE ENERGY CORP              | COM   | 670837-10-3 | 803    | 26,000  |      | X      |        |   |
| OFFICE DEPOT INC             | COM   | 676220-10-6 | 873    | 150,000 |      | X      |        |   |
| OFFICE DEPOT INC             | COM   | 676220-10-6 | 2,911  | 500,224 |      | X      |        |   |
| OFFICE DEPOT INC             | COM   | 676220-10-6 | 872    | 149,776 |      | X      |        |   |
| OMNICARE INC                 | COM   | 681904-10-8 | 10,357 | 360,000 |      | X      |        |   |
| OMNICARE INC                 | COM   | 681904-10-8 | 6,905  | 240,000 |      | X      |        |   |

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NAME OF REPORTING MANAGER  
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PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

Edgar Filing: CHUBB CORP - Form 13F-HR

| NAME OF ISSUER          | CLASS | CUSIP       | FAIR MARKET<br>VALUE<br>(000) | INVESTMENT DISCRETION |      |        |                  |
|-------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
|                         |       |             |                               | SHARES                | SOLE | SHARED | SHARED<br>OTHERS |
| ORACLE CORP             | COM   | 68389X-10-5 | 1,016                         | 50,000                |      |        | X                |
| ORACLE CORP             | COM   | 68389X-10-5 | 3,250                         | 160,000               |      |        | X                |
| ORACLE CORP             | COM   | 68389X-10-5 | 1,625                         | 80,000                |      |        | X                |
| PEPCO HOLDINGS INC      | COM   | 713291-10-2 | 2,291                         | 100,000               |      |        | X                |
| PEPCO HOLDINGS INC      | COM   | 713291-10-2 | 7,505                         | 327,600               |      |        | X                |
| PEPCO HOLDINGS INC      | COM   | 713291-10-2 | 6,658                         | 290,600               |      |        | X                |
| PFIZER INC              | COM   | 717081-10-3 | 9,091                         | 493,000               |      |        | X                |
| PFIZER INC              | COM   | 717081-10-3 | 4,739                         | 257,000               |      |        | X                |
| PINNACLE WEST CAPITAL   | COM   | 723484-10-1 | 1,721                         | 50,000                |      |        | X                |
| PINNACLE WEST CAPITAL   | COM   | 723484-10-1 | 8,947                         | 260,000               |      |        | X                |
| PINNACLE WEST CAPITAL   | COM   | 723484-10-1 | 2,409                         | 70,000                |      |        | X                |
| PRIDE INTERNATIONAL INC | COM   | 74153Q-10-2 | 5,626                         | 190,000               |      |        | X                |
| PRIDE INTERNATIONAL INC | COM   | 74153Q-10-2 | 5,626                         | 190,000               |      |        | X                |
| PROGRESS ENERGY INC     | COM   | 743263-10-5 | 863                           | 20,000                |      |        | X                |
| PROGRESS ENERGY INC     | COM   | 743263-10-5 | 6,996                         | 162,200               |      |        | X                |
| PROGRESS ENERGY INC     | COM   | 743263-10-5 | 5,624                         | 130,400               |      |        | X                |
| PUGET ENERGY INC        | COM   | 745310-10-2 | 7,062                         | 264,500               |      |        | X                |
| PUGET ENERGY INC        | COM   | 745310-10-2 | 5,150                         | 192,900               |      |        | X                |
| QUADRAMED CORP          | COM   | 74730W-50-7 | 114                           | 13,867                |      |        | X                |
| QUEST DIAGNOSTICS INC   | COM   | 74834L-10-0 | 19,118                        | 370,000               |      |        | X                |
| RADIOSHACK CORP         | COM   | 750438-10-3 | 5,184                         | 300,000               |      |        | X                |
| RADIOSHACK CORP         | COM   | 750438-10-3 | 2,269                         | 131,300               |      |        | X                |
| RADIOSHACK CORP         | COM   | 750438-10-3 | 4,643                         | 268,700               |      |        | X                |
| RALCORP HLDGS INC       | COM   | 751028-10-1 | 1,429                         | 21,206                |      |        | X                |
| RALCORP HLDGS INC       | COM   | 751028-10-1 | 536                           | 7,952                 |      |        | X                |
| ROWAN COMPANIES INC     | COM   | 779382-10-0 | 7,637                         | 250,000               |      |        | X                |
| ROYAL DUTCH SHELL PLC   | COM   | 780259-20-6 | 5,901                         | 100,000               |      |        | X                |
| ROYAL DUTCH SHELL PLC   | COM   | 780259-20-6 | 5,901                         | 100,000               |      |        | X                |
| SAFEWAY INC             | COM   | 786514-20-8 | 2,846                         | 120,000               |      |        | X                |
| SAFEWAY INC             | COM   | 786514-20-8 | 5,456                         | 230,000               |      |        | X                |
| ST JUDE MEDICAL         | COM   | 790849-10-3 | 2,175                         | 50,000                |      |        | X                |
| ST JUDE MEDICAL         | COM   | 790849-10-3 | 15,222                        | 350,000               |      |        | X                |
| SANMINA CORP            | COM   | 800907-10-7 | 3,920                         | 2,800,000             |      |        | X                |
| SANMINA CORP            | COM   | 800907-10-7 | 280                           | 200,000               |      |        | X                |
| SANOFI-AVENTIS-ADR      | COM   | 80105N-10-5 | 9,861                         | 300,000               |      |        | X                |
| SCANA CORP              | COM   | 80589M-10-2 | 374                           | 9,600                 |      |        | X                |
| SCANA CORP              | COM   | 80589M-10-2 | 4,531                         | 116,400               |      |        | X                |
| SCANA CORP              | COM   | 80589M-10-2 | 1,865                         | 47,900                |      |        | X                |
| SCHERING PLOUGH CORP    | COM   | 806605-10-1 | 7,388                         | 400,000               |      |        | X                |
| SCHERING PLOUGH CORP    | COM   | 806605-10-1 | 6,793                         | 367,800               |      |        | X                |
| SMITHFIELD FOODS INC    | COM   | 832248-10-8 | 5,755                         | 362,400               |      |        | X                |
| SMITHFIELD FOODS INC    | COM   | 832248-10-8 | 1,391                         | 87,600                |      |        | X                |
| SOUTHERN CO             | COM   | 842587-10-7 | 2,601                         | 69,000                |      |        | X                |
| SOUTHERN CO             | COM   | 842587-10-7 | 8,254                         | 219,000               |      |        | X                |
| SOUTHERN CO             | COM   | 842587-10-7 | 4,221                         | 112,000               |      |        | X                |

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NAME OF REPORTING MANAGER

# Edgar Filing: CHUBB CORP - Form 13F-HR

THE CHUBB CORPORATION  
PERIOD ENDING SEPTEMBER 30, 2008

FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER             | CLASS | CUSIP       | FAIR MARKET<br>VALUE<br>(000) | INVESTMENT DISCRETION |      |        |                  |
|----------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
|                            |       |             |                               | SHARES                | SOLE | SHARED | SHARED<br>OTHERS |
| SPECTRA ENERGY CORP        | COM   | 847560-10-9 | 2,413                         | 101,400               |      |        | X                |
| SPECTRA ENERGY CORP        | COM   | 847560-10-9 | 2,322                         | 97,578                |      |        | X                |
| SPECTRA ENERGY CORP        | COM   | 847560-10-9 | 2,876                         | 120,822               |      |        | X                |
| SPRINT NEXTEL CORP         | COM   | 852061-10-0 | 732                           | 120,000               |      |        | X                |
| SPRINT NEXTEL CORP         | COM   | 852061-10-0 | 2,745                         | 450,000               |      |        | X                |
| SPRINT NEXTEL CORP         | COM   | 852061-10-0 | 366                           | 60,000                |      |        | X                |
| STAGE STORES               | COM   | 85254C-30-5 | 241                           | 17,642                |      |        | X                |
| STAR GAS PARTNERS LP       | COM   | 85512C-10-5 | 116                           | 52,500                |      |        | X                |
| SYMANTEC CORP              | COM   | 871503-10-8 | 8,811                         | 450,000               |      |        | X                |
| SYMANTEC CORP              | COM   | 871503-10-8 | 5,874                         | 300,000               |      |        | X                |
| TEVA PHARMACEUTICAL-SP ADR | COM   | 881624-20-9 | 13,737                        | 300,000               |      |        | X                |
| TEVA PHARMACEUTICAL-SP ADR | COM   | 881624-20-9 | 4,579                         | 100,000               |      |        | X                |
| TIME WARNER INC            | COM   | 887317-10-5 | 656                           | 50,000                |      |        | X                |
| TIME WARNER INC            | COM   | 887317-10-5 | 3,933                         | 300,000               |      |        | X                |
| TIME WARNER INC            | COM   | 887317-10-5 | 7,211                         | 550,000               |      |        | X                |
| TOTAL SA-SPON ADR          | COM   | 89151E-10-9 | 12,136                        | 200,000               |      |        | X                |
| TRAVELERS COS INC          | COM   | 89417E-10-9 | 799                           | 17,678                |      |        | X                |
| TRAVELERS COS INC          | COM   | 89417E-10-9 | 4,994                         | 110,481               |      |        | X                |
| TRAVELERS COS INC          | COM   | 89417E-10-9 | 5,055                         | 111,841               |      |        | X                |
| TYSON FOODS INC-CL A       | COM   | 902494-10-3 | 1,367                         | 114,450               |      |        | X                |
| TYSON FOODS INC-CL A       | COM   | 902494-10-3 | 7,016                         | 587,600               |      |        | X                |
| TYSON FOODS INC-CL A       | COM   | 902494-10-3 | 3,558                         | 297,950               |      |        | X                |
| UNITEDHEALTH GROUP         | COM   | 91324P-10-2 | 8,886                         | 350,000               |      |        | X                |
| VECTREN CORPORATION        | COM   | 92240G-10-1 | 8,355                         | 300,000               |      |        | X                |
| VECTREN CORPORATION        | COM   | 92240G-10-1 | 6,963                         | 250,000               |      |        | X                |
| VERIZON COMMUNICATIONS     | COM   | 92343V-10-4 | 802                           | 25,000                |      |        | X                |
| VERIZON COMMUNICATIONS     | COM   | 92343V-10-4 | 6,002                         | 187,043               |      |        | X                |
| VERIZON COMMUNICATIONS     | COM   | 92343V-10-4 | 8,183                         | 255,000               |      |        | X                |
| VIACOM INC CL B            | COM   | 92553P-20-1 | 2,484                         | 100,000               |      |        | X                |
| VIACOM INC CL B            | COM   | 92553P-20-1 | 8,694                         | 350,000               |      |        | X                |
| WACHOVIA CORP              | COM   | 929903-10-2 | 455                           | 130,000               |      |        | X                |
| WACHOVIA CORP              | COM   | 929903-10-2 | 245                           | 70,000                |      |        | X                |
| WAL-MART                   | COM   | 931142-10-3 | 17,967                        | 300,000               |      |        | X                |
| WALGREEN COMPANY           | COM   | 931422-10-9 | 12,037                        | 388,800               |      |        | X                |
| WASTE MANAGEMENT INC       | COM   | 94106L-10-9 | 4,724                         | 150,000               |      |        | X                |
| WASTE MANAGEMENT INC       | COM   | 94106L-10-9 | 2,204                         | 70,000                |      |        | X                |
| WILLIAMS COMPANIES         | COM   | 969457-10-0 | 8,277                         | 350,000               |      |        | X                |
| WYETH US                   | COM   | 983024-10-0 | 739                           | 20,000                |      |        | X                |
| WYETH US                   | COM   | 983024-10-0 | 3,140                         | 85,000                |      |        | X                |
| WYETH US                   | COM   | 983024-10-0 | 2,401                         | 65,000                |      |        | X                |
| WYNDHAM WORLDWIDE CORP     | COM   | 98310W-10-8 | 786                           | 50,000                |      |        | X                |
| WYNDHAM WORLDWIDE CORP     | COM   | 98310W-10-8 | 943                           | 60,000                |      |        | X                |
| XCEL ENERGY INC            | COM   | 98389B-10-0 | 8,496                         | 425,000               |      |        | X                |
| XCEL ENERGY INC            | COM   | 98389B-10-0 | 6,351                         | 317,700               |      |        | X                |
| ZIMMER HOLDINGS INC        | COM   | 98956P-10-2 | 261                           | 4,050                 |      |        | X                |
|                            |       |             | 1,658,606                     |                       |      |        |                  |



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