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CHUBB CORP
Form 13F-HR
August 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: June 30, 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 | August 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

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FORM 13F
SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
 Form 13F Information Table Entry Total: 278
 Form 13F Information Table Value Total: \$2,238,421
 (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 JUNE 30, 2007

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|----------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|--------|
| | | | | SHARES | SOLE | SHARED | OTHERS |
| ALLIED WRLD ASSUR COM HLDG | COM | G0219G-20-3 | 478,931 | 9,345,000 | | X | |
| ACCENTURE LTD | COM | G1150G-11-1 | 13,334 | 310,900 | | X | 1 |
| SEAGATE TECHNOLOGY | COM | G7945J-10-4 | 8,817 | 405,000 | | X | 1 |
| SEAGATE TECHNOLOGY | COM | G7945J-10-4 | 6,531 | 300,000 | | X | 2 |
| TYCO INTERNATIONAL | COM | G9143X-20-8 | 8,448 | 250,000 | | X | 1 |
| TYCO INTERNATIONAL | COM | G9143X-20-8 | 4,731 | 140,000 | | X | 2 |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 3 | 33 | | X | |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 10,955 | 129,967 | | X | 1 |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 4,215 | 50,000 | | X | 2 |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 8,713 | 806,724 | | X | 1 |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 3,708 | 343,376 | | X | 2 |
| AES CORPORATION | COM | 00130H-10-5 | 13,458 | 615,100 | | X | 1 |
| AT&T INC | COM | 00206R-10-2 | 4,150 | 100,000 | | X | |
| AT&T INC | COM | 00206R-10-2 | 8,715 | 210,000 | | X | 1 |
| AT&T INC | COM | 00206R-10-2 | 15,770 | 380,000 | | X | 2 |
| ALCAN ALUMINUM | COM | 013716-10-5 | 12,195 | 150,000 | | X | 1 |
| ALCOA INC | COM | 013817-10-1 | 14,185 | 350,000 | | X | 1 |
| ALCOA INC | COM | 013817-10-1 | 4,053 | 100,000 | | X | 2 |
| ALPHATEC HOLDINGS | COM | 02081G-10-2 | 11,399 | 2,999,834 | | X | 1 |
| AMEREN CORPORATION | COM | 023608-10-2 | 9,145 | 186,600 | | X | 1 |

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| | | | | | | |
|--------------------------|-----|-------------|--------|---------|---|---|
| AMEREN CORPORATION | COM | 023608-10-2 | 4,578 | 93,400 | X | 2 |
| AMGEN INC | COM | 031162-10-0 | 2,764 | 50,000 | X | |
| AMGEN INC | COM | 031162-10-0 | 5,529 | 100,000 | X | 1 |
| AMGEN INC | COM | 031162-10-0 | 5,529 | 100,000 | X | 2 |
| ARCHER DANIELS | COM | 039483-10-2 | 9,927 | 300,007 | X | 1 |
| ARCHER DANIELS | COM | 039483-10-2 | 6,618 | 199,993 | X | 2 |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 2,104 | 70,000 | X | 1 |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 16,533 | 550,000 | X | 2 |
| AVERY DENNISON CORP | COM | 053611-10-9 | 2,347 | 35,300 | X | |
| AVERY DENNISON CORP | COM | 053611-10-9 | 9,613 | 144,600 | X | 1 |
| AVON PRODUCTS | COM | 054303-10-2 | 11,025 | 300,000 | X | 1 |
| AVON PRODUCTS | COM | 054303-10-2 | 4,777 | 130,000 | X | 2 |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 3,823 | 106,100 | X | 1 |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 2,666 | 74,000 | X | 2 |
| BP PLC-SPONS ADR | COM | 055622-10-4 | 7,935 | 110,000 | X | 1 |
| BANK OF AMERICA | COM | 060505-10-4 | 978 | 20,000 | X | |
| BANK OF AMERICA | COM | 060505-10-4 | 11,245 | 230,000 | X | 1 |
| BANK OF AMERICA | COM | 060505-10-4 | 2,445 | 50,000 | X | 2 |
| BARR PHARMACEUTICALS INC | COM | 068306-10-9 | 11,899 | 236,900 | X | 1 |
| BARR PHARMACEUTICALS INC | COM | 068306-10-9 | 5,023 | 100,000 | X | 2 |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 12,395 | 220,000 | X | 1 |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 2,817 | 50,000 | X | 2 |
| BIOGEN IDEC INC | COM | 09062X-10-3 | 11,240 | 210,100 | X | 1 |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 13,192 | 860,000 | X | 1 |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 3,682 | 240,000 | X | 2 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 2 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | | |
|-----------------------|-------|-------------|----------------------------------|-----------------------|------|--------|------------------|--------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS | MANAGE |
| BOWATER INC | COM | 102183-10-0 | 5,793 | 232,200 | | X | | 1 |
| BOWATER INC | COM | 102183-10-0 | 3,688 | 147,800 | | X | | 2 |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 5,996 | 190,000 | | X | | 1 |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 9,468 | 300,000 | | X | | 2 |
| BROADRIDGE FINANCIAL | COM | 11133T-10-3 | 11,472 | 600,000 | | X | | |
| CBS CORP-CL B | COM | 124857-20-2 | 10,592 | 317,900 | | X | | 1 |
| CBS CORP-CL B | COM | 124857-20-2 | 2,069 | 62,100 | | X | | 2 |
| CSX CORP | COM | 126408-10-3 | 9,918 | 220,000 | | X | | 1 |
| CSX CORP | COM | 126408-10-3 | 3,606 | 80,000 | | X | | 2 |
| CVS CORP | COM | 126650-10-0 | 4,483 | 123,000 | | X | | 1 |
| CVS CORP | COM | 126650-10-0 | 4,994 | 137,000 | | X | | 2 |
| CELESTICA INC | COM | 15101Q-10-8 | 6,250 | 1,000,000 | | X | | 1 |
| CELESTICA INC | COM | 15101Q-10-8 | 625 | 100,000 | | X | | 2 |
| CIRCUIT CITY STORES | COM | 172737-10-8 | 1,658 | 109,915 | | X | | |
| CIRCUIT CITY STORES | COM | 172737-10-8 | 10,406 | 690,085 | | X | | 1 |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 3,509 | 126,000 | | X | | 1 |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 7,631 | 274,000 | | X | | 2 |
| CITIGROUP INC | COM | 172967-10-1 | 308 | 6,000 | | X | | |
| CITIGROUP INC | COM | 172967-10-1 | 11,489 | 224,000 | | X | | 1 |
| CITIGROUP INC | COM | 172967-10-1 | 4,616 | 90,000 | | X | | 2 |
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 9,452 | 393,847 | | X | | 1 |

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| | | | | | | |
|------------------------------|-----|-------------|--------|---------|---|---|
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 7,348 | 306,153 | X | 2 |
| COLGATE PALMOLIVE | COM | 194162-10-3 | 7,782 | 120,000 | X | 1 |
| COMCAST CORP-CL A | COM | 20030N-10-1 | 11,248 | 400,000 | X | 1 |
| COMCAST CORP-CL A | COM | 20030N-10-1 | 5,624 | 200,000 | X | 2 |
| COMERICA INC | COM | 200340-10-7 | 4,758 | 80,000 | X | 1 |
| COMERICA INC | COM | 200340-10-7 | 1,189 | 20,000 | X | 2 |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 10,112 | 250,000 | X | 1 |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 8,090 | 200,000 | X | 2 |
| CONOCOPHILLIPS | COM | 20825C-10-4 | 14,915 | 190,000 | X | 1 |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 2,256 | 50,000 | X | |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 7,377 | 163,500 | X | 1 |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 4,512 | 100,000 | X | 2 |
| CONSTELLATION BRANDS INC-A | COM | 21036P-10-8 | 11,412 | 470,000 | X | 1 |
| CONSTELLATION BRANDS INC-A | COM | 21036P-10-8 | 3,761 | 154,900 | X | 2 |
| CORNING INC | COM | 219350-10-5 | 7,665 | 300,000 | X | 1 |
| CORNING INC | COM | 219350-10-5 | 5,110 | 200,000 | X | 2 |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 465 | 8,059 | X | |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 11,444 | 198,509 | X | 1 |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 4,810 | 83,432 | X | 2 |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 7,233 | 150,000 | X | |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 4,822 | 100,000 | X | 1 |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 4,808 | 99,700 | X | 2 |
| DEAN FOODS CO | COM | 242370-10-4 | 7,968 | 250,000 | X | 1 |
| DEAN FOODS CO | COM | 242370-10-4 | 956 | 30,000 | X | 2 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 3 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|----------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|----------------------------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS MANAGE |
| DELL INC | COM | 24702R-10-1 | 15,703 | 550,000 | | X | 1 |
| DELTA AIRLINES INC DEL | COM | 247361-70-2 | 708 | 35,953 | | X | 1 |
| DOLLAR GENERAL CORP | COM | 256669-10-2 | 3,288 | 150,000 | | X | 1 |
| DOLLAR GENERAL CORP | COM | 256669-10-2 | 5,480 | 250,000 | | X | 2 |
| DOLLAR TREE STORES INC | COM | 256747-10-6 | 10,452 | 240,000 | | X | 1 |
| DOLLAR TREE STORES INC | COM | 256747-10-6 | 4,791 | 110,000 | | X | 2 |
| DOW CHEMICAL CO | COM | 260543-10-3 | 15,919 | 360,000 | | X | 1 |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 3,711 | 202,800 | | X | |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 3,571 | 195,156 | | X | 1 |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 4,422 | 241,644 | | X | 2 |
| EL PASO CORP | COM | 28336L-10-9 | 8,615 | 500,000 | | X | 1 |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 2,520 | 96,600 | | X | |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 8,461 | 324,300 | | X | 1 |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 4,318 | 165,500 | | X | 2 |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 5,505 | 138,000 | | X | 1 |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 9,254 | 232,000 | | X | 2 |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 10,296 | 300,000 | | X | 1 |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 2,746 | 80,000 | | X | 2 |
| FEDERAL HOME LOAN MTG CORP | COM | 313400-30-1 | 11,333 | 186,700 | | X | 1 |
| FEDERAL HOME LOAN MTG CORP | COM | 313400-30-1 | 3,235 | 53,300 | | X | 2 |
| FNMA | COM | 313586-10-9 | 13,066 | 200,000 | | X | 1 |
| FNMA | COM | 313586-10-9 | 3,266 | 50,000 | | X | 2 |

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|-----------------------------|-----|-------------|-------|---------|---|---|
| FISERV INC | COM | 337738-10-8 | 5,680 | 100,000 | X | 1 |
| FISERV INC | COM | 337738-10-8 | 3,124 | 55,000 | X | 2 |
| GENERAL ELECTRIC | COM | 369604-10-3 | 9,187 | 240,000 | X | 1 |
| GENERAL ELECTRIC | COM | 369604-10-3 | 7,273 | 190,000 | X | 2 |
| GENERAL MILLS INC | COM | 370334-10-4 | 2,921 | 50,000 | X | 1 |
| GENERAL MILLS INC | COM | 370334-10-4 | 7,010 | 120,000 | X | 2 |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 6,880 | 200,000 | X | 1 |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 2,752 | 80,000 | X | 2 |
| GLAXOSMITHKLINE PLC-ADR | COM | 37733W-10-5 | 9,479 | 181,000 | X | 1 |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 6,861 | 235,600 | X | 1 |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 4,994 | 171,500 | X | 2 |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 3,940 | 40,000 | X | |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 5,911 | 60,000 | X | 1 |
| HEALTHCARE SERVICES GROUP | COM | 421906-10-8 | 250 | 8,461 | X | 1 |
| HEALTH MGMT ASSOC | COM | 421933-10-2 | 4,790 | 421,700 | X | 1 |
| HJ HEINZ CO | COM | 423074-10-3 | 9,494 | 200,000 | X | 1 |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 4,664 | 82,878 | X | 1 |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 2,814 | 50,000 | X | 2 |
| IDEARC INC | COM | 451663-10-8 | 44 | 1,250 | X | |
| IDEARC INC | COM | 451663-10-8 | 330 | 9,352 | X | 1 |
| IDEARC INC | COM | 451663-10-8 | 450 | 12,750 | X | 2 |
| INTEL CORP | COM | 458140-10-0 | 5,935 | 250,000 | X | |
| INTEL CORP | COM | 458140-10-0 | 8,309 | 350,000 | X | 1 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 4 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | | |
|------------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|------------------|--------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS | MANAGE |
| INTEL CORP | COM | 458140-10-0 | 2,374 | 100,000 | | X | | 2 |
| INTERNATIONAL BUSINESS MACHI | COM | 459200-10-1 | 14,735 | 140,000 | | X | | 1 |
| INTERNATIONAL PAPER CO | COM | 460146-10-3 | 12,496 | 320,000 | | X | | 1 |
| INTERNATIONAL PAPER CO | COM | 460146-10-3 | 1,597 | 40,900 | | X | | 2 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 2,280 | 200,000 | | X | | |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 9,993 | 876,600 | | X | | 1 |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 946 | 83,000 | | X | | 2 |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 2,248 | 46,400 | | X | | |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 13,256 | 273,600 | | X | | 1 |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 1,938 | 40,000 | | X | | 2 |
| JABIL CIRCUIT INC | COM | 466313-10-3 | 12,580 | 570,000 | | X | | 1 |
| JACKSON HEWITT TAX SERVICE | COM | 468202-10-6 | 3,213 | 114,300 | | X | | 1 |
| KEYSPAN CORP | COM | 49337W-10-0 | 2,468 | 58,800 | | X | | |
| KEYSPAN CORP | COM | 49337W-10-0 | 7,472 | 178,000 | | X | | 1 |
| KEYSPAN CORP | COM | 49337W-10-0 | 5,877 | 140,000 | | X | | 2 |
| LEXMARK INTL GROUP INC | COM | 529771-10-7 | 5,340 | 108,300 | | X | | 1 |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 9,763 | 252,400 | | X | | 1 |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 5,709 | 147,600 | | X | | 2 |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 13,428 | 360,000 | | X | | 1 |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 2,238 | 60,000 | | X | | 2 |
| LORAL SPACE & COMMUNICATIONS | COM | 543881-10-6 | 209 | 4,250 | | X | | 1 |
| LUBRIZOL CORP | COM | 549271-10-4 | 10,973 | 170,000 | | X | | 1 |
| MANULIFE FINANCIAL SERVICE | COM | 56501R-10-6 | 4,282 | 114,734 | | X | | |

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| | | | | | | |
|------------------------------|-----|-------------|--------|---------|---|---|
| MCAFEE INC | COM | 579064-10-6 | 9,680 | 275,000 | X | 1 |
| MCAFEE INC | COM | 579064-10-6 | 2,999 | 85,200 | X | 2 |
| MCDONALDS CORP | COM | 580135-10-1 | 8,979 | 176,900 | X | 1 |
| MCDONALDS CORP | COM | 580135-10-1 | 6,249 | 123,100 | X | 2 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U-10-2 | 6,239 | 80,000 | X | 1 |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U-10-2 | 3,120 | 40,000 | X | 2 |
| MERRILL LYNCH & CO | COM | 590188-10-8 | 7,522 | 90,000 | X | 1 |
| MERRILL LYNCH & CO | COM | 590188-10-8 | 836 | 10,000 | X | 2 |
| MICROSOFT CORP | COM | 594918-10-4 | 1,179 | 40,000 | X | |
| MICROSOFT CORP | COM | 594918-10-4 | 4,126 | 140,000 | X | 1 |
| MICROSOFT CORP | COM | 594918-10-4 | 3,536 | 120,000 | X | 2 |
| MORGAN STANLEY DEAN WITTER | COM | 617446-44-8 | 9,227 | 110,000 | X | 1 |
| MOTOROLA INC | COM | 620076-10-9 | 10,266 | 580,000 | X | 1 |
| MOTOROLA INC | COM | 620076-10-9 | 2,124 | 120,000 | X | 2 |
| NATIONAL CITY CORP | COM | 635405-10-3 | 3,955 | 118,700 | X | 1 |
| NATIONAL CITY CORP | COM | 635405-10-3 | 2,832 | 85,000 | X | 2 |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 11,195 | 380,400 | X | 1 |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 3,520 | 119,600 | X | 2 |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 4 | 2,000 | X | |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 123 | 64,500 | X | 1 |
| NISOURCE INC | COM | 65473P-10-5 | 6,940 | 335,100 | X | 1 |
| NISOURCE INC | COM | 65473P-10-5 | 4,450 | 214,900 | X | 2 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 5 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | | |
|------------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|------------------|--------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS | MANAGE |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 6,834 | 130,000 | | X | | 1 |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 4,731 | 90,000 | | X | | 2 |
| NORTHROP GRUMMAN CORP | COM | 666807-10-2 | 11,680 | 150,000 | | X | | 1 |
| NORTHWEST AIRLINES CORP | COM | 667280-40-8 | 737 | 33,215 | | X | | 1 |
| NSTAR | COM | 67019E-10-7 | 993 | 30,600 | | X | | |
| NSTAR | COM | 67019E-10-7 | 6,471 | 199,400 | | X | | 1 |
| NSTAR | COM | 67019E-10-7 | 5,517 | 170,000 | | X | | 2 |
| OGE ENERGY CORP | COM | 670837-10-3 | 95 | 2,600 | | X | | |
| OGE ENERGY CORP | COM | 670837-10-3 | 953 | 26,000 | | X | | 1 |
| OFFICE DEPOT INC | COM | 676220-10-6 | 15,157 | 500,224 | | X | | 1 |
| OMNICARE INC | COM | 681904-10-8 | 11,179 | 310,000 | | X | | 1 |
| OMNICARE INC | COM | 681904-10-8 | 5,048 | 140,000 | | X | | 2 |
| ORACLE CORP | COM | 68389X-10-5 | 986 | 50,000 | | X | | |
| ORACLE CORP | COM | 68389X-10-5 | 3,154 | 160,000 | | X | | 1 |
| ORACLE CORP | COM | 68389X-10-5 | 1,577 | 80,000 | | X | | 2 |
| OWENS ILLINOIS | COM | 690768-40-3 | 12,054 | 344,400 | | X | | 1 |
| OWENS ILLINOIS | COM | 690768-40-3 | 13,846 | 395,600 | | X | | 2 |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 2,820 | 100,000 | | X | | |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 9,238 | 327,600 | | X | | 1 |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 8,195 | 290,600 | | X | | 2 |
| PFIZER INC | COM | 717081-10-3 | 10,049 | 393,000 | | X | | 1 |
| PFIZER INC | COM | 717081-10-3 | 6,571 | 257,000 | | X | | 2 |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 1,993 | 50,000 | | X | | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 10,361 | 260,000 | | X | | 1 |

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| | | | | | | |
|-------------------------|-----|-------------|--------|-----------|---|---|
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 2,790 | 70,000 | X | 2 |
| PLANTRONICS INC | COM | 727493-10-8 | 10,501 | 400,500 | X | 1 |
| PLANTRONICS INC | COM | 727493-10-8 | 5,021 | 191,500 | X | 2 |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 7,117 | 190,000 | X | 1 |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 7,117 | 190,000 | X | 2 |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 912 | 20,000 | X | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 7,395 | 162,200 | X | 1 |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 5,945 | 130,400 | X | 2 |
| PUGET ENERGY INC | COM | 745310-10-2 | 6,396 | 264,500 | X | 1 |
| PUGET ENERGY INC | COM | 745310-10-2 | 4,664 | 192,900 | X | 2 |
| QUEST DIAGNOSTICS INC | COM | 74834L-10-0 | 19,110 | 370,000 | X | 1 |
| RADIOSHACK CORP | COM | 750438-10-3 | 4,351 | 131,300 | X | 1 |
| RADIOSHACK CORP | COM | 750438-10-3 | 8,905 | 268,700 | X | 2 |
| ROWAN COMPANIES INC | COM | 779382-10-0 | 10,245 | 250,000 | X | 1 |
| ROYAL DUTCH SHELL PLC | COM | 780259-20-6 | 8,120 | 100,000 | X | 1 |
| SANMINA CORP | COM | 800907-10-7 | 8,764 | 2,800,000 | X | 1 |
| SANMINA CORP | COM | 800907-10-7 | 626 | 200,000 | X | 2 |
| SANOFI-AVENTIS-ADR | COM | 80105N-10-5 | 12,081 | 300,000 | X | 1 |
| SCANA CORP | COM | 80589M-10-2 | 368 | 9,600 | X | |
| SCANA CORP | COM | 80589M-10-2 | 4,457 | 116,400 | X | 1 |
| SCANA CORP | COM | 80589M-10-2 | 1,834 | 47,900 | X | 2 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 6 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | | |
|----------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|------------------|--------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS | MANAGE |
| SMITHFIELD FOODS INC | COM | 832248-10-8 | 11,158 | 362,400 | | X | | 1 |
| SMITHFIELD FOODS INC | COM | 832248-10-8 | 2,697 | 87,600 | | X | | 2 |
| SOUTHERN CO | COM | 842587-10-7 | 2,366 | 69,000 | | X | | |
| SOUTHERN CO | COM | 842587-10-7 | 7,510 | 219,000 | | X | | 1 |
| SOUTHERN CO | COM | 842587-10-7 | 3,840 | 112,000 | | X | | 2 |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 2,632 | 101,400 | | X | | |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 2,533 | 97,578 | | X | | 1 |
| SPECTRA ENERGY CORP | COM | 847560-10-9 | 3,137 | 120,822 | | X | | 2 |
| SPRINT CORP | COM | 852061-10-0 | 2,485 | 120,000 | | X | | |
| SPRINT CORP | COM | 852061-10-0 | 9,320 | 450,000 | | X | | 1 |
| SPRINT CORP | COM | 852061-10-0 | 1,243 | 60,000 | | X | | 2 |
| STAGE STORES | COM | 85254C-30-5 | 370 | 17,642 | | X | | |
| STAR GAS PARTNERS LP | COM | 85512C-10-5 | 397 | 89,078 | | X | | 1 |
| SYMANTEC CORP | COM | 871503-10-8 | 6,060 | 300,000 | | X | | 1 |
| SYMANTEC CORP | COM | 871503-10-8 | 6,060 | 300,000 | | X | | 2 |
| TEVA PHARMACEUTICAL-SP ADR | COM | 881624-20-9 | 12,375 | 300,000 | | X | | 1 |
| TEVA PHARMACEUTICAL-SP ADR | COM | 881624-20-9 | 4,125 | 100,000 | | X | | 2 |
| THERMO FISHER SCIENTIFIC | COM | 883556-10-2 | 13,794 | 266,700 | | X | | 1 |
| TIME WARNER INC | COM | 887317-10-5 | 1,052 | 50,000 | | X | | |
| TIME WARNER INC | COM | 887317-10-5 | 6,312 | 300,000 | | X | | 1 |
| TIME WARNER INC | COM | 887317-10-5 | 7,364 | 350,000 | | X | | 2 |
| TOTAL SA-SPON ADR | COM | 89151E-10-9 | 16,196 | 200,000 | | X | | 1 |
| TRAVELERS COS INC | COM | 89417E-10-9 | 946 | 17,678 | | X | | |
| TRAVELERS COS INC | COM | 89417E-10-9 | 5,911 | 110,481 | | X | | 1 |
| TRAVELERS COS INC | COM | 89417E-10-9 | 5,983 | 111,841 | | X | | 2 |

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|------------------------|-----|-------------|--------|---------|---|---|
| TRIAD HOSPITALS INC | COM | 89579K-10-9 | 10,752 | 200,000 | X | 1 |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 12,847 | 557,600 | X | 1 |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 5,585 | 242,400 | X | 2 |
| UNION PACIFIC CORP | COM | 907818-10-8 | 13,818 | 120,000 | X | 1 |
| UNUM GROUP | COM | 91529Y-10-6 | 14,361 | 550,000 | X | 1 |
| VECTREN CORPORATION | COM | 92240G-10-1 | 8,079 | 300,000 | X | 1 |
| VECTREN CORPORATION | COM | 92240G-10-1 | 6,733 | 250,000 | X | 2 |
| VERISIGN | COM | 92343E-10-2 | 14,279 | 450,000 | X | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 1,029 | 25,000 | X | |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 7,701 | 187,043 | X | 1 |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 10,498 | 255,000 | X | 2 |
| VIACOM INC CL B | COM | 92553P-20-1 | 12,489 | 300,000 | X | 1 |
| WACHOVIA CORP | COM | 929903-10-2 | 6,663 | 130,000 | X | 1 |
| WACHOVIA CORP | COM | 929903-10-2 | 3,588 | 70,000 | X | 2 |
| WAL-MART | COM | 931142-10-3 | 10,591 | 220,134 | X | 1 |
| WASTE MANAGEMENT INC | COM | 94106L-10-9 | 5,858 | 150,000 | X | 1 |
| WASTE MANAGEMENT INC | COM | 94106L-10-9 | 2,734 | 70,000 | X | 2 |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 11,546 | 596,700 | X | 1 |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 1,999 | 103,300 | X | 2 |
| WILLIAMS COMPANIES | COM | 969457-10-0 | 11,067 | 350,000 | X | 1 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING JUNE 30, 2007

PAGE 7 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | | |
|------------------------|-------|-------------|----------------------------------|-----------------------|------|--------|------------------|--------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS | MANAGE |
| WYETH US | COM | 983024-10-0 | 1,147 | 20,000 | | X | | |
| WYETH US | COM | 983024-10-0 | 4,874 | 85,000 | | X | | 1 |
| WYETH US | COM | 983024-10-0 | 3,727 | 65,000 | | X | | 2 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 1,813 | 50,000 | | X | | 1 |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 2,176 | 60,000 | | X | | 2 |
| XCEL ENERGY INC | COM | 98389B-10-0 | 8,700 | 425,000 | | X | | |
| XCEL ENERGY INC | COM | 98389B-10-0 | 6,503 | 317,700 | | X | | 1 |
| ZIMMER HOLDINGS INC | COM | 98956P-10-2 | 344 | 4,050 | | X | | 1 |
| | | | ----- | | | | | |
| | | | 2,238,421 | | | | | |
| | | | ===== | | | | | |