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CHUBB CORP
Form 13F-HR
August 07, 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: June 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: 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 7, 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: 283

 Form 13F Information Table Value Total: \$1,866,174
 =====
 (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, 2008

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

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	335,545	8,469,075		X		8
AMDOCS LTD	COM	G02602-10-3	8,314	282,600		X		1
AMDOCS LTD	COM	G02602-10-3	4,196	142,620		X		2
ACCENTURE LTD	COM	G1150G-11-1	12,660	310,900		X		1
COVIDIEN LTD	COM	G2552X-10-8	3,941	82,288		X		
COVIDIEN LTD	COM	G2552X-10-8	13,300	277,712		X		1
COVIDIEN LTD	COM	G2552X-10-8	1,676	35,000		X		2
SEAGATE TECHNOLOGY	COM	G7945J-10-4	7,748	405,000		X		1
SEAGATE TECHNOLOGY	COM	G7945J-10-4	5,739	300,000		X		2
TYCO ELECTRONICS LTD	COM	G9144P-10-5	2,239	62,500		X		1
TYCO ELECTRONICS LTD	COM	G9144P-10-5	1,254	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	2,672	129,967		X		1
XL CAPITAL LTD CLASS A	COM	G98255-10-5	1,028	50,000		X		2
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	7,583	806,724		X		1
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	5,577	593,276		X		2
AES CORPORATION	COM	00130H-10-5	11,816	615,100		X		1
AT&T INC	COM	00206R-10-2	3,369	100,000		X		

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AT&T INC	COM	00206R-10-2	7,075	210,000	X	1
AT&T INC	COM	00206R-10-2	12,802	380,000	X	2
ALCOA INC	COM	013817-10-1	12,467	350,000	X	1
ALCOA INC	COM	013817-10-1	3,562	100,000	X	2
ALPHATEC HOLDINGS	COM	02081G-10-2	12,239	2,999,834	X	1 2
AMEREN CORPORATION	COM	023608-10-2	7,880	186,600	X	1
AMEREN CORPORATION	COM	023608-10-2	3,944	93,400	X	2
AMGEN INC	COM	031162-10-0	2,358	50,000	X	
AMGEN INC	COM	031162-10-0	7,074	150,000	X	1
AMGEN INC	COM	031162-10-0	4,716	100,000	X	2
ARCHER DANIELS	COM	039483-10-2	5,063	150,007	X	1
ARCHER DANIELS	COM	039483-10-2	4,219	124,993	X	2
ATMOS ENERGY CORP	COM	049560-10-5	1,930	70,000	X	1
ATMOS ENERGY CORP	COM	049560-10-5	15,164	550,000	X	2
AVERY DENNISON CORP	COM	053611-10-9	6,264	142,591	X	
AVERY DENNISON CORP	COM	053611-10-9	8,109	184,600	X	1
AVERY DENNISON CORP	COM	053611-10-9	563	12,819	X	2
AVON PRODUCTS	COM	054303-10-2	10,806	300,000	X	1
AVON PRODUCTS	COM	054303-10-2	4,683	130,000	X	2
BP PLC-SPONS ADR	COM	055622-10-4	7,653	110,000	X	1
BP PLC-SPONS ADR	COM	055622-10-4	6,261	90,000	X	2
BANK OF AMERICA	COM	060505-10-4	477	20,000	X	
BANK OF AMERICA	COM	060505-10-4	7,877	330,000	X	1
BANK OF AMERICA	COM	060505-10-4	1,194	50,000	X	2
BARR PHARMACEUTICALS INC	COM	068306-10-9	10,679	236,900	X	1
BARR PHARMACEUTICALS INC	COM	068306-10-9	4,508	100,000	X	2
BAXTER INTERNATIONAL INC	COM	071813-10-9	14,067	220,000	X	1

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

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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	3,197	50,000		X		2
BOSTON SCIENTIFIC CORP	COM	101137-10-7	10,569	860,000		X		1
BOSTON SCIENTIFIC CORP	COM	101137-10-7	2,950	240,000		X		2
BRISTOL MYERS SQUIBB	COM	110122-10-8	3,901	190,000		X		1
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,159	300,000		X		2
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	12,630	600,000		X		1
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	3,158	150,000		X		2
CBS CORP-CL B	COM	124857-20-2	6,196	317,900		X		1
CBS CORP-CL B	COM	124857-20-2	1,210	62,100		X		2
CELESTICA INC	COM	15101Q-10-8	8,430	1,000,000		X		1 1
CELESTICA INC	COM	15101Q-10-8	843	100,000		X		2
CIRCUIT CITY STORES	COM	172737-10-8	318	109,915		X		
CIRCUIT CITY STORES	COM	172737-10-8	1,994	690,085		X		1
CISCO SYSTEMS INC	COM	17275R-10-2	5,257	226,000		X		1
CISCO SYSTEMS INC	COM	17275R-10-2	6,373	274,000		X		2
CITIGROUP INC	COM	172967-10-1	101	6,000		X		
CITIGROUP INC	COM	172967-10-1	3,754	224,000		X		1

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CITIGROUP INC	COM	172967-10-1	3,184	190,000	X	2
COCA COLA ENTERPRISES	COM	191219-10-4	6,814	393,847	X	1
COCA COLA ENTERPRISES	COM	191219-10-4	5,296	306,153	X	2
COLGATE PALMOLIVE	COM	194162-10-3	8,292	120,000	X	1
COMCAST CORP-CL A	COM	20030N-10-1	10,434	550,000	X	1
COMCAST CORP-CL A	COM	20030N-10-1	3,794	200,000	X	2
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	11,543	350,000	X	1
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	6,596	200,000	X	2
CONOCOPHILLIPS	COM	20825C-10-4	17,934	190,000	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	1,955	50,000	X	
CONSOLIDATED EDISON INC	COM	209115-10-4	6,391	163,500	X	1
CONSOLIDATED EDISON INC	COM	209115-10-4	3,909	100,000	X	2
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	9,334	470,000	X	1
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	3,076	154,900	X	2
CORNING INC	COM	219350-10-5	6,915	300,000	X	1
CORNING INC	COM	219350-10-5	4,610	200,000	X	2
COVENTRY HEALTH CARE INC	COM	222862-10-4	245	8,059	X	
COVENTRY HEALTH CARE INC	COM	222862-10-4	6,039	198,509	X	1
COVENTRY HEALTH CARE INC	COM	222862-10-4	2,538	83,432	X	2
DTE ENERGY COMPANY	COM	233331-10-7	6,366	150,000	X	
DTE ENERGY COMPANY	COM	233331-10-7	4,244	100,000	X	1
DTE ENERGY COMPANY	COM	233331-10-7	4,231	99,700	X	2
DEAN FOODS CO	COM	242370-10-4	984	50,156	X	
DEAN FOODS CO	COM	242370-10-4	8,305	423,278	X	1
DEAN FOODS CO	COM	242370-10-4	6,407	326,566	X	2
DELL INC	COM	24702R-10-1	12,034	550,000	X	1
DELL INC	COM	24702R-10-1	3,282	150,000	X	2
DELTA AIRLINES INC DEL	COM	247361-70-2	1,521	266,830	X	

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

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
DELTA AIRLINES INC DEL	COM	247361-70-2	2,001	351,023		X		1
DOLLAR TREE INC	COM	256746-10-8	13,849	423,650		X		
DOLLAR TREE INC	COM	256746-10-8	861	26,350		X		1
DOW CHEMICAL CO	COM	260543-10-3	12,568	360,000		X		1
DUKE ENERGY CORP	COM	26441C-10-5	3,525	202,800		X		
DUKE ENERGY CORP	COM	26441C-10-5	3,392	195,156		X		1
DUKE ENERGY CORP	COM	26441C-10-5	4,200	241,644		X		2
EBAY INC	COM	278642-10-3	5,466	200,000		X		
EBAY INC	COM	278642-10-3	5,466	200,000		X		2
EL PASO CORP	COM	28336L-10-9	10,870	500,000		X		1
ENERGY EAST CORPORATION	COM	29266M-10-9	2,388	96,600		X		
ENERGY EAST CORPORATION	COM	29266M-10-9	8,017	324,300		X		1
ENERGY EAST CORPORATION	COM	29266M-10-9	4,091	165,500		X		2
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,574	536,000		X		1
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,866	564,000		X		2
FAMILY DOLLAR STORES	COM	307000-10-9	68	3,400		X		

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FAMILY DOLLAR STORES	COM	307000-10-9	12,155	609,600	X	1
FAMILY DOLLAR STORES	COM	307000-10-9	1,735	87,000	X	2
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	3,062	186,700	X	1
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	1,858	113,300	X	2
FNMA	COM	313586-10-9	3,902	200,000	X	1
FNMA	COM	313586-10-9	976	50,000	X	2
FISERV INC	COM	337738-10-8	6,041	133,150	X	1
FISERV INC	COM	337738-10-8	2,582	56,900	X	2
FOREST LABORATORIES INC	COM	345838-10-6	3,474	100,000	X	
FOREST LABORATORIES INC	COM	345838-10-6	6,948	200,000	X	1
FOREST LABORATORIES INC	COM	345838-10-6	6,948	200,000	X	2
GENENTECH INC	COM	368710-40-6	15,180	200,000	X	1
GENERAL ELECTRIC	COM	369604-10-3	6,406	240,000	X	1
GENERAL ELECTRIC	COM	369604-10-3	5,071	190,000	X	2
GENERAL MILLS INC	COM	370334-10-4	3,038	50,000	X	1
GENERAL MILLS INC	COM	370334-10-4	7,292	120,000	X	2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	3,562	200,000	X	1
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	1,425	80,000	X	2
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	8,004	181,000	X	1
GOOGLE INC-CL A	COM	38259P-50-8	15,793	30,000	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,956	235,600	X	1
GREAT PLAINS ENERGY INC	COM	391164-10-0	4,336	171,500	X	2
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	2,583	40,000	X	
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	3,874	60,000	X	1
HEALTHCARE SERVICES GROUP	COM	421906-10-8	193	12,693	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	3,906	600,000	X	1
HEALTH MGMT ASSOC	COM	421933-10-2	4,557	700,000	X	2
HJ HEINZ CO	COM	423074-10-3	9,570	200,000	X	1
IDEARC INC	COM	451663-10-8	3	1,250	X	

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

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
IDEARC INC	COM	451663-10-8	22	9,352		X		1
IDEARC INC	COM	451663-10-8	30	12,750		X		2
INTEL CORP	COM	458140-10-0	5,370	250,000		X		
INTEL CORP	COM	458140-10-0	7,518	350,000		X		1
INTEL CORP	COM	458140-10-0	2,148	100,000		X		2
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	16,594	140,000		X		1
INTERNATIONAL PAPER CO	COM	460146-10-3	7,456	320,000		X		1
INTERNATIONAL PAPER CO	COM	460146-10-3	953	40,900		X		2
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	1,720	200,000		X		
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	8,746	1,017,000		X		1 1
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	714	83,000		X		2
JP MORGAN CHASE & CO	COM	46625H-10-0	1,592	46,400		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	9,387	273,600		X		1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,372	40,000		X		2
JABIL CIRCUIT INC	COM	466313-10-3	3,516	214,286		X		

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JABIL CIRCUIT INC	COM	466313-10-3	11,759	716,600	X	1
JABIL CIRCUIT INC	COM	466313-10-3	4,416	269,114	X	2
KRAFT FOODS INC-A	COM	50075N-10-4	11,380	400,000	X	1
KRAFT FOODS INC-A	COM	50075N-10-4	4,267	150,000	X	2
LEXMARK INTL GROUP INC	COM	529771-10-7	1,748	52,294	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	7,143	252,400	X	1
LIFE POINT HOSPITALS	COM	53219L-10-9	4,177	147,600	X	2
LIZ CLAIBORNE INC	COM	539320-10-1	5,094	360,000	X	1
LIZ CLAIBORNE INC	COM	539320-10-1	849	60,000	X	2
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	3,982	114,734	X	
MARATHON OIL CORP	COM	565849-10-6	15,592	300,600	X	2
MCDONALDS CORP	COM	580135-10-1	9,945	176,900	X	1
MCDONALDS CORP	COM	580135-10-1	6,921	123,100	X	2
MEDTRONIC INC	COM	585055-10-6	9,056	175,000	X	
MEDTRONIC INC	COM	585055-10-6	9,056	175,000	X	2
MERRILL LYNCH & CO	COM	590188-10-8	2,854	90,000	X	1
MERRILL LYNCH & CO	COM	590188-10-8	3,488	110,000	X	2
MICROSOFT CORP	COM	594918-10-4	1,100	40,000	X	
MICROSOFT CORP	COM	594918-10-4	9,353	340,000	X	1
MICROSOFT CORP	COM	594918-10-4	6,052	220,000	X	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	7,575	210,000	X	1
MOTOROLA INC	COM	620076-10-9	4,257	580,000	X	1
MOTOROLA INC	COM	620076-10-9	881	120,000	X	2
NATIONAL CITY CORP	COM	635405-10-3	566	118,700	X	1
NATIONAL CITY CORP	COM	635405-10-3	405	85,000	X	2
NEWELL RUBBERMAID INC	COM	651229-10-6	7,562	450,400	X	1
NEWELL RUBBERMAID INC	COM	651229-10-6	4,191	249,600	X	2
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	2	2,000	X	
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	66	64,500	X	1
NISOURCE INC	COM	65473P-10-5	6,005	335,100	X	1

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

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			SHARED OTHERS	MANAGER
					SOLE	SHARED	OTHERS		
NISOURCE INC	COM	65473P-10-5	3,851	214,900		X		2	
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	8,147	130,000		X		1	
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	5,640	90,000		X		2	
NORTHROP GRUMMAN CORP	COM	666807-10-2	10,035	150,000		X		1	
NORTHWEST AIRLINES CORP	COM	667280-40-8	223	33,560		X		1	
NSTAR	COM	67019E-10-7	1,035	30,600		X			
NSTAR	COM	67019E-10-7	6,744	199,400		X		1	
NSTAR	COM	67019E-10-7	5,749	170,000		X		2	
OGE ENERGY CORP	COM	670837-10-3	82	2,600		X			
OGE ENERGY CORP	COM	670837-10-3	824	26,000		X		1	
OFFICE DEPOT INC	COM	676220-10-6	1,641	150,000		X			
OFFICE DEPOT INC	COM	676220-10-6	5,472	500,224		X		1	
OFFICE DEPOT INC	COM	676220-10-6	1,639	149,776		X		2	
OMNICARE INC	COM	681904-10-8	9,439	360,000		X		1	

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OMNICARE INC	COM	681904-10-8	6,293	240,000	X	2
ORACLE CORP	COM	68389X-10-5	1,050	50,000	X	
ORACLE CORP	COM	68389X-10-5	3,360	160,000	X	1
ORACLE CORP	COM	68389X-10-5	1,680	80,000	X	2
OWENS ILLINOIS	COM	690768-40-3	4,352	104,400	X	1
OWENS ILLINOIS	COM	690768-40-3	3,986	95,600	X	2
PEPCO HOLDINGS INC	COM	713291-10-2	2,565	100,000	X	
PEPCO HOLDINGS INC	COM	713291-10-2	8,403	327,600	X	1
PEPCO HOLDINGS INC	COM	713291-10-2	7,454	290,600	X	2
PFIZER INC	COM	717081-10-3	8,613	493,000	X	1
PFIZER INC	COM	717081-10-3	4,490	257,000	X	2
PINNACLE WEST CAPITAL	COM	723484-10-1	1,539	50,000	X	
PINNACLE WEST CAPITAL	COM	723484-10-1	8,000	260,000	X	1
PINNACLE WEST CAPITAL	COM	723484-10-1	2,154	70,000	X	2
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	8,985	190,000	X	1
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	8,985	190,000	X	2
PROGRESS ENERGY INC	COM	743263-10-5	837	20,000	X	
PROGRESS ENERGY INC	COM	743263-10-5	6,785	162,200	X	1
PROGRESS ENERGY INC	COM	743263-10-5	5,455	130,400	X	2
PUGET ENERGY INC	COM	745310-10-2	6,345	264,500	X	1
PUGET ENERGY INC	COM	745310-10-2	4,628	192,900	X	2
QUEST DIAGNOSTICS INC	COM	74834L-10-0	17,934	370,000	X	1
RADIOSHACK CORP	COM	750438-10-3	3,681	300,000	X	
RADIOSHACK CORP	COM	750438-10-3	1,611	131,300	X	1
RADIOSHACK CORP	COM	750438-10-3	3,297	268,700	X	2
ROWAN COMPANIES INC	COM	779382-10-0	11,687	250,000	X	1
ROYAL DUTCH SHELL PLC	COM	780259-20-6	8,171	100,000	X	
ROYAL DUTCH SHELL PLC	COM	780259-20-6	8,171	100,000	X	1
ST JUDE MEDICAL	COM	790849-10-3	2,044	50,000	X	
ST JUDE MEDICAL	COM	790849-10-3	14,308	350,000	X	1
SANMINA CORP	COM	800907-10-7	3,584	2,800,000	X	1 2

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

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
SANMINA CORP	COM	800907-10-7	256	200,000		X		2
SANOFI-AVENTIS-ADR	COM	80105N-10-5	9,969	300,000		X		1
SCANA CORP	COM	80589M-10-2	355	9,600		X		
SCANA CORP	COM	80589M-10-2	4,307	116,400		X		1
SCANA CORP	COM	80589M-10-2	1,772	47,900		X		2
SCHERING PLOUGH CORP	COM	806605-10-1	7,876	400,000		X		1
SCHERING PLOUGH CORP	COM	806605-10-1	7,242	367,800		X		2
SMITHFIELD FOODS INC	COM	832248-10-8	7,205	362,400		X		1
SMITHFIELD FOODS INC	COM	832248-10-8	1,741	87,600		X		2
SOUTHERN CO	COM	842587-10-7	2,409	69,000		X		
SOUTHERN CO	COM	842587-10-7	7,647	219,000		X		1
SOUTHERN CO	COM	842587-10-7	3,911	112,000		X		2
SPECTRA ENERGY CORP	COM	847560-10-9	2,914	101,400		X		

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SPECTRA ENERGY CORP	COM	847560-10-9	2,804	97,578	X	1
SPECTRA ENERGY CORP	COM	847560-10-9	3,472	120,822	X	2
SPRINT CORP	COM	852061-10-0	1,140	120,000	X	
SPRINT CORP	COM	852061-10-0	4,275	450,000	X	1
SPRINT CORP	COM	852061-10-0	570	60,000	X	2
STAGE STORES	COM	85254C-30-5	206	17,642	X	
STAR GAS PARTNERS LP	COM	85512C-10-5	147	52,845	X	1
SYMANTEC CORP	COM	871503-10-8	8,708	450,000	X	1
SYMANTEC CORP	COM	871503-10-8	5,805	300,000	X	2
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	13,740	300,000	X	1
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	4,580	100,000	X	2
TIME WARNER INC	COM	887317-10-5	740	50,000	X	
TIME WARNER INC	COM	887317-10-5	4,440	300,000	X	1
TIME WARNER INC	COM	887317-10-5	8,140	550,000	X	2
TOTAL SA-SPON ADR	COM	89151E-10-9	17,054	200,000	X	1
TRAVELERS COS INC	COM	89417E-10-9	767	17,678	X	
TRAVELERS COS INC	COM	89417E-10-9	4,795	110,481	X	1
TRAVELERS COS INC	COM	89417E-10-9	4,854	111,841	X	2
TYSON FOODS INC-CL A	COM	902494-10-3	1,710	114,450	X	
TYSON FOODS INC-CL A	COM	902494-10-3	8,779	587,600	X	1
TYSON FOODS INC-CL A	COM	902494-10-3	4,451	297,950	X	2
UNITEDHEALTH GROUP	COM	91324P-10-2	9,188	350,000	X	1
UNUM GROUP	COM	91529Y-10-6	11,248	550,000	X	1
VECTREN CORPORATION	COM	92240G-10-1	9,363	300,000	X	1
VECTREN CORPORATION	COM	92240G-10-1	7,803	250,000	X	2
VERIZON COMMUNICATIONS	COM	92343V-10-4	885	25,000	X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	6,621	187,043	X	1
VERIZON COMMUNICATIONS	COM	92343V-10-4	9,027	255,000	X	2
VIACOM INC CL B	COM	92553P-20-1	3,054	100,000	X	
VIACOM INC CL B	COM	92553P-20-1	10,689	350,000	X	1
WACHOVIA CORP	COM	929903-10-2	2,019	130,000	X	1
WACHOVIA CORP	COM	929903-10-2	1,087	70,000	X	2

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

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			MANAGER
					SOLE	SHARED	OTHERS	
WAL-MART	COM	931142-10-3	16,860	300,000		X		1
WALGREEN COMPANY	COM	931422-10-9	9,753	300,000		X		2
WASTE MANAGEMENT INC	COM	94106L-10-9	5,657	150,000		X		1
WASTE MANAGEMENT INC	COM	94106L-10-9	2,640	70,000		X		2
WILLIAMS COMPANIES	COM	969457-10-0	14,108	350,000		X		1
WYETH US	COM	983024-10-0	959	20,000		X		
WYETH US	COM	983024-10-0	4,077	85,000		X		1
WYETH US	COM	983024-10-0	3,117	65,000		X		2
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	896	50,000		X		1
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,075	60,000		X		2
XCEL ENERGY INC	COM	98389B-10-0	8,530	425,000		X		
XCEL ENERGY INC	COM	98389B-10-0	6,376	317,700		X		1

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ZIMMER HOLDINGS INC

COM 98956P-10-2

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