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CHUBB CORP
Form 13F-HR
November 09, 2006

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, 2006

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 | November 9, 2006 |
| ----- | ----- | ----- |
| [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: 268

 Form 13F Information Table Value Total: \$1,747,956

 (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: SEPTEMBER 30, 2006

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|------------------------|-------|-------------|-------------------------|-----------------------|------|--------|--------|
| | | | | SHARES | SOLE | SHARED | OTHERS |
| ACCENTURE LTD | COM | G1150G-11-1 | 9,859 | 310,900 | | X | |
| SEAGATE TECHNOLOGY | COM | G7945J-10-4 | 2,078 | 90,000 | | X | |
| SEAGATE TECHNOLOGY | COM | G7945J-10-4 | 6,927 | 300,000 | | X | |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 2 | 33 | | X | |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 8,929 | 129,967 | | X | |
| XL CAPITAL LTD CLASS A | COM | G98255-10-5 | 2,061 | 30,000 | | X | |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 6,405 | 506,724 | | X | |
| FLEXTRONICS INTL LTD | COM | Y2573F-10-2 | 4,340 | 343,376 | | X | |
| AES CORPORATION | COM | 00130H-10-5 | 12,542 | 615,100 | | X | |
| AT&T INC | COM | 00206R-10-2 | 3,256 | 100,000 | | X | |
| AT&T INC | COM | 00206R-10-2 | 6,838 | 210,000 | | X | |
| AT&T INC | COM | 00206R-10-2 | 12,373 | 380,000 | | X | |

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|----------------------------|-----|-------------|---------|-----------|---|
| ALCOA INC | COM | 013817-10-1 | 8,412 | 300,000 | X |
| ALPHATEC HOLDINGS | COM | 02081G-10-2 | 17,149 | 2,999,834 | X |
| AMEREN CORPORATION | COM | 023608-10-2 | 9,851 | 186,600 | X |
| AMEREN CORPORATION | COM | 023608-10-2 | 4,931 | 93,400 | X |
| ALLIED WRLD ASSUR COM HLDG | COM | G0219G-20-3 | 377,538 | 9,345,000 | X |
| AMGEN INC | COM | 031162-10-0 | 3,577 | 50,000 | X |
| AMGEN INC | COM | 031162-10-0 | 7,153 | 100,000 | X |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 1,998 | 70,000 | X |
| ATMOS ENERGY CORP | COM | 049560-10-5 | 15,703 | 550,000 | X |
| AVERY DENNISON CORP | COM | 053611-10-9 | 2,124 | 35,300 | X |
| AVERY DENNISON CORP | COM | 053611-10-9 | 8,700 | 144,600 | X |
| AVIS BUDGET GROUP | COM | 053774-10-5 | 457 | 25,000 | X |
| AVIS BUDGET GROUP | COM | 053774-10-5 | 549 | 30,000 | X |
| AVON PRODUCTS | COM | 054303-10-2 | 9,198 | 300,000 | X |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 3,096 | 106,100 | X |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 2,159 | 74,000 | X |
| BP PLC-SPONS ADR | COM | 055622-10-4 | 7,214 | 110,000 | X |
| BANK OF AMERICA | COM | 060505-10-4 | 1,071 | 20,000 | X |
| BANK OF AMERICA | COM | 060505-10-4 | 8,035 | 150,000 | X |
| BANK OF AMERICA | COM | 060505-10-4 | 2,679 | 50,000 | X |
| BARR PHARMACEUTICALS INC | COM | 068306-10-9 | 5,194 | 100,000 | X |
| BARR PHARMACEUTICALS INC | COM | 068306-10-9 | 5,194 | 100,000 | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 10,001 | 220,000 | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 2,273 | 50,000 | X |
| BIOGEN IDEC INC | COM | 09062X-10-3 | 9,387 | 210,100 | X |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 5,620 | 380,000 | X |
| BOSTON SCIENTIFIC CORP | COM | 101137-10-7 | 592 | 40,000 | X |
| BOWATER INC | COM | 102183-10-0 | 4,776 | 232,200 | X |
| BOWATER INC | COM | 102183-10-0 | 3,040 | 147,800 | X |
| BRINKER INTL | COM | 109641-10-0 | 6,306 | 157,300 | X |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 4,735 | 190,000 | X |
| BRISTOL MYERS SQUIBB | COM | 110122-10-8 | 7,476 | 300,000 | X |
| CBS CORP-CL B | COM | 124857-20-2 | 8,955 | 317,900 | X |

NAME OF REPORTING MANAGER
THE CHUBB CORPORATION

PERIOD ENDING
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FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|-------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS |
| CBS CORP-CL B | COM | 124857-20-2 | 1,749 | 62,100 | | X | |
| CSX CORP | COM | 126408-10-3 | 7,223 | 220,000 | | X | |
| CSX CORP | COM | 126408-10-3 | 2,626 | 80,000 | | X | |
| CVS CORP | COM | 126650-10-0 | 3,951 | 123,000 | | X | |
| CVS CORP | COM | 126650-10-0 | 4,400 | 137,000 | | X | |
| CELESTICA INC | COM | 15101Q-10-8 | 8,592 | 800,000 | | X | |
| CELESTICA INC | COM | 15101Q-10-8 | 1,074 | 100,000 | | X | |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 2,895 | 126,000 | | X | |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 6,297 | 274,000 | | X | |
| CITIGROUP INC | COM | 172967-10-1 | 298 | 6,000 | | X | |
| CITIGROUP INC | COM | 172967-10-1 | 11,126 | 224,000 | | X | |

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| | | | | | |
|------------------------------|-----|-------------|--------|---------|---|
| CITIGROUP INC | COM | 172967-10-1 | 1,987 | 40,000 | X |
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 8,059 | 386,900 | X |
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 3,814 | 183,100 | X |
| COLGATE PALMOLIVE | COM | 194162-10-3 | 7,452 | 120,000 | X |
| COMERICA INC | COM | 200340-10-7 | 4,554 | 30,000 | x |
| COMERICA INC | COM | 200340-10-7 | 1,138 | 20,000 | X |
| COMMUNITY HEALTH SYSTEMS INC | COM | 203668-10-8 | 9,337 | 250,000 | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 2,310 | 50,000 | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 7,554 | 163,500 | X |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 4,620 | 100,000 | X |
| CONSTELLATION BRANDS INC-A | COM | 21036P-10-8 | 11,800 | 410,000 | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 415 | 8,059 | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 3,367 | 65,358 | X |
| COVENTRY HEALTH CARE INC | COM | 222862-10-4 | 692 | 13,432 | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 6,227 | 150,000 | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 4,151 | 100,000 | X |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 4,139 | 99,700 | X |
| DEAN FOODS CO | COM | 242370-10-4 | 10,505 | 250,000 | X |
| DEAN FOODS CO | COM | 242370-10-4 | 1,261 | 30,000 | X |
| DELL INC | COM | 24702R-10-1 | 10,278 | 450,000 | X |
| DEVON ENERGY CORPORATION | COM | 25179M-10-3 | 6,315 | 100,000 | X |
| DEVON ENERGY CORPORATION | COM | 25179M-10-3 | 1,263 | 20,000 | X |
| DIRECTV GROUP INC/THE | COM | 25459L-10-6 | 4,330 | 220,000 | X |
| DOLLAR GENERAL CORP | COM | 256669-10-2 | 6,134 | 450,000 | X |
| DOLLAR GENERAL CORP | COM | 256669-10-2 | 3,408 | 250,000 | X |
| DOLLAR TREE STORES INC | COM | 256747-10-6 | 7,430 | 240,000 | X |
| DOLLAR TREE STORES INC | COM | 256747-10-6 | 3,406 | 110,000 | X |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 6,124 | 202,800 | X |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 5,894 | 195,156 | X |
| DUKE ENERGY CORP | COM | 26441C-10-5 | 7,298 | 241,644 | X |
| EL PASO CORP | COM | 28336L-10-9 | 6,820 | 500,000 | X |
| EMBARQ CORP | COM | 29078E-10-5 | 290 | 6,000 | X |
| EMBARQ CORP | COM | 29078E-10-5 | 725 | 15,000 | X |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 2,291 | 96,600 | X |

NAME OF REPORTING MANAGER
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FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|----------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 7,692 | 324,300 | | X | |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 3,926 | 165,500 | | X | |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 4,757 | 138,000 | | X | |
| ERICSSON (LM) TEL-SP ADR | COM | 294821-60-8 | 7,997 | 232,000 | | X | |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 8,772 | 300,000 | | X | |
| FAMILY DOLLAR STORES | COM | 307000-10-9 | 2,339 | 80,000 | | X | |
| FEDERAL HOME LOAN MTG CORP | COM | 313400-30-1 | 11,276 | 170,000 | | X | |
| FNMA | COM | 313586-10-9 | 11,182 | 200,000 | | X | |
| FISERVE INC | COM | 337738-10-8 | 4,709 | 100,000 | | X | |
| FISERVE INC | COM | 337738-10-8 | 2,590 | 55,000 | | X | |

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|------------------------------|-----|-------------|--------|---------|---|
| GENERAL ELECTRIC | COM | 369604-10-3 | 6,707 | 190,000 | X |
| GENERAL ELECTRIC | COM | 369604-10-3 | 2,471 | 70,000 | X |
| GENERAL MILLS INC | COM | 370334-10-4 | 2,830 | 50,000 | X |
| GENERAL MILLS INC | COM | 370334-10-4 | 6,792 | 120,000 | X |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 7,002 | 200,000 | X |
| GENWORTH FINANCIAL INC-CL A | COM | 37247D-10-6 | 2,801 | 80,000 | X |
| GLAXOSMITHKLINE PLC-ADR | COM | 37733W-10-5 | 9,635 | 181,000 | X |
| GLOBIX CORP | COM | 37957F-20-0 | 563 | 120,997 | X |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 7,308 | 235,600 | X |
| GREAT PLAINS ENERGY INC | COM | 391164-10-0 | 5,320 | 171,500 | X |
| HCA INC | COM | 404119-10-9 | 9,978 | 200,000 | X |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 3,470 | 40,000 | X |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 5,205 | 60,000 | X |
| HEALTHCARE SERVICES GROUP | COM | 421906-10-8 | 213 | 8,461 | X |
| HJ HEINZ CO | COM | 423074-10-3 | 8,386 | 200,000 | X |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 3,390 | 82,878 | X |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 2,045 | 50,000 | X |
| INTEL CORP | COM | 458140-10-0 | 5,143 | 250,000 | X |
| INTEL CORP | COM | 458140-10-0 | 3,085 | 150,000 | X |
| INTEL CORP | COM | 458140-10-0 | 2,057 | 100,000 | X |
| INTERNATIONAL BUSINESS MACHI | COM | 459200-10-1 | 8,194 | 100,000 | X |
| INTERNATIONAL PAPER CO | COM | 460146-10-3 | 7,965 | 230,000 | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 1,980 | 200,000 | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 6,656 | 672,300 | X |
| INTERPUBLIC GROUP OF COS INC | COM | 460690-10-0 | 822 | 83,000 | X |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 2,179 | 46,400 | X |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 9,091 | 193,600 | X |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 1,878 | 40,000 | X |
| JABIL CIRCUIT INC | COM | 466313-10-3 | 12,571 | 440,000 | X |
| KEYSPAN CORP | COM | 49337W-10-0 | 2,419 | 58,800 | X |
| KEYSPAN CORP | COM | 49337W-10-0 | 7,323 | 178,000 | X |
| KEYSPAN CORP | COM | 49337W-10-0 | 5,760 | 140,000 | X |
| KINETIC CONCEPTS INC | COM | 49460W-20-8 | 4,156 | 132,100 | X |
| KINETIC CONCEPTS INC | COM | 49460W-20-8 | 3,083 | 98,000 | X |
| LEXMARK INTL GROUP INC | COM | 529771-10-7 | 11,532 | 200,000 | X |

NAME OF REPORTING MANAGER
THE CHUBB CORPORATION

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FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|------------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 7,417 | 210,000 | | | X |
| LIFE POINT HOSPITALS | COM | 53219L-10-9 | 2,119 | 60,000 | | | X |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 3,951 | 100,000 | | | X |
| LIZ CLAIBORNE INC | COM | 539320-10-1 | 2,371 | 60,000 | | | X |
| LORAL SPACE & COMMUNICATIONS | COM | 543881-10-6 | 334 | 12,711 | | | X |
| LUBRIZOL CORP | COM | 549271-10-4 | 7,774 | 170,000 | | | X |
| MANOR CARE INC | COM | 564055-10-1 | 6,274 | 120,000 | | | X |
| MANOR CARE INC | COM | 564055-10-1 | 3,137 | 60,000 | | | X |
| MANULIFE FINANCIAL SERVICE | COM | 56501R-10-6 | 3,701 | 114,734 | | | X |

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|------------------------------|-----|-------------|--------|---------|---|
| MARATHON OIL CORP | COM | 565849-10-6 | 9,228 | 120,000 | X |
| MCAFFEE INC | COM | 579064-10-6 | 6,726 | 275,000 | X |
| MCAFFEE INC | COM | 579064-10-6 | 2,084 | 85,200 | X |
| MCDONALDS CORP | COM | 580135-10-1 | 6,920 | 176,900 | X |
| MCDONALDS CORP | COM | 580135-10-1 | 4,816 | 123,100 | X |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U-10-2 | 4,809 | 80,000 | X |
| MEDCO HEALTH SOLUTIONS INC | COM | 58405U-10-2 | 2,404 | 40,000 | X |
| MERRILL LYNCH & CO | COM | 590188-10-8 | 7,040 | 90,000 | X |
| MERRILL LYNCH & CO | COM | 590188-10-8 | 782 | 10,000 | X |
| MICROSOFT CORP | COM | 594918-10-4 | 1,094 | 40,000 | X |
| MICROSOFT CORP | COM | 594918-10-4 | 3,829 | 140,000 | X |
| MICROSOFT CORP | COM | 594918-10-4 | 3,282 | 120,000 | X |
| MORGAN STANLEY DEAN WITTER | COM | 617446-44-8 | 8,020 | 110,000 | X |
| THE MOSAIC CO | COM | 61945A-10-7 | 3,618 | 214,100 | X |
| THE MOSAIC CO | COM | 61945A-10-7 | 6,126 | 362,500 | X |
| THE MOSAIC CO | COM | 61945A-10-7 | 733 | 43,400 | X |
| MOTOROLA INC | COM | 620076-10-9 | 8,250 | 330,000 | X |
| NBTY INC | COM | 628782-10-4 | 8,781 | 300,000 | X |
| NBTY INC | COM | 628782-10-4 | 4,391 | 150,000 | X |
| NATIONAL CITY CORP | COM | 635405-10-3 | 4,344 | 118,700 | X |
| NATIONAL CITY CORP | COM | 635405-10-3 | 3,111 | 85,000 | X |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 7,374 | 260,400 | X |
| NEWELL RUBBERMAID INC | COM | 651229-10-6 | 3,387 | 119,600 | X |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 4 | 2,000 | X |
| NEWTEK BUSINESS SERVICES INC | COM | 652526-10-4 | 113 | 64,500 | X |
| NISOURCE INC | COM | 65473P-10-5 | 7,285 | 335,100 | X |
| NISOURCE INC | COM | 65473P-10-5 | 4,672 | 214,900 | X |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 5,727 | 130,000 | X |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 3,965 | 90,000 | X |
| NORTHROP GRUMMAN CORP | COM | 666807-10-2 | 10,210 | 150,000 | X |
| NSTAR | COM | 67019E-10-7 | 1,021 | 30,600 | X |
| NSTAR | COM | 67019E-10-7 | 6,652 | 199,400 | X |
| NSTAR | COM | 67019E-10-7 | 5,671 | 170,000 | X |
| OGE ENERGY CORP | COM | 670837-10-3 | 1,264 | 35,000 | X |
| OGE ENERGY CORP | COM | 670837-10-3 | 7,067 | 195,700 | X |
| OGE ENERGY CORP | COM | 670837-10-3 | 8,814 | 244,100 | X |

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FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|--------------------|-------|-------------|-------------------------------|-----------------------|------|--------|--------|
| | | | | SHARES | SOLE | SHARED | OTHERS |
| OMNICARE INC | COM | 681904-10-8 | 5,817 | 135,000 | | X | |
| OMNICARE INC | COM | 681904-10-8 | 2,801 | 65,000 | | X | |
| ORACLE CORP | COM | 68389X-10-5 | 887 | 50,000 | | X | |
| ORACLE CORP | COM | 68389X-10-5 | 2,838 | 160,000 | | X | |
| ORACLE CORP | COM | 68389X-10-5 | 1,419 | 80,000 | | X | |
| OWENS ILLINOIS | COM | 690768-40-3 | 5,295 | 343,400 | | X | |
| OWENS ILLINOIS | COM | 690768-40-3 | 4,728 | 306,600 | | X | |
| PACTIV CORPORATION | COM | 695257-10-5 | 9,379 | 330,000 | | X | |

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| | | | | | |
|-----------------------------|-----|-------------|--------|-----------|---|
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 2,417 | 100,000 | X |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 7,918 | 327,600 | X |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 7,024 | 290,600 | X |
| PFIZER INC | COM | 717081-10-3 | 11,145 | 393,000 | X |
| PFIZER INC | COM | 717081-10-3 | 2,269 | 80,000 | X |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 2,253 | 50,000 | X |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 11,713 | 260,000 | X |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 3,154 | 70,000 | X |
| PLANTRONICS INC | COM | 727493-10-8 | 5,618 | 320,500 | X |
| PLANTRONICS INC | COM | 727493-10-8 | 2,095 | 119,500 | X |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 5,210 | 190,000 | X |
| PRIDE INTERNATIONAL INC | COM | 74153Q-10-2 | 5,210 | 190,000 | X |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 908 | 20,000 | X |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 7,361 | 162,200 | X |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 5,918 | 130,400 | X |
| PUGET ENERGY INC | COM | 745310-10-2 | 6,012 | 264,500 | X |
| PUGET ENERGY INC | COM | 745310-10-2 | 4,385 | 192,900 | X |
| RADIOSHACK CORP | COM | 750438-10-3 | 9,289 | 481,300 | X |
| RADIOSHACK CORP | COM | 750438-10-3 | 1,326 | 68,700 | X |
| REALOGY CORP | COM | 75605E-10-0 | 1,417 | 62,500 | X |
| REALOGY CORP | COM | 75605E-10-0 | 1,701 | 75,000 | X |
| ROWAN COMPANIES INC | COM | 779382-10-0 | 7,907 | 250,000 | X |
| ROYAL DUTCH SHELL PLC | COM | 780259-20-6 | 6,610 | 100,000 | X |
| ST PAUL TRAVELERS COMPANIES | COM | 792860-10-8 | 829 | 17,678 | X |
| ST PAUL TRAVELERS COMPANIES | COM | 792860-10-8 | 5,180 | 110,481 | X |
| ST PAUL TRAVELERS COMPANIES | COM | 792860-10-8 | 5,244 | 111,841 | X |
| SANMINA CORP | COM | 800907-10-7 | 7,655 | 2,046,900 | X |
| SANMINA CORP | COM | 800907-10-7 | 748 | 200,000 | X |
| SANOFI-AVENTIS-ADR | COM | 80105N-10-5 | 9,779 | 219,900 | X |
| SCANA CORP | COM | 80589M-10-2 | 386 | 9,600 | X |
| SCANA CORP | COM | 80589M-10-2 | 4,687 | 116,400 | X |
| SCANA CORP | COM | 80589M-10-2 | 1,929 | 47,900 | X |
| SOUTHERN CO | COM | 842587-10-7 | 2,378 | 69,000 | X |
| SOUTHERN CO | COM | 842587-10-7 | 7,547 | 219,000 | X |
| SOUTHERN CO | COM | 842587-10-7 | 3,860 | 112,000 | X |
| SPRINT CORP | COM | 852061-10-0 | 2,058 | 120,000 | X |
| SPRINT CORP | COM | 852061-10-0 | 7,717 | 450,000 | X |

NAME OF REPORTING MANAGER
THE CHUBB CORPORATION

PERIOD ENDING
SEPTEMBER 30, 2006

PAGE 6

FORM 13F

FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | INVESTMENT DISCRETION | | | |
|----------------------------|-------|-------------|-------------------------------|-----------------------|------|--------|------------------|
| | | | | SHARES | SOLE | SHARED | SHARED OTHERS |
| SPRINT CORP | COM | 852061-10-0 | 1,029 | 60,000 | | X | |
| STAGE STORES | COM | 85254C-30-5 | 345 | 11,762 | | X | |
| STAR GAS PARTNERS LP | COM | 85512C-10-5 | 253 | 101,737 | | X | |
| SYMANTEC CORP | COM | 871503-10-8 | 6,384 | 300,000 | | X | |
| SYMANTEC CORP | COM | 871503-10-8 | 6,384 | 300,000 | | X | |
| TEVA PHARMACEUTICAL-SP ADR | COM | 881624-20-9 | 10,227 | 300,000 | | X | |
| THERMO ELECTRON CORP | COM | 883556-10-2 | 10,489 | 266,700 | | X | |

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| | | | | | |
|--------------------------|-----|-------------|--------|---------|---|
| TIME WARNER INC | COM | 887317-10-5 | 912 | 50,000 | X |
| TIME WARNER INC | COM | 887317-10-5 | 5,469 | 300,000 | X |
| TIME WARNER INC | COM | 887317-10-5 | 6,381 | 350,000 | X |
| TRIAD HOSPITALS INC | COM | 89579K-10-9 | 11,228 | 255,000 | X |
| TYCO INTERNATIONAL | COM | 902124-10-6 | 6,997 | 250,000 | X |
| TYCO INTERNATIONAL | COM | 902124-10-6 | 3,919 | 140,000 | X |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 8,854 | 557,600 | X |
| TYSON FOODS INC-CL A | COM | 902494-10-3 | 1,467 | 92,400 | X |
| US BANCORP | COM | 902973-30-4 | 1,993 | 60,000 | X |
| US BANCORP | COM | 902973-30-4 | 2,658 | 80,000 | X |
| UNION PACIFIC CORP | COM | 907818-10-8 | 10,560 | 120,000 | X |
| UNUMPROVIDENT CORP | COM | 91529Y-10-6 | 10,664 | 550,000 | X |
| VERISIGN | COM | 92343E-10-2 | 9,090 | 450,000 | X |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 928 | 25,000 | X |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 6,945 | 187,043 | X |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 9,468 | 255,000 | X |
| VIACOM INC CL B | COM | 92553P-20-1 | 3,532 | 95,000 | X |
| WACHOVIA CORP | COM | 929903-10-2 | 7,254 | 130,000 | X |
| WACHOVIA CORP | COM | 929903-10-2 | 3,906 | 70,000 | X |
| WAL-MART | COM | 931142-10-3 | 10,857 | 220,134 | X |
| WASHINGTON MUTUAL INC | COM | 939322-10-3 | 7,390 | 170,000 | X |
| WASTE MANAGEMENT INC | COM | 94106L-10-9 | 5,502 | 150,000 | X |
| WASTE MANAGEMENT INC | COM | 94106L-10-9 | 2,568 | 70,000 | X |
| WATSON PHARMACEUTICALS I | COM | 942683-10-3 | 3,926 | 150,000 | X |
| WATSON PHARMACEUTICALS I | COM | 942683-10-3 | 1,309 | 50,000 | X |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 7,180 | 396,700 | X |
| WESTERN DIGITAL CORP | COM | 958102-10-5 | 1,870 | 103,300 | X |
| WILLIAMS COMPANIES | COM | 969457-10-0 | 8,355 | 350,000 | X |
| WYETH US | COM | 983024-10-0 | 1,017 | 20,000 | X |
| WYETH US | COM | 983024-10-0 | 4,321 | 85,000 | X |
| WYETH US | COM | 983024-10-0 | 3,305 | 65,000 | X |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 1,398 | 50,000 | X |
| WYNDHAM WORLDWIDE CORP | COM | 98310W-10-8 | 1,678 | 60,000 | X |
| XCEL ENERGY INC | COM | 98389B-10-0 | 8,776 | 425,000 | X |
| XCEL ENERGY INC | COM | 98389B-10-0 | 6,560 | 317,700 | X |
| ZIMMER HOLDINGS INC | COM | 98956P-10-2 | 273 | 4,050 | X |

1,747,956
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