

Edgar Filing: CHUBB CORP - Form 13F-HR

CHUBB CORP
Form 13F-HR
November 10, 2005

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, 2005

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 10, 2005
-----	-----	-----
[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

Edgar Filing: CHUBB CORP - Form 13F-HR

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 2
 Form 13F Information Table Entry Total: 232
 Form 13F Information Table Value Total: \$1,004,338
 (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, 2005

PAGE 1

FORM 13F

FILE NUMBER 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			
					SOLE	SHARED	OTHERS	MAN
-----	-----	-----	-----	-----	-----	-----	-----	-----
SEAGATE TECHNOLOGY	COM	G7945J-10-4	2,695	170,000		X		
SEAGATE TECHNOLOGY	COM	G7945J-10-4	4,755	300,000		X		
XL CAPITAL LTD CLASS A	COM	G98255-10-5	2	33		X		
XL CAPITAL LTD CLASS A	COM	G98255-10-5	7,483	110,000		X		
AGCO CORP	COM	001084-10-2	4,004	220,000		X		
AGCO CORP	COM	001084-10-2	1,820	100,000		X		
ATI TECHNOLOGIES INC	COM	001941-10-3	6,273	450,000		X		
ATI TECHNOLOGIES INC	COM	001941-10-3	2,091	150,000		X		
ALCOA INC	COM	013817-10-1	7,326	300,000		X		
AMEREN CORPORATION	COM	023608-10-2	9,981	186,600		X		
AMEREN CORPORATION	COM	023608-10-2	4,996	93,400		X		
AMGEN INC	COM	031162-10-0	7,967	100,000		X		
APPLIED MATERIALS	COM	038222-10-5	3,402	200,600		X		
ATMOS ENERGY CORP	COM	049560-10-5	1,978	70,000		X		
ATMOS ENERGY CORP	COM	049560-10-5	15,538	550,000		X		
AVERY DENNISON CORP	COM	053611-10-9	7,334	140,000		X		
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,950	106,100		X		
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	2,057	74,000		X		
BP PLC-SPONS ADR	COM	055622-10-4	7,793	110,000		X		
BANK OF AMERICA	COM	060505-10-4	842	20,000		X		
BANK OF AMERICA	COM	060505-10-4	6,315	150,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

BAXTER INTERNATIONAL INC	COM	071813-10-9	7,575	190,000	X
BIOMET INC	COM	090613-10-0	7,553	217,600	X
BIOGEN IDEC INC	COM	09062X-10-3	8,295	210,100	X
BOWATER INC	COM	102183-10-0	4,947	175,000	X
BOWATER INC	COM	102183-10-0	707	25,000	X
BRINKER INTL	COM	109641-10-0	6,009	160,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	4,571	190,000	X
BRISTOL MYERS SQUIBB	COM	110122-10-8	7,218	300,000	X
CSX CORP	COM	126408-10-3	5,113	110,000	X
CSX CORP	COM	126408-10-3	1,859	40,000	X
CVS CORP	COM	126650-10-0	3,568	123,000	X
CVS CORP	COM	126650-10-0	3,974	137,000	X
CATERPILLAR INC -UK	COM	149123-10-1	839	8,800	X
CELESTICA INC	COM	15101Q-10-8	4,185	370,000	X
CELESTICA INC	COM	15101Q-10-8	1,131	100,000	X
CINERGY CORP	COM	172474-10-8	5,773	130,000	X
CINERGY CORP	COM	172474-10-8	5,556	125,100	X
CINERGY CORP	COM	172474-10-8	6,879	154,900	X
CISCO SYSTEMS INC	COM	17275R-10-2	2,258	126,000	X
CISCO SYSTEMS INC	COM	17275R-10-2	430	24,000	X
CITIGROUP INC	COM	172967-10-1	273	6,000	X
CITIGROUP INC	COM	172967-10-1	7,010	154,000	X
CITIGROUP INC	COM	172967-10-1	1,821	40,000	X
COCA COLA ENTERPRISES	COM	191219-10-4	5,655	290,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
 PERIOD ENDING SEPTEMBER 30, 2005

PAGE 2

FORM 13F

FILE NUMBER 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION				
					SOLE	SHARED	OTHERS	MAN	
COCA COLA ENTERPRISES	COM	191219-10-4	585	30,000		X			
COLGATE PALMOLIVE	COM	194162-10-3	6,335	120,000		X			
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	1,727	60,000		X			
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	863	30,000		X			
COMERICA INC	COM	200340-10-7	4,712	80,000		X			
COMERICA INC	COM	200340-10-7	1,178	20,000		X			
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	9,702	250,000		X			
CONSOL ENERGY INC	COM	20854P-10-9	6,864	90,000		X			
CONSOLIDATED EDISON INC	COM	209115-10-4	2,428	50,000		X			
CONSOLIDATED EDISON INC	COM	209115-10-4	7,938	163,500		X			
CONSOLIDATED EDISON INC	COM	209115-10-4	4,855	100,000		X			
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	6,760	260,000		X			
COOPER TIRE	COM	216831-10-7	382	25,000		X			
COOPER TIRE	COM	216831-10-7	2,825	185,000		X			
CONSECO INC	PREF	208464-86-7	532	19,900		X			
COTT CORPORATION	COM	22163N-10-6	2,726	30,000		X			
CONVENTRY HEALTH CARE INC	COM	222862-10-4	462	5,373		X			
CONVENTRY HEALTH CARE INC	COM	222862-10-4	3,593	41,773		X			
CONVENTRY HEALTH CARE INC	COM	222862-10-4	770	8,955		X			
DTE ENERGY COMPANY	COM	233331-10-7	6,879	150,000		X			
DTE ENERGY COMPANY	COM	233331-10-7	4,586	100,000		X			
DTE ENERGY COMPANY	COM	233331-10-7	4,572	99,700		X			

Edgar Filing: CHUBB CORP - Form 13F-HR

DEAN FOODS CO	COM	242370-10-4	6,218	160,000	X
DEAN FOODS CO	COM	242370-10-4	1,166	30,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	6,864	100,000	X
DEVON ENERGY CORPORATION	COM	25179M-10-3	1,373	20,000	X
DIRECTV GROUP INC/THE	COM	25459L-10-6	3,296	220,000	X
DIRECTV GROUP INC/THE	COM	25459L-10-6	3,745	250,000	X
DOLLAR TREE STORES INC	COM	256747-10-6	5,196	240,000	X
EL PASO CORP	COM	28336L-10-9	6,950	500,000	X
ENERGY EAST CORPORATION	COM	29266M-10-9	2,433	96,600	X
ENERGY EAST CORPORATION	COM	29266M-10-9	8,169	324,300	X
ENERGY EAST CORPORATION	COM	29266M-10-9	4,169	165,500	X
FAMILY DOLLAR STORES	COM	307000-10-9	5,961	300,000	X
FAMILY DOLLAR STORES	COM	307000-10-9	1,590	80,000	X
FISERVE INC	COM	337738-10-8	4,587	100,000	X
FISERVE INC	COM	337738-10-8	2,523	55,000	X
GENERAL ELECTRIC	COM	369604-10-3	6,397	190,000	X
GENERAL ELECTRIC	COM	369604-10-3	2,357	70,000	X
GENERAL MILLS INC	COM	370334-10-4	2,410	50,000	X
GENERAL MILLS INC	COM	370334-10-4	5,784	120,000	X
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	6,448	200,000	X
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	2,579	80,000	X
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	7,179	140,000	X
GLOBIX CORP	COM	37957F-20-0	264	134,290	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
PERIOD ENDING SEPTEMBER 30, 2005

PAGE 3

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	OTHERS	MAN
GREAT PLAINS ENERGY INC	COM	391164-10-0	7,047	235,600		X		
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,130	171,500		X		
HCA INC	COM	404119-10-9	7,428	155,000		X		
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	3,087	40,000		X		
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	4,630	60,000		X		
HJ HEINZ CO	COM	423074-10-3	7,308	200,000		X		
HEWLETT PACKARD	COM	428236-10-3	4,526	155,000		X		
HEWLETT PACKARD	COM	428236-10-3	4,234	145,000		X		
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	3,108	82,878		X		
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	1,875	50,000		X		
INCO LTD	COM	453258-40-2	2,368	50,000		X		
INCO LTD	COM	453258-40-2	6,629	140,000		X		
INTEL CORP	COM	458140-10-0	1,479	60,000		X		
INTEL CORP	COM	458140-10-0	2,465	100,000		X		
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	8,022	100,000		X		
INTERNATIONAL PAPER CO	COM	460146-10-3	6,854	230,000		X		
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	6,600	567,000		X		
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	966	83,000		X		
IVAX CORP	COM	465823-10-2	2,379	90,250		X		
IVAX CORP	COM	465823-10-2	7,039	267,050		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	1,574	46,400		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	4,723	139,200		X		
JP MORGAN CHASE & CO	COM	46625H-10-0	1,357	40,000		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

JONES APPAREL GROUP INC	COM	480074-10-3	5,136	180,200	X
KEYSPAN CORP	COM	49337W-10-0	2,163	58,800	X
KEYSPAN CORP	COM	49337W-10-0	6,547	178,000	X
KEYSPAN CORP	COM	49337W-10-0	5,149	140,000	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	5,456	112,000	X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	1,364	28,000	X
LEXMARK INTL GROUP INC	COM	529771-10-7	7,937	130,000	X
LIBERTY GLOBAL INC	COM	530555-10-1	321	11,861	X
LIBERTY GLOBAL INC SERIES C	COM	530555-30-9	305	11,861	X
LIFE POINT HOSPITALS	COM	53219L-10-9	6,997	160,000	X
LIFE POINT HOSPITALS	COM	53219L-10-9	875	20,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	3,932	100,000	X
LIZ CLAIBORNE INC	COM	539320-10-1	2,359	60,000	X
LUBRIZOL CORP	COM	549271-10-4	7,366	170,000	X
MANOR CARE INC	COM	564055-10-1	4,609	120,000	X
MANOR CARE INC	COM	564055-10-1	2,305	60,000	X
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	3,059	57,367	X
MARATHON OIL CORP	COM	565849-10-6	10,684	155,000	X
MCDONALDS CORP	COM	580135-10-1	2,575	76,900	X
MCDONALDS CORP	COM	580135-10-1	4,123	123,100	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	4,386	80,000	X
MEDCO HEALTH SOLUTIONS INC	COM	58405U-10-2	2,193	40,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
PERIOD ENDING SEPTEMBER 30, 2005

PAGE 4

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	SHARES	INVESTMENT DISCRETION			
					SOLE	SHARED	OTHERS	MAN
MERRILL LYNCH & CO	COM	590188-10-8	5,522	90,000		X		
MERRILL LYNCH & CO	COM	590188-10-8	614	10,000		X		
MICROSOFT CORP	COM	594918-10-4	1,029	40,000		X		
MICROSOFT CORP	COM	594918-10-4	3,602	140,000		X		
MICROSOFT CORP	COM	594918-10-4	3,088	120,000		X		
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	5,933	110,000		X		
MOTOROLA INC	COM	620076-10-9	7,270	330,000		X		
NBTY INC	COM	628782-10-4	7,050	300,000		X		
NATIONAL CITY CORP	COM	635405-10-3	3,969	118,700		X		
NATIONAL CITY CORP	COM	635405-10-3	2,842	85,000		X		
NEWELL RUBBERMAID INC	COM	651229-10-6	5,898	260,400		X		
NEWELL RUBBERMAID INC	COM	651229-10-6	2,709	119,600		X		
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	4	2,000		X		
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	137	64,500		X		
NISOURCE INC	COM	65473P-10-5	8,126	335,100		X		
NISOURCE INC	COM	65473P-10-5	5,211	214,900		X		
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	5,273	130,000		X		
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	3,650	90,000		X		
NORTHROP GRUMMAN CORP	COM	666807-10-2	7,066	130,000		X		
NSTAR	COM	67019E-10-7	885	30,600		X		
NSTAR	COM	67019E-10-7	5,767	199,400		X		
NSTAR	COM	67019E-10-7	4,916	170,000		X		
OGE ENERGY CORP	COM	670837-10-3	984	35,000		X		
OGE ENERGY CORP	COM	670837-10-3	5,499	195,700		X		

Edgar Filing: CHUBB CORP - Form 13F-HR

OGE ENERGY CORP	COM	670837-10-3	6,859	244,100	X
OFFICE DEPOT INC	COM	676220-10-6	5,539	186,500	X
OFFICE DEPOT INC	COM	676220-10-6	3,026	101,900	X
OMNICARE INC	COM	681904-10-8	7,591	135,000	X
OMNICARE INC	COM	681904-10-8	3,655	65,000	X
ORACLE CORP	COM	68389X-10-5	620	50,000	X
ORACLE CORP	COM	68389X-10-5	1,984	160,000	X
ORACLE CORP	COM	68389X-10-5	992	80,000	X
PACTIV CORPORATION	COM	695257-10-5	5,782	330,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	2,327	100,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	7,623	327,600	X
PEPCO HOLDINGS INC	COM	713291-10-2	6,762	290,600	X
PFIZER INC	COM	717081-10-3	5,618	225,000	X
PFIZER INC	COM	717081-10-3	1,998	80,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	2,204	50,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	11,461	260,000	X
PINNACLE WEST CAPITAL	COM	723484-10-1	3,086	70,000	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,417	190,000	X
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	3,421	120,000	X
PROGRESS ENERGY INC	COM	743263-10-5	895	20,000	X
PROGRESS ENERGY INC	COM	743263-10-5	7,258	162,200	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
 PERIOD ENDING SEPTEMBER 30, 2005

PAGE 5

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	SHARED OTHERS
PROGRESS ENERGY INC	COM	743263-10-5	5,835	130,400		X	
PUGET ENERGY INC	COM	745310-10-2	6,210	264,500		X	
PUGET ENERGY INC	COM	745310-10-2	4,529	192,900		X	
ROWAN COMPANIES INC	COM	779382-10-0	8,873	250,000		X	
ROYAL DUTCH SHELL PLC	COM	780259-20-6	6,564	100,000		X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	2,397	100,000		X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	5,034	210,000		X	
SBC COMMUNICATIONS INC	COM	78387G-10-3	9,109	380,000		X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	793	17,678		X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	4,957	110,481		X	
ST PAUL TRAVELERS COMPANIES	COM	792860-10-8	2,326	51,841		X	
SANMINA CORP	COM	800907-10-7	5,577	1,300,000		X	
SANMINA CORP	COM	800907-10-7	858	200,000		X	
SCANA CORP	COM	80589M-10-2	406	9,600		X	
SCANA CORP	COM	80589M-10-2	4,917	116,400		X	
SCANA CORP	COM	80589M-10-2	2,023	47,900		X	
SOUTHERN CO	COM	842587-10-7	2,467	69,000		X	
SOUTHERN CO	COM	842587-10-7	7,831	219,000		X	
SOUTHERN CO	COM	842587-10-7	4,005	112,000		X	
STAGE STORES	COM	85254C-30-5	316	11,762		X	
STANLEY WORKS/THE	COM	854616-10-9	4,668	100,000		X	
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	6,016	180,000		X	
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	1,337	40,000		X	
THERMO ELECTRON CORP	COM	883556-10-2	8,241	266,700		X	
TIME WARNER INC	COM	887317-10-5	906	50,000		X	

Edgar Filing: CHUBB CORP - Form 13F-HR

TIME WARNER INC	COM	887317-10-5	5,433	300,000	X
TRIAD HOSPITALS INC	COM	89579K-10-9	8,601	190,000	X
TYCO INTERNATIONAL	COM	902124-10-6	6,962	250,000	X
TYSON FOODS INC-CL A	COM	902494-10-3	6,094	337,600	X
TYSON FOODS INC-CL A	COM	902494-10-3	1,668	92,400	X
US BANCORP	COM	902973-30-4	1,685	60,000	X
US BANCORP	COM	902973-30-4	2,246	80,000	X
UNION PACIFIC CORP	COM	907818-10-8	8,604	120,000	X
UNUMPROVIDENT CORP	COM	91529Y-10-6	8,200	400,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	817	25,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	6,015	184,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	8,336	255,000	X
VIACOM INC-CL B	COM	925524-30-8	6,272	190,000	X
WACHOVIA CORP	COM	929903-10-2	6,187	130,000	X
WASHINGTON MUTUAL INC	COM	939322-10-3	6,667	170,000	X
WASTE MANAGEMENT INC	COM	94106L-10-9	4,292	150,000	X
WASTE MANAGEMENT INC	COM	94106L-10-9	2,003	70,000	X
WATSON PHARMACEUTICALS	COM	942683-10-3	5,492	150,000	X
WATSON PHARMACEUTICALS	COM	942683-10-3	1,831	50,000	X
WESTERN DIGITAL CORP	COM	958102-10-5	5,129	396,700	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION

PERIOD ENDING SEPTEMBER 30, 2005

PAGE 6

FORM 13F

FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION			
				SHARES	SOLE	SHARED	SHARED OTHERS
WESTERN DIGITAL CORP	COM	958102-10-5	1,336	103,300		X	
WYETH US	COM	983024-10-0	925	20,000		X	
WYETH US	COM	983024-10-0	3,933	85,000		X	
WYETH US	COM	983024-10-0	3,008	65,000		X	
XCEL ENERGY INC	COM	98389B-10-0	8,334	425,000		X	
XCEL ENERGY INC	COM	98389B-10-0	6,230	317,700		X	
ZIMMER HOLDINGS INC	COM	98956P-10-2	279	4,050		X	

			1,004,338				
			=====				