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CHUBB CORP
Form 13F-HR
November 13, 2003

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, 2003

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 13, 2003

[Signature] [City, State] [Date]

Report Type (Check only one.):

[X] 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).)

6[] 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

FORM 13F SUMMARY PAGE

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Report Summary:

Number of Other Included Managers: 1

Form 13F Information Table Entry Total: 178

Form 13F Information Table Value Total: \$563,018

(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 |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING SEPTEMBER 30, 2003

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

INVESTMENT DISCRETION

| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET VALUE (000) | SHARES | SOLE | SHARED | SHARED OTHERS | MAN |
|----------------------------|-------|-------------|-------------------------------|-----------|-------|--------|------------------|-------|
| ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- | ----- |
| AMDOC'S LTD (DOX) | COM | G02602-10-3 | 564 | 30,000 | | | X | |
| AMDOC'S LTD (DOX) | COM | G02602-10-3 | 1,692 | 90,000 | | | X | |
| AXIS CAPITAL HOLDINGS LTD | COM | G0692U-10-9 | 55,425 | 2,221,446 | | | X | |
| GLOBALSANTAFE CORP | COM | G3930E-10-1 | 359 | 15,000 | | | X | |
| GLOBALSANTAFE CORP | COM | G3930E-10-1 | 2,273 | 94,890 | | | X | |
| TRANSOCEAN SEDCO FOREX INC | COM | G90078-10-9 | 800 | 40,000 | | | X | |
| TRANSOCEAN SEDCO FOREX INC | COM | G90078-10-9 | 1,200 | 60,000 | | | X | |
| WEATHERFORD INTL LTD | COM | G95089-10-1 | 2,267 | 60,000 | | | X | |
| ADC TELECOMMUNICATIONS | COM | 000886-10-1 | 70 | 30,000 | | | X | |
| ADC TELECOMMUNICATIONS | COM | 000886-10-1 | 336 | 144,115 | | | X | |
| AOL TIME WARNER INC | COM | 00184A-10-5 | 1,109 | 73,375 | | | X | |
| AT&T WIRELESS | COM | 00209A-10-6 | 736 | 90,000 | | | X | |
| AT&T WIRELESS | COM | 00209A-10-6 | 741 | 90,625 | | | X | |
| ADVANCED MICRO | COM | 007903-10-7 | 722 | 65,000 | | | X | |
| ADVANCED MICRO | COM | 007903-10-7 | 1,374 | 123,635 | | | X | |
| ALCOA INC | COM | 013817-10-1 | 654 | 25,000 | | | X | |
| ALCOA INC | COM | 013817-10-1 | 2,093 | 80,000 | | | X | |
| AMEREN CORPORATION | COM | 023608-10-2 | 4,008 | 93,400 | | | X | |
| AMEREN CORPORATION | COM | 023608-10-2 | 8,007 | 186,600 | | | X | |
| AMERICAN ELEC PWR | COM | 025537-10-1 | 7,500 | 250,000 | | | X | |

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| | | | | | |
|--------------------------|-----|-------------|--------|---------|---|
| AMERICAN ELEC PWR | COM | 025537-10-1 | 5,250 | 175,000 | X |
| AMERISOURCEBERGEN CORP | COM | 03073E-10-5 | 2,703 | 50,000 | X |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 852 | 44,000 | X |
| BJ'S WHOLESALE CLUB INC | COM | 05548J-10-6 | 1,280 | 66,100 | X |
| BANK ONE CORP | COM | 06423A-10-3 | 2,319 | 60,000 | X |
| BARNES AND NOBLE | COM | 067774-10-9 | 635 | 25,000 | X |
| BARNES AND NOBLE | COM | 067774-10-9 | 1,901 | 74,818 | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 436 | 15,000 | X |
| BAXTER INTERNATIONAL INC | COM | 071813-10-9 | 1,744 | 60,000 | X |
| BELLSOUTH CORPORATION | COM | 079860-10-2 | 5,683 | 240,000 | X |
| BELLSOUTH CORPORATION | COM | 079860-10-2 | 3,078 | 130,000 | X |
| BOWATER INC | COM | 102183-10-0 | 2,524 | 60,000 | X |
| CSX CORP | COM | 126408-10-3 | 293 | 10,000 | X |
| CSX CORP | COM | 126408-10-3 | 1,808 | 61,800 | X |
| CVS CORP | COM | 126650-10-0 | 1,351 | 43,500 | X |
| CVS CORP | COM | 126650-10-0 | 1,755 | 56,500 | X |
| CATERPILLAR INC -UK | COM | 149123-10-1 | 490 | 8,800 | X |
| CHEVRONTEXACO CORP | COM | 166764-10-0 | 14,290 | 200,000 | X |
| CINERGY CORP | COM | 172474-10-8 | 10,456 | 284,900 | X |
| CINERGY CORP | COM | 172474-10-8 | 4,591 | 125,100 | X |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 470 | 24,000 | X |
| CISCO SYSTEMS INC | COM | 17275R-10-2 | 1,934 | 98,731 | X |
| CITIGROUP INC | COM | 172967-10-1 | 2,093 | 46,000 | X |
| CITIGROUP INC | COM | 172967-10-1 | 2,002 | 44,000 | X |
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 572 | 30,000 | X |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING SEPTEMBER 30, 2003

PAGE 2 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | INVESTMENT DISCRETION | | SHARED OTHERS | MANA |
|-----------------------------|-------|-------------|-------------------------------|---------|------------------|------|
| | | | FAIR MARKET VALUE (000) | SHARES | | |
| COCA COLA ENTERPRISES | COM | 191219-10-4 | 2,017 | 105,800 | X | |
| COMCAST CORP NEW CL A SPL | COM | 20030N-20-0 | 889 | 30,000 | X | |
| COMCAST CORP NEW CL A SPL | COM | 20030N-20-0 | 1,778 | 60,000 | X | |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 6,114 | 150,000 | X | |
| CONSOLIDATED EDISON INC | COM | 209115-10-4 | 6,664 | 163,500 | X | |
| COSTCO WHOLESALE CORP | COM | 22160K-10-5 | 2,336 | 75,000 | X | |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 5,522 | 149,700 | X | |
| DTE ENERGY COMPANY | COM | 233331-10-7 | 3,689 | 100,000 | X | |
| DARDEN RESTAURANTS INC | COM | 237194-10-5 | 380 | 20,000 | X | |
| DARDEN RESTAURANTS INC | COM | 237194-10-5 | 2,223 | 117,000 | X | |
| DOMINION RESOURCES INC/VA | COM | 25746U-10-9 | 2,476 | 40,000 | X | |
| DOMINION RESOURCES INC/VA | COM | 25746U-10-9 | 8,369 | 135,200 | X | |
| DU PONT E I DE NEMOURS & CO | COM | 263534-10-9 | 2,401 | 60,000 | X | |
| DUANE READE INC | COM | 263578-10-6 | 60 | 3,750 | X | |
| DUANE READE INC | COM | 263578-10-6 | 239 | 15,000 | X | |
| ENSCO INTERNATIONAL INC | COM | 26874Q-10-0 | 1,878 | 30,000 | x | |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 5,879 | 262,100 | X | |
| ENERGY EAST CORPORATION | COM | 29266M-10-9 | 9,293 | 414,300 | X | |
| FPL GROUP | COM | 302571-10-4 | 3,160 | 50,000 | X | |

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| | | | | | |
|-----------------------------|-----|-------------|-------|---------|---|
| FPL GROUP | COM | 302571-10-4 | 7,584 | 120,000 | X |
| FIRSTENERGY CORP | COM | 337932-10-7 | 7,155 | 224,300 | X |
| FIRSTENERGY CORP | COM | 337932-10-7 | 4,807 | 150,700 | X |
| FISHER SCIENTIFIC INT'L | COM | 338032-20-4 | 381 | 9,598 | X |
| FISHER SCIENTIFIC INT'L | COM | 338032-20-4 | 1,524 | 38,394 | X |
| FLEETBOSTON FINANCIAL | COM | 339030-10-8 | 603 | 20,000 | X |
| FLEETBOSTON FINANCIAL | COM | 339030-10-8 | 1,514 | 50,228 | X |
| GENERAL ELECTRIC | COM | 369604-10-3 | 2,087 | 70,000 | X |
| GENERAL ELECTRIC | COM | 369604-10-3 | 2,473 | 82,968 | X |
| HCA INC | COM | 404119-10-9 | 2,580 | 70,000 | X |
| HARTFORD FINANCIAL SERVICES | COM | 416515-10-4 | 2,105 | 40,000 | X |
| HEALTH MGMT ASSOC | COM | 421933-10-2 | 2,617 | 120,000 | X |
| HEWLETT PACKARD | COM | 428236-10-3 | 484 | 25,000 | X |
| HEWLETT PACKARD | COM | 428236-10-3 | 2,420 | 125,000 | X |
| HOME DEPOT INC | COM | 437076-10-2 | 1,274 | 40,000 | X |
| HOME DEPOT INC | COM | 437076-10-2 | 956 | 30,000 | X |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 1,318 | 50,000 | X |
| HONEYWELL INTERNATIONAL INC | COM | 438516-10-6 | 840 | 31,878 | X |
| INTEL CORP | COM | 458140-10-0 | 1,514 | 55,000 | X |
| INTEL CORP | COM | 458140-10-0 | 1,651 | 60,000 | X |
| INTERNATIONAL BUSINESS MACH | COM | 459200-10-1 | 2,208 | 25,000 | X |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 1,373 | 40,000 | X |
| JP MORGAN CHASE & CO | COM | 46625H-10-0 | 2,060 | 60,000 | X |
| JOHNSON & JOHNSON | COM | 478160-10-4 | 2,724 | 55,000 | X |
| JONES APPAREL GROUP INC | COM | 480074-10-3 | 2,095 | 70,000 | X |
| KEYCORP | COM | 493267-10-8 | 1,918 | 75,000 | X |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING SEPTEMBER 30, 2003

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| NAME OF ISSUER | CLASS | CUSIP | FAIR MARKET | | INVESTMENT DISCRETION | | |
|-----------------------------|-------|-------------|----------------|---------|-----------------------|--------|------------------|
| | | | VALUE (000) | SHARES | SOLE | SHARED | SHARED OTHERS |
| KEYSPAN CORP | COM | 49337W-10-0 | 6,974 | 198,800 | | | X |
| KEYSPAN CORP | COM | 49337W-10-0 | 4,139 | 118,000 | | | X |
| LABORATORY CRP OF AMER HLDG | COM | 50540R-40-9 | 804 | 28,000 | | | X |
| LABORATORY CRP OF AMER HLDG | COM | 50540R-40-9 | 1,779 | 62,000 | | | X |
| LUCENT | COM | 549463-10-7 | 281 | 130,000 | | | X |
| LUCENT | COM | 549463-10-7 | 136 | 62,823 | | | X |
| MBNA CORP | COM | 55262L-10-0 | 684 | 30,000 | | | X |
| MBNA CORP | COM | 55262L-10-0 | 1,417 | 62,157 | | | X |
| MCKESSON CORP | COM | 58155Q-10-3 | 666 | 20,000 | | | X |
| MCKESSON CORP | COM | 58155Q-10-3 | 2,497 | 75,000 | | | X |
| MERCK & CO | COM | 589331-10-7 | 506 | 10,000 | | | X |
| MERCK & CO | COM | 589331-10-7 | 1,772 | 35,000 | | | X |
| MERRILL LYNCH & CO | COM | 590188-10-8 | 2,944 | 55,000 | | | X |
| MICROSOFT CORP | COM | 594918-10-4 | 2,224 | 80,000 | | | X |
| MICROSOFT CORP | COM | 594918-10-4 | 2,780 | 100,000 | | | X |
| NATIONAL CITY CORP | COM | 635405-10-3 | 4,566 | 155,000 | | | X |
| NATIONAL CITY CORP | COM | 635405-10-3 | 5,559 | 188,700 | | | X |
| NATIONAL-OILWELL | COM | 637071-10-1 | 454 | 25,000 | | | X |

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|------------------------------|-----|-------------|-------|---------|---|
| NATIONAL-OILWELL | COM | 637071-10-1 | 1,029 | 56,700 | X |
| NISOURCE INC | COM | 65473P-10-5 | 5,293 | 264,900 | X |
| NISOURCE INC | COM | 65473P-10-5 | 6,695 | 335,100 | X |
| NOKIA OXJ | COM | 654902-20-4 | 1,345 | 86,200 | X |
| NOKIA OXJ | COM | 654902-20-4 | 803 | 51,494 | X |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 1,110 | 60,000 | X |
| NORFOLK SOUTHERN CORPORATION | COM | 655844-10-8 | 1,665 | 90,000 | X |
| NORTEL NETWORKS CORP | COM | 656568-10-2 | 205 | 50,000 | X |
| NORTEL NETWORKS CORP | COM | 656568-10-2 | 1,018 | 248,255 | X |
| NORTHROP GRUMMAN CORP | COM | 666807-10-2 | 3,449 | 40,000 | X |
| NSTAR | COM | 67019E-10-7 | 4,764 | 100,300 | X |
| NSTAR | COM | 67019E-10-7 | 8,526 | 179,500 | X |
| OFFICE DEPOT INC | COM | 676220-10-6 | 1,379 | 98,100 | X |
| ORACLE CORP | COM | 68389X-10-5 | 1,463 | 130,000 | X |
| ORACLE CORP | COM | 68389X-10-5 | 675 | 60,000 | X |
| ORTHODONTIC CENTERS | COM | 68750P-10-3 | 355 | 45,000 | X |
| ORTHODONTIC CENTERS | COM | 68750P-10-3 | 355 | 45,000 | X |
| PNC FINANCIAL | COM | 693475-10-5 | 3,806 | 80,000 | X |
| PNC FINANCIAL | COM | 693475-10-5 | 7,613 | 160,000 | X |
| PPL CORPORATION | COM | 69351T-10-6 | 3,686 | 90,000 | X |
| PPL CORPORATION | COM | 69351T-10-6 | 4,505 | 110,000 | X |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 6,750 | 390,600 | X |
| PEPCO HOLDINGS INC | COM | 713291-10-2 | 5,661 | 327,600 | X |
| PEPSI BOTTLING GROUP INC | COM | 713409-10-0 | 617 | 30,000 | X |
| PEPSI BOTTLING GROUP INC | COM | 713409-10-0 | 2,058 | 100,000 | X |
| PEPSICO | COM | 713448-10-8 | 2,292 | 50,000 | X |
| PFIZER INC | COM | 717081-10-3 | 1,367 | 45,000 | X |

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING SEPTEMBER 30, 2003

PAGE 4 FORM 13F FILE NUMBER: 28 - 327

| NAME OF ISSUER | CLASS | CUSIP | INVESTMENT DISCRETION | | | | | |
|-----------------------------|-------|-------------|-------------------------|---------|------|--------|---------------|----|
| | | | FAIR MARKET VALUE (000) | SHARES | SOLE | SHARED | SHARED OTHERS | MA |
| PFIZER INC | COM | 717081-10-3 | 2,734 | 90,000 | | | X | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 4,260 | 120,000 | | | X | |
| PINNACLE WEST CAPITAL | COM | 723484-10-1 | 9,230 | 260,000 | | | X | |
| PITNEY BOWES INC | COM | 724479-10-0 | 2,874 | 75,000 | | | X | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 6,687 | 150,400 | | | X | |
| PROGRESS ENERGY INC | COM | 743263-10-5 | 7,211 | 162,200 | | | X | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573-10-6 | 12,600 | 300,000 | | | X | |
| PUBLIC SVC ENTERPRISE GROUP | COM | 744573-10-6 | 2,100 | 50,000 | | | X | |
| QUEST DIAGNOSTICS INC | COM | 74834L-10-0 | 3,032 | 50,000 | | | X | |
| ROHM AND HAAS CO | COM | 775371-10-7 | 2,676 | 80,000 | | | X | |
| SBC COMMUNICATIONS INC | COM | 78387G-10-3 | 10,680 | 480,000 | | | X | |
| SBC COMMUNICATIONS INC | COM | 78387G-10-3 | 4,673 | 210,000 | | | X | |
| ST JUDE MEDICAL | COM | 790849-10-3 | 2,420 | 45,000 | | | X | |
| SANMINA CORP | COM | 800907-10-7 | 1,762 | 182,430 | | | X | |
| SARA LEE CORP | COM | 803111-10-3 | 551 | 30,000 | | | X | |
| SARA LEE CORP | COM | 803111-10-3 | 1,836 | 100,000 | | | X | |

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|-----------------------------|-----|-------------|-------|---------|---|
| SCANA CORP | COM | 80589M-10-2 | 9,714 | 283,600 | X |
| SOUTHERN CO | COM | 842587-10-7 | 5,312 | 181,000 | X |
| SOUTHERN CO | COM | 842587-10-7 | 6,428 | 219,000 | X |
| TAIWAN SEMICONDUCTOR | COM | 874039-10-0 | 2,166 | 200,000 | X |
| TENET HEALTHCARE CORP | COM | 88033G-10-0 | 1,593 | 110,000 | X |
| TENET HEALTHCARE CORP | COM | 88033G-10-0 | 290 | 20,000 | X |
| TEXTRON INC | COM | 883203-10-1 | 2,367 | 60,000 | X |
| TRAVELERS PROPERTY CASUALTY | COM | 89420G-10-9 | 1,129 | 71,123 | X |
| TRAVELERS PROPERTY CASUALTY | COM | 89420G-10-9 | 1,618 | 101,900 | X |
| TYCO INTERNATIONAL | COM | 902124-10-6 | 2,452 | 120,000 | X |
| UGC EUROPE INC | COM | 90268P-10-2 | 1,115 | 21,266 | X |
| US BANCORP | COM | 902973-30-4 | 720 | 30,000 | X |
| US BANCORP | COM | 902973-30-4 | 2,399 | 100,000 | X |
| USI HOLDINGS CORP | COM | 90333H-10-1 | 3,740 | 374,028 | X |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 7,786 | 240,000 | X |
| VERIZON COMMUNICATIONS | COM | 92343V-10-4 | 5,969 | 184,000 | X |
| VIACOM INC-CL B | COM | 925524-30-8 | 2,681 | 70,000 | X |
| WACHOVIA CORP | COM | 929903-10-2 | 2,266 | 55,000 | X |
| WAL-MART | COM | 931142-10-3 | 2,513 | 45,000 | X |
| WASTE MANAGEMENT INC | COM | 94106L-10-9 | 2,617 | 100,000 | X |
| WELLS FARGO & COMPANY | COM | 949746-10-1 | 3,090 | 60,000 | X |
| WENDY'S INTERNATIONAL INC | COM | 950590-10-9 | 2,261 | 70,000 | X |
| WENDY'S INTERNATIONAL INC | COM | 950590-10-9 | 646 | 20,000 | X |
| WILMINGTON TRUST CORP | COM | 971807-10-2 | 6,318 | 205,400 | X |
| WILMINGTON TRUST CORP | COM | 971807-10-2 | 3,697 | 120,200 | X |
| WYETH US | COM | 983024-10-0 | 1,844 | 40,000 | X |
| ZIMMER HOLDINGS INC | COM | 98956P-10-2 | 223 | 4,050 | X |

563,018

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