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CHUBB CORP
Form 13F-HR
February 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: December 31, 2002

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 February 13, 2003
----- ----- -----
[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

FORM 13F SUMMARY PAGE

Report Summary:

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Number of Other Included Managers: 1
-

Form 13F Information Table Entry Total: 186

Form 13F Information Table Value Total: \$ 232,959

(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 DECEMBER 31, 2002

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETIO		
				SHARES	SOLE	SHARED OT
GLOBALSANTAFE CORP	COM	G3930E-10-1	365	15,000		X
GLOBALSANTAFE CORP	COM	G3930E-10-1	1,457	59,890		X
PLATINUM UNDERWRITERS	COM	G7127P-10-0	242	9,200		X
TRANSOCEAN SEDCO FOREX INC	COM	G90078-10-9	464	20,000		X
TRANSOCEAN SEDCO FOREX INC	COM	G90078-10-9	1,392	60,000		X
FLEXTRONICS INT'L	COM	Y2573F-10-2	491	60,000		X
FLEXTRONICS INT'L	COM	Y2573F-10-2	807	98,500		X
ADC TELECOMMUNICATIONS	COM	000886-10-1	63	30,000		X
ADC TELECOMMUNICATIONS	COM	000886-10-1	301	144,115		X
AOL TIME WARNER INC	COM	00184A-10-5	961	73,375		X
AT&T WIRELESS	COM	00209A-10-6	509	90,000		X
AT&T WIRELESS	COM	00209A-10-6	512	90,625		X
ABERCROMBIE & FITCH COMPANY	COM	002896-20-7	1,566	76,563		X
ACCREDITO HEALTH INC	COM	00437V-10-4	212	6,000		X
THE ADVISORY BOARD	COM	00762W-10-7	218	7,300		X
ADVANCED MICRO	COM	007903-10-7	420	65,000		X
ADVANCED MICRO	COM	007903-10-7	799	123,635		X
ALCOA INC	COM	013817-10-1	1,822	80,000		X
ALLOY INC	COM	019855-10-5	153	14,000		X
AMEREN CORPORATION	COM	023608-10-2	3,883	93,400		X
AMEREN CORPORATION	COM	023608-10-2	5,678	136,600		X
AMERICAN EAGLE OUTFITTERS	COM	02553E-10-6	792	57,500		X

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AMERICAN EAGLE OUTFITTERS	COM	02553E-10-6	645	46,818	X
AMERISOURCEBERGEN CORP	COM	03073E-10-5	2,173	40,000	X
AMERIGROUP	COM	03073T-10-2	243	8,000	X
ATHEROGENICS INC	COM	047439-10-4	151	20,400	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	805	44,000	X
BJ'S WHOLESALE CLUB INC	COM	05548J-10-6	1,210	66,100	X
BARNES AND NOBLE	COM	067774-10-9	452	25,000	X
BARNES AND NOBLE	COM	067774-10-9	1,298	71,818	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	420	15,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	1,680	60,000	X
BELLSOUTH CORPORATION	COM	079860-10-2	2,070	80,000	X
CSX CORP	COM	126408-10-3	283	10,000	X
CSX CORP	COM	126408-10-3	1,699	60,000	X
CVS CORP	COM	126650-10-0	1,086	43,500	X
CVS CORP	COM	126650-10-0	1,411	56,500	X
CAREMARK RX	COM	141705-10-3	1,322	81,325	X
CATERPILLAR INC -UK	COM	149123-10-1	431	8,800	X
CINERGY CORP	COM	172474-10-8	4,212	124,900	X
CINERGY CORP	COM	172474-10-8	4,218	125,100	X
CISCO SYSTEMS INC	COM	17275R-10-2	314	24,000	X
CISCO SYSTEMS INC	COM	17275R-10-2	1,293	98,731	X
CITIGROUP INC	COM	172967-10-1	1,619	46,000	X
CITIGROUP INC	COM	172967-10-1	1,548	44,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
PERIOD ENDING DECEMBER 31, 2002

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETIO		SH
				SHARES	SOLE SHARED OT	
CITRIX SYSTEMS INC	COM	177376-10-0	832	67,500		X
CITRIX SYSTEMS INC	COM	177376-10-0	1,179	95,693		X
COLGATE PALMOLIVE	COM	194162-10-3	524	10,000		X
COLGATE PALMOLIVE	COM	194162-10-3	2,097	40,000		X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	678	30,000		X
COMCAST CORP NEW CL A SPL	COM	20030N-20-0	1,355	60,000		X
CONCEPTUS INC	COM	206016-10-7	159	13,300		X
CONSOLIDATED EDISON INC	COM	209115-10-4	2,569	60,000		X
CONSOLIDATED EDISON INC	COM	209115-10-4	7,708	180,000		X
CORPORATE EXECUTIVE BOARD CO	COM	21988R-10-2	217	6,800		X
DTE ENERGY COMPANY	COM	233331-10-7	1,378	29,700		X
DTE ENERGY COMPANY	COM	233331-10-7	1,856	40,000		X
DARDEN RESTAURANTS INC	COM	237194-10-5	2,045	100,000		X
DUANE READE INC	COM	263578-10-6	64	3,750		X
DUANE READE INC	COM	263578-10-6	255	15,000		X
EASTMAN CHEMICAL CO	COM	277432-10-0	1,655	45,000		X
EDO CORPORATION	COM	281347-10-4	249	12,000		X
EL PASO ENER CORP CAP TRUST	PFD	283678-20-9	458	25,165		X
EXXON MOBIL CORP	COM	30231G-10-2	349	10,000		X

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EXXON MOBIL CORP	COM	30231G-10-2	1,747	50,000	X
FTI CONSULTING INC	COM	302941-10-9	233	5,800	X
FEDERAL HOME LOAN MTG CORP	COM	313400-30-1	2,657	45,000	X
FANNIE MAE	COM	313586-10-9	2,006	31,177	X
FIRSTENERGY CORP	COM	337932-10-7	2,143	65,000	X
FLEETBOSTON FINANCIAL	COM	339030-10-8	486	20,000	X
FLEETBOSTON FINANCIAL	COM	339030-10-8	1,221	50,228	X
GENENTECH INC	COM	368710-40-6	663	20,000	X
GENENTECH INC	COM	368710-40-6	1,161	35,000	X
GENERAL DYNAMICS	COM	369550-10-8	1,984	25,000	X
GENERAL ELECTRIC	COM	369604-10-3	1,218	50,000	X
GENERAL ELECTRIC	COM	369604-10-3	1,412	57,968	X
GENERAL MILLS INC	COM	370334-10-4	3,052	65,000	X
GENESIS MICROCHIP INC	COM	37184C-10-3	241	18,479	X
GILLETTE CO	COM	375766-10-2	607	20,000	X
GILLETTE CO	COM	375766-10-2	1,537	50,625	X
GOLDEN WEST FINL CORP	COM	381317-10-6	2,154	30,000	X
HARLEYSVILLE GROUP INC	COM	412824-10-4	285	10,800	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	1,817	40,000	X
HEALTH MGMT ASSOC	COM	421933-10-2	2,148	120,000	X
HOME DEPOT INC	COM	437076-10-2	961	40,000	X
HOME DEPOT INC	COM	437076-10-2	721	30,000	X
HONEYWELL INTERNATIONAL INC	COM	438516-10-6	765	31,878	X
HOT TOPIC	COM	441339-10-8	237	10,350	X
INTEL CORP	COM	458140-10-0	311	20,000	X
INTEL CORP	COM	458140-10-0	934	60,000	X

NAME OF REPORTING MANAGER THE CHUBB CORPORATION
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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETIO		
				SHARES	SOLE	SHARED OT
INTERNATIONAL BUSINESS MACH	COM	459200-10-1	1,938	25,000		X
JDS UNIPHASE CORP	COM	46612J-10-1	12	5,000		X
JDS UNIPHASE CORP	COM	46612J-10-1	49	20,000		X
J P MORGAN	COM	46625H-10-0	480	20,000		X
J P MORGAN	COM	46625H-10-0	1,440	60,000		X
KEYCORP	COM	493267-10-8	1,886	75,000		X
KEYSPAN CORP	COM	49337W-10-0	4,934	140,000		X
KEYSPAN CORP	COM	49337W-10-0	2,509	71,200		X
KIMBERLY-CLARK CORP	COM	494368-10-3	1,670	35,188		X
KNIGHT TRANSPORTATION INC	COM	499064-10-3	268	12,761		X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	651	28,000		X
LABORATORY CRP OF AMER HLDG	COM	50540R-40-9	1,441	62,000		X
ESTEE LAUDER CO CL-A	COM	518439-10-4	1,845	69,880		X
LIN TV CORP	COM	532774-10-6	319	13,100		X
LUCENT	COM	549463-10-7	164	130,000		X
LUCENT	COM	549463-10-7	79	62,823		X

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MBNA CORP	COM	55262L-10-0	571	30,000	X
MBNA CORP	COM	55262L-10-0	1,182	62,157	X
MAVERICK TUBE CORPORATION	COM	577914-10-4	177	13,600	X
MCDATA CORP CLASS B	COM	580031-10-2	146	20,800	X
MCKESSON CORP	COM	58155Q-10-3	541	20,000	X
MCKESSON CORP	COM	58155Q-10-3	2,027	75,000	X
MEDICAL STAFFING NETWORK	COM	58463F-10-4	259	16,200	X
MERCK & CO	COM	589331-10-7	566	10,000	X
MERCK & CO	COM	589331-10-7	1,981	35,000	X
MERRILL LYNCH & CO	COM	590188-10-8	2,087	55,000	X
MICROSOFT CORP	COM	594918-10-4	1,034	20,000	X
MICROSOFT CORP	COM	594918-10-4	2,585	50,000	X
NCO GROUP INC	COM	628858-10-2	175	11,000	X
NATIONAL-OILWELL	COM	637071-10-1	546	25,000	X
NATIONAL-OILWELL	COM	637071-10-1	1,238	56,700	X
NETBANK INC	COM	640933-10-7	109	11,300	X
NOKIA OXJ	COM	654902-20-4	1,336	86,200	X
NOKIA OXJ	COM	654902-20-4	798	51,494	X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	1,199	60,000	X
NORFOLK SOUTHERN CORPORATION	COM	655844-10-8	1,199	60,000	X
NORTEL NETWORKS CORP	COM	656568-10-2	81	50,000	X
NORTEL NETWORKS CORP	COM	656568-10-2	400	248,255	X
NSTAR	COM	67019E-10-7	169	3,800	X
NSTAR	COM	67019E-10-7	4,696	105,800	X
OCTEL CORP	COM	675727-10-1	204	12,900	X
ODYSSEY HEALTHCARE	COM	67611V-10-1	232	6,700	X
OFFICE DEPOT INC	COM	676220-10-6	1,448	98,100	X
ORACLE CORP	COM	68389X-10-5	864	80,000	X
ORACLE CORP	COM	68389X-10-5	648	60,000	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION		
				SHARES	SOLE	SHARED OT
ORTHODONTIC CENTERS	COM	68750P-10-3	491	45,000		X
ORTHODONTIC CENTERS	COM	68750P-10-3	491	45,000		X
PMC-SIERRA INC	COM	69344F-10-6	145	26,000		X
PANERA BREAD COMPANY-CL A	COM	69840W-10-8	237	6,800		X
PEETS COFFEE & TEA INC	COM	705560-10-0	174	12,300		X
PEPSICO	COM	713448-10-8	2,111	50,000		X
PFIZER INC	COM	717081-10-3	1,376	45,000		X
PFIZER INC	COM	717081-10-3	1,529	50,000		X
PINNACLE WEST CAPITAL	COM	723484-10-1	5,035	147,700		X
PITNEY BOWES INC	COM	724479-10-0	2,450	75,000		X
PROGRESS ENERGY INC	COM	743263-10-5	4,240	97,800		X
PROGRESS ENERGY INC	COM	743263-10-5	5,297	122,200		X
QUEST DIAGNOSTICS INC	COM	74834L-10-0	2,276	40,000		X

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SBC COMMUNICATIONS INC	COM	78387G-10-3	1,084	40,000	X
SBC COMMUNICATIONS INC	COM	78387G-10-3	1,627	60,000	X
SAFEWAY INC	COM	786514-20-8	467	20,000	X
SAFEWAY INC	COM	786514-20-8	1,869	80,000	X
SANMINA CORP	COM	800907-10-7	819	182,430	X
SARA LEE CORP	COM	803111-10-3	2,251	100,000	X
SELECT MEDICAL CORP	COM	816196-10-9	175	13,000	X
SKYWORKS	COM	83088M-10-2	130	15,100	X
SOUTHERN CO	COM	842587-10-7	1,192	42,000	X
SOUTHERN CO	COM	842587-10-7	6,217	219,000	X
STERLING BANCSHARES	COM	858907-10-8	238	19,500	X
STRAYER EDUCATION	COM	863236-10-5	213	3,700	X
TXU CORP	COM	873168-10-8	934	50,000	X
TARGET CORP	COM	87612E-10-6	300	10,000	X
TARGET CORP	COM	87612E-10-6	1,407	46,900	X
TENET HEALTHCARE CORP	COM	88033G-10-0	1,804	110,000	X
TEXAS INSTRUMENTS	COM	882508-10-4	300	20,000	X
TEXAS INSTRUMENTS	COM	882508-10-4	1,051	70,000	X
TEXTRON INC	COM	883203-10-1	2,579	60,000	X
THREE-FIVE SYSTEMS, INC	COM	88554L-10-8	99	15,400	X
TRAVELERS PROPERTY CASUALTY	COM	89420G-10-9	456	31,123	X
TRAVELERS PROPERTY CASUALTY	COM	89420G-10-9	1,493	101,900	X
UCBH HOLDINGS	COM	90262T-30-8	242	5,700	X
US BANCORP	COM	902973-30-4	637	30,000	X
US BANCORP	COM	902973-30-4	2,122	100,000	X
VALERO ENERGY CORP	COM	91913Y-10-0	2,264	61,300	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	581	15,000	X
VERIZON COMMUNICATIONS	COM	92343V-10-4	1,356	35,000	X
WACHOVIA CORP	COM	929903-10-2	2,004	55,000	X
WAL-MART	COM	931142-10-3	2,273	45,000	X
WASHINGTON MUTUAL INC	COM	939322-10-3	2,258	65,379	X
WASTE CONNECTIONS	COM	941053-10-0	243	6,300	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETIO		
				SHARES	SOLE	SHARED OT
WASTE MANAGEMENT INC	COM	94106L-10-9	2,292	100,000		X
WEBMETHODS	COM	94768C-10-8	119	14,500		X
WENDY'S INTERNATIONAL INC	COM	950590-10-9	1,895	70,000		X
WESTPORT RESOURCES CORP	COM	961418-10-0	206	9,900		X
WINTRUST FINANCIAL	COM	97650W-10-8	213	6,800		X
WYETH US	COM	983024-10-0	1,496	40,000		X
			----- 232,959 =====			

