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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

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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

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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

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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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