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CHUBB CORP
Form 13F-HR
May 11, 2010

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2010

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: John J. Kennedy
Title: Senior Vice President and Chief Accounting Officer
Phone: 908-903-2000

Signature, Place, and Date of Signing:

/s/ John J. Kennedy	Warren, New Jersey	May 11, 2010
-----	-----	-----
[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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ALCOA INC	COM	013817-10-1	4,984	350,000	X
ALCOA INC	COM	013817-10-1	1,424	100,000	X
ALPHATEC HOLDINGS	COM	02081G-10-2	19,109	2,999,834	X
AMEREN CORPORATION	COM	023608-10-2	4,867	186,600	X
AMEREN CORPORATION	COM	023608-10-2	2,436	93,400	X
AMGEN INC	COM	031162-10-0	2,992	50,000	X
AMGEN INC	COM	031162-10-0	8,976	150,000	X
AMGEN INC	COM	031162-10-0	5,984	100,000	X
ANADARKO PETROLEUM CORP	COM	032511-10-7	18,207	250,000	X
ARCHER DANIELS	COM	039483-10-2	4,335	150,007	X
ARCHER DANIELS	COM	039483-10-2	3,612	124,993	X
ATMOS ENERGY CORP	COM	049560-10-5	2,000	70,000	X
ATMOS ENERGY CORP	COM	049560-10-5	15,713	550,000	X
AVERY DENNISON CORP	COM	053611-10-9	5,192	142,591	X
AVERY DENNISON CORP	COM	053611-10-9	6,721	184,600	X
AVERY DENNISON CORP	COM	053611-10-9	467	12,819	X
BP PLC-SPONS ADR	COM	055622-10-4	6,278	110,000	X
BP PLC-SPONS ADR	COM	055622-10-4	5,136	90,000	X
BANK OF AMERICA	COM	060505-10-4	357	20,000	X
BANK OF AMERICA	COM	060505-10-4	7,271	407,356	X
BANK OF AMERICA	COM	060505-10-4	10,222	572,645	X
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	3,088	100,000	X
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	6,176	200,000	X
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	6,176	200,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	12,804	220,000	X
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,910	50,000	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	6,209	860,000	X
BOSTON SCIENTIFIC CORP	COM	101137-10-7	1,733	240,000	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	SHARED OTHERS	MAN
BRISTOL MYERS SQUIBB	COM	110122-10-8	5,073	190,000			X	
BRISTOL MYERS SQUIBB	COM	110122-10-8	8,010	300,000			X	
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	12,828	600,000			X	
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	3,207	150,000			X	
BURGER KING HOLDINGS INC	COM	121208-20-1	3,189	150,000			X	
BURGER KING HOLDINGS INC	COM	121208-20-1	6,910	325,000			X	
BURGER KING HOLDINGS INC	COM	121208-20-1	2,658	125,000			X	
CBS CORP-CL B	COM	124857-20-2	4,432	317,900			X	
CBS CORP-CL B	COM	124857-20-2	866	62,100			X	
CELESTICA INC	COM	15101Q-10-8	10,930	1,000,000			X	
CELESTICA INC	COM	15101Q-10-8	1,093	100,000			X	
CISCO SYSTEMS INC	COM	17275R-10-2	5,883	226,000			X	
CISCO SYSTEMS INC	COM	17275R-10-2	7,132	274,000			X	
CITIGROUP INC	COM	172967-10-1	24	6,000			X	
CITIGROUP INC	COM	172967-10-1	907	224,000			X	
CITIGROUP INC	COM	172967-10-1	770	190,000			X	

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COCA COLA ENTERPRISES	COM	191219-10-4	10,894	393,847	X
COCA COLA ENTERPRISES	COM	191219-10-4	8,468	306,153	X
COMCAST CORP-CL A	COM	20030N-10-1	10,357	550,000	X
COMCAST CORP-CL A	COM	20030N-10-1	3,766	200,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	12,925	350,000	X
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	7,386	200,000	X
CONOCOPHILLIPS	COM	20825C-10-4	9,722	190,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	2,227	50,000	X
CONSOLIDATED EDISON INC	COM	209115-10-4	7,282	163,500	X
CONSOLIDATED EDISON INC	COM	209115-10-4	4,454	100,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	7,727	470,000	X
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	2,547	154,900	X
CORNING INC	COM	219350-10-5	6,063	300,000	X
CORNING INC	COM	219350-10-5	4,042	200,000	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	199	8,059	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	4,907	198,509	X
COVENTRY HEALTH CARE INC	COM	222862-10-4	2,062	83,432	X
DTE ENERGY COMPANY	COM	233331-10-7	6,690	150,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,460	100,000	X
DTE ENERGY COMPANY	COM	233331-10-7	4,447	99,700	X
DEAN FOODS CO	COM	242370-10-4	787	50,156	X
DEAN FOODS CO	COM	242370-10-4	6,641	423,278	X
DEAN FOODS CO	COM	242370-10-4	7,958	507,212	X
DELL INC	COM	24702R-10-1	8,261	550,000	X
DELL INC	COM	24702R-10-1	2,253	150,000	X
DELTA AIRLINES INC DEL	COM	247361-70-2	3,893	266,830	X
DELTA AIRLINES INC DEL	COM	247361-70-2	4,880	334,470	X
DOW CHEMICAL CO	COM	260543-10-3	10,645	360,000	X
EBAY INC	COM	278642-10-3	5,394	200,000	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	SHARED OTHERS	MAN
EBAY INC	COM	278642-10-3	5,394	200,000			X	
EDWARDS LIFESCIENCES	COM	28176E-10-8	242	2,450			X	
EL PASO CORP	COM	28336L-10-9	5,420	500,000			X	
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,596	536,000			X	
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,888	564,000			X	
FAMILY DOLLAR STORES	COM	307000-10-9	124	3,400			X	
FAMILY DOLLAR STORES	COM	307000-10-9	12,100	330,500			X	
FAMILY DOLLAR STORES	COM	307000-10-9	3,185	87,000			X	
FOREST LABORATORIES INC	COM	345838-10-6	3,136	100,000			X	
FOREST LABORATORIES INC	COM	345838-10-6	6,272	200,000			X	
FOREST LABORATORIES INC	COM	345838-10-6	6,272	200,000			X	
GENERAL ELECTRIC	COM	369604-10-3	4,368	240,000			X	
GENERAL ELECTRIC	COM	369604-10-3	3,458	190,000			X	
GENERAL MILLS INC	COM	370334-10-4	3,539	50,000			X	
GENERAL MILLS INC	COM	370334-10-4	8,495	120,000			X	

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GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	3,668	200,000	X
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	1,467	80,000	X
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	6,972	181,000	X
GOOGLE INC-CL A	COM	38259P-50-8	17,014	30,000	X
GREAT PLAINS ENERGY INC	COM	391164-10-0	4,375	235,600	X
GREAT PLAINS ENERGY INC	COM	391164-10-0	3,185	171,500	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	1,137	40,000	X
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	1,705	60,000	X
HEALTHCARE SERVICES GROUP	COM	421906-10-8	285	12,693	X
HEALTH MGMT ASSOC	COM	421933-10-2	5,160	600,000	X
HEALTH MGMT ASSOC	COM	421933-10-2	6,020	700,000	X
HJ HEINZ CO	COM	423074-10-3	9,122	200,000	X
HESS CORP	COM	42809H-10-7	12,510	200,000	X
INTEL CORP	COM	458140-10-0	5,573	250,000	X
INTEL CORP	COM	458140-10-0	7,801	350,000	X
INTEL CORP	COM	458140-10-0	2,229	100,000	X
INTERNATIONAL BUSINESS MACHI	COM	459200-10-1	17,955	140,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	7,875	320,000	X
INTERNATIONAL PAPER CO	COM	460146-10-3	4,430	180,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	1,664	200,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	8,461	1,017,000	X
INTERPUBLIC GROUP OF COS INC	COM	460690-10-0	691	83,000	X
JP MORGAN CHASE & CO	COM	46625H-10-0	2,076	46,400	X
JP MORGAN CHASE & CO	COM	46625H-10-0	12,244	273,600	X
JP MORGAN CHASE & CO	COM	46625H-10-0	1,790	40,000	X
JABIL CIRCUIT INC	COM	466313-10-3	3,469	214,286	X
JABIL CIRCUIT INC	COM	466313-10-3	11,602	716,600	X
JABIL CIRCUIT INC	COM	466313-10-3	4,357	269,114	X
KRAFT FOODS INC-A	COM	50075N-10-4	11,125	367,898	X
KRAFT FOODS INC-A	COM	50075N-10-4	4,172	137,962	X

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				SHARES	SOLE	SHARED	OTHERS	MAN
KROGER CO.	COM	501044-10-1	8,664	400,000			X	
KROGER CO.	COM	501044-10-1	4,332	200,000			X	
LABORATORY CRP OF AMER HLDGS	COM	50540R-40-9	6,159	81,350			X	
LEXMARK INTL GROUP INC	COM	529771-10-7	1,887	52,294			X	
LIFE POINT HOSPITALS	COM	53219L-10-9	9,295	252,400			X	
LIFE POINT HOSPITALS	COM	53219L-10-9	5,435	147,600			X	
LIZ CLAIBORNE INC	COM	539320-10-1	2,675	360,000			X	
LIZ CLAIBORNE INC	COM	539320-10-1	446	60,000			X	
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	2,259	114,734			X	
MARATHON OIL CORP	COM	565849-10-6	9,511	300,600			X	
MCDONALDS CORP	COM	580135-10-1	11,803	176,900			X	
MCDONALDS CORP	COM	580135-10-1	1,541	23,100			X	
MEDTRONIC INC	COM	585055-10-6	7,880	175,000			X	
MEDTRONIC INC	COM	585055-10-6	7,880	175,000			X	

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MICROSOFT CORP	COM	594918-10-4	1,172	40,000	X
MICROSOFT CORP	COM	594918-10-4	9,958	340,000	X
MICROSOFT CORP	COM	594918-10-4	6,443	220,000	X
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	6,151	210,000	X
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	5,565	190,000	X
MOTOROLA INC	COM	620076-10-9	4,072	580,000	X
MOTOROLA INC	COM	620076-10-9	842	120,000	X
NEWELL RUBBERMAID INC	COM	651229-10-6	6,846	450,400	X
NEWELL RUBBERMAID INC	COM	651229-10-6	6,834	449,600	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	3	2,000	X
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	81	64,500	X
NISOURCE INC	COM	65473P-10-5	5,294	335,100	X
NISOURCE INC	COM	65473P-10-5	3,395	214,900	X
NORTHROP GRUMMAN CORP	COM	666807-10-2	9,835	150,000	X
OGE ENERGY CORP	COM	670837-10-3	101	2,600	X
OGE ENERGY CORP	COM	670837-10-3	202	5,200	X
OFFICE DEPOT INC	COM	676220-10-6	1,197	150,000	X
OFFICE DEPOT INC	COM	676220-10-6	3,992	500,224	X
OFFICE DEPOT INC	COM	676220-10-6	1,195	149,776	X
OMNICARE INC	COM	681904-10-8	10,184	360,000	X
OMNICARE INC	COM	681904-10-8	6,790	240,000	X
ORACLE CORP	COM	68389X-10-5	1,286	50,000	X
ORACLE CORP	COM	68389X-10-5	4,114	160,000	X
ORACLE CORP	COM	68389X-10-5	2,057	80,000	X
OWENS ILLINOIS	COM	690768-40-3	3,462	97,400	X
OWENS ILLINOIS	COM	690768-40-3	11,174	314,400	X
PNC FINANCIAL	COM	693475-10-5	278	4,653	X
PNC FINANCIAL	COM	693475-10-5	199	3,332	X
PEPCO HOLDINGS INC	COM	713291-10-2	1,715	100,000	X
PEPCO HOLDINGS INC	COM	713291-10-2	5,618	327,600	X
PEPCO HOLDINGS INC	COM	713291-10-2	4,984	290,600	X

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				SHARES	SOLE	SHARED	SHARED OTHERS	MAN
PFIZER INC	COM	717081-10-3	338	19,700			X	
PFIZER INC	COM	717081-10-3	9,891	576,725			X	
PFIZER INC	COM	717081-10-3	5,506	321,025			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	1,887	50,000			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	9,810	260,000			X	
PINNACLE WEST CAPITAL	COM	723484-10-1	2,641	70,000			X	
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,721	190,000			X	
PRIDE INTERNATIONAL INC	COM	74153Q-10-2	5,721	190,000			X	
PROGRESS ENERGY INC	COM	743263-10-5	787	20,000			X	
PROGRESS ENERGY INC	COM	743263-10-5	6,384	162,200			X	
PROGRESS ENERGY INC	COM	743263-10-5	5,133	130,400			X	
QUEST DIAGNOSTICS INC	COM	74834L-10-0	21,567	370,000			X	
RALCORP HLDGS INC	COM	751028-10-1	1,437	21,206			X	

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RALCORP HLDGS INC	COM	751028-10-1	539	7,952	X
ROWAN COMPANIES INC	COM	779382-10-0	7,277	250,000	X
ROYAL DUTCH SHELL PLC	COM	780259-20-6	5,786	100,000	X
ROYAL DUTCH SHELL PLC	COM	780259-20-6	5,786	100,000	X
SAFEWAY INC	COM	786514-20-8	4,972	200,000	X
SAFEWAY INC	COM	786514-20-8	2,983	120,000	X
SAFEWAY INC	COM	786514-20-8	5,718	230,000	X
ST JUDE MEDICAL	COM	790849-10-3	2,053	50,000	X
ST JUDE MEDICAL	COM	790849-10-3	14,367	350,000	X
SANMINA-SCI CORP	COM	800907-20-6	7,700	466,666	X
SANMINA-SCI CORP	COM	800907-20-6	550	33,333	X
SANOFI-AVENTIS-ADR	COM	80105N-10-5	11,208	300,000	X
SEAHAWK DRILLING	COM	81201R-10-7	239	12,667	X
SEAHAWK DRILLING	COM	81201R-10-7	239	12,666	X
SMITHFIELD FOODS INC	COM	832248-10-8	7,516	362,400	X
SMITHFIELD FOODS INC	COM	832248-10-8	1,817	87,600	X
SPECTRA ENERGY CORP	COM	847560-10-9	2,285	101,400	X
SPECTRA ENERGY CORP	COM	847560-10-9	2,198	97,578	X
SPECTRA ENERGY CORP	COM	847560-10-9	2,722	120,822	X
SPRINT NEXTEL CORP	COM	852061-10-0	456	120,000	X
SPRINT NEXTEL CORP	COM	852061-10-0	1,710	450,000	X
SPRINT NEXTEL CORP	COM	852061-10-0	228	60,000	X
STAGE STORES	COM	85254C-30-5	272	17,642	X
SYMANTEC CORP	COM	871503-10-8	7,618	450,000	X
SYMANTEC CORP	COM	871503-10-8	5,078	300,000	X
TEVA PHARMACEUTICAL-SP ADR	COM	881624-20-9	1,322	20,956	X
TIME WARNER	COM	887317-30-3	521	16,666	X
TIME WARNER	COM	887317-30-3	3,127	100,000	X
TIME WARNER	COM	887317-30-3	5,733	183,333	X
TIME WARNER CABLE	COM	88732J-20-7	223	4,183	X
TIME WARNER CABLE	COM	88732J-20-7	1,338	25,100	X
TIME WARNER CABLE	COM	88732J-20-7	2,453	46,019	X

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE (000)	INVESTMENT DISCRETION				
				SHARES	SOLE	SHARED	SHARED OTHERS	MAN
TOTAL SA-SPON ADR	COM	89151E-10-9	11,604	200,000			X	
TRAVELERS COS INC	COM	89417E-10-9	954	17,678			X	
TRAVELERS COS INC	COM	89417E-10-9	5,959	110,481			X	
TRAVELERS COS INC	COM	89417E-10-9	6,033	111,841			X	
TYSON FOODS INC-CL A	COM	902494-10-3	2,192	114,450			X	
TYSON FOODS INC-CL A	COM	902494-10-3	11,252	587,600			X	
TYSON FOODS INC-CL A	COM	902494-10-3	5,706	297,950			X	
UNITEDHEALTH GROUP	COM	91324P-10-2	11,434	350,000			X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	776	25,000			X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	5,802	187,043			X	
VERIZON COMMUNICATIONS	COM	92343V-10-4	7,910	255,000			X	
VIACOM INC CL B	COM	92553P-20-1	3,438	100,000			X	

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VIACOM INC CL B	COM	92553P-20-1	12,033	350,000	X
WAL-MART	COM	931142-10-3	16,680	300,000	X
WALGREEN COMPANY	COM	931422-10-9	3,701	99,800	X
WALGREEN COMPANY	COM	931422-10-9	11,134	300,200	X
WELLS FARGO & COMPANY	COM	949746-10-1	805	25,884	X
WELLS FARGO & COMPANY	COM	949746-10-1	434	13,937	X
WILLIAMS COMPANIES	COM	969457-10-0	8,085	350,000	X
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,286	50,000	X
WYNDHAM WORLDWIDE CORP	COM	98310W-10-8	1,544	60,000	X
ZIMMER HOLDINGS INC	COM	98956P-10-2	240	4,050	X

			1,265,136		
			=====		