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CHUBB CORP
Form 13F-HR
February 10, 2012

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, 2011

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 February 10, 2012

[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).)

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List of Other Managers Reporting for this Manager: None

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers:	2	
Form 13F Information Table Entry Total:	246	
Form 13F Information Table Value Total:	\$1,497,814	
	(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 DECEMBER 31, 2011

PAGE 1 FORM 13F FILE NUMBER: 28 - 327

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		INVESTMENT DISCRETION			
			VALUE (000)	SHARES	SOLE	SHARED	OTHERS	MANAGER
ALTERRA CAPITAL HOLDINGS LTD	COM	G0229R-10-8	178,496	7,553,800		X		
AMDOCS LTD	COM	G02602-10-3	8,063	282,600		X		1
AMDOCS LTD	COM	G02602-10-3	4,069	142,620		X		2
COVIDIEN PLC	COM	G2554F-11-3	3,704	82,288		X		
COVIDIEN PLC	COM	G2554F-11-3	12,500	277,712		X		1
COVIDIEN PLC	COM	G2554F-11-3	1,575	35,000		X		2
WARNER CHILCOTT PLC	COM	G94368-10-0	2,324	153,599		X		1
WARNER CHILCOTT PLC	COM	G94368-10-0	581	38,400		X		2
XL GROUP PUBLIC LIMITED COMP	COM	G98290-10-2	2,569	129,967		X		1
XL GROUP PUBLIC LIMITED COMP	COM	G98290-10-2	989	50,000		X		2
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	1,698	300,000		X		
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	4,566	806,724		X		1
FLEXTRONICS INTL LTD	COM	Y2573F-10-2	3,358	593,276		X		2
AT&T INC	COM	00206R-10-2	1,814	60,000		X		1
AT&T INC	COM	00206R-10-2	2,419	80,000		X		2
ALCOA INC	COM	013817-10-1	1,730	200,000		X		

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ALCOA INC	COM	013817-10-1	3,027	350,000	X				1
ALCOA INC	COM	013817-10-1	3,893	450,000	X				2
ALPHATEC HOLDINGS	COM	02081G-10-2	3,960	2,302,070	X				1
AMEREN CORPORATION	COM	023608-10-2	6,182	186,600	X				1
AMEREN CORPORATION	COM	023608-10-2	3,094	93,400	X				2
AMGEN INC	COM	031162-10-0	3,211	50,000	X				
AMGEN INC	COM	031162-10-0	9,631	150,000	X				1
AMGEN INC	COM	031162-10-0	6,421	100,000	X				2
ANADARKO PETROLEUM CORP	COM	032511-10-7	19,083	250,000	X				1
ARCHER DANIELS	COM	039483-10-2	5,005	175,000	X				
ARCHER DANIELS	COM	039483-10-2	4,290	150,007	X				1
ARCHER DANIELS	COM	039483-10-2	3,575	124,993	X				2
ATMOS ENERGY CORP	COM	049560-10-5	2,335	70,000	X				1
ATMOS ENERGY CORP	COM	049560-10-5	18,342	550,000	X				2
AVERY DENNISON CORP	COM	053611-10-9	6,784	236,547	X				
AVERY DENNISON CORP	COM	053611-10-9	5,294	184,600	X				1
AVERY DENNISON CORP	COM	053611-10-9	2,262	78,853	X				2
AVON PRODUCTS	COM	054303-10-2	2,620	150,000	X				
AVON PRODUCTS	COM	054303-10-2	11,356	650,000	X				2
BP PLC-SPONS ADR	COM	055622-10-4	4,701	110,000	X				1
BP PLC-SPONS ADR	COM	055622-10-4	3,847	90,000	X				2
BANK OF AMERICA	COM	060505-10-4	111	20,000	X				
BANK OF AMERICA	COM	060505-10-4	2,265	407,356	X				1
BANK OF AMERICA	COM	060505-10-4	3,184	572,645	X				2
BANK OF AMERICA CORP	PFD	060505-68-2	1,572	2,000	X				1
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	1,991	100,000	X				
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	3,982	200,000	X				1
BANK OF NEW YORK MELLON CORP	COM	064058-10-0	3,982	200,000	X				2
BAXTER INTERNATIONAL INC	COM	071813-10-9	10,886	220,000	X				1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2011

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INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		SHARED			MANAGER
			VALUE (000)	SHARES	SOLE	SHARED	OTHERS	
BAXTER INTERNATIONAL INC	COM	071813-10-9	2,474	50,000		X		2
BOSTON SCIENTIFIC CORP	COM	101137-10-7	2,136	400,000		X		
BOSTON SCIENTIFIC CORP	COM	101137-10-7	4,592	860,000		X		1
BOSTON SCIENTIFIC CORP	COM	101137-10-7	3,418	640,000		X		2
BRISTOL MYERS SQUIBB	COM	110122-10-8	6,696	190,000		X		1
BRISTOL MYERS SQUIBB	COM	110122-10-8	10,572	300,000		X		2
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	9,020	400,000		X		1
BROADRIDGE FINANCIAL SOLUTIO	COM	11133T-10-3	3,383	150,000		X		2
CBS CORP-CL B	COM	124857-20-2	8,628	317,900		X		1
CBS CORP-CL B	COM	124857-20-2	1,685	62,100		X		2
CELESTICA INC	COM	15101Q-10-8	2,200	300,100		X		
CELESTICA INC	COM	15101Q-10-8	7,330	1,000,000		X		1
CELESTICA INC	COM	15101Q-10-8	733	100,000		X		2
CISCO SYSTEMS INC	COM	17275R-10-2	1,808	100,000		X		
CISCO SYSTEMS INC	COM	17275R-10-2	5,894	326,000		X		1

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CISCO SYSTEMS INC	COM	17275R-10-2	4,954	274,000	X				2
CITIGROUP INC	COM	172967-42-4	16	600	X				
CITIGROUP INC	COM	172967-42-4	589	22,400	X				1
CITIGROUP INC	COM	172967-42-4	500	19,000	X				2
COCA COLA ENTERPRISES INC	COM	19122T-10-9	10,153	393,847	X				1
COCA COLA ENTERPRISES INC	COM	19122T-10-9	7,893	306,153	X				2
COMCAST CORP-CL A	COM	20030N-10-1	13,041	550,000	X				1
COMCAST CORP-CL A	COM	20030N-10-1	4,742	200,000	X				2
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	6,980	400,000	X				1
COMMUNITY HEALTH SYSTEMS INC	COM	203668-10-8	6,980	400,000	X				2
CONOCOPHILLIPS	COM	20825C-10-4	13,845	190,000	X				1
CONSOLIDATED EDISON INC	COM	209115-10-4	3,101	50,000	X				
CONSOLIDATED EDISON INC	COM	209115-10-4	10,142	163,500	X				1
CONSOLIDATED EDISON INC	COM	209115-10-4	6,203	100,000	X				2
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	9,715	470,000	X				1
CONSTELLATION BRANDS INC-A	COM	21036P-10-8	3,202	154,900	X				2
CONSTELLATION ENERGY GROUP	COM	210371-10-0	11,901	300,000	X				1
CONSTELLATION ENERGY GROUP	COM	210371-10-0	4,871	122,800	X				2
COVENTRY HEALTH CARE INC	COM	222862-10-4	1,347	44,346	X				
COVENTRY HEALTH CARE INC	COM	222862-10-4	9,558	314,709	X				1
COVENTRY HEALTH CARE INC	COM	222862-10-4	5,570	183,432	X				2
DTE ENERGY COMPANY	COM	233331-10-7	8,167	150,000	X				
DTE ENERGY COMPANY	COM	233331-10-7	5,445	100,000	X				1
DTE ENERGY COMPANY	COM	233331-10-7	5,429	99,700	X				2
DEAN FOODS CO	COM	242370-10-4	3,829	341,832	X				
DEAN FOODS CO	COM	242370-10-4	7,290	650,956	X				1
DEAN FOODS CO	COM	242370-10-4	5,681	507,212	X				2
DELL INC	COM	24702R-10-1	1,462	100,000	X				
DELL INC	COM	24702R-10-1	10,973	750,000	X				1
DELL INC	COM	24702R-10-1	2,195	150,000	X				2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2011

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INVESTMENT DISCRETION

NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET VALUE		SOLE	SHARED	OTHERS	MANAGER
			(000)	SHARES				
DELTA AIRLINES INC DEL	COM	247361-70-2	2,159	266,830		X		
DELTA AIRLINES INC DEL	COM	247361-70-2	2,706	334,470		X		1
DELTA AIRLINES INC DEL	COM	247361-70-2	2,497	308,700		X		2
DOW CHEMICAL CO	COM	260543-10-3	10,354	360,000		X		1
EBAY INC	COM	278642-10-3	6,066	200,000		X		
EBAY INC	COM	278642-10-3	6,066	200,000		X		2
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,430	536,000		X		1
ERICSSON (LM) TEL-SP ADR	COM	294821-60-8	5,713	564,000		X		2
FOREST LABORATORIES INC	COM	345838-10-6	3,026	100,000		X		
FOREST LABORATORIES INC	COM	345838-10-6	3,026	100,000		X		1
FOREST LABORATORIES INC	COM	345838-10-6	6,052	200,000		X		2
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	31	6,000		X		
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	231	44,896		X		1
FRONTIER COMMUNICATIONS CORP	COM	35906A-10-8	315	61,210		X		2

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GENERAL ELECTRIC	COM	369604-10-3	4,298	240,000	X		1	2
GENERAL ELECTRIC	COM	369604-10-3	3,403	190,000	X		2	1
GENERAL MILLS INC	COM	370334-10-4	4,041	100,000	X		1	1
GENERAL MILLS INC	COM	370334-10-4	9,698	240,000	X		2	2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	1,310	200,000	X		1	2
GENWORTH FINANCIAL INC-CL A	COM	37247D-10-6	524	80,000	X		2	
GLAXOSMITHKLINE PLC-ADR	COM	37733W-10-5	8,259	181,000	X		1	1
GOOGLE INC-CL A	COM	38259P-50-8	19,377	30,000	X		1	
GREAT PLAINS ENERGY INC	COM	391164-10-0	5,131	235,600	X		1	2
GREAT PLAINS ENERGY INC	COM	391164-10-0	3,735	171,500	X		2	1
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	650	40,000	X			
HARTFORD FINANCIAL SERVICES	COM	416515-10-4	975	60,000	X		1	
HEALTH MGMT ASSOC	COM	421933-10-2	2,211	300,000	X			3
HEALTH MGMT ASSOC	COM	421933-10-2	4,422	600,000	X		1	6
HEALTH MGMT ASSOC	COM	421933-10-2	5,159	700,000	X		2	7
HJ HEINZ CO	COM	423074-10-3	10,808	200,000	X		1	2
HESS CORP	COM	42809H-10-7	11,360	200,000	X		1	2
HUNTINGTON INGALLS INDUSTRIE	COM	446413-10-6	782	25,000	X		1	
INTEL CORP	COM	458140-10-0	6,062	250,000	X			2
INTEL CORP	COM	458140-10-0	8,488	350,000	X		1	3
INTEL CORP	COM	458140-10-0	2,425	100,000	X		2	1
INTERNATIONAL PAPER CO	COM	460146-10-3	9,472	320,000	X		1	3
INTERNATIONAL PAPER CO	COM	460146-10-3	5,328	180,000	X		2	1
JP MORGAN CHASE & CO	COM	46625H-10-0	1,543	46,400	X			
JP MORGAN CHASE & CO	COM	46625H-10-0	9,097	273,600	X		1	2
JP MORGAN CHASE & CO	COM	46625H-10-0	1,330	40,000	X		2	
JABIL CIRCUIT INC	COM	466313-10-3	4,213	214,286	X			2
JABIL CIRCUIT INC	COM	466313-10-3	14,088	716,600	X		1	7
JABIL CIRCUIT INC	COM	466313-10-3	5,291	269,114	X		2	2
KRAFT FOODS INC-A	COM	50075N-10-4	13,745	367,898	X		1	3
KRAFT FOODS INC-A	COM	50075N-10-4	5,154	137,962	X		2	1

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2011

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		INVESTMENT DISCRETION			
			VALUE (000)	SHARES	SOLE	SHARED	OTHERS	
KROGER CO.	COM	501044-10-1	9,688	400,000		X		4
KROGER CO.	COM	501044-10-1	4,844	200,000		X		2
LIFE POINT HOSPITALS	COM	53219L-10-9	9,377	252,400		X		2
LIFE POINT HOSPITALS	COM	53219L-10-9	5,483	147,600		X		1
MANULIFE FINANCIAL SERVICE	COM	56501R-10-6	1,218	114,734		X		1
MARATHON OIL CORP	COM	565849-10-6	13,172	450,000		X		2
MARATHON PETROLEUM CORP	COM	56585A-10-2	7,490	225,000		X		2
MCDONALDS CORP	COM	580135-10-1	17,748	176,900		X		1
MCDONALDS CORP	COM	580135-10-1	2,318	23,100		X		2
MEDTRONIC INC	COM	585055-10-6	6,694	175,000		X		1
MEDTRONIC INC	COM	585055-10-6	6,694	175,000		X		2
MICROSOFT CORP	COM	594918-10-4	1,038	40,000		X		

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MICROSOFT CORP	COM	594918-10-4	8,826	340,000	X			1	3
MICROSOFT CORP	COM	594918-10-4	5,711	220,000	X			2	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	1,369	90,472	X				
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	3,177	210,000	X			1	2
MORGAN STANLEY DEAN WITTER	COM	617446-44-8	2,875	190,000	X			2	1
MOTOROLA SOLUTIONS INC	COM	620076-30-7	3,835	82,857	X			1	
MOTOROLA SOLUTIONS INC	COM	620076-30-7	794	17,142	X			2	
NEWELL RUBBERMAID INC	COM	651229-10-6	7,274	450,400	X			1	4
NEWELL RUBBERMAID INC	COM	651229-10-6	7,261	449,600	X			2	4
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	2	2,000	X				
NEWTEK BUSINESS SERVICES INC	COM	652526-10-4	74	64,500	X			1	
NISOURCE INC	COM	65473P-10-5	7,979	335,100	X			1	3
NISOURCE INC	COM	65473P-10-5	5,117	214,900	X			2	2
NORTHROP GRUMMAN CORP	COM	666807-10-2	8,772	150,000	X			1	1
OFFICE DEPOT INC	COM	676220-10-6	1,183	550,000	X				5
OFFICE DEPOT INC	COM	676220-10-6	1,935	900,224	X			1	9
OFFICE DEPOT INC	COM	676220-10-6	1,182	549,776	X			2	5
OMNICARE INC	COM	681904-10-8	8,957	260,000	X			1	2
OMNICARE INC	COM	681904-10-8	1,378	40,000	X			2	
ORACLE CORP	COM	68389X-10-5	1,283	50,000	X				
ORACLE CORP	COM	68389X-10-5	4,104	160,000	X			1	1
ORACLE CORP	COM	68389X-10-5	2,052	80,000	X			2	
OWENS ILLINOIS	COM	690768-40-3	4,795	247,400	X				2
OWENS ILLINOIS	COM	690768-40-3	1,972	101,800	X			1	1
OWENS ILLINOIS	COM	690768-40-3	7,379	380,733	X			2	3
PEPCO HOLDINGS INC	COM	713291-10-2	2,030	100,000	X				1
PEPCO HOLDINGS INC	COM	713291-10-2	6,650	327,600	X			1	3
PEPCO HOLDINGS INC	COM	713291-10-2	5,899	290,600	X			2	2
PFIZER INC	COM	717081-10-3	426	19,700	X				
PFIZER INC	COM	717081-10-3	12,480	576,725	X			1	5
PFIZER INC	COM	717081-10-3	6,947	321,025	X			2	3
PINNACLE WEST CAPITAL	COM	723484-10-1	2,409	50,000	X				
PINNACLE WEST CAPITAL	COM	723484-10-1	12,527	260,000	X			1	2

NAME OF REPORTING MANAGER THE CHUBB CORPORATION PERIOD ENDING DECEMBER 31, 2011

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NAME OF ISSUER	CLASS	CUSIP	FAIR MARKET		INVESTMENT DISCRETION			MANAGER
			VALUE (000)	SHARES	SOLE	SHARED	OTHERS	
PINNACLE WEST CAPITAL	COM	723484-10-1	3,372	70,000		X		2
PROGRESS ENERGY INC	COM	743263-10-5	1,120	20,000		X		
PROGRESS ENERGY INC	COM	743263-10-5	9,086	162,200		X		1
PROGRESS ENERGY INC	COM	743263-10-5	7,305	130,400		X		2
QUEST DIAGNOSTICS INC	COM	74834L-10-0	21,482	370,000		X		1
RADIOSHACK CORP	COM	750438-10-3	1,321	136,000		X		1
RADIOSHACK CORP	COM	750438-10-3	3,534	364,000		X		2
ROCKWOOD HOLDINGS	COM	774415-10-3	2,648	67,261		X		1
ROCKWOOD HOLDINGS	COM	774415-10-3	662	16,816		X		2
ROWAN COMPANIES INC	COM	779382-10-0	7,583	250,000		X		1

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VIACOM INC CL B	COM	92553P-20-1	15,894	350,000	X	1	350,000
WAL-MART	COM	931142-10-3	17,928	300,000	X	1	300,000
WALGREEN COMPANY	COM	931422-10-9	4,014	121,418	X	1	121,418
WALGREEN COMPANY	COM	931422-10-9	9,925	300,200	X	2	300,200
WELLS FARGO & COMPANY	COM	949746-10-1	713	25,884	X	1	25,884
WELLS FARGO & COMPANY	COM	949746-10-1	384	13,937	X	2	13,937
WESTERN DIGITAL CORP	COM	958102-10-5	10,833	350,000	X	1	350,000
WESTERN DIGITAL CORP	COM	958102-10-5	3,095	100,000	X	2	100,000
WESTERN UNION CO	COM	959802-10-9	9,130	500,000	X	1	500,000
WESTERN UNION CO	COM	959802-10-9	5,478	300,000	X	2	300,000
WILLIAMS COMPANIES	COM	969457-10-0	11,557	350,000	X	1	350,000
WILLIAMS COMPANIES	COM	969457-10-0	11,557	350,000	X	2	350,000

			1,497,814				
			=====				