

Edgar Filing: TRAVELERS COMPANIES, INC. - Form 13F-HR

TRAVELERS COMPANIES, INC.  
Form 13F-HR  
August 14, 2008

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

FORM 13F

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: June 30, 2008

If amended report check here:

Institutional Investment Manager Filing This Report:

Name: Travelers Companies, Inc.  
Address: 385 Washington Street  
St. Paul, MN 55102-1396

13F File Number: 28-62

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: Wendy Skjerven  
Title: Deputy Corporate Secretary  
Phone: (651) 310-6748

Signature, Place and Date of signing:

/s/ Wendy Skjerven, St. Paul, Minnesota, August 14, 2008

Report Type (Check only one.):

13F HOLDINGS REPORT  
 13F NOTICE  
 13F COMBINATION REPORT

List of Other Managers Reporting for this Manager:

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

FORM 13F SUMMARY PAGE

Report Summary:

Number of Other Included Managers: 1  
Form 13F Information Table Entry Total: 68  
Form 13F Information Table Value Total: 161,426

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List of Other Included Managers:

No.	13F Filing Number	Name
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01	28-29	ST. PAUL FIRE AND MARINE INSURANCE COMPANY

FORM 13F INFORMATION TA

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES PRN/AMT	SH/ PRN	PUT/ CALL	INVEST DCRET
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AT&T INC	COMM	00206R102	455	13,500	SH		SHARED
ALLIANCE HOLDINGS GP LP	COMM	01861G100	1,073	36,000	SH		SHARED
ALLIANCE BERNSTEIN HOLDING LP	COMM	01881G106	547	10,000	SH		SHARED
BLACKROCK MUNIYIELD QUALITY FUND II	COMM	09254G108	18	1,600	SH		SHARED
BUCKEYE PARTNERS LP	COMM	118230101	834	19,500	SH		SHARED
CIT GROUP INC 8.75% SER C	PREF	125581603	2,277	55,700	SH		SHARED
CAVIUM NETWORKS INC	COMM	14965A101	506	24,082	SH		SHARED
CEDAR FAIR LP	COMM	150185106	752	40,000	SH		SHARED
CINCINNATI BELL INC PFD STK	PREF	171871403	4	100	SH		SHARED
CROSSTEX ENERGY INC	COMM	22765Y104	312	9,000	SH		SHARED
DATA DOMAIN INC	COMM	23767P109	30	1,274	SH		SHARED
DEXCOM INC	COMM	252131107	582	96,430	SH		SHARED
DYAX CORP	COMM	26746E103	1	255	SH		SHARED
EV ENERGY PARTNER LP	COMM	26926V107	2,352	81,035	SH		SHARED
EL PASO PIPELINE PARTNERS LP	COMM	283702108	951	46,000	SH		SHARED
ENBRIDGE ENERGY PARTNERS LP	COMM	29250R106	4,176	83,000	SH		SHARED
ENERGY TRANSFER EQUITY LP	COMM	29273V100	1,739	60,000	SH		SHARED
ENTERPRISE GP HOLDINGS LP	COMM	293716106	722	24,000	SH		SHARED
ENTERPRISE PRODUCTS PARTNERS LP	COMM	293792107	6,661	225,500	SH		SHARED
EXTERRAN PARTNERS LP	COMM	30225N105	484	15,600	SH		SHARED
(R) FANNIE MAE	COMM	313586109	2	101	SH		SHARED
FIBERTOWER CORP	COMM	31567R100	34	24,459	SH		SHARED
GENERAL MOTORS 1.5% CONVRDM	PREF	370442691	131	6,100	SH		SHARED
GENERAL MOTORS CORP SER C 6.25%	PREF	370442717	1,730	130,300	SH		SHARED
GENVEC INC	COMM	37246C109	330	229,380	SH		SHARED
HANSEN MEDICAL INC	COMM	411307101	61	3,626	SH		SHARED
IKANOS COMMUNICATIONS INC	COMM	45173E105	5	1,352	SH		SHARED
INFINERA CORP	COMM	45667G103	94	10,664	SH		SHARED
KINDER MORGAN MANAGMENT LLC	COMM	49455U100	6,685	124,132	SH		SHARED
LEGG MASON INC 7.00% 06/30/11	PREF	524901303	441	10,500	SH		SHARED
LEHMAN BROTHERS HLDG 7.25% SER P CONVRDM	PREF	52523J453	1,090	1,360	SH		SHARED
MAGELLAN MIDSTREAM PARTNERS LP	COMM	559080106	4,217	118,500	SH		SHARED
MARKWEST ENERGY PARTNERS LP	COMM	570759100	4,464	125,240	SH		SHARED
MEDIWARE INFORMATION SYSTEMS	COMM	584946107	679	116,110	SH		SHARED
NATL WESTMINSTER BK PLC SER C	PREF	638539882	12,478	575,000	SH		SHARED
NATURAL RESOURCE PARTNERS LP	COMM	63900P103	1,483	36,000	SH		SHARED
NUSTAR ENERGY LP	COMM	67058H102	2,512	53,000	SH		SHARED
NUSTAR GP HOLDINGS LLC	COMM	67059L102	1,625	75,000	SH		SHARED
OCCAM NETWORKS INC	COMM	67457P309	2	552	SH		SHARED
ONEOK PARTNERS LP	COMM	68268N103	4,712	84,300	SH		SHARED
PENN VIRGINIA GP HOLDINGS LP	COMM	70788P105	1,049	32,000	SH		SHARED

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PLAINS ALL AMER PIPELINE LP	COMM	726503105	5,833	129,300	SH	SHARED
PROGRESS ENERGY INC	COMM	743263105	1,987	47,500	SH	SHARED
PRUDENTIAL FINANCIAL INC	COMM	744320102	135	2,265	SH	SHARED
REGENCY ENERGY PARTNERS LP	COMM	75885Y107	1,459	60,000	SH	SHARED
ROYAL BK OF SCOTLAND PLC PFD 6.25% SER P	PREF	780097762	1,387	80,000	SH	SHARED
SCANA CORP	COMM	80589M102	3,145	85,000	SH	SHARED
SCHERING-PLOUGH 6.00% 8/13/10 SERIES	PREF	806605705	1,092	5,700	SH	SHARED
SEMGROUP ENERGY PARTNERS LP	COMM	81662W108	1,419	56,000	SH	SHARED
SMURFIT STONE 2/15/12 SER A CONV 7.00%	PREF	832727200	115	6,400	SH	SHARED
SOUTHERN COMPANY	COMM	842587107	2,340	67,000	SH	SHARED
SPACEHAB INC	COMM	846243400	9	15,700	SH	SHARED
SPECTRA ENERGY PARTNERS LP	COMM	84756N109	599	26,000	SH	SHARED
STONEMOR PARTNERS LP	COMM	86183Q100	245	14,000	SH	SHARED
SUNOCO LOGISTICS PARTNERS LP	COMM	86764L108	2,035	43,400	SH	SHARED
TEPPCO PARTNERS LP	COMM	872384102	3,966	119,500	SH	SHARED
TARGA RESOURCES PARTNERS LP	COMM	87611X105	484	21,000	SH	SHARED
TRANSDIGM GROUP INC	COMM	893641100	494	14,720	SH	SHARED
TRANSMONTAIGNE PARTNERS LP	COMM	89376V100	567	21,000	SH	SHARED
THE TRAVELERS COMPANIES INC	COMM	89417E109	34,616	797,600	SH	SOLE
US BANCORP	COMM	902973304	2,998	107,500	SH	SHARED
VERIZON COMMUNICATIONS INC	COMM	92343V104	991	28,000	SH	SHARED
WACHOVIA CORP	COMM	929903102	745	48,000	SH	SHARED
WACHOVIA CORP 7.5% SER L CONVRDM	PREF	929903219	705	800	SH	SHARED
WESTERN GAS PARTNERS LP	COMM	958254104	354	21,000	SH	SHARED
WORLD WRESTLING ENTERTAINMENT INC	COMM	98156Q108	371	24,000	SH	SHARED
XCEL ENERGY INC	COMM	98389B100	2,449	122,000	SH	SHARED
MAX CAPITAL GROUP LTD	COMM	G6052F103	22,585	1,058,833	SH	SHARED