

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

TRAVELERS COMPANIES, INC.  
Form 13F-HR  
November 13, 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: September 30, 2008  
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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: Travelers Companies, Inc.  
-----  
Address: 385 Washington Street  
-----  
St. Paul, MN 55102-1396  
-----

Form 13F File Number: 28-62  
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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 November 13, 2008  
-----  
[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.)

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// 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:

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:	152,216	
	(thousands)	

List of Other Included Managers:

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

### FORM 13F INFORMATION TABLE

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (x\$1000)	SHRS OR PRN AMT	SH/ PRN	PUT/ CALL	INVESTMENT DISCRETION
AT&T INC	COMM	00206R102	377	13,500	SH		SHARED
ALLIANCE HOLDINGS GP LP	COMM	01861G100	601	30,000	SH		SHARED
ALLIANCE BERNSTEIN HOLDING LP	COMM	01881G106	370	10,000	SH		SHARED
BLACKROCK MUNIYIELD QUALITY FUND II	COMM	09254G108	14	1,600	SH		SHARED
BUCKEYE PARTNERS LP	COMM	118230101	723	19,500	SH		SHARED
CIT GROUP INC 8.75% SER C	PREF	125581603	685	20,800	SH		SHARED
CAVIUM NETWORKS INC	COMM	14965A101	339	24,082	SH		SHARED
CEDAR FAIR LP	COMM	150185106	870	42,000	SH		SHARED
CONCH RESOURCES INC	COMM	20605P101	113	4,108	SH		SHARED
CROSSTEX ENERGY INC	COMM	22765Y104	225	9,000	SH		SHARED
DATA DOMAIN INC	COMM	23767P109	28	1,274	SH		SHARED
DEXCOM INC	COMM	252131107	597	96,430	SH		SHARED
DYAX CORP	COMM	26746E103	1	255	SH		SHARED
(R) EV ENERGY PARTNER LP-(RESTRICTED)	COMM	26926V107	1,540	81,035	SH		SHARED
EL PASO PIPELINE PARTNERS LP	COMM	283702108	1,028	64,000	SH		SHARED
ENBRIDGE ENERGY PARTNERS LP	COMM	29250R106	4,217	106,000	SH		SHARED
ENERGY TRANSFER EQUITY LP	COMM	29273V100	1,653	76,000	SH		SHARED
ENTERPRISE GP HOLDINGS LP	COMM	293716106	1,082	46,000	SH		SHARED

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ENTERPRISE PRODUCTS PARTNERS LP	COMM	293792107	6,030	234,000	SH	SHARED
EXTERRAN PARTNERS LP	COMM	30225N105	235	15,600	SH	SHARED
(R) FANNIE MAE	COMM	313586109	0	101	SH	SHARED
FIBERTOWER CORP	COMM	31567R100	34	24,459	SH	SHARED
GENERAL MOTORS 1.5% CONVRDM	PREF	370442691	47	2,300	SH	SHARED
GENERAL MOTORS CORP SER C 6.25%	PREF	370442717	978	122,200	SH	SHARED
GENVEC INC	COMM	37246C109	278	229,380	SH	SHARED
GEOMET INC	COMM	37250U201	68	12,489	SH	SHARED
H&E EQUIPMENT SERVICES INC	COMM	404030108	1,025	106,097	SH	SHARED
HANSEN MEDICAL INC	COMM	411307101	49	3,626	SH	SHARED
IKANOS COMMUNICATIONS INC	COMM	45173E105	3	1,352	SH	SHARED
INFINERA CORP	COMM	45667G103	102	10,664	SH	SHARED
KEYCORP 7.75% SERIES A	PREF	493267405	1,632	19,200	SH	SHARED
KINDER MORGAN MANAGMENT LLC	COMM	49455U100	6,249	127,015	SH	SHARED
MAGELLAN MIDSTREAM PARTNERS LP	COMM	559080106	4,828	149,000	SH	SHARED
MARKWEST ENERGY PARTNERS LP	COMM	570759100	4,203	166,240	SH	SHARED
MEDIWARE INFORMATION SYSTEMS	COMM	584946107	655	116,110	SH	SHARED
NATL WESTMINSTER BK PLC SER C	PREF	638539882	5,333	575,000	SH	SHARED
NATURAL RESOURCE PARTNERS LP	COMM	63900P103	811	32,000	SH	SHARED
NEUTRAL TANDEM INC	COMM	64128B108	27	1,435	SH	SHARED
NUSTAR ENERGY LP	COMM	67058H102	3,058	72,000	SH	SHARED
NUSTAR GP HOLDINGS LLC	COMM	67059L102	1,351	77,200	SH	SHARED
OCCAM NETWORKS INC	COMM	67457P309	2	552	SH	SHARED
ONEOK PARTNERS LP	COMM	68268N103	5,783	114,000	SH	SHARED
PENN VIRGINIA GP HOLDINGS LP	COMM	70788P105	919	44,000	SH	SHARED
PLAINS ALL AMER PIPELINE LP	COMM	726503105	5,963	150,500	SH	SHARED
PROGRESS ENERGY INC	COMM	743263105	2,049	47,500	SH	SHARED
PRUDENTIAL FINANCIAL INC	COMM	744320102	163	2,265	SH	SHARED
REGENCY ENERGY PARTNERS LP	COMM	75885Y107	1,284	70,000	SH	SHARED
ROYAL BK OF SCOTLAND PLC PFD 6.25% SER P	PREF	780097762	681	80,000	SH	SHARED
SCANA CORP	COMM	80589M102	3,309	85,000	SH	SHARED
SCHERING-PLOUGH 6.00% 8/13/10 SERIES	PREF	806605705	1,044	6,100	SH	SHARED
SEMGROUP ENERGY PARTNERS LP	COMM	81662W108	391	56,000	SH	SHARED
SMURFIT STONE 2/15/12 SER A CONV 7.00%	PREF	832727200	83	6,400	SH	SHARED
SOUTHERN COMPANY	COMM	842587107	2,525	67,000	SH	SHARED
SPACEHAB INC	COMM	846243400	6	15,700	SH	SHARED
SPECTRA ENERGY PARTNERS LP	COMM	84756N109	570	30,000	SH	SHARED
STONEMOR PARTNERS LP	COMM	86183Q100	202	14,000	SH	SHARED
SUNOCO LOGISTICS PARTNERS LP	COMM	86764L108	2,168	49,000	SH	SHARED
TEPPCO PARTNERS LP	COMM	872384102	3,815	146,000	SH	SHARED
TARGA RESOURCES PARTNERS LP	COMM	87611X105	357	21,000	SH	SHARED
TRANSDIGM GROUP INC	COMM	893641100	504	14,720	SH	SHARED
TRANSMONTAIGNE PARTNERS LP	COMM	89376V100	440	21,000	SH	SHARED
THE TRAVELERS COMPANIES INC	COMM	89417E109	36,052	797,600	SH	SOLE
US BANCORP	COMM	902973304	3,872	107,500	SH	SHARED
VERIZON COMMUNICATIONS INC	COMM	92343V104	899	28,000	SH	SHARED
WACHOVIA CORP	COMM	929903102	168	48,000	SH	SHARED
WESTERN GAS PARTNERS LP	COMM	958254104	475	36,000	SH	SHARED
XCEL ENERGY INC	COMM	98389B100	2,439	122,000	SH	SHARED
MAX CAPITAL GROUP LTD	COMM	G6052F103	24,597	1,058,833	SH	SHARED