

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

TRAVELERS COMPANIES, INC.
Form 13F-HR
May 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: March 31, 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: Bruce Backberg
Title: Corporate Secretary
Phone: (651) 310-7916

Signature, Place and Date of signing:

/s/ Bruce Backberg, St. Paul, Minnesota, May 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: 162,901

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List of Other Included Managers:

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

FORM 13F INFORMATION T

NAME OF ISSUER	TITLE OF CLASS	CUSIP	VALUE (X\$1000)	SHARES PRN/AMT	SH/ PRN	PUT/ CALL	INVESTMT DSCRETN	O M
AT&T INC	COMM	00206R102	517	13,500		SH	SHARED	
ALLIANCE HOLDINGS GP LP	COMM	01861G100	757	33,000		SH	SHARED	
ALLIANCE BERNSTEIN HOLDING LP	COMM	01881G106	634	10,000		SH	SHARED	
BLACKROCK MUNIYIELD QUALITY FUND II	COMM	09254G108	18	1,600		SH	SHARED	
BRISTOW GROUP CONV PFD 5.50%	PREF	110394400	480	7,100		SH	SHARED	
BUCKEYE PARTNERS LP	COMM	118230101	899	19,500		SH	SHARED	
CAVIUM NETWORKS INC	COMM	14965A101	498	30,370		SH	SHARED	
CEDAR FAIR LP	COMM	150185106	930	40,000		SH	SHARED	
CINCINNATI BELL INC PFD STK	PREF	171871403	17	400		SH	SHARED	
CROSSTEX ENERGY INC	COMM	22765Y104	306	9,000		SH	SHARED	
DATA DOMAIN INC	COMM	23767P109	30	1,274		SH	SHARED	
DEXCOM INC	COMM	252131107	399	96,430		SH	SHARED	
DYAX CORP	COMM	26746E103	1	255		SH	SHARED	
EL PASO PIPELINE PARTNERS LP	COMM	283702108	634	28,000		SH	SHARED	
ENBRIDGE ENERGY PARTNERS LP	COMM	29250R106	3,233	68,000		SH	SHARED	
ENERGY TRANSFER EQUITY LP	COMM	29273V100	1,874	60,000		SH	SHARED	
ENTERPRISE GP HOLDINGS LP	COMM	293716106	478	16,000		SH	SHARED	
ENTERPRISE PRODUCTS PARTNERS LP	COMM	293792107	6,341	213,500		SH	SHARED	
EXTERRAN PARTNERS LP	COMM	30225N105	261	9,000		SH	SHARED	
(R) FANNIE MAE	COMM	313586109	3	101		SH	SHARED	
FIBERTOWER CORP	COMM	31567R100	43	24,459		SH	SHARED	
FREEMONT-MC C&G 6.750% 05/01/10 SERIES	PREF	35671D782	725	5,160		SH	SHARED	
GENERAL MOTORS CORP SER C 6.25%	PREF	370442717	1,990	120,600		SH	SHARED	
GENVEC INC	COMM	37246C109	404	229,380		SH	SHARED	
HANSEN MEDICAL INC	COMM	411307101	51	3,626		SH	SHARED	
IKANOS COMMUNICATIONS INC	COMM	45173E105	6	1,352		SH	SHARED	
INERGY LP	COMM	456615103	781	28,000		SH	SHARED	
INFINERA CORP	COMM	45667G103	128	10,664		SH	SHARED	
KINDER MORGAN MANAGMENT LLC	COMM	49455U100	5,541	108,706		SH	SHARED	
MAGELLAN MIDSTREAM PARTNERS LP	COMM	559080106	3,807	94,000		SH	SHARED	
MARKWEST ENERGY PARTNERS LP	COMM	570759100	3,862	125,240		SH	SHARED	
MEDIWARE INFORMATION SYSTEMS	COMM	584946107	665	116,110		SH	SHARED	
NATL WESTMINSTER BK PLC SER C	PREF	638539882	14,433	575,000		SH	SHARED	
NATURAL RESOURCE PARTNERS LP	COMM	63900P103	1,191	42,000		SH	SHARED	
NETEZZA CORP	COMM	64111N101	84	9,084		SH	SHARED	
NUSTAR ENERGY LP	COMM	67058H102	2,567	53,000		SH	SHARED	
NUSTAR GP HOLDINGS LLC	COMM	67059L102	1,898	75,000		SH	SHARED	
OCCAM NETWORKS INC	COMM	67457P309	3	552		SH	SHARED	
ONEOK PARTNERS LP	COMM	68268N103	4,330	75,300		SH	SHARED	
PENN VIRGINIA RESOURCE PARTNERS LP	COMM	707884102	349	14,000		SH	SHARED	
PENN VIRGINIA GP HOLDINGS LP	COMM	70788P105	812	30,000		SH	SHARED	
PLAINS ALL AMER PIPELINE LP	COMM	726503105	4,863	102,300		SH	SHARED	
PROGRESS ENERGY INC	COMM	743263105	1,981	47,500		SH	SHARED	
PRUDENTIAL FINANCIAL INC	COMM	744320102	177	2,265		SH	SHARED	
REGENCY ENERGY PARTNERS LP	COMM	75885Y107	963	36,000		SH	SHARED	
ROYAL BK OF SCOTLAND PLC PFD 6.25% SER P	PREF	780097762	1,731	80,000		SH	SHARED	
SCANA CORP	COMM	80589M102	3,109	85,000		SH	SHARED	
SCHERING-PLOUGH 6.00% 8/13/10 SERIES	PREF	806605705	873	5,700		SH	SHARED	

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SEMGROUP ENERGY PARTNERS LP	COMM	81662W108	1,263	50,000	SH	SHARED
SMURFIT STONE 2/15/12 SER A CONV 7.00%	PREF	832727200	132	6,400	SH	SHARED
SOUTHERN COMPANY	COMM	842587107	2,386	67,000	SH	SHARED
SPACEHAB INC	COMM	846243400	9	15,700	SH	SHARED
SPECTRA ENERGY PARTNERS LP	COMM	84756N109	339	14,000	SH	SHARED
STONEMOR PARTNERS LP	COMM	86183Q100	366	20,000	SH	SHARED
SUNOCO LOGISTICS PARTNERS LP	COMM	86764L108	1,859	38,100	SH	SHARED
TEPPCO PARTNERS LP	COMM	872384102	3,621	105,000	SH	SHARED
TARGA RESOURCES PARTNERS LP	COMM	87611X105	488	21,000	SH	SHARED
TRANSDIGM GROUP INC	COMM	893641100	545	14,720	SH	SHARED
TRANSMONTAIGNE PARTNERS LP	COMM	89376V100	596	21,000	SH	SHARED
THE TRAVELERS COMPANIES INC	COMM	89417E109	38,165	797,600	SH	SOLE
US BANCORP	COMM	902973304	3,479	107,500	SH	SHARED
VERIZON COMMUNICATIONS INC	COMM	92343V104	1,021	28,000	SH	SHARED
WACHOVIA CORP	COMM	929903102	1,296	48,000	SH	SHARED
WASHINGTON MUTUAL 7.750% SER R	PREF	939322814	625	880	SH	SHARED
WORLD WRESTLING ENTERTAINMENT INC	COMM	98156Q108	447	24,000	SH	SHARED
XCEL ENERGY INC	COMM	98389B100	2,434	122,000	SH	SHARED
MAX CAPITAL GROUP LTD	COMM	G6052F103	27,731	1,058,833	SH	SHARED
PLATINUM UNDERWRITERS SER A 6.00%	PREF	G7127P142	422	13,950	SH	SHARED