

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

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

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 |