

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

TRAVELERS COMPANIES, INC.
Form 13F-HR
May 11, 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: March 31, 2012

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 Travelers Companies, Inc.

Address: 485 Lexington Avenue

New York, NY 10017-2630

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, May 11, 2012

[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.)

/ / 13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

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

/ / 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:	39	
Form 13F Information Table Value Total:	306,380	
	(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)	SHARES PRN/AMT	SH/ PRN	PUT/ CALL	INVE DSCR
AT&T INC	COMM	00206R102	422	13,500	SH		SHA
AVEO PHARMACEUTICALS INC	COMM	053588109	27	2,160	SH		SHA
BAYTEX ENERGY CORP	COMM	07317Q105	1,492	28,800	SH		SHA
BOARDWALK PIPELINE PARTNERS LP	COMM	096627104	12,682	479,300	SH		SHA
BUCKEYE PARTNERS LP	COMM	118230101	1,193	19,500	SH		SHA
CANADIAN NATIONAL RAILWAY	COMM	136375102	1,784	22,500	SH		SHA
CANADIAN PACIFIC RAILWAY	COMM	13645T100	2,097	27,700	SH		SHA
CENOVUS ENERGY INC	COMM	15135U109	1,544	43,000	SH		SHA
EL PASO PIPELINE PARTNERS LP	COMM	283702108	13,806	395,700	SH		SHA
ENBRIDGE INC	COMM	29250N105	2,468	63,700	SH		SHA
ENBRIDGE ENERGY PARTNERS LP	COMM	29250R106	25,036	808,400	SH		SHA
ENTERPRISE PRODUCTS PARTNERS LP	COMM	293792107	40,246	797,416	SH		SHA
GEOMET INC	COMM	37250U201	15	22,113	SH		SHA
HOMEAWAY INC	COMM	43739Q100	39	1,536	SH		SHA
KINDER MORGAN MANAGEMENT LLC	COMM	49455U100	29,949	401,291	SH		SHA
MAGELLAN MIDSTREAM PARTNERS LP	COMM	559080106	32,777	453,100	SH		SHA
MARKWEST ENERGY PARTNERS LP	COMM	570759100	6,722	115,000	SH		SHA
MAXLINEAR INC - CLASS A	COMM	57776J100	39	6,989	SH		SHA
MOTRICITY INC	COMM	620107102	5	4,481	SH		SHA
NATL WESTMINSTER BK PLC							
SER C 7.76%	PREF	638539882	9,336	400,000	SH		SHA
NETSPEND HOLDINGS INC	COMM	64118V106	177	22,786	SH		SHA

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

NUSTAR ENERGY LP	COMM	67058H102	7,450	126,100	SH	SHA
ONEOK PARTNERS LP	COMM	68268N103	25,394	464,500	SH	SHA
PANDORA MEDIA INC	COMM	698354107	241	23,574	SH	SHA
PENN WEST PETROLEUM LTD	COMM	707887105	302	15,500	SH	SHA
PLAINS ALL AMER PIPELINE LP	COMM	726503105	34,965	445,700	SH	SHA
PROGRESS ENERGY INC	COMM	743263105	2,523	47,500	SH	SHA
PROVIDENT ENERGY LTD	COMM	74386V100	1,487	123,500	SH	SHA
ROYAL BK OF SCOTLAND PLC						
PFD 6.25% SER P	PREF	780097762	1,304	80,000	SH	SHA
SOUTHERN COMPANY	COMM	842587107	5,032	112,000	SH	SHA
SPECTRA ENERGY PARTNERS LP	COMM	84756N109	3,163	99,000	SH	SHA
SUNCOR ENERGY INC	COMM	867224107	1,193	36,600	SH	SHA
SUNOCO LOGISTICS PARTNERS LP	COMM	86764L108	9,528	252,000	SH	SHA
TECK RESOURCES LTD CLASS B	COMM	878742204	705	19,800	SH	SHA
TRANSCANADA CORP	COMM	89353D107	732	17,100	SH	SHA
VERIZON COMMUNICATIONS INC	COMM	92343V104	1,070	28,000	SH	SHA
VONAGE HOLDINGS CORP	COMM	92886T201	22	10,089	SH	SHA
XCEL ENERGY INC	COMM	98389B100	5,082	192,000	SH	SHA
ALTERRA CAPITAL HOLDINGS LTD	COMM	G0229R108	24,332	1,058,833	SH	SHA