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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 |
|-----|-------------------|--|
| 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/ PUT/ PRN CALL | INVEST DCRET |
|--|----------------|-----------|-----------------|----------------|-------------------|--------------|
| 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 |