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TRAVELERS COMPANIES, INC.
Form 13F-HR
November 10, 2011

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, 2011

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, November 10, 2011

 [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).)

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// 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: 37

 Form 13F Information Table Value Total: 245,567

 (thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

No.	Form 13F File Number	Name
01	28-29	ST. PAUL FIRE AND MARINE INSURANCE COMPANY
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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	385	13,500	SH		SHAR
APPROACH RESOURCES INC	COMM	03834A103	189	11,096	SH		SHAR
BAYTEX ENERGY CORP	COMM	07317Q105	1,262	28,800	SH		SHAR
BOARDWALK PIPELINE PARTNERS LP	COMM	096627104	12,289	479,300	SH		SHAR
BUCKEYE PARTNERS LP	COMM	118230101	1,219	19,500	SH		SHAR
CANADIAN NATIONAL RAILWAY	COMM	136375102	1,576	22,500	SH		SHAR
CANADIAN PACIFIC RAILWAY	COMM	13645T100	1,399	27,700	SH		SHAR
CENOVUS ENERGY INC	COMM	15135U109	1,388	43,000	SH		SHAR
EL PASO PIPELINE PARTNERS LP	COMM	283702108	14,035	395,700	SH		SHAR
ENBRIDGE INC	COMM	29250N105	1,796	53,700	SH		SHAR
ENBRIDGE ENERGY PARTNERS LP	COMM	29250R106	17,619	641,400	SH		SHAR
ENTERPRISE PRODUCTS PARTNERS LP	COMM	293792107	31,233	777,916	SH		SHAR
GEOMET INC	COMM	37250U201	16	22,113	SH		SHAR
JAZZ PHARMACEUTICALS INC	COMM	472147107	74	1,775	SH		SHAR
KINDER MORGAN MANAGEMENT LLC	COMM	49455U100	22,807	388,584	SH		SHAR
MAGELLAN MIDSTREAM PARTNERS LP	COMM	559080106	27,367	453,100	SH		SHAR
MARKWEST ENERGY PARTNERS LP	COMM	570759100	5,284	115,000	SH		SHAR
MAXLINEAR INC - CLASS A	COMM	57776J100	45	6,989	SH		SHAR

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MOTRICITY INC	COMM	620107102	8	4,481	SH	SHAR
NATL WESTMINSTER BK PLC						
SER C 7.76%	PREF	638539882	7,156	400,000	SH	SHAR
NUSTAR ENERGY LP	COMM	67058H102	6,593	126,100	SH	SHAR
ONEOK PARTNERS LP	COMM	68268N103	21,655	464,500	SH	SHAR
PENN WEST PETROLEUM LTD	COMM	707887105	653	42,000	SH	SHAR
PLAINS ALL AMER PIPELINE LP	COMM	726503105	21,901	371,700	SH	SHAR
PROGRESS ENERGY INC	COMM	743263105	2,457	47,500	SH	SHAR
PROVIDENT ENERGY LTD	COMM	74386V100	1,060	123,500	SH	SHAR
ROYAL BK OF SCOTLAND PLC						
PFD 6.25% SER P	PREF	780097762	840	80,000	SH	SHAR
SOUTHERN COMPANY	COMM	842587107	4,745	112,000	SH	SHAR
SPECTRA ENERGY PARTNERS LP	COMM	84756N109	1,834	65,000	SH	SHAR
SUNCOR ENERGY INC	COMM	867224107	1,113	41,600	SH	SHAR
SUNOCO LOGISTICS PARTNERS LP	COMM	86764L108	7,433	84,000	SH	SHAR
TECK RESOURCES LTD CLASS B	COMM	878742204	612	19,800	SH	SHAR
TRANSCANADA CORP	COMM	89353D107	1,642	38,600	SH	SHAR
VERIZON COMMUNICATIONS INC	COMM	92343V104	1,030	28,000	SH	SHAR
VONAGE HOLDINGS CORP	COMM	92886T201	26	10,089	SH	SHAR
XCEL ENERGY INC	COMM	98389B100	4,740	192,000	SH	SHAR
ALTERRA CAPITAL HOLDINGS LTD	COMM	G0229R108	20,086	1,058,833	SH	SHAR