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TRAVELERS COMPANIES, INC.
Form 13F-HR
May 11, 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: March 31, 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, May 11, 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: | 24 | |
| Form 13F Information Table Value Total: | 225,134 | |
| | (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 |

FORM 13F INFORMATION TABLE

| NAME OF ISSUER | TITLE OF CLASS | CUSIP | VALUE (X\$1000) | SHARES PRN/AMT | SH/ PRN | PUT/ CALL | INV DSC |
|--|----------------|-----------|--------------------|-------------------|------------|--------------|------------|
| AT&T INC | COMM | 00206R102 | 413 | 13,500 | SH | | SHA |
| BOARDWALK PIPELINE PARTNERS LP | COMM | 096627104 | 14,609 | 447,300 | SH | | SHA |
| BUCKEYE PARTNERS LP | COMM | 118230101 | 1,239 | 19,500 | SH | | SHA |
| EL PASO PIPELINE PARTNERS LP | COMM | 283702108 | 7,195 | 198,600 | SH | | SHA |
| ENBRIDGE ENERGY PARTNERS LP | COMM | 29250R106 | 17,040 | 263,700 | SH | | SHA |
| ENTERPRISE PRODUCTS PARTNERS LP | COMM | 293792107 | 33,497 | 777,916 | SH | | SHA |
| KINDER MORGAN MANAGEMENT LLC | COMM | 49455U100 | 19,678 | 300,011 | SH | | SHA |
| MAGELLAN MIDSTREAM PARTNERS LP | COMM | 559080106 | 23,980 | 400,600 | SH | | SHA |
| MARKWEST ENERGY PARTNERS LP | COMM | 570759100 | 5,574 | 115,000 | SH | | SHA |
| MAXLINEAR INC - CLASS A | COMM | 57776J100 | 39 | 4,765 | SH | | SHA |
| MOTRICITY INC | COMM | 620107102 | 67 | 4,481 | SH | | SHA |
| NATL WESTMINSTER BK PLC SER C 7.76% | PREF | 638539882 | 9,616 | 400,000 | SH | | SHA |
| NUSTAR ENERGY LP | COMM | 67058H102 | 8,561 | 126,100 | SH | | SHA |
| ONEOK PARTNERS LP | COMM | 68268N103 | 14,205 | 172,500 | SH | | SHA |
| PLAINS ALL AMER PIPELINE LP | COMM | 726503105 | 20,629 | 323,700 | SH | | SHA |
| PROGRESS ENERGY INC | COMM | 743263105 | 2,192 | 47,500 | SH | | SHA |
| REPUBLIC SERVICES | COMM | 760759100 | 2,328 | 77,493 | SH | | SHA |
| ROYAL BK OF SCOTLAND PLC PFD 6.25% SER P | PREF | 780097762 | 1,341 | 80,000 | SH | | SHA |

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|------------------------------|------|-----------|--------|-----------|----|-----|
| SOUTHERN COMPANY | COMM | 842587107 | 4,268 | 112,000 | SH | SHA |
| SPECTRA ENERGY PARTNERS LP | COMM | 84756N109 | 2,137 | 65,000 | SH | SHA |
| SUNOCO LOGISTICS PARTNERS LP | COMM | 86764L108 | 7,290 | 84,000 | SH | SHA |
| VERIZON COMMUNICATIONS INC | COMM | 92343V104 | 1,079 | 28,000 | SH | SHA |
| XCEL ENERGY INC | COMM | 98389B100 | 4,587 | 192,000 | SH | SHA |
| ALTERRA CAPITAL HOLDINGS LTD | COMM | G0229R108 | 23,570 | 1,058,833 | SH | SHA |