



QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code 3548 3548 NAIC Company Code 31194 Employer's ID Number 06-0907370 (Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut, Country of Domicile US

INCORPORATED/ORGANIZED, JULY 18, 1974

COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: One Tower Square, Hartford, CT 06183
Main Administrative Office: One Tower Square, Hartford, CT 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111
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OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists 10 officers including Brian William MacLean, Jay Steven Benet, Charles Joseph Clarke, William Herbert Heyman, Alan David Schnitzer, John Joseph Albano, Andy Francis Besette, John Patrick Clifford, Jr., William Eugene Cunningham, Jr., William Patrick Hannon, Maria Olivo, Doreen Spadorcia, Kenneth Franklin Spence, III, Gregory Cheshire Toczydowski, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Handwritten signatures and printed names of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

21st day of October, 2010
Sandra M. Bachman Notary Public
My Commission Expires September 30, 2012



a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	4,037,144,155	0	4,037,144,155	3,673,398,648
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	13
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(24,038,466)), cash equivalents (\$.....0) and short-term investments (\$.....159,143,026).....	135,104,560	0	135,104,560	91,652,774
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,496,745	1,496,745	0	0
9. Receivables for securities.....	1,038,790	0	1,038,790	167,510
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	4,174,784,250	1,496,745	4,173,287,505	3,765,218,946
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	50,072,790	0	50,072,790	51,425,446
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	72,573,296	13,073,147	59,500,150	74,178,255
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,465,998 earned but unbilled premiums).....	131,054,478	9,072,962	121,981,517	109,422,760
14.3 Accrued retrospective premiums.....	0	0	0	0
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	2,420,267	0	2,420,267	4,839,080
15.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
17.2 Net deferred tax asset.....	89,079,741	19,228,490	69,851,251	72,285,733
18. Guaranty funds receivable or on deposit.....	162,659	0	162,659	195,610
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	50,675,541	0	50,675,541	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	38,786,030	11,690,193	27,095,837	254,139,872
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	4,609,609,053	54,561,536	4,555,047,517	4,331,705,701
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	4,609,609,053	54,561,536	4,555,047,517	4,331,705,701

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Reinsurance receivable intercompany.....	22,165,599	0	22,165,599	247,774,291
2402. Suspense, undistributed payments.....	4,539,326	0	4,539,326	4,648,848
2403. Amounts receivable under high deductible policies.....	3,085	(189,432)	192,517	87,347
2498. Summary of remaining write-ins for Line 24 from overflow page.....	12,078,020	11,879,625	198,395	1,629,386
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	38,786,030	11,690,193	27,095,837	254,139,872

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$...214,426,972).....	889,775,140	898,279,087
2. Reinsurance payable on paid losses and loss adjustment expenses.....	11,995	7,770
3. Loss adjustment expenses.....	491,796,684	391,664,338
4. Commissions payable, contingent commissions and other similar charges.....	26,479,953	34,630,566
5. Other expenses (excluding taxes, licenses and fees).....	29,156,585	31,736,727
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	49,634,679	59,474,472
7.1 Current federal and foreign income taxes (including \$...(495,408) on realized capital gains (losses)).....	17,406,025	6,951,413
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$...146,542,626 and including warranty reserves of \$.....0).....	818,875,470	839,517,654
10. Advance premium.....	268,251	357,890
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,074,637	8,825,721
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(54,050,282)	(47,612,192)
13. Funds held by company under reinsurance treaties.....	96,704,953	101,203,705
14. Amounts withheld or retained by company for account of others.....	27,137,586	47,770,209
15. Remittances and items not allocated.....	30,176,671	49,208,988
16. Provision for reinsurance.....	7,950,503	7,950,503
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	60,758,201
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	3,972,301	4,131,987
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	2,443,371,151	2,494,857,039
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	2,443,371,151	2,494,857,039
28. Aggregate write-ins for special surplus funds.....	79,646,856	80,835,721
29. Common capital stock.....	6,480,000	6,480,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	433,803,760	433,803,760
34. Unassigned funds (surplus).....	1,591,745,749	1,315,729,180
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	2,111,676,365	1,836,848,661
37. Totals.....	4,555,047,517	4,331,705,701

DETAILS OF WRITE-INS

2401. Retroactive reinsurance reserve assumed.....	3,277,386	3,174,786
2402. Escheat liability.....	684,653	942,342
2403. Deposit asset payable.....	7,902	0
2498. Summary of remaining write-ins for Line 24 from overflow page.....	2,360	14,859
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	3,972,301	4,131,987
2801. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2802. Special surplus for deferred taxes.....	31,361,856	32,550,721
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	79,646,856	80,835,721
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....1,071,025,806).....	1,077,444,049	1,030,827,594	1,391,334,662
1.2 Assumed..... (written \$....77,408,758).....	70,481,331	62,571,820	86,144,742
1.3 Ceded..... (written \$....204,717,847).....	183,566,479	135,530,158	204,753,656
1.4 Net..... (written \$....943,716,717).....	964,358,901	957,869,256	1,272,725,748
DEDUCTIONS:			
2. Losses incurred (current accident year \$....236,609,954):			
2.1 Direct.....	246,942,212	207,645,126	257,750,485
2.2 Assumed.....	11,979,150	13,023,423	9,848,533
2.3 Ceded.....	58,031,124	30,910,482	37,196,351
2.4 Net.....	200,890,238	189,758,067	230,402,668
3. Loss adjustment expenses incurred.....	138,740,433	114,080,939	157,268,584
4. Other underwriting expenses incurred.....	361,371,135	360,759,010	496,151,066
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	701,001,806	664,598,015	883,822,318
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	263,357,095	293,271,242	388,903,430
INVESTMENT INCOME			
9. Net investment income earned.....	134,135,248	132,555,785	178,292,826
10. Net realized capital gains (losses) less capital gains tax of \$....119,719.....	4,421,715	(12,672,354)	(10,332,276)
11. Net investment gain (loss) (Lines 9 + 10).....	138,556,963	119,883,431	167,960,551
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....550,375 amount charged off \$....1,191,150).....	(640,775)	(603,500)	(898,909)
13. Finance and service charges not included in premiums.....	80,173	64,139	87,543
14. Aggregate write-ins for miscellaneous income.....	939,025	20,075,097	28,346,186
15. Total other income (Lines 12 through 14).....	378,423	19,535,736	27,534,820
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	402,292,481	432,690,408	584,398,801
17. Dividends to policyholders.....	4,893,503	5,594,632	7,275,422
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	397,398,978	427,095,776	577,123,379
19. Federal and foreign income taxes incurred.....	106,491,643	130,225,679	173,818,946
20. Net income (Line 18 minus Line 19) (to Line 22).....	290,907,335	296,870,097	403,304,433
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,836,848,661	1,873,708,203	1,873,708,203
22. Net income (from Line 20).....	290,907,335	296,870,097	403,304,433
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....368,521.....	684,399	16,394,149	19,027,068
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(3,157,603)	4,271,030	2,075,246
27. Change in nonadmitted assets.....	(12,417,561)	14,347,672	18,466,513
28. Change in provision for reinsurance.....	0	0	(2,498,207)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	1,914,683	1,914,683
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(511,700,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(1,188,865)	0	32,550,721
38. Change in surplus as regards policyholders (Lines 22 through 37).....	274,827,704	333,797,632	(36,859,542)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,111,676,365	2,207,505,835	1,836,848,661
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	939,025	15,290,162	19,761,251
1402. Retroactive reinsurance gain/loss.....	0	4,785,000	8,585,000
1403. Fines and penalties of regulatory authorities.....	0	(66)	(66)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	939,025	20,075,097	28,346,186
3701. Change in special surplus from deferred taxes.....	(1,188,865)	0	32,550,721
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	(1,188,865)	0	32,550,721

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	934,175,571	904,767,415	1,386,462,676
2. Net investment income.....	149,639,949	141,428,544	189,695,064
3. Miscellaneous income.....	378,423	19,535,736	27,534,820
4. Total (Lines 1 through 3).....	1,084,193,942	1,065,731,695	1,603,692,560
5. Benefit and loss related payments.....	206,971,147	96,754,930	154,372,711
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	420,222,988	381,444,956	537,694,710
8. Dividends paid to policyholders.....	5,644,586	5,513,258	8,067,931
9. Federal and foreign income taxes paid (recovered) net of \$.....533,074 tax on capital gains (losses).....	96,156,750	230,376,032	269,324,495
10. Total (Lines 5 through 9).....	728,995,472	714,089,176	969,459,847
11. Net cash from operations (Line 4 minus Line 10).....	355,198,470	351,642,518	634,232,713
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	303,048,755	136,342,641	453,293,598
12.2 Stocks.....	0	14,043,536	14,211,046
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	27,874,101	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	303,048,755	178,260,278	467,504,644
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	675,645,772	495,055,602	531,228,557
13.2 Stocks.....	0	0	177,013
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	1,502,700	0	0
13.6 Miscellaneous applications.....	871,280	0	5,340,960
13.7 Total investments acquired (Lines 13.1 to 13.6).....	678,019,752	495,055,602	536,746,530
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(374,970,997)	(316,795,323)	(69,241,885)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	511,700,000
16.6 Other cash provided (applied).....	63,224,313	(51,180,453)	(118,576,086)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	63,224,313	(51,180,453)	(630,276,086)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	43,451,786	(16,333,258)	(65,285,258)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	91,652,774	156,938,032	156,938,032
19.2 End of period (Line 18 plus Line 19.1).....	135,104,560	140,604,774	91,652,774
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Statutory merger.....	0	138,731,884	138,731,885
20.0002 Stock converted to bonds.....	0	14,038,484	14,038,484
20.0003 Exchange of stock.....	0	0	177,013
20.0004 Intercompany transaction.....	0	0	(183,168,567)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2010, the Company had no securities which changed from the retrospective to prospective valuation method.

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$21,008,441	\$4,030,753	\$15,406,458	\$12,844,915

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

Loan-backed and structured securities with other-than-temporary impairments are as follows:

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
02660TBM4	\$ 7,354,067	\$7,280,828	\$ 73,239	\$ 7,280,828	\$ 4,854,763	Q3 - 2009
02150JAC6	13,126,996	9,676,641	3,450,355	9,676,641	7,416,673	Q3 - 2009
76110WPG5	248,330	241,876	6,454	241,876	122,523	Q3 - 2009
02660TBM4	7,154,622	6,934,169	220,453	6,934,169	4,955,916	Q4 - 2009
66987XCD5	279,048	267,817	11,231	267,817	208,638	Q4 - 2009
76110WPG5	238,639	237,078	1,561	237,078	124,063	Q4 - 2009

NOTES TO FINANCIAL STATEMENTS

76110WPG5	225,140	185,784	39,356	185,784	121,268	Q1 - 2010
02150JAC6	8,954,878	8,753,338	201,540	8,753,338	7,560,781	Q2 - 2010
02660TBM4	6,226,083	6,199,519	26,564	6,199,519	4,954,228	Q3 - 2010

The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

at September 30, 2010	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ 4,984	\$ 131	\$ 22,093	\$ 1,050	\$ 27,077	\$ 1,181
Structured securities	-	-	17,328,722	2,041,791	17,328,722	2,041,791

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

C. Wash Sales:

Not applicable.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 – Other Items

No significant change.

Note 21 – Events Subsequent

No significant change.

Note 22 - Reinsurance

No significant change.

Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2010 to September 30, 2010, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$22,837,000, resulting primarily from improvements in the other liability – claims made and surety lines, partially offset by deterioration in adjusting and other expense reserves. The improvement in the other liability – claims made line is in the 2005-2008 accident years, attributable to lower than expected claim activity for the professional liability coverages, primarily directors & officers and errors & omissions. The surety improvement is primarily from the 2007-2008 accident years, resulting from better than expected claim emergence. The increase in adjusting and other expense reserves resulted from the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company. There are no material additional premiums or return premiums as a result of this prior year effect.

Note 25 – Intercompany Pooling Arrangements

No significant change.

Note 26 – Structured Settlements

No significant change.

Note 27 – Health Care Receivables

No significant change.

Note 28 – Participating Policies

No significant change.

Note 29 – Premium Deficiency Reserves

No significant change.

Note 30 – High Deductibles

No significant change.

Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 32 – Asbestos/Environmental Reserves

No significant change.

Note 33 – Subscriber Savings Accounts

No significant change.

Note 34 – Multiple Peril Crop Insurance

No significant change.

Note 35 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 1/27/2006.....

6.4 By what department or departments?
Connecticut

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$.....0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$0	\$0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$0	\$0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes [] No []

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III. Conducting Examinations, F-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]

16.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

16.5 Identify all investment advisors, broker/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
N/A		

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No []

17.2 If no, list exceptions:

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]

3.2 If yes, give full and complete information thereto:

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.0	0.000 %	0	0	0	0	0	0	0	0
Total.....	XXX	XXX	0	0	0	0	0	0	0	0

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

5.3 A&H expense percent excluding cost containment expenses 0.0 %

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	A0-0000000.....	FIANZAS GUARDIANA INBURSA SA.....	MEXICO.....	NO.....

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		13,304,020	13,956,267	9,694,620	974,518	18,632,668	16,481,249
2. Alaska.....AK.....L.....		4,538,681	4,821,517	236,133	(982,408)	4,339,624	3,738,880
3. Arizona.....AZ.....L.....		18,550,584	23,083,849	3,713,502	1,702,503	21,048,945	20,105,525
4. Arkansas.....AR.....L.....		10,288,159	10,373,702	2,138,068	3,399,405	7,669,222	7,507,427
5. California.....CA.....L.....		107,084,064	103,586,578	27,933,470	43,553,415	163,411,497	164,433,125
6. Colorado.....CO.....L.....		31,750,844	25,166,120	2,238,379	1,363,122	21,281,365	20,356,981
7. Connecticut.....CT.....L.....		22,537,486	22,567,088	1,831,787	1,927,993	24,765,216	27,779,862
8. Delaware.....DE.....L.....		3,731,229	3,896,807	343,714	249,073	3,539,186	3,286,333
9. District of Columbia.....DC.....L.....		14,713,197	18,739,231	2,031,846	7,757,970	18,835,939	20,995,834
10. Florida.....FL.....L.....		63,004,585	60,647,938	16,480,224	10,188,177	87,419,339	86,221,945
11. Georgia.....GA.....L.....		29,065,966	32,706,628	4,239,114	2,149,845	37,186,869	41,411,018
12. Hawaii.....HI.....L.....		8,078,463	7,432,412	1,068,442	785,518	9,408,933	10,124,341
13. Idaho.....ID.....L.....		3,751,664	4,203,376	3,845,007	1,388,448	4,891,447	6,577,650
14. Illinois.....IL.....L.....		46,734,202	49,814,104	6,287,477	6,332,825	54,007,416	52,612,659
15. Indiana.....IN.....L.....		15,846,033	15,217,018	1,186,581	1,902,732	13,132,237	14,705,484
16. Iowa.....IA.....L.....		8,836,883	8,227,536	1,419,134	1,407,218	6,652,466	7,193,162
17. Kansas.....KS.....L.....		7,329,863	8,789,267	674,303	1,340,644	7,235,802	8,473,008
18. Kentucky.....KY.....L.....		14,966,287	16,212,868	1,712,681	1,603,375	13,896,257	14,271,191
19. Louisiana.....LA.....L.....		27,058,020	28,617,701	7,025,049	1,305,640	29,422,637	20,568,571
20. Maine.....ME.....L.....		5,770,665	4,993,165	1,814,803	480,979	6,336,778	3,724,039
21. Maryland.....MD.....L.....		27,337,318	25,831,415	3,608,725	3,667,274	28,537,491	30,732,342
22. Massachusetts.....MA.....L.....		29,522,755	27,180,046	4,861,777	5,855,944	40,097,953	39,310,194
23. Michigan.....MI.....L.....		17,260,911	16,651,276	4,852,921	3,793,275	19,427,355	22,133,671
24. Minnesota.....MN.....L.....		16,496,270	15,633,198	4,762,380	2,103,342	14,148,417	15,079,428
25. Mississippi.....MS.....L.....		11,780,123	13,945,786	1,423,114	1,434,501	13,700,234	14,172,065
26. Missouri.....MO.....L.....		22,205,034	25,277,340	47,354,656	4,447,220	24,907,841	20,807,948
27. Montana.....MT.....L.....		9,277,367	8,836,786	786,921	386,472	6,234,150	5,616,023
28. Nebraska.....NE.....L.....		4,832,821	4,929,297	277,588	117,604	5,887,309	6,478,276
29. Nevada.....NV.....L.....		8,102,079	11,051,471	(4,618,240)	488,952	17,244,321	9,878,227
30. New Hampshire.....NH.....L.....		4,733,019	3,740,085	688,777	358,111	3,789,809	3,593,520
31. New Jersey.....NJ.....L.....		26,193,568	28,656,187	8,043,085	2,832,966	25,641,945	27,607,490
32. New Mexico.....NM.....L.....		4,917,272	4,486,909	212,555	329,486	4,701,057	4,406,749
33. New York.....NY.....L.....		75,273,295	80,987,913	19,143,685	8,877,154	100,748,268	102,928,921
34. North Carolina.....NC.....L.....		33,972,270	33,614,081	4,034,001	1,743,315	31,801,492	34,333,626
35. North Dakota.....ND.....L.....		3,574,175	3,340,667	7,554	126,225	1,748,506	1,564,083
36. Ohio.....OH.....L.....		30,389,675	25,266,742	7,134,386	3,576,122	29,443,267	29,931,763
37. Oklahoma.....OK.....L.....		8,929,506	10,847,448	740,375	837,792	7,503,358	7,837,990
38. Oregon.....OR.....L.....		15,627,924	15,455,922	1,194,251	1,372,732	12,539,542	12,010,090
39. Pennsylvania.....PA.....L.....		47,587,069	44,613,525	6,224,186	6,620,446	43,073,583	44,930,190
40. Rhode Island.....RI.....L.....		3,312,820	4,745,427	126,563	412,367	4,730,804	5,303,108
41. South Carolina.....SC.....L.....		14,477,595	17,322,701	1,295,257	1,805,847	16,505,842	16,512,955
42. South Dakota.....SD.....L.....		3,889,028	2,468,709	74,526	236,433	2,738,754	2,670,585
43. Tennessee.....TN.....L.....		20,698,032	18,667,416	2,428,002	1,422,185	18,606,225	19,839,851
44. Texas.....TX.....L.....		62,656,276	72,161,779	12,996,981	12,047,465	82,273,138	81,922,409
45. Utah.....UT.....L.....		11,295,650	9,702,003	955,134	127,750	9,910,186	8,976,946
46. Vermont.....VT.....L.....		1,164,499	1,064,850	111,135	(2,250)	720,041	725,765
47. Virginia.....VA.....L.....		35,005,517	40,630,566	2,668,757	4,414,447	33,749,672	37,856,515
48. Washington.....WA.....L.....		34,376,795	36,765,515	4,989,865	11,761,803	43,995,695	43,907,659
49. West Virginia.....WV.....L.....		9,223,263	9,532,906	495,018	1,379,705	10,607,961	7,568,247
50. Wisconsin.....WI.....L.....		12,297,020	12,691,347	4,044,785	1,575,499	15,491,547	15,469,444
51. Wyoming.....WY.....L.....		5,183,224	5,265,130	42,174	39,022	4,702,599	4,964,065
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		1,167,555	79,580	(1,493,746)	0	2,456,481	1,452,862
55. US Virgin Islands.....VI.....N.....		0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		1,325,187	904,100	(1,071,223)	2,208,872	12,778,207	13,015,810
59. Totals.....(a).....52.....		1,071,025,806	1,095,401,293	234,310,257	175,229,071	1,243,556,893	1,244,107,098

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		1,325,187	904,100	(1,071,223)	2,208,872	12,778,207	13,015,810
5802. ....XXX.....		0	0	0	0	0	0
5803. ....XXX.....		0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....XXX.....		1,325,187	904,100	(1,071,223)	2,208,872	12,778,207	13,015,810

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

Q11

NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	(249)	0.0	0.0
2. Allied lines.....	0	(1,009)	0.0	0.0
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(363,554)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	11	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	(9,086)	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	(145,076)	1,611,899	(1,111.1)	(2,354.1)
17.1 Other liability-occurrence.....	(149,085)	2,311,821	(1,550.7)	2,029.4
17.2 Other liability-claims made.....	348,511,328	117,071,444	33.6	39.9
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	85,084	0.0	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	(273,317)	0.0	0.0
21. Auto physical damage.....	0	(5,037)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	83,972,701	23,251,487	27.7	29.3
24. Surety.....	620,427,969	98,129,094	15.8	10.3
26. Burglary and theft.....	24,826,213	5,133,625	20.7	20.1
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,077,444,049	246,942,212	22.9	20.1
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	(145,076)	195,420
17.1 Other liability-occurrence.....	(14,421)	(118,902)	12,483
17.2 Other liability-claims made.....	116,359,523	350,509,577	342,629,478
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	30,472,618	88,866,666	82,810,987
24. Surety.....	203,235,944	606,637,637	645,895,227
26. Burglary and theft.....	9,145,939	25,275,903	23,857,698
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	359,199,603	1,071,025,806	1,095,401,293
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2007 + Prior.....	153,755	356,458	510,214	40,596	3,732	44,328	119,600	0	317,852	437,451	6,440	(34,875)	(28,435)
2. 2008.....	74,729	302,130	376,859	31,833	2,569	34,402	60,613	0	260,060	320,673	17,717	(39,501)	(21,784)
3. Subtotals 2008 + Prior.....	228,484	658,588	887,072	72,428	6,301	78,729	180,213	0	577,911	758,124	24,157	(74,376)	(50,219)
4. 2009.....	117,718	285,153	402,871	129,236	9,921	139,157	112,692	0	178,405	291,096	124,209	(96,827)	27,382
5. Subtotals 2009 + Prior.....	346,203	943,741	1,289,944	201,664	16,222	217,886	292,905	0	756,316	1,049,221	148,366	(171,203)	(22,837)
6. 2010.....	XXX	XXX	XXX	XXX	30,116	30,116	XXX	36,711	295,640	332,351	XXX	XXX	XXX
7. Totals.....	346,203	943,741	1,289,944	201,664	46,338	248,002	292,905	36,711	1,051,956	1,381,572	148,366	(171,203)	(22,837)
8. Prior Year-End's Surplus As Regards Policyholders	1,836,849										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.42.9 %	2.(18.1)%	3.(1.8)%
													Col. 13, Line 7 Line 8
													4.(1.2)%

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Statement for September 30, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanation:

- 1.
- 2.
- 3.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. State surcharges receivable.....	177,564	0	177,564	470,000
2405. Ceded deposit asset.....	78,664	0	78,664	308,416
2406. Assumed reinsurance receivable and payable.....	0	0	0	926,169
2407. Other assets nonadmitted.....	11,879,625	11,879,625	0	0
2408. Other assets - Reliance acquisition.....	(57,832)	0	(57,832)	(75,200)
2497. Summary of remaining write-ins for Line 24.....	12,078,020	11,879,625	198,395	1,629,386

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2404. Federal excise tax-reinsurance contracts.....	2,360	14,859
2497. Summary of remaining write-ins for Line 24.....	2,360	14,859

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,502,700	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	5,955	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,496,745	0
12. Deduct total nonadmitted amounts.....	1,496,745	0
13. Statement value at end of current period (Line 11 minus Line 12).....	0	0

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,673,398,661	3,604,709,922
2. Cost of bonds and stocks acquired.....	675,645,772	531,405,569
3. Accrual of discount.....	2,465,698	3,123,140
4. Unrealized valuation increase (decrease).....	1,052,920	27,686,284
5. Total gain (loss) on disposals.....	4,808,891	4,434,117
6. Deduct consideration for bonds and stocks disposed of.....	303,048,755	467,504,644
7. Deduct amortization of premium.....	16,911,574	19,226,733
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	267,457	11,228,992
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	4,037,144,155	3,673,398,661
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,037,144,155	3,673,398,661

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	3,680,445,160	474,144,141	371,524,630	(9,740,074)	3,667,432,278	3,680,445,160	3,773,324,597	3,408,843,649
2. Class 2 (a).....	305,110,539	33,924,761	14,699,955	4,762,288	310,226,593	305,110,539	329,097,633	306,287,032
3. Class 3 (a).....	60,566,520	1,981,480	1,403,138	6,414,751	57,519,703	60,566,520	67,559,612	41,588,303
4. Class 4 (a).....	29,300,953	0	473,373	(4,271,377)	34,650,191	29,300,953	24,556,204	28,229,778
5. Class 5 (a).....	2,646,840	0	0	(1,696,370)	945,000	2,646,840	950,470	1,553,005
6. Class 6 (a).....	798,663	0	0	0	1,424,408	798,663	798,663	1,349,581
7. Total Bonds.....	4,078,868,675	510,050,382	388,101,095	(4,530,782)	4,072,198,172	4,078,868,675	4,196,287,180	3,787,851,348
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	0	0	0	0	0	0	0	0
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	4,078,868,675	510,050,382	388,101,095	(4,530,782)	4,072,198,172	4,078,868,675	4,196,287,180	3,787,851,348

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	159,143,026	XXX.....	159,143,026	16,474	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	114,452,701	183,059,964
2. Cost of short-term investments acquired.....	1,760,016,241	2,301,075,935
3. Accrual of discount.....	0	7,212
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,715,325,916	2,369,690,411
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	159,143,026	114,452,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	159,143,026	114,452,701

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
State Low Income Housing Tax Credit - Unaffiliated													
	Georgia Tax Credit Fund 2010, L.P.	Columbia	MO	Affordable Equity Partners, Inc.		09/16/2010		1,502,700	.0	.0	.0	4.5	
3399999	Total - State Low Income Housing Tax Credit - Unaffiliated							1,502,700	.0	.0	.0	.0	XXX
3999999	Subtotal - Unaffiliated							1,502,700	.0	.0	.0	.0	XXX
4199999	Totals							1,502,700	.0	.0	.0	.0	XXX

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
168863 AV 0	CHILE (REPUBLIC OF) 3.875 2020 08.....	F.....	...07/29/2010	CITIGROUP GLOBAL MARKETS.....		998,770	1,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					998,770	1,000,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
590759 5J 1	MESQUITE ISD GO S2010A (5.000 2025 08.....		...07/08/2010	PIPER JAFFRAY & HOPWOOD.....		699,100	620,000	3,358	1FE.....
590759 5K 8	MESQUITE ISD GO S2010A (5.000 2026 08.....		...07/12/2010	SOUTHWEST SECURITIES.....		559,305	500,000	2,708	1FE.....
590759 5L 6	MESQUITE ISD GO S2010A (5.000 2027 08.....		...07/08/2010	PIPER JAFFRAY & HOPWOOD.....		1,776,960	1,600,000	8,667	1FE.....
590759 5M 4	MESQUITE ISD GO S2010A (5.000 2028 08.....		...07/08/2010	PIPER JAFFRAY & HOPWOOD.....		1,579,335	1,430,000	7,746	1FE.....
590759 5N 2	MESQUITE ISD GO S2010A (5.000 2029 08.....		...07/08/2010	PIPER JAFFRAY & HOPWOOD.....		2,267,969	2,065,000	11,185	1FE.....
734260 2F 8	PORT HOUSTON (HARRIS CO) 5.000 2031 10.....		...07/28/2010	BAS-MERRILL LYNCH.....		3,066,393	2,835,000	0	1FE.....
802498 KN 4	SANTA MONICA-MALIBU USD 5.000 2021 07.....		...07/14/2010	RBC DAIN RAUSCHER INC.....		1,168,720	1,000,000	0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					11,117,781	10,050,000	33,665	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
491313 4N 9	KENTUCKY INFRAS WASTEWTR 5.000 2027 02.....		...07/22/2010	RBC DAIN RAUSCHER INC.....		1,679,610	1,500,000	21,250	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					1,679,610	1,500,000	21,250	XXX.....
Bonds - Industrial and Miscellaneous									
00724F AA 9	ADOBE SYSTEMS INC 3.250 2015 02.....		...08/05/2010	DEUTSCHE BANC.....		1,039,610	1,000,000	813	2FE.....
00846U AG 6	AGILENT TECHNOLOGIES INC 5.000 2020 07.....		...07/13/2010	CREDIT SUISSE FIRST BOSTON.....		995,350	1,000,000	0	2FE.....
008686 AA 5	AHOLD LEASE USA 7.820 2020 01.....		...09/01/2010	MERRILL LYNCH CAPITAL MARKETS.....		4,607	4,607	0	2FE.....
029912 BC 5	AMERICAN TOWER CORP 5.050 2020 09.....		...08/11/2010	CITIGROUP GLOBAL MARKETS.....		1,997,600	2,000,000	0	2FE.....
03523T AN 8	ANHEUSER BUSCH INBEV WOR 5.375 2020 01.....		...08/13/2010	DEUTSCHE BANC.....		1,118,120	1,000,000	4,927	2FE.....
00206R AV 4	AT&T INC 2.500 2015 08.....		...07/27/2010	ROYAL BANK OF SCOTLAND.....		1,993,880	2,000,000	0	1FE.....
202795 HV 5	COMMONWEALTH EDISON 4.000 2020 08.....		...07/26/2010	BAS-MERRILL LYNCH.....		999,760	1,000,000	0	2FE.....
224044 BU 0	COX COMMUNICATIONS INC (9.375 2019 01.....		...07/12/2010	MORGAN STANLEY.....		1,197,135	900,000	0	2FE.....
126408 GN 7	CSX CORP 6.250 2015 04.....		...07/14/2010	DEUTSCHE BANC.....		1,726,350	1,500,000	28,125	2FE.....
24668P AB 3	DELHAIZE GROUP 6.500 2017 06.....		...07/12/2010	RBC CAPITAL MARKETS.....		1,890,179	1,634,000	8,851	2FE.....
250847 DX 5	DETROIT EDISON COMPANY 4.800 2015 02.....		...07/27/2010	WELLS FARGO SECURITIES.....		1,233,495	1,125,000	24,750	1FE.....
25459H AV 7	DIRECTV HOLDINGS/FINANCE 3.125 2016 02.....		...08/10/2010	J P MORGAN CHASE SECURITIES INC.....		1,998,700	2,000,000	0	2FE.....
25459H AW 5	DIRECTV HOLDINGS/FINANCE 4.600 2021 02.....		...08/10/2010	J P MORGAN CHASE SECURITIES INC.....		1,998,680	2,000,000	0	2FE.....
25470D AC 3	DISCOVERY COMMUNICATIONS 5.050 2020 06.....		...07/16/2010	BAS-MERRILL LYNCH.....		1,046,690	1,000,000	6,733	2FE.....
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07.....		...07/06/2010	MORGAN STANLEY.....		999,080	1,000,000	0	1FE.....
340711 AR 1	FLORIDA GAS TRANSMISSION 4.000 2015 07.....		...07/08/2010	J P MORGAN CHASE SECURITIES INC.....		999,820	1,000,000	0	2FE.....
340711 AT 7	FLORIDA GAS TRANSMISSION 5.450 2020 07.....		...07/28/2010	SUNTRUST.....		1,047,480	1,000,000	1,968	2FE.....
460146 CA 9	INTERNATIONAL PAPER CO 7.950 2018 06.....		...07/08/2010	MORGAN STANLEY.....		1,185,290	1,000,000	6,183	2FE.....
450679 BX 2	ITT CORP 6.125 2019 05.....		...07/20/2010	BARCLAYS CAPITAL INC.....		1,157,130	1,000,000	13,951	2FE.....
501044 CH 2	KROGER CO 6.150 2020 01.....		...08/17/2010	BAS-MERRILL LYNCH.....		1,192,070	1,000,000	5,979	2FE.....
502413 AY 3	L-3 COMMUNICATIONS CORP 5.200 2019 10.....		...07/30/2010	CREDIT SUISSE FIRST BOSTON.....		1,055,570	1,000,000	15,744	2FE.....
526107 AC 1	LENNOX INTERNATIONAL INC 4.900 2017 05.....		...07/13/2010	J P MORGAN CHASE SECURITIES INC.....		1,032,480	1,000,000	9,528	2FE.....
54627R AD 2	LOUISIANA LOC GOVT ELL S 3.960 2024 08.....		...07/15/2010	CITIGROUP GLOBAL MARKETS.....		2,498,767	2,500,000	0	1FE.....
670346 AK 1	NUCOR CORP 5.850 2018 06.....		...07/20/2010	HSBC.....		762,240	658,000	5,560	1FE.....

QE04

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
68389X AJ 4	ORACLE CORP (144A) 3.875 2020 07.....		...07/13/2010	VARIOUS.....		.....2,002,410	.....2,000,000	.....0	1FE.....
684065 BG 9	ORANGE & ROCKLAND UTILIT 2.500 2015 08.....		...08/09/2010	CITIGROUP GLOBAL MARKETS.....		.....998,780	.....1,000,000	.....0	1FE.....
70109H AH 8	PARKER-HANNIFIN CORP 5.500 2018 05.....		...07/09/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,129,690	.....1,000,000	.....9,014	1FE.....
744448 CB 5	PUBLIC SERVICE CO OF COL 5.800 2018 08.....		...07/19/2010	ROYAL BANK OF SCOTLAND.....		.....92,449	.....80,000	.....2,204	1FE.....
74456Q AX 4	PUBLIC SERVICE ELECTRIC 3.500 2020 08.....		...08/17/2010	KEYBANC CAPITAL MARK.....		.....1,017,730	.....1,000,000	.....1,361	1FE.....
74733V AA 8	QEP RESOURCES 6.875 2021 03.....		...08/11/2010	DEUTSCHE BANC.....		.....1,981,480	.....2,000,000	.....0	3FE.....
751028 AF 8	RALCORP HOLDINGS 4.950 2020 08.....		...07/21/2010	CREDIT SUISSE FIRST BOSTON.....		.....998,400	.....1,000,000	.....0	2FE.....
786514 BS 7	SAFEWAY INC 3.950 2020 08.....		...07/27/2010	MORGAN STANLEY.....		.....1,991,120	.....2,000,000	.....0	2FE.....
87612E AV 8	TARGET CORP 3.875 2020 07.....		...07/13/2010	J P MORGAN CHASE SECURITIES INC.....		.....997,130	.....1,000,000	.....0	1FE.....
872312 AA 1	TCM SUB LLC (144A) 3.550 2015 01.....		...07/26/2010	BNP PARIBAS.....		.....1,033,410	.....1,000,000	.....1,381	2FE.....
88163V AC 3	TEVA PHARMACEUTICALS 5.550 2016 02.....		...08/16/2010	BARCLAYS CAPITAL INC.....		.....1,515,891	.....1,300,000	.....3,608	1FE.....
887317 AG 0	TIME WARNER INC 4.700 2021 01.....		...07/07/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,995,240	.....2,000,000	.....0	2FE.....
907818 DG 0	UNION PACIFIC CO 4.000 2021 02.....		...07/28/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,990,500	.....2,000,000	.....0	2FE.....
918204 AS 7	VF CORP 5.950 2017 11.....		...08/11/2010	WELLS FARGO SECURITIES.....		.....1,160,500	.....1,000,000	.....17,354	1FE.....
891145 LV 4	TORONTO DOMINION BANK (1 2.200 2015 07.....	A.....	...07/23/2010	BARCLAYS CAPITAL INC.....		.....1,994,740	.....2,000,000	.....0	1FE.....
505861 AD 6	LAFARGE SA (144A) 5.500 2015 07.....	F.....	...07/06/2010	BARCLAYS CAPITAL INC.....		.....999,140	.....1,000,000	.....0	2FE.....
9021EQ AC 8	TYCO INTERNATIONAL FINAN 7.000 2019 12.....	F.....	...08/09/2010	CREDIT SUISSE FIRST BOSTON.....		.....1,234,330	.....1,000,000	.....11,083	2FE.....
928670 AB 4	VOLKSWAGEN INTL FIN NV (4.000 2020 08.....	F.....	...08/09/2010	CITIGROUP GLOBAL MARKETS.....		.....2,022,220	.....2,000,000	.....0	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....56,325,243	.....53,701,607	.....179,118	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....70,121,404	.....66,251,607	.....234,032	.....XXX.....
8399999.	Total - Bonds.....					.....70,121,404	.....66,251,607	.....234,032	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....				70,121,404XXX.....234,032XXX.....

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

92931#	AT	4	09/25/2010	FHA LEHMAN 92-1 PROJ L	8,360	42,728	42,728	42,748	42,670	0	58	0	58	0	42,728	0	0	0	605	01/01/2012	1	
36202C	CF	8	09/20/2010	GNMA II PASS #1870	8,500	1,210	1,210	1,263	1,289	0	(79)	0	(79)	0	1,210	0	0	0	9	09/20/2024	1	
36202C	DG	5	09/20/2010	GNMA II PASS #1903	8,500	38	38	40	40	0	(2)	0	(2)	0	38	0	0	0	1	11/20/2024	1	
36202C	EL	3	09/20/2010	GNMA II PASS #1939	8,500	8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	01/20/2025	1	
36202C	G5	6	09/20/2010	GNMA II PASS #2020	8,500	387	387	404	411	0	(24)	0	(24)	0	387	0	0	0	8	06/20/2025	1	
36202C	HP	1	09/20/2010	GNMA II PASS #2038	8,500	12	12	12	13	0	(1)	0	(1)	0	12	0	0	0	0	07/20/2025	1	
36202C	J4	6	09/20/2010	GNMA II PASS #2083	8,500	20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	0	09/20/2025	1	
36202C	LX	9	09/20/2010	GNMA II PASS #2142	8,500	662	662	691	697	0	(35)	0	(35)	0	662	0	0	0	9	12/20/2025	1	
36202D	QY	0	09/20/2010	GNMA II PASS #3171	5,500	5,378	5,378	5,138	5,215	0	164	0	164	0	5,378	0	0	0	51	12/20/2031	1	
36202D	6D	8	09/20/2010	GNMA II PASS #3568	5,000	73,437	73,437	70,511	71,348	0	2,089	0	2,089	0	73,437	0	0	0	649	06/20/2034	1	
36202E	UR	8	09/20/2010	GNMA II PASS #4192	4,500	173,863	173,863	158,758	160,935	0	12,927	0	12,927	0	173,863	0	0	0	1,274	07/20/2038	1	
36202E	XT	1	09/20/2010	GNMA II PASS #4290	5,500	412,933	412,933	411,384	411,473	0	1,460	0	1,460	0	412,933	0	0	0	3,925	11/20/2038	1	
36216X	AK	7	09/15/2010	GNMA PASS TH #177410	9,000	291	291	311	306	0	(14)	0	(14)	0	291	0	0	0	5	01/15/2020	1	
36217X	MB	3	09/15/2010	GNMA PASS TH #206554	9,000	435	435	465	457	0	(22)	0	(22)	0	435	0	0	0	7	09/15/2020	1	
36220H	BL	3	09/15/2010	GNMA PASS TH #278243	9,000	65	65	70	69	0	(4)	0	(4)	0	65	0	0	0	1	02/15/2020	1	
36220R	QG	6	09/15/2010	GNMA PASS TH #285855	9,000	155	155	166	166	0	(11)	0	(11)	0	155	0	0	0	2	06/15/2020	1	
36220S	4X	1	09/15/2010	GNMA PASS TH #287138	9,000	26	26	28	28	0	(1)	0	(1)	0	26	0	0	0	0	02/15/2020	1	
36220U	5V	9	09/15/2010	GNMA PASS TH #288960	9,000	201	201	215	212	0	(11)	0	(11)	0	201	0	0	0	3	03/15/2020	1	
36220V	FQ	7	09/15/2010	GNMA PASS TH #289175	9,000	502	502	536	523	0	(20)	0	(20)	0	502	0	0	0	8	05/15/2020	1	
36220X	K7	9	09/15/2010	GNMA PASS TH #291118	9,000	100	100	107	106	0	(6)	0	(6)	0	100	0	0	0	2	07/15/2020	1	
36223B	M4	9	09/15/2010	GNMA PASS TH #302879	9,000	53	53	57	56	0	(3)	0	(3)	0	53	0	0	0	1	04/15/2021	1	
36223D	VN	3	09/15/2010	GNMA PASS TH #304921	9,000	176	176	188	184	0	(8)	0	(8)	0	176	0	0	0	3	03/15/2021	1	
36223N	VQ	4	09/15/2010	GNMA PASS TH #313023	9,000	133	133	142	139	0	(6)	0	(6)	0	133	0	0	0	2	09/15/2021	1	
36223R	CZ	6	09/15/2010	GNMA PASS TH #315188	9,000	270	270	289	283	0	(13)	0	(13)	0	270	0	0	0	4	06/15/2022	1	
36223T	VY	4	09/15/2010	GNMA PASS TH #317531	9,000	110	110	118	115	0	(5)	0	(5)	0	110	0	0	0	2	01/15/2022	1	
36203X	GY	6	09/15/2010	GNMA PASS TH #362115	9,000	150	150	160	160	0	(10)	0	(10)	0	150	0	0	0	2	11/15/2023	1	
36205G	4M	0	09/15/2010	GNMA PASS TH #390628	9,000	5,471	5,471	5,839	5,808	0	(337)	0	(337)	0	5,471	0	0	0	100	07/15/2024	1	
36206J	F8	2	09/15/2010	GNMA PASS TH #412491	8,500	13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	08/15/2026	1	
36290S	WE	7	09/15/2010	GNMA PASS TH #616345	4,500	207,878	207,878	208,235	207,987	0	(109)	0	(109)	0	207,878	0	0	0	1,382	04/15/2019	1	
36291F	3W	6	09/15/2010	GNMA PASS TH #627313	4,500	115,951	115,951	116,150	116,014	0	(63)	0	(63)	0	115,951	0	0	0	1,004	06/15/2019	1	
831641	DQ	5	08/10/2010	SBIC 2003-P10B 1	5,136	31,915	31,915	31,915	31,915	0	0	0	0	0	31,915	0	0	0	413	08/10/2013	1	
831641	DS	1	08/10/2010	SBIC 2004-P10A 1	4,504	6,068	6,068	6,068	6,068	0	0	0	0	0	6,068	0	0	0	69	02/10/2014	1	
0399999	Total - Bonds - U.S. Government						1,080,641	1,080,641	1,062,049	1,064,731	0	15,910	0	15,910	0	1,080,641	0	0	0	9,541	XXX	XXX

Bonds - All Other Government

168863	AV	0	09/30/2010	CHILE (REPUBLIC OF)	3,875	1,038,790	1,000,000	998,770	998,770	0	(27)	0	(27)	0	998,743	0	40,047	40,047	0	08/05/2020	1FE
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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
29874Q BU 7	EUROPEAN BANK RECONSTR 2.750.....	F..	08/31/2010	CIBC WORLD MARKETS.....		1,056,030	1,000,000	999,610	999,610	0	26	0	26	0	999,636	0	56,394	56,394	10,160	04/20/2015	1FE.....
1099999.	Total - Bonds - All Other Government.....					2,094,820	2,000,000	1,998,380	1,998,380	0	(1)	0	(1)	0	1,998,379	0	96,441	96,441	10,160	XXX...	XXX...
Bonds - U.S. States, Territories and Possessions																					
452150 G9 0	ILLINOIS GENERAL OBLIG 5.500.....		08/01/2010	REDEEMED.....		5,000,000	5,000,000	5,014,900	5,001,100	0	(1,100)	0	(1,100)	0	5,000,000	0	0	0	137,500	08/01/2017	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					5,000,000	5,000,000	5,014,900	5,001,100	0	(1,100)	0	(1,100)	0	5,000,000	0	0	0	137,500	XXX...	XXX...
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
09088R HT 6	BIRMINGHAM GENERAL OBL 5.550.....		08/01/2010	REDEEMED.....		5,050,000	5,000,000	5,413,950	5,081,150	0	(31,000)	0	(31,000)	0	5,050,150	0	(150)	(150)	138,750	08/01/2021	1FE.....
478718 YE 3	JOHNSON CO USD #233 GO 5.000.....		09/01/2010	MATURED.....		8,235,000	8,235,000	8,868,189	8,324,926	0	(89,926)	0	(89,926)	0	8,235,000	0	0	0	205,875	09/01/2010	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					13,285,000	13,235,000	14,282,139	13,406,076	0	(120,926)	0	(120,926)	0	13,285,150	0	(150)	(150)	344,625	XXX...	XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
254839 V7 5	DIST COLUMBIA (CATH U) 5.750.....		08/12/2010	REDEEMED.....		3,378,450	3,345,000	3,412,000	3,358,146	0	(4,583)	0	(4,583)	0	3,353,563	0	24,887	24,887	69,989	10/01/2017	1FE.....
592247 U9 9	METRO PIER & EXP AUTH ---.....		06/29/2010	RBC DAIN RAUSCHER INC.....		0	0	0	0	0	1,321	0	1,321	0	1,321	0	(1,321)	(1,321)	0	06/15/2012	1FE.....
592247 H9 4	METRO PIER & EXP AUTH ---.....		08/03/2010	GMS GROUP.....		5,857,760	8,000,000	3,839,920	4,928,880	0	87,360	0	87,360	0	5,016,240	0	841,520	841,520	0	06/15/2026	1FE.....
592247 N9 7	METRO PIER & EXP AUTH ---.....		06/28/2010	GMS GROUP.....		0	0	0	0	0	186	0	186	0	186	0	(186)	(186)	0	06/15/2027	1FE.....
31296R CX 4	FHLMC GOLD PASSTHRU 5.000.....		09/15/2010	PAID ON PRINCIPAL.....		550,908	550,908	549,186	549,443	0	1,464	0	1,464	0	550,908	0	0	0	5,702	12/15/2033	1.....
31292G GN 0	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		57	57	55	56	0	1	0	1	0	57	0	0	0	1	01/15/2023	1.....
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000.....		09/15/2010	PAID ON PRINCIPAL.....		54,267	54,267	55,520	55,977	0	(1,710)	0	(1,710)	0	54,267	0	0	0	570	11/15/2032	1.....
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000.....		09/15/2010	PAID ON PRINCIPAL.....		1,258,070	1,258,070	1,254,139	1,254,822	0	3,248	0	3,248	0	1,258,070	0	0	0	11,571	10/15/2033	1.....
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500.....		09/15/2010	PAID ON PRINCIPAL.....		413,383	413,383	400,969	404,582	0	8,801	0	8,801	0	413,383	0	0	0	4,040	12/15/2033	1.....
31293W LD 0	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		5,712	5,712	6,024	6,414	0	(702)	0	(702)	0	5,712	0	0	0	71	09/15/2029	1.....
31298P VR 8	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		167	167	176	199	0	(32)	0	(32)	0	167	0	0	0	2	06/15/2031	1.....
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500.....		09/15/2010	PAID ON PRINCIPAL.....		24	24	24	26	0	(3)	0	(3)	0	24	0	0	0	0	07/15/2031	1.....
31288A ML 6	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		326	326	343	366	0	(41)	0	(41)	0	326	0	0	0	4	10/15/2032	1.....
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000.....		09/15/2010	PAID ON PRINCIPAL.....		65,302	65,302	66,810	67,503	0	(2,201)	0	(2,201)	0	65,302	0	0	0	742	11/15/2032	1.....
31288H H6 0	FHLMC GOLD PASSTHRU 6.000.....		09/15/2010	PAID ON PRINCIPAL.....		454	454	465	473	0	(18)	0	(18)	0	454	0	0	0	5	03/15/2033	1.....
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		1,041	1,041	1,015	1,025	0	17	0	17	0	1,041	0	0	0	9	09/15/2023	1.....
313956 LG 7	FHLMC GOLD PASSTHRU 8.000.....		09/15/2010	PAID ON PRINCIPAL.....		4,546	4,546	4,549	4,538	0	9	0	9	0	4,546	0	0	0	61	05/15/2012	1.....
313956 LH 5	FHLMC GOLD PASSTHRU 8.000.....		09/15/2010	PAID ON PRINCIPAL.....		275	275	275	274	0	1	0	1	0	275	0	0	0	4	05/15/2012	1.....
313956 LT 9	FHLMC GOLD PASSTHRU 8.000.....		09/15/2010	PAID ON PRINCIPAL.....		66	66	67	66	0	0	0	0	0	66	0	0	0	1	05/15/2012	1.....
313981 BL 5	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		102	102	99	100	0	2	0	2	0	102	0	0	0	1	09/15/2023	1.....
313982 VA 5	FHLMC GOLD PASSTHRU 7.000.....		09/15/2010	PAID ON PRINCIPAL.....		571	571	553	560	0	11	0	11	0	571	0	0	0	7	10/15/2023	1.....
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000.....		09/15/2010	PAID ON PRINCIPAL.....		423,950	423,950	433,722	434,688	0	(10,738)	0	(10,738)	0	423,950	0	0	0	4,316	04/15/2033	1.....
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2010	PAID ON PRINCIPAL.....		790,632	790,632	703,992	722,904	0	67,728	0	67,728	0	790,632	0	0	0	5,535	05/15/2034	1.....
31281A MV 1	FHLMC GOLD PASSTHRU 6.000.....		09/15/2010	PAID ON PRINCIPAL.....		76,534	76,534	69,223	71,007	0	5,527	0	5,527	0	76,534	0	0	0	567	11/15/2026	1.....
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500.....		09/15/2010	PAID ON PRINCIPAL.....		358	358	357	357	0	1	0	1	0	358	0	0	0	4	05/15/2028	1.....
31371K D9 9	FNMA PASS TH #254028 6.500.....		09/25/2010	PAID ON PRINCIPAL.....		32,244	32,244	32,924	32,858	0	(614)	0	(614)	0	32,244	0	0	0	272	09/25/2031	1.....

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31371K EJ 6	FNMA PASS TH #254037 5.500		09/25/2010	PAID ON PRINCIPAL		10,986	10,986	10,952	10,951	0	35	0	35	0	10,986	0	0	0	110	10/25/2016	1
31374L EZ 8	FNMA PASS TH #254952 4.500		09/25/2010	PAID ON PRINCIPAL		145,120	145,120	145,438	145,136	0	(16)	0	(16)	0	145,120	0	0	0	1,067	11/25/2018	1
31374J ZW 4	FNMA PASS TH #315857 7.500		09/25/2010	PAID ON PRINCIPAL		52	52	52	52	0	(0)	0	(0)	0	52	0	0	0	1	02/25/2023	1
31376K B2 1	FNMA PASS TH #357457 5.500		09/25/2010	PAID ON PRINCIPAL		503,802	503,802	502,701	502,488	0	1,314	0	1,314	0	503,802	0	0	0	5,276	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		09/25/2010	PAID ON PRINCIPAL		12,727	12,727	12,279	12,450	0	277	0	277	0	12,727	0	0	0	146	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2010	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		09/25/2010	PAID ON PRINCIPAL		65,251	65,251	64,914	64,939	0	311	0	311	0	65,251	0	0	0	1,027	04/25/2028	1
31383L VW 2	FNMA PASS TH #506529 6.000		09/25/2010	PAID ON PRINCIPAL		545	545	504	515	0	29	0	29	0	545	0	0	0	5	07/25/2029	1
31384V L7 5	FNMA PASS TH #535050 7.500		09/25/2010	PAID ON PRINCIPAL		9,962	9,962	10,414	10,941	0	(978)	0	(978)	0	9,962	0	0	0	137	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		09/25/2010	PAID ON PRINCIPAL		22,567	22,567	23,106	23,007	0	(440)	0	(440)	0	22,567	0	0	0	203	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		09/25/2010	PAID ON PRINCIPAL		20,541	20,541	20,480	20,480	0	61	0	61	0	20,541	0	0	0	188	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		09/25/2010	PAID ON PRINCIPAL		10,541	10,541	10,510	10,510	0	31	0	31	0	10,541	0	0	0	93	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		09/25/2010	PAID ON PRINCIPAL		4,847	4,847	4,832	4,832	0	15	0	15	0	4,847	0	0	0	44	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		09/25/2010	PAID ON PRINCIPAL		2,128	2,128	2,121	2,121	0	6	0	6	0	2,128	0	0	0	20	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		09/25/2010	PAID ON PRINCIPAL		2,057	2,057	2,050	2,050	0	6	0	6	0	2,057	0	0	0	19	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		09/25/2010	PAID ON PRINCIPAL		4,915	4,915	4,900	4,900	0	16	0	16	0	4,915	0	0	0	45	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		09/25/2010	PAID ON PRINCIPAL		5,090	5,090	5,074	5,074	0	16	0	16	0	5,090	0	0	0	46	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		09/25/2010	PAID ON PRINCIPAL		59,510	59,510	60,923	60,941	0	(1,431)	0	(1,431)	0	59,510	0	0	0	647	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		09/25/2010	PAID ON PRINCIPAL		21,046	21,046	21,490	21,448	0	(402)	0	(402)	0	21,046	0	0	0	175	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		09/25/2010	PAID ON PRINCIPAL		7,365	7,365	7,342	7,342	0	24	0	24	0	7,365	0	0	0	69	07/25/2016	1
31388A K6 0	FNMA PASS TH #598917 5.500		09/25/2010	PAID ON PRINCIPAL		1,713	1,713	1,707	1,708	0	5	0	5	0	1,713	0	0	0	16	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		09/25/2010	PAID ON PRINCIPAL		81,013	81,013	80,760	80,760	0	253	0	253	0	81,013	0	0	0	626	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		09/25/2010	PAID ON PRINCIPAL		12,220	12,220	12,182	12,180	0	40	0	40	0	12,220	0	0	0	112	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		09/25/2010	PAID ON PRINCIPAL		11,450	11,450	11,414	11,412	0	37	0	37	0	11,450	0	0	0	105	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		09/25/2010	PAID ON PRINCIPAL		10,743	10,743	10,710	10,708	0	36	0	36	0	10,743	0	0	0	95	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		09/25/2010	PAID ON PRINCIPAL		3,595	3,595	3,583	3,583	0	11	0	11	0	3,595	0	0	0	33	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		09/25/2010	PAID ON PRINCIPAL		3,665	3,665	3,654	3,654	0	11	0	11	0	3,665	0	0	0	34	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		09/25/2010	PAID ON PRINCIPAL		108,508	108,508	108,169	108,172	0	336	0	336	0	108,508	0	0	0	749	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		09/25/2010	PAID ON PRINCIPAL		7,532	7,532	7,509	7,508	0	24	0	24	0	7,532	0	0	0	70	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		09/25/2010	PAID ON PRINCIPAL		657	657	687	725	0	(68)	0	(68)	0	657	0	0	0	8	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356 5.500		09/25/2010	PAID ON PRINCIPAL		38,197	38,197	38,191	38,178	0	19	0	19	0	38,197	0	0	0	352	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060 6.000		09/25/2010	PAID ON PRINCIPAL		15,112	15,112	15,466	15,477	0	(364)	0	(364)	0	15,112	0	0	0	157	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		09/25/2010	PAID ON PRINCIPAL		6,477	6,477	6,242	6,315	0	162	0	162	0	6,477	0	0	0	45	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		09/25/2010	PAID ON PRINCIPAL		12,158	12,158	11,718	11,849	0	310	0	310	0	12,158	0	0	0	79	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		09/25/2010	PAID ON PRINCIPAL		121,448	121,448	117,045	118,312	0	3,135	0	3,135	0	121,448	0	0	0	724	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2010	PAID ON PRINCIPAL		68,797	68,797	68,947	68,831	0	(35)	0	(35)	0	68,797	0	0	0	522	11/25/2018	1

QE05.2

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2010	PAID ON PRINCIPAL		232,124	232,124	232,632	232,181	0	(57)	0	(57)	0	232,124	0	0	0	1,534	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		09/25/2010	PAID ON PRINCIPAL		537,095	537,095	535,904	535,639	0	1,456	0	1,456	0	537,095	0	0	0	5,311	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		09/25/2010	PAID ON PRINCIPAL		2,622	2,622	2,620	2,618	0	4	0	4	0	2,622	0	0	0	22	08/25/2035	1
65888M T9 2	NORTH DAKOTA HSG FIN A 5.400		07/01/2010	PAID ON PRINCIPAL		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,485	01/01/2034	1FE
68608R VS 9	OREGON HSG & CMNTY SVC 6.200		09/23/2010	VARIOUS		905,000	905,000	926,050	905,000	0	0	0	0	0	905,000	0	0	0	40,572	07/01/2028	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		09/01/2010	VARIOUS		22,866	22,866	21,280	21,805	0	380	0	380	0	22,185	0	681	681	277	06/01/2020	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		09/15/2010	PAID ON PRINCIPAL		295,674	295,674	271,994	284,748	0	10,926	0	10,926	0	295,674	0	0	0	3,185	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		09/15/2010	PAID ON PRINCIPAL		134,971	134,971	132,370	133,291	0	1,680	0	1,680	0	134,971	0	0	0	1,529	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 19.991		07/15/2010	PAID ON PRINCIPAL		85,647	85,647	83,827	84,323	0	1,324	0	1,324	0	85,647	0	0	0	1,425	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.160		08/15/2010	PAID ON PRINCIPAL		35,198	35,198	34,450	34,654	0	544	0	544	0	35,198	0	0	0	1,172	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.208		09/15/2010	PAID ON PRINCIPAL		80,418	80,418	78,709	79,175	0	1,243	0	1,243	0	80,418	0	0	0	4,029	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		09/15/2010	PAID ON PRINCIPAL		336,354	336,354	333,253	334,559	0	1,794	0	1,794	0	336,354	0	0	0	3,703	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		09/15/2010	PAID ON PRINCIPAL		1,229,920	1,229,920	1,126,832	1,183,015	0	46,905	0	46,905	0	1,229,920	0	0	0	12,147	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2010	PAID ON PRINCIPAL		4,945	4,945	5,114	5,262	0	(316)	0	(316)	0	4,945	0	0	0	51	12/25/2041	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		09/25/2010	PAID ON PRINCIPAL		261,302	261,302	240,855	251,849	0	9,453	0	9,453	0	261,302	0	0	0	2,749	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		09/25/2010	PAID ON PRINCIPAL		471,454	471,454	429,779	452,625	0	18,829	0	18,829	0	471,454	0	0	0	5,066	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		09/25/2010	PAID ON PRINCIPAL		209,633	209,633	209,699	209,194	0	439	0	439	0	209,633	0	0	0	2,375	01/25/2032	1
3133TL 4S 4	FSPC T-017 A5 7.160		09/25/2010	PAID ON PRINCIPAL		91,433	91,433	91,420	91,019	0	414	0	414	0	91,433	0	0	0	1,117	07/25/2029	1Z*
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500		09/20/2010	PAID ON PRINCIPAL		46,368	46,368	47,549	46,206	0	162	0	162	0	46,368	0	0	0	626	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO 6.500		09/20/2010	PAID ON PRINCIPAL		240,584	240,584	229,011	233,335	0	7,250	0	7,250	0	240,584	0	0	0	2,605	03/20/2031	1
30250G AA 6	SSGN 2010-S1 1A 144A (.809)		09/01/2010	PAID ON PRINCIPAL		262,184	262,184	262,184	262,184	0	0	0	0	0	262,184	0	0	0	588	02/25/2048	1Z*
30250G AA 6	SSGN 2010-S1 1A 144A (.865)		08/02/2010	PAID ON PRINCIPAL		288,840	288,840	288,840	288,840	0	0	0	0	0	288,840	0	0	0	426	02/25/2048	1Z*
30250G AA 6	SSGN 2010-S1 1A 144A (.903)		07/09/2010	PAID ON PRINCIPAL		299,167	299,167	299,167	299,167	0	0	0	0	0	299,167	0	0	0	225	02/25/2048	1Z*
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.486		09/16/2010	PAID ON PRINCIPAL		53,063	53,063	52,598	53,077	0	(15)	0	(15)	0	53,063	0	0	0	355	10/16/2025	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					20,509,411	22,618,201	18,231,624	19,383,593	0	260,238	0	260,238	0	19,643,831	0	865,580	865,580	209,094	XXX	XXX

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Bonds - Industrial and Miscellaneous

00834# AC 2	ADVANTAGE CAPITAL HAWA 14.000		07/31/2010	MATURED		40,782	40,782	40,782	40,782	0	0	0	0	40,782	0	0	0	5,265	11/30/2023	1	
165167 BN 6	CHESAPEAKE ENERGY 6.625		08/17/2010	TENDERED		1,243,500	1,200,000	1,161,960	1,161,960	0	2,723	0	2,723	0	1,164,683	0	78,817	78,817	46,817	01/15/2016	3FE
125581 FT 0	CIT GROUP 7.000		09/24/2010	VARIOUS		70,964	70,523	65,763	65,763	0	0	0	0	65,763	0	5,201	5,201	2,249	05/01/2013	4	
172967 EQ 0	CITIGROUP INC 5.500		09/02/2010	CITIGROUP GLOBAL MARKETS		1,065,210	1,000,000	982,840	987,757	0	2,392	0	2,392	0	990,149	0	75,061	75,061	22,458	04/11/2013	1FE
25459H AW 5	DIRECTV HOLDINGS/FINAN 4.600		09/20/2010	BAS-MERRILL LYNCH		1,013,000	1,000,000	999,340	999,340	0	(38)	0	(38)	0	999,302	0	13,698	13,698	4,600	02/15/2021	2FE
000000 00 0	ENHANCED CAPITAL PARTN 8.400		08/01/2010	MATURED		35,682	35,682	35,682	35,682	0	0	0	0	0	35,682	0	0	0	3,827	08/01/2011	1FE
29335# AA 9	ENHANCED CAPITAL PARTN 6.970		07/30/2010	MATURED		6,607	6,607	6,607	6,607	0	0	0	0	0	6,607	0	0	0	13,479	08/01/2015	1
338032 BB 0	FISHER SCIENTIFIC INTL 6.125		07/01/2010	REDEEMED		6,183,780	6,000,000	5,968,860	5,980,558	0	1,509	0	1,509	0	5,982,067	0	201,713	201,713	183,750	07/01/2015	2FE
370425 SC 5	GENERAL MOTORS ACCEPTA 7.000		09/14/2010	DEUTSCHE BANC		1,027,500	1,000,000	407,610	407,610	0	0	0	0	407,610	0	619,890	619,890	43,944	02/01/2012	4FE	

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										11	12	13	14	15							
CUSIP Identification	Description	For re ei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000		09/23/2010	BNP PARIBAS		132,544	115,000	119,962	119,962	0	(322)	0	(322)	0	119,640	0	12,905	12,905	3,562	02/15/2019	1FE
460690 AV 2	INTERPUBLIC GROUP 6.250		06/30/2010	VARIOUS		0	0	0	0	0	132	0	132	0	132	0	(132)	(132)	25,174	11/15/2014	3FE
41011W AA 8	JOHN HANCOCK GLOBAL FU 7.900		07/02/2010	MATURED		4,000,000	4,000,000	4,578,240	4,045,119	0	(45,119)	0	(45,119)	0	4,000,000	0	0	0	158,000	07/02/2010	1FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		09/30/2010	PAID ON PRINCIPAL		106,472	106,472	106,472	106,472	0	0	0	0	0	106,472	0	0	0	3,006	03/29/2021	2FE
666807 BA 9	NORTHROP GRUMMAN 5.050		08/31/2010	HSBC		308,005	270,000	279,931	279,931	0	(502)	0	(502)	0	279,429	0	28,577	28,577	8,030	08/01/2019	2FE
670346 AK 1	NUCOR CORP 5.850		09/08/2010	RBC CAPITAL MARKETS		586,020	500,000	579,210	579,210	0	(1,224)	0	(1,224)	0	577,986	0	8,034	8,034	8,288	06/01/2018	1FE
68389X AJ 4	ORACLE CORP (144A) 3.875		09/21/2010	VARIOUS		2,081,620	2,000,000	2,002,410	2,002,410	0	(116)	0	(116)	0	2,002,294	0	79,326	79,326	12,486	07/15/2020	1FE
70109H AH 8	PARKER-HANNIFIN CORP 5.500		08/31/2010	FTN FINANCIAL		1,174,300	1,000,000	1,129,690	1,129,690	0	(1,959)	0	(1,959)	0	1,127,731	0	46,569	46,569	16,500	05/15/2018	1FE
713448 BN 7	PEPSICO INC 4.500		09/20/2010	CREDIT SUISSE FIRST BOST.		1,096,910	1,000,000	1,001,110	1,001,110	0	(113)	0	(113)	0	1,000,997	0	95,913	95,913	31,125	01/15/2020	1FE
74005P AU 8	PRAXAIR INC 4.500		09/15/2010	BAS-MERRILL LYNCH		109,246	100,000	99,506	99,517	0	30	0	30	0	99,547	0	9,699	9,699	2,688	08/15/2019	1FE
74456Q AX 4	PUBLIC SERVICE ELECTRI 3.500		09/03/2010	WELLS FARGO SECURITIES		1,011,460	1,000,000	1,017,730	1,017,730	0	(75)	0	(75)	0	1,017,655	0	(6,195)	(6,195)	3,208	08/15/2020	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		07/31/2010	MATURED		8,223	8,223	8,223	8,223	0	0	0	0	0	8,223	0	0	0	2,246	03/01/2013	1FE
872312 AA 1	TCM SUB LLC (144A) 3.550		09/02/2010	GOLDMAN SACHS & CO		1,044,040	1,000,000	1,033,410	1,033,410	0	(785)	0	(785)	0	1,032,625	0	11,415	11,415	5,226	01/15/2015	2FE
931142 CQ 4	WAL-MART STORES 3.200		09/14/2010	KEYBANC CAPITAL MARK		1,065,630	1,000,000	999,870	999,854	0	15	0	15	0	999,869	0	65,761	65,761	10,844	05/15/2014	1FE
067901 AB 4	BARRICK GOLD CORP 6.950	A	08/31/2010	MIZUHO INTERNATIONAL PLC		1,253,960	1,000,000	1,149,250	1,144,262	0	(8,372)	0	(8,372)	0	1,135,890	0	118,070	118,070	29,344	04/01/2019	2FE
151191 AH 6	CELULOSA ARAUCO 8.625	F	08/15/2010	MATURED		5,000,000	5,000,000	4,975,500	4,997,103	0	2,897	0	2,897	0	5,000,000	0	0	0	215,625	08/15/2010	2FE
822582 AJ 1	SHELL INTERNATIONAL FI 4.300	F	09/27/2010	MIZUHO INTERNATIONAL PLC		1,088,990	1,000,000	996,540	996,561	0	260	0	260	0	996,821	0	92,169	92,169	22,456	09/22/2019	1FE
87019E AB 1	SWEDBANK (144A) 3.000	F	09/13/2010	HSBC		2,056,680	2,000,000	1,993,580	1,995,692	0	1,488	0	1,488	0	1,997,180	0	59,500	59,500	14,667	12/22/2011	1FE
876780 AA 5	TAYARRA LTD 3.628	F	08/16/2010	PAID ON PRINCIPAL		34,012	34,012	34,012	34,012	0	0	0	0	0	34,012	0	0	0	308	02/15/2022	1
872402 AK 8	TFM SA DE CV 9.375	F	09/30/2010	REDEEMED		124,860	122,000	127,490	124,150	0	(1,182)	0	(1,182)	0	122,968	0	1,892	1,892	4,734	05/01/2012	3FE
89152U AA 0	TOTAL CAPITAL 3.125	F	09/20/2010	CANTOR FITZGERALD		523,905	500,000	499,590	499,593	0	58	0	58	0	499,651	0	24,254	24,254	7,422	10/02/2015	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2010	PAID ON PRINCIPAL		108,499	108,499	109,465	108,945	0	(447)	0	(447)	0	108,499	0	0	0	900	12/25/2018	1Z*
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		08/25/2010	PAID ON PRINCIPAL		244,726	244,726	248,588	243,796	0	930	0	930	0	244,726	0	0	0	2,649	07/25/2032	1Z*
161546 GB 6	CFAB 2003-4 2A2 .863		09/25/2010	PAID ON PRINCIPAL		4,163	4,163	4,163	4,163	0	0	0	0	0	4,163	0	0	0	7	05/25/2033	1Z*
161546 GB 6	CFAB 2003-4 2A2 .947		07/25/2010	PAID ON PRINCIPAL		3,092	3,092	3,092	3,092	0	0	0	0	0	3,092	0	0	0	0	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.023		09/25/2010	PAID ON PRINCIPAL		5,713	5,713	5,352	5,352	0	361	0	361	0	5,713	0	0	0	11	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.107		07/25/2010	PAID ON PRINCIPAL		1,280	1,280	1,200	1,200	0	81	0	81	0	1,280	0	0	0	0	05/25/2033	1Z*
76110W UX 2	RASC 2003-KS10 A16 4.540		09/25/2010	PAID ON PRINCIPAL		29,189	29,189	29,184	29,136	0	53	0	53	0	29,189	0	0	0	219	12/25/2033	1Z*
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		09/25/2010	PAID ON PRINCIPAL		235,586	235,586	239,378	236,171	0	(584)	0	(584)	0	235,586	0	0	0	1,805	02/25/2018	1Z*
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		09/27/2010	PAID ON PRINCIPAL		415,938	415,938	405,280	408,249	0	7,689	0	7,689	0	415,938	0	0	0	3,711	03/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2010	PAID ON PRINCIPAL		148,852	148,852	149,317	148,975	0	(124)	0	(124)	0	148,852	0	0	0	1,209	07/25/2018	1Z*
94980W AA 4	WFMB 2003-15 1A1 CMO 4.750		09/27/2010	PAID ON PRINCIPAL		701,645	701,645	702,906	701,162	0	482	0	482	0	701,645	0	0	0	6,217	12/25/2018	1Z*
949788 AE 3	WFMB 2004-7 2A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		338,378	338,378	334,818	335,881	(0)	2,497	0	2,497	0	338,378	0	0	0	2,676	07/25/2019	1Z*
02660T BM 4	AHM 2004-3 3A 2.550		09/27/2010	PAID ON PRINCIPAL		29,404	29,404	27,245	27,245	0	2,159	0	2,159	0	29,404	0	0	0	160	10/25/2034	1Z*
02660T BM 4	AHM 2004-3 3A 2.674		07/26/2010	PAID ON PRINCIPAL		125,427	125,427	116,216	116,216	0	9,211	0	9,211	0	125,427	0	0	0	284	10/25/2034	1Z*
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		09/25/2010	PAID ON PRINCIPAL		402,486	402,486	399,153	399,957	0	2,529	0	2,529	0	402,486	0	0	0	2,950	08/25/2019	1Z*

QE05.4

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
02150J AC 6	CWALT 2007-9T1 1A3 6.000		09/27/2010	PAID ON PRINCIPAL		334,343	334,343	244,092	241,734	0	92,610	0	92,610	0	334,343	0	0	0	3,854	05/25/2037	1Z*
76110W PG 5	RASC 2002-KS4 A1IB (AM) .763		09/25/2010	VARIOUS		4,944	5,033	3,851	2,442	2,225	359	16	2,568	0	5,010	0	(66)	(66)	7	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 A1IB (AM) .828		08/03/2010	WRITTEN OFF		10	1,475	1,128	716	652	(1)	239	411	0	1,127	0	(1,117)	(1,117)	1	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 A1IB (AM) .847		07/25/2010	PAID ON PRINCIPAL		671	671	513	326	297	49	0	345	0	671	0	0	0	0	07/25/2032	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2010	PAID ON PRINCIPAL		221,459	221,459	222,578	221,359	0	101	0	101	0	221,459	0	0	0	1,953	03/11/2041	1FE
46625M CU 1	JPMCC 2001-CIB2 A3 6.429		09/15/2010	PAID ON PRINCIPAL		377,910	377,910	393,454	379,712	0	(1,802)	0	(1,802)	0	377,910	0	0	0	5,008	04/15/2035	1FE
69348H DF 2	PNCMA 2001-C1 A2 6.360		09/13/2010	PAID ON PRINCIPAL		656,920	656,920	678,064	658,791	0	(1,871)	0	(1,871)	0	656,920	0	0	0	8,399	03/12/2034	1FE
09774X BU 5	BCM 2001-A A 6.805		09/15/2010	PAID ON PRINCIPAL		164,171	164,171	161,298	161,402	0	2,770	0	2,770	0	164,171	0	0	0	1,827	12/15/2030	2FE
393505 A6 9	GT 1998-2 A5 6.240		09/01/2010	PAID ON PRINCIPAL		115,356	115,356	94,736	95,025	0	20,331	0	20,331	0	115,356	0	0	0	1,244	12/01/2028	3FE
3899999.	Total - Bonds - Industrial & Miscellaneous					38,164,064	36,781,017	36,976,241	36,431,113	3,173	89,079	255	91,997	0	36,523,111	0	1,640,953	1,640,953	956,417	XXX	XXX
8399997.	Total - Bonds - Part 4					80,133,936	80,714,859	77,565,332	77,284,993	3,173	243,200	255	246,119	0	77,531,112	0	2,602,824	2,602,824	1,667,337	XXX	XXX
8399999.	Total - Bonds					80,133,936	80,714,859	77,565,332	77,284,993	3,173	243,200	255	246,119	0	77,531,112	0	2,602,824	2,602,824	1,667,337	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					80,133,936	XXX	77,565,332	77,284,993	3,173	243,200	255	246,119	0	77,531,112	0	2,602,824	2,602,824	1,667,337	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

QE05.5

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt A-Sn 1-Footernote
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1-Footernote
NONE**

**Sch. DB-Pt B-Sn 1B-Broker List
NONE**

**Sch. DB-Pt D
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(16,899,315)	.....(16,184,061)	.....(24,057,026)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....51,426	.....19,023	.....18,561	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(1,093)	.....(50,254)	.....0	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(16,848,983)	.....(16,215,291)	.....(24,038,466)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(16,848,983)	.....(16,215,291)	.....(24,038,466)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(16,848,983)	.....(16,215,291)	.....(24,038,466)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE10