

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

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**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS


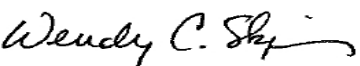
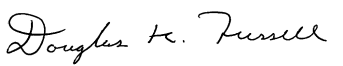
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	DOREEN SPADORCIA.....	Executive Vice President, Claim
3. CHARLES JOSEPH CLARKE.....	Vice Chairman	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
4. WILLIAM HERBERT HEYMAN....	Vice Chairman & Chief Investment Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
6. JOHN JOSEPH ALBANO	Executive Vice President	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR...	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
9. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON.....	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS

JAY STEVEN BENET	BRIAN WILLIAM MacLEAN	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA	GREGORY CHESHIRE TOCZYDLOWSKI

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.

		
_____ Brian W. MacLean	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

21st day of April, 2011



Notary Public
My Commission Expires September 30, 2012



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

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.....	3,529,188,334	0	3,529,188,334	3,817,487,280
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	0
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 (\$.....(13,338,601)), cash equivalents (\$.....0) and short-term investments (\$.....439,036,967).....	425,698,366	0	425,698,366	40,788,176
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,512,991	1,474,491	38,500	38,500
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	9,816,000	0	9,816,000	11,844,000
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,966,215,691	1,474,491	3,964,741,200	3,870,157,956
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	43,513,714	0	43,513,714	53,309,217
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	142,586,160	19,443,584	123,142,576	71,704,415
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,904,312 earned but unbilled premiums).....	125,114,201	6,045,976	119,068,224	107,324,287
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,543,463	0	11,543,463	28,960,685
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	85,054,115	16,577,860	68,476,255	67,793,379
19. Guaranty funds receivable or on deposit.....	54,432	0	54,432	81,901
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	42,260,253	0	42,260,253	34,025,660
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	23,483,646	18,745,572	4,738,074	4,901,022
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,439,825,674	62,287,483	4,377,538,191	4,238,258,523
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,439,825,674	62,287,483	4,377,538,191	4,238,258,523

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	4,303,517	0	4,303,517	4,507,656
2502. Amounts receivable under high deductible policies.....	3,085	(279,614)	282,699	224,320
2503. Other assets - Reliance acquisition.....	252,240	0	252,240	52,153
2598. Summary of remaining write-ins for Line 25 from overflow page.....	18,924,804	19,025,186	(100,382)	116,893
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	23,483,646	18,745,572	4,738,074	4,901,022

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 \$....71,041,010).....	944,570,220	920,220,402
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,956,023	2,526,742
3. Loss adjustment expenses.....	505,990,800	477,495,945
4. Commissions payable, contingent commissions and other similar charges.....	15,133,618	31,967,828
5. Other expenses (excluding taxes, licenses and fees).....	12,981,059	34,523,822
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	56,786,215	53,079,669
7.1 Current federal and foreign income taxes (including \$....(2,880,439) on realized capital gains (losses)).....	32,970,795	3,320,537
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 \$....207,127,192 and including warranty reserves of \$.....0).....	779,961,845	813,054,297
10. Advance premium.....	269,213	484,513
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,103,882	7,479,605
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(11,868,904)	(60,388,527)
13. Funds held by company under reinsurance treaties.....	95,624,115	96,187,983
14. Amounts withheld or retained by company for account of others.....	27,333,882	25,591,395
15. Remittances and items not allocated.....	7,613,573	9,428,732
16. Provision for reinsurance.....	5,357,627	5,357,627
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	0
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Payable for securities lending.....	9,816,000	11,844,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	3,804,164	3,859,439
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,496,404,129	2,436,034,011
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,496,404,129	2,436,034,011
29. Aggregate write-ins for special surplus funds.....	78,491,645	78,521,512
30. Common capital stock.....	6,480,000	6,480,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	433,803,760	433,803,760
35. Unassigned funds (surplus).....	1,362,358,657	1,283,419,240
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,881,134,062	1,802,224,512
38. Totals.....	4,377,538,191	4,238,258,523

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	3,300,546	3,289,979
2502. Escheat liability.....	502,605	564,477
2503. Federal excise tax-reinsurance contracts.....	1,013	4,984
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,804,164	3,859,439
2901. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2902. Special surplus for deferred taxes.....	30,206,645	30,236,512
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	78,491,645	78,521,512
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 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 \$....375,151,175).....	352,339,698	357,786,072	1,433,634,204
1.2 Assumed..... (written \$....27,562,666).....	21,621,455	22,417,657	95,510,405
1.3 Ceded..... (written \$....133,711,672).....	71,866,531	67,428,979	257,380,337
1.4 Net..... (written \$....269,002,170).....	302,094,621	312,774,750	1,271,764,273
DEDUCTIONS:			
2. Losses incurred (current accident year \$....72,585,775):			
2.1 Direct.....	94,688,072	102,630,195	263,198,909
2.2 Assumed.....	3,640,061	1,980,443	1,313,315
2.3 Ceded.....	32,726,763	27,773,159	(44,493,869)
2.4 Net.....	65,601,370	76,837,480	309,006,092
3. Loss adjustment expenses incurred.....	41,176,783	62,509,882	140,422,650
4. Other underwriting expenses incurred.....	119,303,164	116,132,284	475,565,855
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	226,081,316	255,479,645	924,994,598
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	76,013,305	57,295,105	346,769,675
INVESTMENT INCOME			
9. Net investment income earned.....	40,800,675	43,311,619	174,015,106
10. Net realized capital gains (losses) less capital gains tax of \$....(1,419,671).....	2,342,609	402,204	10,623,394
11. Net investment gain (loss) (Lines 9 + 10).....	43,143,284	43,713,823	184,638,500
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....152,355 amount charged off \$....589,187).....	(436,832)	(233,692)	(879,555)
13. Finance and service charges not included in premiums.....	33,249	26,289	110,725
14. Aggregate write-ins for miscellaneous income.....	72,037	1,387,329	892,111
15. Total other income (Lines 12 through 14).....	(331,545)	1,179,926	123,281
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	118,825,044	102,188,854	531,531,456
17. Dividends to policyholders.....	1,924,172	1,944,924	5,285,009
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).....	116,900,872	100,243,929	526,246,447
19. Federal and foreign income taxes incurred.....	29,353,163	21,705,874	141,154,218
20. Net income (Line 18 minus Line 19) (to Line 22).....	87,547,709	78,538,055	385,092,229
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,802,224,512	1,836,848,661	1,836,848,661
22. Net income (from Line 20).....	87,547,709	78,538,055	385,092,229
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 \$....(23,143).....	(42,980)	571,092	842,817
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(1,659,536)	(2,774,411)	(5,455,341)
27. Change in nonadmitted assets.....	(6,905,776)	(5,910,703)	(12,082,521)
28. Change in provision for reinsurance.....	0	0	2,592,876
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	0	0
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	(403,300,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(29,867)	(981,787)	(2,314,209)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	78,909,550	69,442,246	(34,624,149)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,881,134,062	1,906,290,907	1,802,224,512
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.....	156,263	1,387,329	953,677
1402. Fines and penalties of regulatory authorities.....	0	0	(63)
1403. Retroactive reinsurance gain/loss.....	(84,226)	0	(61,503)
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).....	72,037	1,387,329	892,111
3701. Change in special surplus from deferred taxes.....	(29,867)	(981,787)	(2,314,209)
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).....	(29,867)	(981,787)	(2,314,209)

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.....	248,414,675	312,504,325	1,477,627,256
2. Net investment income.....	54,828,515	50,874,742	191,826,860
3. Miscellaneous income.....	(331,545)	1,179,926	123,281
4. Total (Lines 1 through 3).....	302,911,646	364,558,993	1,669,577,398
5. Benefit and loss related payments.....	23,405,049	76,900,090	304,063,358
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.....	166,090,026	178,167,153	536,617,880
8. Dividends paid to policyholders.....	2,299,895	2,436,646	6,631,125
9. Federal and foreign income taxes paid (recovered) net of \$..... (80,960) tax on capital gains (losses).....	(1,716,767)	1,853,090	144,740,678
10. Total (Lines 5 through 9).....	190,078,202	259,356,978	992,053,041
11. Net cash from operations (Line 4 minus Line 10).....	112,833,444	105,202,015	677,524,357
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	284,342,262	147,625,546	524,071,161
12.2 Stocks.....	0	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	2,028,000	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	0	93,404,881	167,510
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	286,370,262	241,030,427	524,238,671
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	11,940	460,290,461	675,645,772
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	1,552,700
13.6 Miscellaneous applications.....	0	60,005,740	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	11,940	520,296,201	677,198,472
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).....	286,358,322	(279,265,774)	(152,959,801)
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	403,300,000
16.6 Other cash provided (applied).....	(14,281,575)	143,208,247	(172,129,154)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(14,281,575)	143,208,247	(575,429,154)
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).....	384,910,190	(30,855,512)	(50,864,598)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	40,788,176	91,652,774	91,652,774
19.2 End of period (Line 18 plus Line 19.1).....	425,698,366	60,797,262	40,788,176
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

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 Company has no prescribed or permitted accounting practices.

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 material 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, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically based upon actual historical and/or projected future cash flows, which are obtained from a nationally recognized securities data provider.

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 and structured securities.

In the quarter ending March 31, 2011, the Company had no new 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 from January 1, 2011 through March 31, 2011:

	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	\$171,147	\$11,980	\$159,167	\$122,155

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
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
76110WPG5	171,147	159,167	11,980	159,167	122,155	Q1 - 2011

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2011	<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	\$ 4,505	\$ 125	\$ 22,016	\$ 1,009	\$ 26,521	\$ 1,134
Structured securities	-	-	9,159,564	811,257	9,159,564	811,257

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

In February 2011, the Company sold \$201.1 million in securities to The Travelers Indemnity Company. See Schedule D - Part 4 for additional detail.

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 – Fair Value Measurements

The estimates of fair value for financial assets are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

(1) Assets measured at fair value as of March 31, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	8,277,761	-	\$ 8,277,761
Total Assets at Fair Value	\$ -	8,277,761	-	\$ 8,277,761

There were no significant transfers between level 1 and level 2.

(2) Assets measured at fair value using significant unobservable inputs (level 3):

	Balance at 1/01/2011	Transfers in level 3	Transfers out level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus	Purchases, issuance, sales and settlements	Balance at 3/31/2011
Bonds	\$ 6,100	-	-	-	18,300	(24,400)	\$ -
Total	\$ 6,100	-	-	-	18,300	(24,400)	\$ -

(3) Not applicable.

(4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.

(5) Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to March 31, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$4,134,000, resulting primarily from better than expected loss and DCC development for recent accident years for the special property line. This was partially offset by deterioration in adjusting and other expense reserves resulting from the allocation of these 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 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - 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. 12/31/2009.....

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). 3/14/2011.....

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 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

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

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.....	\$38,500	\$38,500
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$38,500	\$38,500
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

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

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 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

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 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

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 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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NONE

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.....		5,020,467	4,132,140	683,325	3,749,141	18,327,732	23,223,984
2. Alaska.....AK.....L.....		796,754	898,821	(94,411)	25,152	4,636,668	3,947,824
3. Arizona.....AZ.....L.....		5,466,065	7,300,334	1,299,951	(696,098)	20,823,568	21,278,239
4. Arkansas.....AR.....L.....		3,747,733	3,354,176	367,338	613,834	12,860,013	7,103,910
5. California.....CA.....L.....		42,839,515	39,399,955	5,345,775	9,885,568	158,905,102	159,978,828
6. Colorado.....CO.....L.....		8,897,326	12,261,796	2,512,667	766,379	24,014,392	20,163,362
7. Connecticut.....CT.....L.....		10,057,750	7,924,505	766,625	934,937	23,224,539	24,341,779
8. Delaware.....DE.....L.....		1,386,456	1,381,893	54,834	219,248	3,453,005	3,157,665
9. District of Columbia.....DC.....L.....		8,522,957	5,486,050	240,660	870,905	18,327,602	19,774,078
10. Florida.....FL.....L.....		17,940,901	25,146,043	3,447,230	4,907,191	88,608,753	92,122,265
11. Georgia.....GA.....L.....		9,369,388	10,884,364	1,592,388	1,058,916	36,095,079	37,153,340
12. Hawaii.....HI.....L.....		1,507,549	2,120,854	59,414	183,393	9,021,278	9,610,902
13. Idaho.....ID.....L.....		1,207,832	1,124,304	(17,775)	215,398	4,647,733	8,678,433
14. Illinois.....IL.....L.....		16,376,835	12,733,166	2,097,361	3,205,089	52,537,239	56,411,620
15. Indiana.....IN.....L.....		6,881,208	5,758,449	371,222	419,857	13,288,685	13,063,961
16. Iowa.....IA.....L.....		3,602,024	2,974,734	374,895	132,790	6,963,908	7,305,793
17. Kansas.....KS.....L.....		2,234,258	2,174,689	253,098	111,512	7,678,941	6,724,111
18. Kentucky.....KY.....L.....		5,402,636	4,509,864	278,462	597,582	13,610,934	14,202,230
19. Louisiana.....LA.....L.....		6,821,458	9,556,344	1,899,167	1,597,554	25,679,574	31,395,397
20. Maine.....ME.....L.....		1,732,898	1,989,436	588,497	382,050	3,521,338	3,777,718
21. Maryland.....MD.....L.....		9,089,526	8,980,410	548,341	1,827,423	28,341,216	27,475,571
22. Massachusetts.....MA.....L.....		10,999,413	10,778,719	3,946,574	2,267,764	38,171,538	37,691,308
23. Michigan.....MI.....L.....		6,768,411	5,198,339	2,293,360	1,476,939	17,480,758	20,131,907
24. Minnesota.....MN.....L.....		7,168,157	5,003,381	644,737	2,040,827	15,597,950	15,504,880
25. Mississippi.....MS.....L.....		3,758,474	3,604,710	363,195	446,842	14,011,134	13,194,038
26. Missouri.....MO.....L.....		6,142,542	7,617,979	1,987,162	26,636,134	21,098,241	22,842,906
27. Montana.....MT.....L.....		3,446,813	3,433,430	31,611	50,458	6,900,416	5,847,826
28. Nebraska.....NE.....L.....		1,985,817	1,710,838	156,768	(365,667)	5,391,971	6,045,116
29. Nevada.....NV.....L.....		2,832,085	2,739,625	180,455	210,184	13,185,929	9,901,320
30. New Hampshire.....NH.....L.....		2,657,478	1,693,995	269,193	546,812	4,137,887	3,616,708
31. New Jersey.....NJ.....L.....		10,946,555	8,173,244	1,523,789	4,289,592	27,459,914	27,500,186
32. New Mexico.....NM.....L.....		1,535,683	1,419,637	328,647	16,032	4,584,935	4,418,883
33. New York.....NY.....L.....		26,635,110	27,179,643	958,645	2,630,105	81,819,883	111,734,274
34. North Carolina.....NC.....L.....		8,650,513	10,165,346	1,339,371	1,266,093	31,678,887	30,950,413
35. North Dakota.....ND.....L.....		1,109,854	789,060	10,647	(1,073)	2,030,980	1,579,657
36. Ohio.....OH.....L.....		10,609,881	9,359,504	3,671,467	3,042,680	28,637,916	30,572,792
37. Oklahoma.....OK.....L.....		3,441,102	2,660,167	228,135	152,638	7,585,154	7,574,885
38. Oregon.....OR.....L.....		4,538,645	5,528,502	503,532	(99,181)	12,828,317	12,265,709
39. Pennsylvania.....PA.....L.....		17,053,658	16,104,738	1,942,379	3,016,943	42,139,000	44,134,807
40. Rhode Island.....RI.....L.....		1,366,620	1,289,606	49,266	250,532	3,784,921	4,849,636
41. South Carolina.....SC.....L.....		5,215,188	4,997,934	254,618	423,720	17,506,795	15,639,002
42. South Dakota.....SD.....L.....		836,892	759,623	25,663	33,033	2,820,830	2,043,242
43. Tennessee.....TN.....L.....		6,280,507	6,108,003	708,427	755,476	19,468,855	18,927,324
44. Texas.....TX.....L.....		18,780,233	20,853,303	5,398,828	4,539,445	77,663,069	82,069,055
45. Utah.....UT.....L.....		4,654,651	3,310,434	383,050	280,915	10,284,109	8,754,206
46. Vermont.....VT.....L.....		496,889	362,927	(750)	(750)	712,485	818,461
47. Virginia.....VA.....L.....		11,588,132	11,384,929	789,565	594,150	32,308,080	35,725,195
48. Washington.....WA.....L.....		15,118,598	12,488,510	1,273,275	1,137,461	43,308,369	40,670,740
49. West Virginia.....WV.....L.....		3,033,588	3,168,068	174,087	369,125	9,809,484	7,660,994
50. Wisconsin.....WI.....L.....		5,190,043	4,040,408	399,939	681,985	15,316,616	14,861,244
51. Wyoming.....WY.....L.....		1,880,329	1,848,924	312,008	1,032	4,504,752	4,556,890
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		(938)	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		94,003	414,495	120,000	(1,538,618)	85,837	2,476,481
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.....		1,434,714	(67,122)	0	(1,071,223)	12,603,235	13,015,810
59. Totals.....(a).....53.....		375,151,175	364,213,225	52,936,709	85,088,225	1,199,485,545	1,248,466,909

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		1,434,714	(67,122)	0	(1,071,223)	12,603,235	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.....		1,434,714	(67,122)	0	(1,071,223)	12,603,235	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

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	104,990	0.0	0.0
2. Allied lines.....	0	.47	0.0	0.0
3. Farmowners multiple peril.....	0	(7)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(134,733)	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	0	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	0	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.....	(31,546)	2,368,939	(7,509.6)	(26,884.2)
17.1. Other liability-occurrence.....	74,490	4,533,197	6,085.6	(8,734.9)
17.2. Other liability-claims made.....	123,197,412	54,619,385	44.3	45.7
17.3. Excess workers' compensation.....	0	0	0.0	0.0
18.1. Products liability-occurrence.....	0	120,130	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	23,180	0.0	0.0
21. Auto physical damage.....	0	1,727	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	28,552,638	8,036,485	28.1	26.6
24. Surety.....	192,290,235	27,129,155	14.1	17.5
26. Burglary and theft.....	8,256,469	(2,114,423)	(25.6)	28.4
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.....	352,339,698	94,688,072	26.9	28.7
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.....	(31,546)	(31,546)	(4,578)
17.1. Other liability-occurrence.....	74,490	74,490	0
17.2. Other liability-claims made.....	143,405,969	143,405,969	120,656,943
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.....	32,583,155	32,583,155	31,771,383
24. Surety.....	190,341,840	190,341,840	203,795,268
26. Burglary and theft.....	8,777,267	8,777,267	7,994,209
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.....	375,151,175	375,151,175	364,213,225
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

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)	2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2011 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. 2008 + Prior.....	147,552	554,142	701,694	1,829	1,314	3,144	145,578	0	539,032	684,610	(145)	(13,795)	(13,940)
2. 2009.....	97,583	169,979	267,562	19,121	1,291	20,411	83,427	0	159,528	242,954	4,964	(9,160)	(4,196)
3. Subtotals 2009 + Prior.....	245,135	724,120	969,255	20,950	2,605	23,555	229,004	0	698,560	927,564	4,819	(22,956)	(18,136)
4. 2010.....	63,165	365,296	428,461	22,313	4,784	27,097	70,107	0	345,259	415,367	29,255	(15,252)	14,003
5. Subtotals 2010 + Prior.....	308,301	1,089,416	1,397,716	43,263	7,389	50,652	299,111	0	1,043,820	1,342,931	34,074	(38,208)	(4,134)
6. 2011.....	XXX	XXX	XXX	XXX	3,282	3,282	XXX	4,669	102,961	107,630	XXX	XXX	XXX
7. Totals.....	308,301	1,089,416	1,397,716	43,263	10,670	53,933	299,111	4,669	1,146,781	1,450,561	34,074	(38,208)	(4,134)
8. Prior Year-End's Surplus As Regards Policyholders	1,802,225										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. ....11.1 %	2. ....(3.5)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.2)%

Q13

Statement for March 31, 2011 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
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

- 1.
- 2.
- 3.
- 4.

Bar Code:



Statement for March 31, 2011 of the **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)	
2504. Ceded deposit asset.....	26,217	0	26,217	52,146
2505. Other assets nonadmitted.....	19,025,186	19,025,186	0	0
2506. State surcharges receivable.....	(126,599)	0	(126,599)	64,746
2597. Summary of remaining write-ins for Line 25.....	18,924,804	19,025,186	(100,382)	116,893

Statement for March 31, 2011 of the **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.....	1,529,290	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	1,552,700
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	(11,500)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	16,299	11,910
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).....	1,512,991	1,529,290
12. Deduct total nonadmitted amounts.....	1,474,491	1,490,790
13. Statement value at end of current period (Line 11 minus Line 12).....	38,500	38,500

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.....	3,817,487,280	3,673,398,661
2. Cost of bonds and stocks acquired.....	11,940	675,645,772
3. Accrual of discount.....	270,061	3,192,908
4. Unrealized valuation increase (decrease).....	(66,123)	1,314,333
5. Total gain (loss) on disposals.....	934,849	10,846,503
6. Deduct consideration for bonds and stocks disposed of.....	284,342,262	524,071,161
7. Deduct amortization of premium.....	5,095,431	22,572,278
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	11,980	267,457
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,529,188,334	3,817,487,280
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,529,188,334	3,817,487,280

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).....	3,479,750,581	1,049,991,189	934,086,341	(6,771,825)	3,588,883,604	0	0	3,479,750,581
2. Class 2 (a).....	311,579,154	0	14,573,473	855,855	297,861,536	0	0	311,579,154
3. Class 3 (a).....	62,041,488	0	445,051	945,763	62,542,200	0	0	62,041,488
4. Class 4 (a).....	22,951,249	0	5,038,416	28,934	17,941,767	0	0	22,951,249
5. Class 5 (a).....	976,690	0	0	19,500	996,190	0	0	976,690
6. Class 6 (a).....	402,383	0	420,680	18,300	3	0	0	402,383
7. Total Bonds.....	3,877,701,545	1,049,991,189	954,563,961	(4,903,473)	3,968,225,301	0	0	3,877,701,545
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.....	3,877,701,545	1,049,991,189	954,563,961	(4,903,473)	3,968,225,301	0	0	3,877,701,545

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.....	439,036,967	XXX.....	439,036,967	92,677	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.....	60,214,266	114,452,701
2. Cost of short-term investments acquired.....	1,049,979,249	6,227,756,585
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	671,156,548	6,281,995,019
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).....	439,036,967	60,214,266
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	439,036,967	60,214,266

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

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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 - U.S. Government									
831641 DS 1	SBIC 2004-P10A 1 4.504 2014 02.....		...03/01/2011	FACTOR CORRECTION ADJUSTMENT.....		.....11,940	.....11,940	.....0	1.....
0599999.	Total - Bonds - U.S. Government.....					.....11,940	.....11,940	.....0	XXX.....
8399997.	Total - Bonds - Part 3.....					.....11,940	.....11,940	.....0	XXX.....
8399999.	Total - Bonds.....					.....11,940	.....11,940	.....0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....11,940	.....XXX.....	.....0	XXX.....

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

QE04

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 Desig- nation 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

QE05

36202C	CF	8	03/20/2011	GNMA II PASS #1870	8.500	128	128	133	136	0	(8)	0	(8)	0	128	0	0	0	2	09/20/2024	1	
36202C	DG	5	03/20/2011	GNMA II PASS #1903	8.500	40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	1	11/20/2024	1	
36202C	EL	3	03/20/2011	GNMA II PASS #1939	8.500	9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	01/20/2025	1	
36202C	G5	6	03/20/2011	GNMA II PASS #2020	8.500	33	33	34	35	0	(2)	0	(2)	0	33	0	0	0	0	06/20/2025	1	
36202C	HP	1	03/20/2011	GNMA II PASS #2038	8.500	13	13	14	14	0	(1)	0	(1)	0	13	0	0	0	0	07/20/2025	1	
36202C	J4	6	03/20/2011	GNMA II PASS #2083	8.500	379	379	396	398	0	(19)	0	(19)	0	379	0	0	0	5	09/20/2025	1	
36202C	LX	9	03/20/2011	GNMA II PASS #2142	8.500	40	40	42	42	0	(2)	0	(2)	0	40	0	0	0	1	12/20/2025	1	
36202D	QY	0	03/20/2011	GNMA II PASS #3171	5.500	9,824	9,824	9,385	9,485	0	339	0	339	0	9,824	0	0	0	91	12/20/2031	1	
36202D	6D	8	03/20/2011	GNMA II PASS #3568	5.000	87,732	87,732	84,237	85,384	0	2,349	0	2,349	0	87,732	0	0	0	701	06/20/2034	1	
36202E	UR	8	03/20/2011	GNMA II PASS #4192	4.500	186,650	186,650	170,434	173,233	0	13,416	0	13,416	0	186,650	0	0	0	1,318	07/20/2038	1	
36202E	XT	1	03/20/2011	GNMA II PASS #4290	5.500	289,137	289,137	288,053	288,109	0	1,028	0	1,028	0	289,137	0	0	0	2,425	11/20/2038	1	
36216X	AK	7	03/15/2011	GNMA PASS TH #177410	9.000	307	307	328	322	0	(14)	0	(14)	0	307	0	0	0	5	01/15/2020	1	
36217X	MB	3	03/15/2011	GNMA PASS TH #206554	9.000	456	456	487	479	0	(23)	0	(23)	0	456	0	0	0	7	09/15/2020	1	
36220H	BL	3	03/15/2011	GNMA PASS TH #278243	9.000	69	69	73	72	0	(4)	0	(4)	0	69	0	0	0	1	02/15/2020	1	
36220R	QG	6	03/15/2011	GNMA PASS TH #285855	9.000	163	163	174	174	0	(11)	0	(11)	0	163	0	0	0	2	06/15/2020	1	
36220S	4X	1	03/15/2011	GNMA PASS TH #287138	9.000	28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	02/15/2020	1	
36220U	5V	9	03/15/2011	GNMA PASS TH #288960	9.000	210	210	225	222	0	(12)	0	(12)	0	210	0	0	0	3	03/15/2020	1	
36220V	FQ	7	03/15/2011	GNMA PASS TH #289175	9.000	527	527	562	548	0	(21)	0	(21)	0	527	0	0	0	8	05/15/2020	1	
36220X	K7	9	03/15/2011	GNMA PASS TH #291118	9.000	106	106	113	112	0	(6)	0	(6)	0	106	0	0	0	2	07/15/2020	1	
36223B	M4	9	03/15/2011	GNMA PASS TH #302879	9.000	56	56	60	59	0	(3)	0	(3)	0	56	0	0	0	1	04/15/2021	1	
36223D	VN	3	03/15/2011	GNMA PASS TH #304921	9.000	184	184	197	193	0	(9)	0	(9)	0	184	0	0	0	3	03/15/2021	1	
36223N	VQ	4	03/15/2011	GNMA PASS TH #313023	9.000	146	146	155	152	0	(7)	0	(7)	0	146	0	0	0	2	09/15/2021	1	
36223R	CZ	6	03/15/2011	GNMA PASS TH #315188	9.000	231	231	247	242	0	(10)	0	(10)	0	231	0	0	0	3	06/15/2022	1	
36223T	VY	4	03/15/2011	GNMA PASS TH #317531	9.000	116	116	124	120	0	(4)	0	(4)	0	116	0	0	0	2	01/15/2022	1	
36203X	GY	6	03/15/2011	GNMA PASS TH #362115	9.000	158	158	168	168	0	(10)	0	(10)	0	158	0	0	0	2	11/15/2023	1	
36205G	4M	0	03/15/2011	GNMA PASS TH #390628	9.000	93	93	100	94	0	(1)	0	(1)	0	93	0	0	0	1	07/15/2024	1	
36206J	F8	2	03/15/2011	GNMA PASS TH #412491	8.500	24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	0	08/15/2026	1	
36290S	WE	7	03/15/2011	GNMA PASS TH #616345	4.500	209,912	209,912	210,273	209,984	0	(72)	0	(72)	0	209,912	0	0	0	1,595	04/15/2019	1	
36291F	3W	6	03/15/2011	GNMA PASS TH #627313	4.500	196,410	196,410	196,748	196,486	0	(76)	0	(76)	0	196,410	0	0	0	1,331	06/15/2019	1	
92931#	AT	4	03/25/2011	FHA LEHMAN 92-1 PROJ L	8.360	26,754	26,754	26,766	26,707	0	47	0	47	0	26,754	0	0	0	514	01/01/2012	1	
831641	DQ	5	02/10/2011	SBIC 2003-P10B 1	5.136	100,187	100,187	100,187	100,193	0	(6)	0	(6)	0	100,187	0	0	0	1,297	08/10/2013	1	
831641	DS	1	02/10/2011	SBIC 2004-P10A 1	4.504	55,672	55,672	55,672	55,678	0	(6)	0	(6)	0	55,672	0	0	0	632	02/01/2014	1	
0599999	Total - Bonds - U.S. Government						1,165,793	1,165,793	1,145,490	1,148,945	0	16,847	0	16,847	0	1,165,793	0	0	0	9,955	XXX	XXX

Bonds - U.S. States, Territories and Possessions

373383	ZS	0	02/01/2011	GEORGIA GENERAL OBLIGA	4.750	8,355,360	8,000,000	8,514,480	8,220,400	0	(5,120)	0	(5,120)	0	8,215,280	0	140,080	140,080	221,667	07/01/2021	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	For e i 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)
452151 RL 9	ILLINOIS GENERAL OBLIG 5.000		02/01/2011	TRAVELERS INDEMNITY		10,859,526	11,400,000	12,152,628	11,714,070	0	(6,384)	0	(6,384)	0	11,707,686	0	(848,160)	(848,160)	237,500	09/01/2021	1FE
677520 BY 3	OHIO COMMON SCHOOLS GE 5.000		02/01/2011	TRAVELERS INDEMNITY		5,198,300	5,000,000	5,331,050	5,167,050	0	(3,000)	0	(3,000)	0	5,164,050	0	34,250	34,250	31,944	06/15/2024	1FE
677518 R5 3	OHIO HIGHER ED GO S200 5.250		02/01/2011	MATURED		6,285,000	6,285,000	6,908,472	6,292,479	0	(7,479)	0	(7,479)	0	6,285,000	0	0	0	164,981	02/01/2011	1FE
70914P LD 2	PENNSYLVANIA GO REF SE 5.000		02/01/2011	TRAVELERS INDEMNITY		5,617,000	5,000,000	5,731,750	5,663,650	0	(4,500)	0	(4,500)	0	5,659,150	0	(42,150)	(42,150)	145,833	07/01/2021	1FE
917542 QS 4	UTAH GENERAL OBLIGATIO 4.154		02/01/2011	TRAVELERS INDEMNITY		5,110,400	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	110,400	110,400	121,158	07/01/2019	1FE
1799999.	Total - Bonds - U.S. States, Territories & Possessions					41,425,586	40,685,000	43,638,380	42,057,649	0	(26,483)	0	(26,483)	0	42,031,166	0	(605,580)	(605,580)	923,084	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
158843 VQ 2	CHANDLER GO S2009 4.500		02/01/2011	TRAVELERS INDEMNITY		10,266,000	10,000,000	10,269,900	10,223,600	0	(2,500)	0	(2,500)	0	10,221,100	0	44,900	44,900	262,500	07/01/2023	1FE
167560 KC 4	CHICAGO METRO WTR REC 5.000		02/01/2011	TRAVELERS INDEMNITY		19,653,600	19,000,000	19,714,400	19,423,890	0	(6,270)	0	(6,270)	0	19,417,620	0	235,980	235,980	158,333	12/01/2025	1FE
215723 GE 1	COOK CO CHSD #219 GO R 5.000		01/31/2011	CITIGROUP GLOBAL MARK		4,984,100	5,000,000	5,329,350	5,299,350	0	(3,500)	0	(3,500)	0	5,295,850	0	(311,750)	(311,750)	43,056	12/01/2025	1FE
495098 SC 0	KING CO GO SD#405 BELL 5.000		02/01/2011	TRAVELERS INDEMNITY		8,477,278	7,935,000	8,670,257	8,318,181	0	(6,110)	0	(6,110)	0	8,312,071	0	165,207	165,207	66,125	12/01/2020	1FE
603823 ZS 7	MINNEAPOLIS ST PAUL ME 6.000		01/01/2011	MATURED		2,000,000	2,000,000	2,003,980	2,000,000	0	0	0	0	2,000,000	0	0	0	60,000	01/01/2011	1FE	
727199 EP 2	PLANO ISD GENERAL OBLI 5.000		02/15/2011	REDEEMED		9,900,000	9,900,000	9,905,841	9,900,000	0	0	0	0	9,900,000	0	0	0	247,500	02/15/2020	1FE	
727199 ES 6	PLANO ISD GENERAL OBLI 5.000		02/15/2011	REDEEMED		5,100,000	5,100,000	5,224,159	5,102,050	0	(2,050)	0	(2,050)	0	5,100,000	0	0	0	127,500	02/15/2020	1FE
795608 PY 8	SALT LAKE CITY SCH DIS 4.250		03/01/2011	MATURED		1,205,000	1,205,000	1,224,425	1,205,856	0	(856)	0	(856)	0	1,205,000	0	0	0	25,606	03/01/2011	1FE
798189 FL 5	SAN JOSE EVERGREEN CCD 5.000		02/01/2011	TRAVELERS INDEMNITY		10,328,321	10,105,000	10,463,020	10,382,685	0	(2,324)	0	(2,324)	0	10,380,361	0	(52,041)	(52,041)	210,521	09/01/2025	1FE
815626 GL 4	SEDGWICK CO USD #259 G 5.000		02/01/2011	TRAVELERS INDEMNITY		10,908,600	10,000,000	11,051,900	10,896,500	0	(8,300)	0	(8,300)	0	10,888,200	0	20,400	20,400	166,667	10/01/2021	1FE
852634 CC 6	STAMFORD GENERAL OBLIG 5.000		02/01/2011	TRAVELERS INDEMNITY		6,037,680	5,280,000	6,142,224	6,090,638	0	(6,230)	0	(6,230)	0	6,084,408	0	(46,728)	(46,728)	154,000	07/01/2020	1FE
969073 KJ 3	WILL CO COMM HIGH SD # 5.000		02/01/2011	TRAVELERS INDEMNITY		22,475,250	21,405,000	23,105,841	22,513,351	0	(14,341)	0	(14,341)	0	22,499,010	0	(23,760)	(23,760)	624,313	01/01/2020	1FE
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					111,335,828	106,930,000	113,105,297	111,356,101	0	(52,481)	0	(52,481)	0	111,303,620	0	32,208	32,208	2,146,120	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
235416 XY 5	DALLAS WATERWORKS & SE 5.000		02/01/2011	TRAVELERS INDEMNITY		9,501,493	9,205,000	9,575,317	9,411,008	0	(3,130)	0	(3,130)	0	9,407,878	0	93,615	93,615	153,417	10/01/2026	1FE
452226 Q2 2	ILLINOIS SALES TAX FIR 6.000		02/01/2011	TRAVELERS INDEMNITY		9,617,940	9,000,000	9,936,000	9,706,950	0	(3,150)	0	(3,150)	0	9,703,800	0	(85,860)	(85,860)	69,000	06/15/2025	1FE
455092 AF 3	INDIANA TOLL ROAD COMM 9.000		01/01/2011	PAID ON PRINCIPAL		160,000	160,000	137,782	152,322	0	7,678	0	7,678	0	160,000	0	0	0	7,200	01/01/2015	1
60636W BH 7	MISSOURI HWYS&TRANS CO 5.625		02/01/2011	REDEEMED		6,755,000	6,755,000	7,438,538	6,762,566	0	(7,566)	0	(7,566)	0	6,755,000	0	0	0	189,984	02/01/2015	1FE
64711R DR 4	NEW MEXICO TRANSN SR L 5.000		02/01/2011	TRAVELERS INDEMNITY		22,940,101	21,855,000	23,436,646	22,860,986	0	(13,113)	0	(13,113)	0	22,847,873	0	92,228	92,228	139,629	12/15/2024	1FE
686507 AZ 7	ORLANDO UTIL COMM UTIL 4.750		02/01/2011	TRAVELERS INDEMNITY		7,005,518	6,705,000	7,117,358	6,964,081	0	(3,285)	0	(3,285)	0	6,960,796	0	44,722	44,722	106,163	10/01/2020	1FE
686507 BA 1	ORLANDO UTIL COMM UTIL 4.750		02/01/2011	TRAVELERS INDEMNITY		6,096,853	5,905,000	6,253,277	6,123,957	0	(2,775)	0	(2,775)	0	6,121,182	0	(24,329)	(24,329)	93,496	10/01/2021	1FE
88283L CU 8	TEXAS TRANSN COMMN FIR 4.750		02/01/2011	TRAVELERS INDEMNITY		10,289,700	10,000,000	10,382,300	10,232,400	0	(3,200)	0	(3,200)	0	10,229,200	0	60,500	60,500	158,333	04/01/2024	1FE
88283L ER 3	TEXAS TRANSN COMMN FIR 5.000		02/01/2011	TRAVELERS INDEMNITY		10,363,800	10,000,000	10,403,900	10,285,500	0	(3,200)	0	(3,200)	0	10,282,300	0	81,500	81,500	166,667	04/01/2026	1FE
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		844,455	844,455	841,816	842,233	0	2,223	0	2,223	0	844,455	0	0	0	5,914	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		60	60	58	59	0	1	0	1	0	60	0	0	0	1	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		49,760	49,760	50,909	51,273	0	(1,513)	0	(1,513)	0	49,760	0	0	0	491	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		03/15/2011	PAID ON PRINCIPAL		1,675,525	1,675,525	1,670,288	1,671,247	0	4,278	0	4,278	0	1,675,525	0	0	0	12,679	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		03/15/2011	PAID ON PRINCIPAL		544,833	544,833	528,472	533,261	0	11,573	0	11,573	0	544,833	0	0	0	4,771	12/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		4,631	4,631	4,884	5,199	0	(568)	0	(568)	0	4,631	0	0	0	76	09/15/2029	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 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 Desig- nation 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.							
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		179	179	188	214	0	(35)	0	(35)	0	179	0	0	0	2	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		03/15/2011	PAID ON PRINCIPAL		25	25	25	28	0	(3)	0	(3)	0	25	0	0	0	0	07/15/2031	1
31288A ML 6	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		338	338	356	380	0	(42)	0	(42)	0	338	0	0	0	4	10/15/2032	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		5,175	5,175	5,295	5,343	0	(168)	0	(168)	0	5,175	0	0	0	52	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		470	470	480	487	0	(18)	0	(18)	0	470	0	0	0	5	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		700	700	682	689	0	11	0	11	0	700	0	0	0	7	09/15/2023	1
313956 LG 7	FHLMC GOLD PASSTHRU 8.000		03/15/2011	PAID ON PRINCIPAL		4,837	4,837	4,840	4,826	0	11	0	11	0	4,837	0	0	0	64	05/15/2012	1
313956 LT 9	FHLMC GOLD PASSTHRU 8.000		03/15/2011	PAID ON PRINCIPAL		88	88	88	88	0	0	0	0	0	88	0	0	0	1	05/15/2012	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		92	92	89	90	0	2	0	2	0	92	0	0	0	1	09/15/2023	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		03/15/2011	PAID ON PRINCIPAL		592	592	574	581	0	11	0	11	0	592	0	0	0	7	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		453,667	453,667	464,124	464,798	0	(11,131)	0	(11,131)	0	453,667	0	0	0	4,429	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2011	PAID ON PRINCIPAL		1,013,153	1,013,153	902,128	940,680	0	72,473	0	72,473	0	1,013,153	0	0	0	6,331	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		03/15/2011	PAID ON PRINCIPAL		7,656	7,656	6,924	7,117	0	538	0	538	0	7,656	0	0	0	71	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		03/15/2011	PAID ON PRINCIPAL		371	371	370	370	0	1	0	1	0	371	0	0	0	4	05/15/2028	1
31392B 6U 5	FNMT 2002-T4 A2 CMO 7.000		03/25/2011	PAID ON PRINCIPAL		3,687	3,687	3,813	3,749	0	(62)	0	(62)	0	3,687	0	0	0	36	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		03/25/2011	PAID ON PRINCIPAL		25,601	25,601	26,141	26,081	0	(480)	0	(480)	0	25,601	0	0	0	324	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		03/25/2011	PAID ON PRINCIPAL		12,197	12,197	12,159	12,158	0	39	0	39	0	12,197	0	0	0	122	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2011	PAID ON PRINCIPAL		133,799	133,799	134,092	133,765	0	34	0	34	0	133,799	0	0	0	908	11/25/2018	1
31374J ZW 4	FNMA PASS TH #315857 7.500		03/25/2011	PAID ON PRINCIPAL		54	54	54	54	0	(0)	0	(0)	0	54	0	0	0	1	02/25/2023	1
31376K B2 1	FNMA PASS TH #357457 5.500		03/25/2011	PAID ON PRINCIPAL		416,184	416,184	415,275	415,103	0	1,081	0	1,081	0	416,184	0	0	0	3,346	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		03/25/2011	PAID ON PRINCIPAL		943	943	910	922	0	21	0	21	0	943	0	0	0	9	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2011	PAID ON PRINCIPAL		16	16	16	16	0	0	0	0	0	16	0	0	0	0	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		03/25/2011	PAID ON PRINCIPAL		37,227	37,227	37,035	37,050	0	177	0	177	0	37,227	0	0	0	229	04/25/2028	1
31383L VW 2	FNMA PASS TH #506529 6.000		03/25/2011	PAID ON PRINCIPAL		563	563	522	532	0	31	0	31	0	563	0	0	0	6	07/25/2029	1
31384V L7 5	FNMA PASS TH #535050 7.500		03/25/2011	PAID ON PRINCIPAL		10,422	10,422	10,894	11,504	0	(1,082)	0	(1,082)	0	10,422	0	0	0	122	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		03/25/2011	PAID ON PRINCIPAL		22,046	22,046	22,573	22,443	0	(397)	0	(397)	0	22,046	0	0	0	198	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		03/25/2011	PAID ON PRINCIPAL		21,146	21,146	21,084	21,083	0	64	0	64	0	21,146	0	0	0	195	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		03/25/2011	PAID ON PRINCIPAL		8,292	8,292	8,267	8,267	0	25	0	25	0	8,292	0	0	0	76	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		03/25/2011	PAID ON PRINCIPAL		14,487	14,487	14,441	14,440	0	46	0	46	0	14,487	0	0	0	177	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		03/25/2011	PAID ON PRINCIPAL		2,212	2,212	2,206	2,206	0	7	0	7	0	2,212	0	0	0	20	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		03/25/2011	PAID ON PRINCIPAL		2,177	2,177	2,170	2,170	0	7	0	7	0	2,177	0	0	0	19	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		03/25/2011	PAID ON PRINCIPAL		4,011	4,011	3,999	3,998	0	13	0	13	0	4,011	0	0	0	36	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		03/25/2011	PAID ON PRINCIPAL		2,563	2,563	2,555	2,555	0	8	0	8	0	2,563	0	0	0	24	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		03/25/2011	PAID ON PRINCIPAL		30,682	30,682	31,411	31,412	0	(730)	0	(730)	0	30,682	0	0	0	363	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		03/25/2011	PAID ON PRINCIPAL		88,206	88,206	90,066	89,863	0	(1,657)	0	(1,657)	0	88,206	0	0	0	752	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		03/25/2011	PAID ON PRINCIPAL		5,990	5,990	5,972	5,971	0	19	0	19	0	5,990	0	0	0	53	07/25/2016	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 e i 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)
31388A K6 0	FNMA PASS TH #598917 5.500		03/25/2011	PAID ON PRINCIPAL		1,766	1,766	1,760	1,760	0	5	0	5	0	1,766	0	0	0	16	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		03/25/2011	PAID ON PRINCIPAL		135,455	135,455	135,032	135,027	0	428	0	428	0	135,455	0	0	0	1,367	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		03/25/2011	PAID ON PRINCIPAL		12,583	12,583	12,544	12,541	0	42	0	42	0	12,583	0	0	0	116	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		03/25/2011	PAID ON PRINCIPAL		8,838	8,838	8,810	8,809	0	29	0	29	0	8,838	0	0	0	81	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		03/25/2011	PAID ON PRINCIPAL		7,062	7,062	7,040	7,038	0	24	0	24	0	7,062	0	0	0	65	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		03/25/2011	PAID ON PRINCIPAL		29,957	29,957	29,863	29,863	0	94	0	94	0	29,957	0	0	0	252	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		03/25/2011	PAID ON PRINCIPAL		3,376	3,376	3,365	3,365	0	11	0	11	0	3,376	0	0	0	31	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		03/25/2011	PAID ON PRINCIPAL		34,398	34,398	34,291	34,290	0	108	0	108	0	34,398	0	0	0	316	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		03/25/2011	PAID ON PRINCIPAL		7,980	7,980	7,955	7,954	0	26	0	26	0	7,980	0	0	0	72	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		03/25/2011	PAID ON PRINCIPAL		19,299	19,299	20,175	21,451	0	(2,153)	0	(2,153)	0	19,299	0	0	0	124	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356 5.500		03/25/2011	PAID ON PRINCIPAL		67,541	67,541	67,531	67,493	0	49	0	49	0	67,541	0	0	0	751	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060 6.000		03/25/2011	PAID ON PRINCIPAL		16,319	16,319	16,700	16,732	0	(413)	0	(413)	0	16,319	0	0	0	147	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		03/25/2011	PAID ON PRINCIPAL		9,543	9,543	9,197	9,336	0	207	0	207	0	9,543	0	0	0	58	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		03/25/2011	PAID ON PRINCIPAL		11,824	11,824	11,395	11,562	0	262	0	262	0	11,824	0	0	0	85	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		03/25/2011	PAID ON PRINCIPAL		77,649	77,649	74,834	75,924	0	1,725	0	1,725	0	77,649	0	0	0	342	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		03/25/2011	PAID ON PRINCIPAL		120,362	120,362	120,625	120,365	0	(3)	0	(3)	0	120,362	0	0	0	1,024	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2011	PAID ON PRINCIPAL		207,682	207,682	208,136	207,656	0	26	0	26	0	207,682	0	0	0	1,602	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		03/25/2011	PAID ON PRINCIPAL		144,618	144,618	144,297	144,228	0	390	0	390	0	144,618	0	0	0	1,910	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		03/25/2011	PAID ON PRINCIPAL		42,617	42,617	42,582	42,549	0	68	0	68	0	42,617	0	0	0	186	08/25/2035	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2011	PAID ON PRINCIPAL		86,516	86,516	86,503	86,116	0	400	0	400	0	86,516	0	0	0	887	07/25/2029	1Z*
65888M T9 2	NORTH DAKOTA HSG FIN A 5.400		01/01/2011	PAID ON PRINCIPAL		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	6,750	01/01/2034	1FE
30250G AA 6	SSGN 2010-S1 1A 144A (.796)		03/31/2011	PAID ON PRINCIPAL		184,998	184,998	184,998	184,974	0	24	0	24	0	184,998	0	0	0	375	02/25/2048	1Z*
30250G AA 6	SSGN 2010-S1 1A 144A (.810)		03/03/2011	PAID ON PRINCIPAL		401,766	401,766	401,766	401,713	0	53	0	53	0	401,766	0	0	0	419	02/25/2048	1Z*
938865 BL 5	WASHINGTON HSG DEV COR 7.250		03/07/2011	PAID ON PRINCIPAL		23,708	23,708	22,064	22,678	0	1,029	0	1,029	0	23,708	0	0	0	287	06/01/2020	1
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.866		03/16/2011	PAID ON PRINCIPAL		230,596	230,596	228,579	230,550	0	46	0	46	0	230,596	0	0	0	1,871	10/16/2025	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		03/15/2011	PAID ON PRINCIPAL		332,167	332,167	305,564	320,387	0	11,780	0	11,780	0	332,167	0	0	0	2,873	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		03/15/2011	PAID ON PRINCIPAL		116,110	116,110	113,873	114,503	0	1,607	0	1,607	0	116,110	0	0	0	1,040	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.187		02/15/2011	PAID ON PRINCIPAL		51,687	51,687	50,588	50,925	0	762	0	762	0	51,687	0	0	0	1,740	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.198		01/15/2011	PAID ON PRINCIPAL		89,140	89,140	87,246	87,826	0	1,314	0	1,314	0	89,140	0	0	0	1,501	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.215		03/15/2011	PAID ON PRINCIPAL		24,048	24,048	23,537	23,694	0	354	0	354	0	24,048	0	0	0	1,214	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		03/15/2011	PAID ON PRINCIPAL		305,806	305,806	302,986	304,185	0	1,620	0	1,620	0	305,806	0	0	0	3,423	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		03/15/2011	PAID ON PRINCIPAL		567,366	567,366	519,811	545,687	0	21,679	0	21,679	0	567,366	0	0	0	5,156	09/15/2031	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		03/25/2011	PAID ON PRINCIPAL		456,379	456,379	420,668	440,343	0	16,037	0	16,037	0	456,379	0	0	0	4,610	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		03/25/2011	PAID ON PRINCIPAL		671,542	671,542	612,180	645,551	0	25,991	0	25,991	0	671,542	0	0	0	7,071	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		03/25/2011	PAID ON PRINCIPAL		209,114	209,114	209,180	208,696	0	419	0	419	0	209,114	0	0	0	2,176	01/25/2032	1
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500		03/20/2011	PAID ON PRINCIPAL		57,683	57,683	59,151	57,480	0	202	0	202	0	57,683	0	0	0	877	10/20/2030	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 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/ Stocks Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
383739 JF 7	GNR 2001-4 ZC CMO 6.500		03/20/2011	PAID ON PRINCIPAL		185,591	185,591	176,663	179,945	0	5,646	0	5,646	0	185,591	0	0	0	1,867	03/20/2031	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment					93,382,599	90,237,194	95,020,853	92,987,269	0	132,954	0	132,954	0	93,120,223	0	262,377	262,377	1,178,498	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00834# AC 2	ADVANTAGE CAPITAL HAWA 14.000		03/21/2011	PAID ON PRINCIPAL		17,381	17,381	17,381	17,381	0	0	0	0	0	17,381	0	0	0	1,001	11/30/2023	1
008686 AA 5	AHOLD LEASE USA 7.820		01/06/2011	PAID ON PRINCIPAL		54,192	54,192	53,115	53,264	0	928	0	928	0	54,192	0	0	0	2,119	01/02/2020	2FE
026609 AM 9	AMERICAN HOME PRODUCT 6.950		03/15/2011	MATURED		1,000,000	1,000,000	1,038,410	1,003,251	0	(3,251)	0	(3,251)	0	1,000,000	0	0	0	34,750	03/15/2011	1FE
140661 AF 6	CAPMARK FINANCIAL GROU 7.875		01/24/2011	DEUTSCHE BANC		905,000	2,000,000	396,280	396,280	0	0	0	0	0	396,280	0	508,720	508,720	0	05/10/2012	6*
17275R AB 8	CISCO SYSTEMS 5.250		02/22/2011	MATURED		2,000,000	2,000,000	1,982,500	1,999,129	0	871	0	871	0	2,000,000	0	0	0	52,500	02/22/2011	1FE
191216 AH 3	COCA-COLA CO 5.750		03/15/2011	MATURED		1,425,000	1,425,000	1,518,722	1,427,812	0	(2,812)	0	(2,812)	0	1,425,000	0	0	0	40,969	03/15/2011	1FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2011	VARIOUS		120,367	120,367	120,367	120,367	0	0	0	0	0	120,367	0	0	0	36,104	03/01/2013	1FE
000000 00 0	ENHANCED CAPITAL PARTN 8.400		03/01/2011	MATURED		35,868	35,868	35,868	35,868	0	0	0	0	0	35,868	0	0	0	3,641	08/01/2011	1FE
29335# AA 9	ENHANCED CAPITAL PARTN 6.970		01/30/2011	MATURED		6,837	6,837	6,837	6,837	0	0	0	0	0	6,837	0	0	0	13,249	08/01/2015	1
26882P AN 2	ERAC USA FINANCE COMPA 8.000		01/15/2011	MATURED		4,000,000	4,000,000	3,995,120	3,999,515	0	485	0	485	0	4,000,000	0	0	0	160,000	01/15/2011	2FE
428291 AL 2	HEXCEL CORP 6.750		02/01/2011	REDEEMED		2,045,000	2,000,000	2,010,000	2,003,141	0	31	0	31	0	2,003,171	0	41,829	41,829	67,500	02/01/2015	4FE
492914 AR 7	KEY ENERGY SERVICES 8.375		03/04/2011	TENDERED		2,180,000	2,000,000	2,067,500	2,039,608	0	(2,327)	0	(2,327)	0	2,037,281	0	142,719	142,719	43,271	12/01/2014	4FE
565849 AG 1	MARATHON OIL 6.500		03/18/2011	REDEEMED		1,135,969	1,000,000	995,850	997,150	0	190	0	190	0	997,340	0	138,629	138,629	38,458	02/15/2014	2FE
565849 AH 9	MARATHON OIL 7.500		02/25/2011	TENDERED		2,502,800	2,000,000	2,184,507	2,162,193	0	(2,174)	0	(2,174)	0	2,160,019	0	342,781	342,781	79,167	02/15/2019	2FE
570506 AE 5	MARKWEST ENERGY 8.500		02/24/2011	TENDERED		359,288	335,000	335,838	335,532	0	(48)	0	(48)	0	335,484	0	23,804	23,804	17,322	07/15/2016	3FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2011	MATURED		7,937	7,937	7,937	7,937	0	0	0	0	0	7,937	0	0	0	2,532	03/01/2013	1FE
880779 AS 2	TEREX CORP 7.375		01/15/2011	REDEEMED		1,012,290	1,000,000	996,250	997,891	0	72	0	72	0	997,964	0	14,326	14,326	36,875	01/15/2014	4FE
941063 AF 6	WASTE MANAGEMENT INC 7.650		03/15/2011	MATURED		200,000	200,000	204,942	200,000	0	0	0	0	0	200,000	0	0	0	7,650	03/15/2011	2FE
87941T AE 5	TELEGLOBE INC 7.700	A	02/04/2011	PARTIAL BANKRUPT SETTLE		58,062	4,879,905	24,400	6,100	18,300	0	0	18,300	0	24,400	0	33,662	33,662	0	07/20/2029	6
N0060# AB 4	ADIDAS INTERNATIONAL F 5.250	F	01/24/2011	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	183,750	01/24/2011	2
597433 AD 3	HSBC BANK PLC 6.950	F	03/15/2011	MATURED		2,000,000	2,000,000	2,133,800	2,003,538	0	(3,538)	0	(3,538)	0	2,000,000	0	0	0	69,500	03/15/2011	1FE
876780 AA 5	TAYARRA LTD 3.628	F	02/15/2011	PAID ON PRINCIPAL		34,648	34,648	34,648	34,648	0	0	0	0	0	34,648	0	0	0	314	02/15/2022	1
02660T BM 4	AHM 2004-3 3A 2.264		01/25/2011	PAID ON PRINCIPAL		533,955	533,955	490,854	490,668	0	43,287	0	43,287	0	533,955	0	0	0	1,017	10/25/2034	1Z*
02660T BM 4	AHM 2004-3 3A 2.280		02/25/2011	PAID ON PRINCIPAL		12,195	12,195	11,210	11,206	0	989	0	989	0	12,195	0	0	0	46	10/25/2034	1Z*
09774X BU 5	BCM 2001-A A 6.805		03/15/2011	PAID ON PRINCIPAL		161,922	161,922	159,088	159,277	0	2,645	0	2,645	0	161,922	0	0	0	1,806	12/15/2030	2FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		146,044	146,044	147,345	146,439	0	(395)	0	(395)	0	146,044	0	0	0	1,017	12/25/2018	1Z*
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		645,632	645,632	640,285	641,852	0	3,780	0	3,780	0	645,632	0	0	0	4,692	08/25/2019	1Z*
02150J AC 6	CWALT 2007-9T1 1A3 6.000		03/25/2011	PAID ON PRINCIPAL		543,064	543,064	375,167	362,382	0	180,682	0	180,682	0	543,064	0	0	0	4,209	05/25/2037	1Z*
393505 A6 9	GT 1998-2 A5 6.240		03/01/2011	PAID ON PRINCIPAL		109,567	109,567	89,982	90,598	0	18,969	0	18,969	0	109,567	0	0	0	1,126	12/01/2028	3FE
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		03/25/2011	PAID ON PRINCIPAL		831,446	831,446	844,827	828,977	0	2,469	0	2,469	0	831,446	0	0	0	5,416	02/25/2018	1Z*
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		03/25/2011	PAID ON PRINCIPAL		512,921	512,921	499,778	504,371	0	8,550	0	8,550	0	512,921	0	0	0	4,168	03/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		140,541	140,541	140,980	140,554	0	(13)	0	(13)	0	140,541	0	0	0	970	07/25/2018	1Z*
94980W AA 4	WFMS 2003-15 1A1 CMO 4.750		03/25/2011	PAID ON PRINCIPAL		817,955	817,955	819,424	817,001	0	953	0	953	0	817,955	0	0	0	6,000	12/25/2018	1Z*

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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949788 AE 3	WFMB 2004-7 2A1 CMO 4.500		03/25/2011	PAID ON PRINCIPAL		389,134	389,134	385,041	386,916	0	2,219	0	2,219	0	389,134	0	0	0	2,570	07/25/2019	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2011	PAID ON PRINCIPAL		131,365	131,365	132,028	131,252	0	113	0	113	0	131,365	0	0	0	989	03/11/2041	1Z*
46625M CU 1	JPMCC 2001-CIB2 A3 6.429		03/15/2011	PAID ON PRINCIPAL		1,775,667	1,775,667	1,848,705	1,774,972	0	695	0	695	0	1,775,667	0	0	0	21,015	04/15/2035	1Z*
61745M VA 8	MSC 2004-T13 A3 4.390		03/13/2011	PAID ON PRINCIPAL		473,314	473,314	475,837	473,229	0	85	0	85	0	473,314	0	0	0	4,255	09/13/2045	1Z*
69348H DF 2	PNCMA 2001-C1 A2 6.360		03/14/2011	PAID ON PRINCIPAL		1,649,061	1,649,061	1,702,141	1,647,124	0	1,937	0	1,937	0	1,649,061	0	0	0	13,932	03/12/2034	1Z*
161546 GB 6	CFAB 2003-4 2A2 .860		01/25/2011	PAID ON PRINCIPAL		1,291	1,291	1,291	1,142	0	149	0	149	0	1,291	0	0	0	1	05/25/2033	1Z*
161546 GB 6	CFAB 2003-4 2A2 .861		02/25/2011	PAID ON PRINCIPAL		1,293	1,293	1,293	1,144	0	149	0	149	0	1,293	0	0	0	2	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.009		03/25/2011	PAID ON PRINCIPAL		2,408	2,408	2,256	2,260	0	148	0	148	0	2,408	0	0	0	6	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.020		01/25/2011	PAID ON PRINCIPAL		1,586	1,586	1,486	1,488	0	98	0	98	0	1,586	0	0	0	1	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.021		02/25/2011	PAID ON PRINCIPAL		2,966	2,966	2,779	2,783	0	182	0	182	0	2,966	0	0	0	5	05/25/2033	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM .749		03/28/2011	VARIOUS		248	505	386	389	0	56	0	56	0	445	0	(197)	(197)	1	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM .760		01/28/2011	VARIOUS		1,923	2,481	1,898	1,913	0	440	0	440	0	2,352	0	(429)	(429)	2	07/25/2032	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		03/25/2011	PAID ON PRINCIPAL		46,318	46,318	46,310	46,205	0	113	0	113	0	46,318	0	0	0	318	12/25/2033	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					37,032,456	42,049,767	35,980,664	35,511,586	18,300	256,726	0	275,026	0	35,786,612	0	1,245,844	1,245,844	964,234	XXX	XXX
8399997.	Total - Bonds - Part 4					284,342,262	281,067,753	288,890,685	283,061,551	18,300	327,563	0	345,862	0	283,407,413	0	934,849	934,849	5,221,891	XXX	XXX
8399999.	Total - Bonds					284,342,262	281,067,753	288,890,685	283,061,551	18,300	327,563	0	345,862	0	283,407,413	0	934,849	934,849	5,221,891	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					284,342,262	XXX	288,890,685	283,061,551	18,300	327,563	0	345,862	0	283,407,413	0	934,849	934,849	5,221,891	XXX	XXX

QE05.5

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

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

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

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

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

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

**Sch. DB-Pt D
NONE**

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations					
	REPO COLL TREASURY A - USD.....	1	9,816,000	9,816,000	04/01/2011....
0199999	U.S. Government - Issuer Obligations.....		9,816,000	9,816,000	...XXX.....
0599999	Total - U.S. Government.....		9,816,000	9,816,000	...XXX.....
Totals					
7799999	Total - Issuer Obligations.....		9,816,000	9,816,000	...XXX.....
8399999	Subtotal - Bonds.....		9,816,000	9,816,000	...XXX.....
9999999	Totals.....		9,816,000	9,816,000	...XXX.....

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(2,028,000) Book/Adjusted Carrying Value \$.....(2,028,000)
- Average balance for the year to date: Fair Value \$.....9,670,000 Book/Adjusted Carrying Value \$.....9,670,000
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....9,816,000 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Grand Total Schedule DL Part 1 and Part 2: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

NONE

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	.....(14,855,134)	.....(19,848,830)	.....(13,811,219)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....22,587	.....29,429	.....11,762	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....49,863	.....49,863	.....571,166	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(2,404,017)	.....(2,719,348)	.....(110,310)	XXX..
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	.....(17,186,701)	.....(22,488,885)	.....(13,338,601)	XXX..
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	.....(17,186,701)	.....(22,488,885)	.....(13,338,601)	XXX..
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	.....(17,186,701)	.....(22,488,885)	.....(13,338,601)	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



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended March 31, 2011

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....47,612,365	.....38,889,704	.....14,070,047

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0