

QUARTERLY STATEMENT

AS OF JUNE 30, 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 | # MADELYN JOSEPH LANKTON | Executive Vice President & Chief Information Officer |
| 2. JAY STEVEN BENET | Vice Chairman & Chief Financial Officer | MARIA OLIVO | Executive Vice President, Strategic Development & Treasurer |
| 3. CHARLES JOSEPH CLARKE | Vice Chairman | DOREEN SPADORCIA | Executive Vice President, Claim |
| 4. WILLIAM HERBERT HEYMAN | Vice Chairman & Chief Investment Officer | KENNETH FRANKLIN SPENCE, III | Executive Vice President & General Counsel |
| 5. ALAN DAVID SCHNITZER | Vice Chairman & Chief Legal Officer | GREGORY CHESHIRE TOCZYDLOWSKI | Executive Vice President, Personal Insurance |
| 6. JOHN JOSEPH ALBANO | Executive Vice President | DOUGLAS KEITH BELL | Senior Vice President, Accounting Standards |
| 7. ANDY FRANCIS BESSETTE | Executive Vice President & Chief Administrative Officer | DOUGLAS KENNETH RUSSELL | Senior Vice President & Corporate Controller |
| 8. JOHN PATRICK CLIFFORD, JR. | Executive Vice President, Human Resources | SCOTT WILLIAM RYNDAL | Senior Vice President, Corporate Tax |
| 9. WILLIAM EUGENE CUNNINGHAM, JR. | Executive Vice President, Business Insurance | WENDY CONSTANCE SKJERVEN | Associate Group General Counsel, Corporate & Corporate Secretary |
| 10. WILLIAM PATRICK HANNON | Executive Vice President, Enterprise Risk Management & Business Conduct Officer | SMITESH DAVÉ | Vice President & Chief Corporate Actuary |

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. Skjervén

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjervén

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

21st day of July, 2011

[Signature] Notary Public
My Commission Expires November 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..... | 3,546,592,212 | 0 | 3,546,592,212 | 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 (\$.....(17,401,707)), cash equivalents (\$.....0) and short-term investments (\$.....132,073,992)..... | 114,672,285 | 0 | 114,672,285 | 40,788,176 |
| 6. Contract loans (including \$.....0 premium notes)..... | 0 | 0 | 0 | 0 |
| 7. Derivatives..... | 0 | 0 | 0 | 0 |
| 8. Other invested assets..... | 422,372,168 | 0 | 422,372,168 | 38,500 |
| 9. Receivables for securities..... | 0 | 0 | 0 | 0 |
| 10. Securities lending reinvested collateral assets..... | 5,022,088 | 0 | 5,022,088 | 11,844,000 |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 4,088,658,753 | 0 | 4,088,658,753 | 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..... | 48,689,952 | 0 | 48,689,952 | 53,309,217 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 152,587,520 | 11,003,082 | 141,584,438 | 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)..... | 136,135,198 | 6,828,214 | 129,306,984 | 107,324,287 |
| 15.3 Accrued retrospective premiums..... | 0 | 0 | 0 | 0 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 15,379,846 | 0 | 15,379,846 | 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..... | 78,102,235 | 17,057,145 | 61,045,090 | 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..... | 60,449,587 | 0 | 60,449,587 | 34,025,660 |
| 24. Health care (\$.....0) and other amounts receivable..... | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets..... | 26,493,917 | 22,029,128 | 4,464,789 | 4,901,022 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 4,606,551,441 | 56,917,569 | 4,549,633,872 | 4,238,258,523 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27)..... | 4,606,551,441 | 56,917,569 | 4,549,633,872 | 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..... | 4,506,704 | 0 | 4,506,704 | 4,507,656 |
| 2502. Amounts receivable under high deductible policies..... | 3,085 | (283,633) | 286,717 | 224,320 |
| 2503. Ceded deposit asset..... | 0 | 0 | 0 | 52,146 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 21,984,129 | 22,312,761 | (328,632) | 116,900 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 26,493,917 | 22,029,128 | 4,464,789 | 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 \$....133,680,816)..... | 941,939,863 | 920,220,402 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | 2,254,067 | 2,526,742 |
| 3. Loss adjustment expenses..... | 518,743,284 | 477,495,945 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 21,334,250 | 31,967,828 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 19,842,342 | 34,523,822 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 54,624,698 | 53,079,669 |
| 7.1 Current federal and foreign income taxes (including \$....(2,181,549) on realized capital gains (losses))..... | 38,210,145 | 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 \$....206,620,370 and including warranty reserves of \$.....0)..... | 799,704,180 | 813,054,297 |
| 10. Advance premium..... | 315,176 | 484,513 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | 0 | 0 |
| 11.2 Policyholders..... | 6,951,585 | 7,479,605 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | (36,778,093) | (60,388,527) |
| 13. Funds held by company under reinsurance treaties..... | 94,887,688 | 96,187,983 |
| 14. Amounts withheld or retained by company for account of others..... | 26,557,326 | 25,591,395 |
| 15. Remittances and items not allocated..... | 16,181,415 | 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..... | 24,698,653 | 0 |
| 22. Payable for securities lending..... | 5,022,088 | 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..... | 4,030,655 | 3,859,439 |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)..... | 2,543,876,949 | 2,436,034,011 |
| 27. Protected cell liabilities..... | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27)..... | 2,543,876,949 | 2,436,034,011 |
| 29. Aggregate write-ins for special surplus funds..... | 74,751,041 | 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)..... | 1,490,722,122 | 1,283,419,240 |
| 36. Less treasury stock, at cost: | | |
| 36.10.000 shares common (value included in Line 30 \$.....0)..... | 0 | 0 |
| 36.20.000 shares preferred (value included in Line 31 \$.....0)..... | 0 | 0 |
| 37. Surplus as regards policyholders (Lines 29 to 35, less 36)..... | 2,005,756,923 | 1,802,224,512 |
| 38. Totals..... | 4,549,633,872 | 4,238,258,523 |

DETAILS OF WRITE-INS

| | | |
|--|------------|------------|
| 2501. Retroactive reinsurance reserve assumed..... | 3,378,189 | 3,289,979 |
| 2502. Escheat liability..... | 653,441 | 564,477 |
| 2503. Federal excise tax-reinsurance contracts..... | (975) | 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)..... | 4,030,655 | 3,859,439 |
| 2901. Special surplus from retroactive reinsurance..... | 48,285,000 | 48,285,000 |
| 2902. Special surplus for deferred taxes..... | 26,466,041 | 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)..... | 74,751,041 | 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 \$.....759,389,630)..... | 720,693,179 | 717,000,474 | 1,433,634,204 |
| 1.2 Assumed..... (written \$.....48,412,360)..... | 39,123,218 | 46,401,103 | 95,510,405 |
| 1.3 Ceded..... (written \$.....201,685,586)..... | 140,349,876 | 114,478,914 | 257,380,337 |
| 1.4 Net..... (written \$.....606,116,404)..... | 619,466,521 | 648,922,663 | 1,271,764,273 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.....147,762,839): | | | |
| 2.1 Direct..... | 132,301,430 | 177,945,559 | 263,198,909 |
| 2.2 Assumed..... | (5,296,534) | 9,019,974 | 1,313,315 |
| 2.3 Ceded..... | 8,331,815 | 35,725,830 | (44,493,869) |
| 2.4 Net..... | 118,673,082 | 151,239,703 | 309,006,092 |
| 3. Loss adjustment expenses incurred..... | 66,078,174 | 95,008,438 | 140,422,650 |
| 4. Other underwriting expenses incurred..... | 239,833,522 | 236,232,326 | 475,565,855 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 424,584,777 | 482,480,467 | 924,994,598 |
| 7. Net income of protected cells..... | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 194,881,744 | 166,442,196 | 346,769,675 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 79,193,743 | 88,203,608 | 174,015,106 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....(2,147,969)..... | 9,167,664 | 1,473,634 | 10,623,394 |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 88,361,407 | 89,677,242 | 184,638,500 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....233,910 amount charged off \$.....967,289)..... | (733,378) | (418,206) | (879,555) |
| 13. Finance and service charges not included in premiums..... | 66,959 | 51,624 | 110,725 |
| 14. Aggregate write-ins for miscellaneous income..... | (263,795) | 1,043,753 | 892,111 |
| 15. Total other income (Lines 12 through 14)..... | (930,214) | 677,171 | 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)..... | 282,312,937 | 256,796,609 | 531,531,456 |
| 17. Dividends to policyholders..... | 3,655,384 | 3,242,890 | 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)..... | 278,657,553 | 253,553,719 | 526,246,447 |
| 19. Federal and foreign income taxes incurred..... | 73,832,763 | 65,266,503 | 141,154,218 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 204,824,791 | 188,287,216 | 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)..... | 204,824,791 | 188,287,216 | 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 \$.....(23,003)..... | 8,884,625 | 443,997 | 842,817 |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | 0 | 0 | 0 |
| 26. Change in net deferred income tax..... | (8,611,276) | (3,590,378) | (5,455,341) |
| 27. Change in nonadmitted assets..... | 2,204,742 | (7,385,933) | (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..... | (3,770,471) | (1,337,020) | (2,314,209) |
| 38. Change in surplus as regards policyholders (Lines 22 through 37)..... | 203,532,411 | 176,417,882 | (34,624,149) |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 2,005,756,923 | 2,013,266,543 | 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. Fines and penalties of regulatory authorities..... | 0 | 0 | (63) |
| 1402. Retroactive reinsurance gain/loss..... | (118,384) | 0 | (61,503) |
| 1403. Profit and loss, miscellaneous..... | (145,411) | 1,043,753 | 953,677 |
| 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)..... | (263,795) | 1,043,753 | 892,111 |
| 3701. Change in special surplus from deferred taxes..... | (3,770,471) | (1,337,020) | (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)..... | (3,770,471) | (1,337,020) | (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..... | 539,643,327 | 611,694,406 | 1,477,627,256 |
| 2. Net investment income..... | 93,133,275 | 95,506,995 | 191,826,860 |
| 3. Miscellaneous income..... | (930,214) | 677,171 | 123,281 |
| 4. Total (Lines 1 through 3)..... | 631,846,388 | 707,878,572 | 1,669,577,398 |
| 5. Benefit and loss related payments..... | 83,645,457 | 146,893,724 | 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..... | 288,656,295 | 300,509,831 | 536,617,880 |
| 8. Dividends paid to policyholders..... | 4,183,404 | 3,880,673 | 6,631,125 |
| 9. Federal and foreign income taxes paid (recovered) net of \$.... (1,508,147) tax on capital gains (losses)..... | 36,795,186 | 45,045,182 | 144,740,678 |
| 10. Total (Lines 5 through 9)..... | 413,280,342 | 496,329,411 | 992,053,041 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 218,566,046 | 211,549,161 | 677,524,357 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 322,149,458 | 222,914,819 | 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..... | 6,821,912 | 0 | 0 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds..... | 24,698,653 | 0 | 167,510 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 353,670,023 | 222,914,819 | 524,238,671 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 53,371,375 | 605,524,368 | 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..... | 411,948,130 | 0 | 1,552,700 |
| 13.6 Miscellaneous applications..... | 0 | 9,852,561 | 0 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 465,319,506 | 615,376,929 | 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)..... | (111,649,482) | (392,462,109) | (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)..... | (33,032,454) | 105,329,055 | (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)..... | (33,032,454) | 105,329,055 | (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)..... | 73,884,109 | (75,583,894) | (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)..... | 114,672,285 | 16,068,880 | 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.

For the six months ending June 30, 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 June 30, 2011:

| | Amortized cost basis before other-than- temporary impairment | Other-than temporary impairment recognized in loss | Fair value |
|--|--|--|------------|
| Aggregate Intent & Ability to Retain | \$393,161 | \$14,890 | \$334,477 |

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 |
| 66987XCD5 | 222,014 | 219,014 | 2,910 | 219,104 | 212,322 | Q2 - 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 June 30, 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 | \$ 7,667 | \$ 278 | \$ 21,990 | \$ 1,092 | \$ 29,657 | \$ 1,370 |
| Structured securities | - | - | 5,040,600 | 800,539 | 5,040,600 | 800,539 |

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.

In support of the acquisition noted below, the Company contributed capital of \$411.9 million to its subsidiary Travelers Brazil Holdings LLC.

On June 17, 2011, the Company's indirect subsidiary acquired 43% of the common stock of J. Malucelli Participações em Seguros e Resseguros S.A, a Brazilian company ("JMalucelli"). JMalucelli is currently the market leader in surety in Brazil based on market share.

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 June 30, 2011:

| <u>Description</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Total</u> |
|------------------------------|----------------|----------------|----------------|--------------|
| Bonds | | | | |
| Industrial and Miscellaneous | \$ - | 9,189,520 | 3 | \$ 9,189,523 |
| Total Assets at Fair Value | \$ - | 9,189,520 | 3 | \$ 9,189,523 |

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 6/30/2011 |
|-------|-------------------------|-------------------------|-----------------------------|--|---|---|-------------------------|
| Bonds | \$ 6,102 | - | - | - | 18,300 | (24,400) | \$ 2 |
| Total | \$ 6,102 | - | - | - | 18,300 | (24,400) | \$ 2 |

(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 June 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$43,861,000, resulting primarily from better than expected loss and defense and cost containment reserve development for accident years 2008 and prior for the fidelity & surety line, for accident years 2007-2008 for the special property line, and for accident years 2008 and prior for the other liability – claims made 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 these prior year effects.

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 | \$420,913,976 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)..... | \$38,500 | \$420,913,976 |
| 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

Statement for June 30, 2011 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1 NAIC Company Code | 2 Federal ID Number | 3 Name of Reinsurer | 4 Domiciliary Jurisdiction | 5 Is Insurer Authorized? (YES or NO) |
|------------------------------|------------------------------|------------------------|-------------------------------|---|
|------------------------------|------------------------------|------------------------|-------------------------------|---|

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 | 8,602,151 | 7,544,528 | 1,217,929 | 8,373,388 | 17,777,014 | 20,765,725 |
| 2. Alaska.....AK | L | 3,037,259 | 3,069,202 | 1,023,372 | (428,573) | 4,049,158 | 4,038,905 |
| 3. Arizona.....AZ | L | 11,623,214 | 12,512,381 | (314,302) | 3,275,258 | 20,003,277 | 21,163,425 |
| 4. Arkansas.....AR | L | 7,805,800 | 5,984,280 | 464,884 | 960,557 | 13,091,187 | 7,037,613 |
| 5. California.....CA | L | 82,044,984 | 71,948,936 | 19,090,032 | 20,534,040 | 148,877,173 | 155,555,981 |
| 6. Colorado.....CO | L | 18,010,544 | 20,700,793 | 3,637,836 | 1,224,267 | 22,930,796 | 20,480,318 |
| 7. Connecticut.....CT | L | 15,175,487 | 14,531,644 | 1,409,423 | 1,373,788 | 24,402,539 | 24,085,477 |
| 8. Delaware.....DE | L | 3,192,018 | 2,814,300 | 90,205 | 247,176 | 3,212,849 | 3,407,381 |
| 9. District of Columbia.....DC | L | 16,684,287 | 9,088,144 | 937,499 | 2,418,184 | 17,639,905 | 18,379,924 |
| 10. Florida.....FL | L | 39,400,538 | 46,022,677 | 10,797,065 | 12,089,802 | 80,777,237 | 87,661,389 |
| 11. Georgia.....GA | L | 20,980,207 | 19,986,471 | 2,602,700 | 2,792,921 | 34,138,511 | 37,355,079 |
| 12. Hawaii.....HI | L | 8,434,962 | 5,027,767 | 137,683 | 973,208 | 8,661,749 | 9,417,984 |
| 13. Idaho.....ID | L | 2,543,665 | 2,215,167 | 1,171,049 | 3,677,400 | 3,939,312 | 5,357,583 |
| 14. Illinois.....IL | L | 34,067,615 | 32,294,434 | 5,308,385 | 6,296,161 | 49,997,454 | 54,847,221 |
| 15. Indiana.....IN | L | 12,070,535 | 10,715,220 | 861,701 | 898,677 | 13,764,410 | 13,156,408 |
| 16. Iowa.....IA | L | 6,378,256 | 5,530,470 | 515,135 | 1,200,251 | 7,260,759 | 6,814,739 |
| 17. Kansas.....KS | L | 5,219,991 | 4,565,336 | 378,392 | 628,072 | 7,615,074 | 6,662,410 |
| 18. Kentucky.....KY | L | 9,556,729 | 9,059,940 | 657,217 | 1,213,908 | 14,231,443 | 14,180,428 |
| 19. Louisiana.....LA | L | 15,178,015 | 19,241,346 | 3,799,548 | 2,754,838 | 23,856,961 | 30,679,950 |
| 20. Maine.....ME | L | 3,601,053 | 3,539,160 | 724,701 | 1,641,009 | 3,760,879 | 6,134,890 |
| 21. Maryland.....MD | L | 17,977,054 | 17,335,334 | 1,739,009 | 1,862,244 | 27,904,921 | 28,998,378 |
| 22. Massachusetts.....MA | L | 25,177,855 | 19,646,037 | 5,987,414 | 3,636,675 | 36,620,866 | 36,392,137 |
| 23. Michigan.....MI | L | 11,826,072 | 10,658,562 | 3,730,741 | 3,466,557 | 16,626,376 | 19,672,343 |
| 24. Minnesota.....MN | L | 15,634,642 | 10,466,339 | 1,170,757 | 3,876,732 | 15,597,971 | 14,490,517 |
| 25. Mississippi.....MS | L | 7,924,470 | 7,566,586 | 1,721,855 | 889,495 | 13,652,818 | 13,428,668 |
| 26. Missouri.....MO | L | 14,591,565 | 13,945,836 | 1,872,876 | 34,671,674 | 22,375,133 | 36,287,650 |
| 27. Montana.....MT | L | 7,294,751 | 7,070,806 | 195,350 | 349,894 | 6,979,113 | 6,235,481 |
| 28. Nebraska.....NE | L | 3,680,446 | 2,989,459 | 186,264 | 344 | 5,176,169 | 5,818,695 |
| 29. Nevada.....NV | L | 5,762,255 | 5,295,099 | 1,048,540 | 384,770 | 11,573,699 | 10,755,893 |
| 30. New Hampshire.....NH | L | 4,497,893 | 3,204,013 | 306,894 | 575,460 | 3,974,845 | 3,777,174 |
| 31. New Jersey.....NJ | L | 20,641,346 | 18,486,679 | 4,597,014 | 4,944,024 | 25,314,670 | 27,731,512 |
| 32. New Mexico.....NM | L | 3,065,154 | 3,256,981 | 390,065 | 78,326 | 4,634,245 | 4,728,840 |
| 33. New York.....NY | L | 48,787,199 | 50,896,785 | 7,278,402 | 12,427,802 | 87,850,748 | 105,194,517 |
| 34. North Carolina.....NC | L | 19,261,263 | 21,726,055 | 4,028,328 | 2,620,759 | 31,456,723 | 32,207,662 |
| 35. North Dakota.....ND | L | 2,848,330 | 2,245,904 | 59,733 | (1,548) | 2,117,288 | 1,690,142 |
| 36. Ohio.....OH | L | 21,877,805 | 19,054,460 | 8,179,877 | 4,761,950 | 25,408,513 | 30,429,030 |
| 37. Oklahoma.....OK | L | 7,104,183 | 6,448,279 | 709,079 | 450,427 | 8,208,338 | 7,636,237 |
| 38. Oregon.....OR | L | 8,891,732 | 10,519,659 | 805,060 | 356,189 | 12,674,282 | 12,759,650 |
| 39. Pennsylvania.....PA | L | 31,329,839 | 30,745,451 | 5,851,302 | 4,817,858 | 42,199,702 | 42,283,449 |
| 40. Rhode Island.....RI | L | 3,224,537 | 2,265,445 | 297,328 | 105,029 | 3,954,887 | 4,740,750 |
| 41. South Carolina.....SC | L | 10,130,301 | 9,799,215 | 1,342,159 | 824,214 | 16,415,241 | 16,217,580 |
| 42. South Dakota.....SD | L | 1,862,126 | 2,969,402 | 30,970 | 68,730 | 2,858,849 | 2,121,172 |
| 43. Tennessee.....TN | L | 13,059,996 | 13,887,235 | 1,125,731 | 1,735,284 | 19,752,231 | 18,793,978 |
| 44. Texas.....TX | L | 45,684,469 | 39,923,003 | 9,920,699 | 7,932,271 | 78,563,344 | 82,451,302 |
| 45. Utah.....UT | L | 8,652,806 | 7,804,932 | 540,018 | 449,214 | 9,689,771 | 9,325,162 |
| 46. Vermont.....VT | L | 868,065 | 546,593 | (1,500) | 111,885 | 667,258 | 692,312 |
| 47. Virginia.....VA | L | 25,000,650 | 23,997,633 | (2,409,496) | 1,612,218 | 30,760,766 | 33,957,858 |
| 48. Washington.....WA | L | 28,491,298 | 24,305,670 | 3,904,431 | 2,322,995 | 43,816,320 | 42,713,394 |
| 49. West Virginia.....WV | L | 6,489,910 | 6,484,177 | 515,324 | 580,268 | 10,422,993 | 7,496,964 |
| 50. Wisconsin.....WI | L | 9,520,725 | 7,939,711 | 889,446 | 2,469,652 | 14,370,322 | 14,738,050 |
| 51. Wyoming.....WY | L | 2,885,673 | 2,835,298 | 286,700 | 23,694 | 4,809,625 | 4,702,033 |
| 52. American Samoa.....AS | N | 0 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU | L | 87,856 | 0 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR | L | 147,378 | 1,085,184 | 120,000 | (1,538,618) | 85,837 | 2,501,352 |
| 55. US Virgin Islands.....VI | L | 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 | 1,502,679 | 32,183 | 122,912 | (1,071,223) | 12,480,323 | 12,778,207 |
| 59. Totals..... | (a) 54 | 759,389,630 | 711,826,203 | 121,053,734 | 167,939,579 | 1,168,981,878 | 1,240,930,919 |

DETAILS OF WRITE-INS

| | | | | | | | |
|---|-----|-----------|--------|---------|-------------|------------|------------|
| 5801. Other Alien Combined..... | XXX | 1,502,679 | 32,183 | 122,912 | (1,071,223) | 12,480,323 | 12,778,207 |
| 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 | 1,502,679 | 32,183 | 122,912 | (1,071,223) | 12,480,323 | 12,778,207 |

(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 | 104,976 | 0.0 | 0.0 |
| 2. Allied lines..... | 0 | .83 | 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 | 718,086 | 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 | (459) | 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..... | (27,269) | 6,824,002 | (25,025.2) | (1,095.5) |
| 17.1 Other liability-occurrence..... | 98,459 | 2,833,710 | 2,878.1 | (1,931.7) |
| 17.2 Other liability-claims made..... | 255,309,794 | 115,594,826 | 45.3 | 31.4 |
| 17.3 Excess workers' compensation..... | 0 | 0 | 0.0 | 0.0 |
| 18.1 Products liability-occurrence..... | 0 | (2,174) | 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 | 26,877 | 0.0 | 0.0 |
| 21. Auto physical damage..... | 0 | 1,770 | 0.0 | 0.0 |
| 22. Aircraft (all perils)..... | 0 | 0 | 0.0 | 0.0 |
| 23. Fidelity..... | 57,838,568 | 13,281,412 | 23.0 | 27.8 |
| 24. Surety..... | 390,379,590 | (2,543,831) | (0.7) | 20.0 |
| 26. Burglary and theft..... | 17,094,036 | (4,537,840) | (26.5) | 16.8 |
| 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..... | 720,693,179 | 132,301,430 | 18.4 | 24.8 |
| 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..... | 4,277 | (27,269) | (145,076) |
| 17.1 Other liability-occurrence..... | 23,961 | 98,451 | (104,481) |
| 17.2 Other liability-claims made..... | 154,154,533 | 297,560,502 | 234,150,054 |
| 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..... | 29,358,669 | 61,941,824 | 58,394,048 |
| 24. Surety..... | 191,716,326 | 382,058,166 | 403,401,693 |
| 26. Burglary and theft..... | 8,980,688 | 17,757,955 | 16,129,964 |
| 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..... | 384,238,454 | 759,389,630 | 711,826,203 |
| 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 | 12,325 | 2,356 | 14,681 | 131,557 | 0 | 503,267 | 634,824 | (3,670) | (48,518) | (52,188) |
| 2. 2009..... | 97,583 | 169,979 | 267,562 | 33,587 | 2,187 | 35,774 | 77,284 | 0 | 156,569 | 233,853 | 13,289 | (11,223) | 2,065 |
| 3. Subtotals 2009 + Prior..... | 245,135 | 724,120 | 969,255 | 45,912 | 4,543 | 50,455 | 208,842 | 0 | 659,836 | 868,677 | 9,619 | (59,742) | (50,123) |
| 4. 2010..... | 63,165 | 365,296 | 428,461 | 45,403 | 7,202 | 52,605 | 68,599 | 0 | 313,518 | 382,117 | 50,837 | (44,575) | 6,262 |
| 5. Subtotals 2010 + Prior..... | 308,301 | 1,089,416 | 1,397,716 | 91,315 | 11,745 | 103,060 | 277,441 | 0 | 973,354 | 1,250,795 | 60,455 | (104,317) | (43,861) |
| 6. 2011..... | XXX | XXX | XXX | XXX | 18,724 | 18,724 | XXX | 27,745 | 182,143 | 209,888 | XXX | XXX | XXX |
| 7. Totals..... | 308,301 | 1,089,416 | 1,397,716 | 91,315 | 30,469 | 121,784 | 277,441 | 27,745 | 1,155,497 | 1,460,683 | 60,455 | (104,317) | (43,861) |
| 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 |
| | | | | | | | | | | | 1.19.6 % | 2.(9.6)% | 3.(3.1)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4.(2.4)% |

Q13

Statement for June 30, 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 June 30, 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. Other assets nonadmitted..... | 22,312,761 | 22,312,761 | 0 | 0 |
| 2505. State surcharges receivable..... | (80,157) | 0 | (80,157) | 64,746 |
| 2506. Other assets - Reliance acquisition..... | (248,475) | 0 | (248,475) | 52,153 |
| 2597. Summary of remaining write-ins for Line 25..... | 21,984,129 | 22,312,761 | (328,632) | 116,900 |

Statement for June 30, 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..... | 411,948,130 | 0 |
| 3. Capitalized deferred interest and other..... | 0 | 0 |
| 4. Accrual of discount..... | 0 | 0 |
| 5. Unrealized valuation increase (decrease)..... | 8,927,346 | (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..... | 32,598 | 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)..... | 422,372,168 | 1,529,290 |
| 12. Deduct total nonadmitted amounts..... | 0 | 1,490,790 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 422,372,168 | 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..... | 53,371,375 | 675,645,772 |
| 3. Accrual of discount..... | 918,302 | 3,192,908 |
| 4. Unrealized valuation increase (decrease)..... | (65,723) | 1,314,333 |
| 5. Total gain (loss) on disposals..... | 7,034,516 | 10,846,503 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 322,149,458 | 524,071,161 |
| 7. Deduct amortization of premium..... | 9,989,191 | 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..... | 14,889 | 267,457 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 3,546,592,212 | 3,817,487,280 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 3,546,592,212 | 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)..... | 3,588,883,604 | 1,088,610,356 | 1,387,647,457 | 3,523,033 | 3,588,883,604 | 3,293,369,537 | 0 | 3,479,750,581 |
| 2. Class 2 (a)..... | 297,861,536 | 20,362,813 | 6,195,836 | 2,144,044 | 297,861,536 | 314,172,558 | 0 | 311,579,154 |
| 3. Class 3 (a)..... | 62,542,200 | 0 | 191,016 | (9,868,777) | 62,542,200 | 52,482,407 | 0 | 62,041,488 |
| 4. Class 4 (a)..... | 17,941,767 | 0 | 249,931 | 32,091 | 17,941,767 | 17,723,927 | 0 | 22,951,249 |
| 5. Class 5 (a)..... | 996,190 | 0 | 0 | (78,420) | 996,190 | 917,770 | 0 | 976,690 |
| 6. Class 6 (a)..... | 3 | 0 | 0 | 0 | 3 | 3 | 0 | 402,383 |
| 7. Total Bonds..... | 3,968,225,301 | 1,108,973,170 | 1,394,284,239 | (4,248,029) | 3,968,225,301 | 3,678,666,203 | 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..... | 3,968,225,301 | 1,108,973,170 | 1,394,284,239 | (4,248,029) | 3,968,225,301 | 3,678,666,203 | 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..... | 132,073,992 | XXX | 132,073,992 | 5,029 | 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..... | 2,105,592,984 | 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..... | 2,033,733,258 | 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)..... | 132,073,992 | 60,214,266 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 132,073,992 | 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**

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | Location | | 5 Name of Vendor or General Partner | 6 NAIC Design- ation | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made After Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|------------------------------|-----------------------------|-----------|------------|--|-------------------------------|-------------------------------------|------------------------------|--|---|---------------------------------|---|-------------------------------------|
| | | 3 City | 4 State | | | | | | | | | |

Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated

| | | | | | | | | | | | | |
|---------|--|-----------------|---------|-------------------------------------|--|----------------|--------|--------|------------------|--------|--------|---------------|
| | Travelers Brazil Holdings, LLC..... | Wilmington..... | DE..... | Travelers Brazil Holdings, LLC..... | | 10/01/2010.... |0 |0 |411,948,130 |0 |0 |100.0 |
| 2099999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated..... | | | | | | | | | | | |
| | | | | | | | |0 |411,948,130 |0 |0 |XXX..... |
| 4099999 | Subtotal - Affiliated..... | | | | | | | | | | | |
| | | | | | | | |0 |411,948,130 |0 |0 |XXX..... |
| 4199999 | Totals..... | | | | | | | | | | | |
| | | | | | | | |0 |411,948,130 |0 |0 |XXX..... |

QE03

SCHEDULE BA - PART 3

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

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

NONE

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. Political Subdivisions of States, Territories and Possessions | | | | | | | | | |
| 366155 XQ 7 | GARLAND ISD GO S2011 (PS 5.000 2027 02.....) | | ...06/22/2011 | SOUTHWEST SECURITIES..... | |1,638,285 |1,500,000 |0 | 1FE..... |
| 366155 XR 5 | GARLAND ISD GO S2011 (PS 5.000 2028 02.....) | | ...06/22/2011 | SOUTHWEST SECURITIES..... | |3,755,242 |3,460,000 |0 | 1FE..... |
| 366155 XT 1 | GARLAND ISD GO S2011 (PS 5.000 2030 02.....) | | ...06/22/2011 | SOUTHWEST SECURITIES..... | |4,097,026 |3,820,000 |0 | 1FE..... |
| 366155 XU 8 | GARLAND ISD GO S2011 (PS 5.000 2031 02.....) | | ...06/22/2011 | SOUTHWEST SECURITIES..... | |2,131,600 |2,000,000 |0 | 1FE..... |
| | | | | | |0 |0 |0 | |
| 2499999. | Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions..... | | | | |11,622,153 |10,780,000 |0 |XXX..... |
| Bonds - Industrial and Miscellaneous | | | | | | | | | |
| 00206R AM 4 | AT&T INC 5.600 2018 05..... | | ...06/17/2011 | BNY MELLON CAPITAL MARKETS INC..... | |1,129,350 |1,000,000 |5,756 | 1FE..... |
| 00206R AX 0 | AT&T INC 4.450 2021 05..... | | ...06/29/2011 | HSBC..... | |1,019,290 |1,000,000 |0 | 1FE..... |
| 075887 AW 9 | BECTON DICKINSON 3.250 2020 11..... | | ...06/27/2011 | GOLDMAN SACHS & CO..... | |970,800 |1,000,000 |4,333 | 1FE..... |
| 149123 BV 2 | CATERPILLAR INC 3.900 2021 05..... | | ...05/24/2011 | BARCLAYS CAPITAL INC..... | |995,330 |1,000,000 |0 | 1FE..... |
| 12542R C@ 7 | CHS INC 4.520 2021 06..... | | ...05/26/2011 | U S BANCORP..... | |4,000,000 |4,000,000 |0 | 2Z..... |
| 17252M AK 6 | CINTAS CORP NO 2 4.300 2021 06..... | | ...06/15/2011 | KEYBANC CAPITAL MARK..... | |1,007,380 |1,000,000 |3,225 | 2FE..... |
| 235851 AM 4 | DANAHER CORP 3.900 2021 06..... | | ...06/20/2011 | BAS-MERRILL LYNCH..... | |999,750 |1,000,000 |0 | 1FE..... |
| 26138E AH 2 | DR PEPPER SNAPPLE 6.820 2018 05..... | | ...06/07/2011 | CREDIT SUISSE FIRST BOSTON..... | |1,202,240 |1,000,000 |7,388 | 2FE..... |
| 337738 AK 4 | FISERV INC 3.125 2016 06..... | | ...06/06/2011 | J P MORGAN CHASE SECURITIES INC..... | |999,400 |1,000,000 |0 | 2FE..... |
| 38259P AB 8 | GOOGLE INC 3.625 2021 05..... | | ...05/16/2011 | GOLDMAN SACHS & CO..... | |1,981,940 |2,000,000 |0 | 1FE..... |
| 438516 BA 3 | HONEYWELL INTERNATIONAL 4.250 2021 03..... | | ...06/28/2011 | GOLDMAN SACHS & CO..... | |1,047,540 |1,000,000 |0 | 1FE..... |
| 478160 AF 1 | JOHNSON & JOHNSON 6.730 2023 11..... | | ...05/20/2011 | CORTVIEW CAPITAL SECURITIES..... | |255,570 |200,000 |374 | 1FE..... |
| 478160 AY 0 | JOHNSON & JOHNSON 2.150 2016 05..... | | ...05/17/2011 | J P MORGAN CHASE SECURITIES INC..... | |996,950 |1,000,000 |0 | 1FE..... |
| 48203R AE 4 | JUNIPER NETWORKS 3.100 2016 03..... | | ...06/01/2011 | DEUTSCHE BANC..... | |1,022,870 |1,000,000 |8,008 | 2FE..... |
| 501044 CG 4 | KROGER CO 6.400 2017 08..... | | ...06/22/2011 | STIFEL NICOLAUS & CO INC..... | |122,063 |103,000 |2,417 | 2FE..... |
| 58013M EL 4 | MCDONALDS CORP 3.625 2021 05..... | | ...05/17/2011 | BAS-MERRILL LYNCH..... | |994,110 |1,000,000 |0 | 1FE..... |
| 000000 00 | OTTER TAIL POWER COMPANY 4.630 2021 12..... | | ...06/16/2011 | BAS-MERRILL LYNCH..... | |10,000,000 |10,000,000 |0 | 2Z..... |
| 694308 GV 3 | PACIFIC GAS & ELECTRIC 4.250 2021 05..... | | ...05/10/2011 | J P MORGAN CHASE SECURITIES INC..... | |999,190 |1,000,000 |0 | 2FE..... |
| 718172 AJ 8 | PHILIP MORRIS INTERNATIO 2.500 2016 05..... | | ...05/10/2011 | DEUTSCHE BANC..... | |993,160 |1,000,000 |0 | 1FE..... |
| 718172 AK 5 | PHILIP MORRIS INTERNATIO 4.125 2021 05..... | | ...05/10/2011 | CREDIT SUISSE FIRST BOSTON..... | |1,988,660 |2,000,000 |0 | 1FE..... |
| 911312 AM 8 | UNITED PARCEL SERVICE 3.125 2021 01..... | | ...05/19/2011 | RBC CAPITAL MARKETS..... | |952,960 |1,000,000 |16,667 | 1FE..... |
| 913017 AS 8 | UNITED TECHNOLOGIES CORP 8.750 2021 03..... | | ...06/15/2011 | JEFFERIES & CO INC..... | |706,229 |506,000 |13,405 | 1FE..... |
| 92343V AX 2 | VERIZON COMMUNICATIONS I 4.600 2021 04..... | | ...06/16/2011 | GOLDMAN SACHS & CO..... | |1,038,900 |1,000,000 |10,606 | 1FE..... |
| 931422 AE 9 | WALGREEN CO 5.250 2019 01..... | | ...05/23/2011 | BNY MELLON CAPITAL MARKETS INC..... | |561,405 |500,000 |9,552 | 1FE..... |
| 25468P CL 8 | WALT DISNEY COMPANY 3.750 2021 06..... | | ...05/18/2011 | CITIGROUP GLOBAL MARKETS..... | |999,330 |1,000,000 |0 | 1FE..... |
| 878742 AV 7 | TECK RESOURCES 4.750 2022 01..... | A..... | ...06/30/2011 | CITIGROUP GLOBAL MARKETS..... | |1,009,670 |1,000,000 |0 | 2FE..... |
| 767201 AN 6 | RIO TINTO FINANCE 4.125 2021 05..... | F..... | ...05/17/2011 | J P MORGAN CHASE SECURITIES INC..... | |1,998,700 |2,000,000 |0 | 1FE..... |
| 80105N AG 0 | SANOFI-AVENTIS 4.000 2021 03..... | F..... | ...06/14/2011 | BARCLAYS CAPITAL INC..... | |1,001,640 |1,000,000 |8,667 | 1FE..... |
| 822582 AM 4 | SHELL INTERNATIONAL FIN 4.375 2020 03..... | F..... | ...06/13/2011 | BNY MELLON CAPITAL MARKETS INC..... | |742,854 |700,000 |6,891 | 1FE..... |
| | | | | | |0 |0 |0 | |
| 3899999. | Total - Bonds - Industrial & Miscellaneous..... | | | | |41,737,282 |41,009,000 |97,289 |XXX..... |
| 8399997. | Total - Bonds - Part 3..... | | | | |53,359,435 |51,789,000 |97,289 |XXX..... |

QE04

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) |
|------------------------------|---|--------------|-----------------------|---------------------|-----------------------------------|------------------|-----------------|--|--|
| 8399999. | Total - Bonds..... | | | | |53,359,435 |51,789,000 |97,289 |XXX..... |
| 9999999. | Total - Bonds, Preferred and Common Stocks..... | | | | |53,359,435 |XXX..... |97,289 |XXX..... |

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

QE04.1

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 | 06/20/2011 | GNMA II PASS #1870 | 8.500 | 1,176 | 1,176 | 1,229 | 1,249 | 0 | (73) | 0 | (73) | 0 | 1,176 | 0 | 0 | 0 | 49 | 09/20/2024 | 1 | |
| 36202C | DG | 5 | 06/20/2011 | GNMA II PASS #1903 | 8.500 | 45 | 45 | 47 | 48 | 0 | (3) | 0 | (3) | 0 | 45 | 0 | 0 | 0 | 2 | 11/20/2024 | 1 | |
| 36202C | EL | 3 | 06/20/2011 | GNMA II PASS #1939 | 8.500 | 497 | 497 | 519 | 528 | 0 | (31) | 0 | (31) | 0 | 497 | 0 | 0 | 0 | 18 | 01/20/2025 | 1 | |
| 36202C | G5 | 6 | 06/20/2011 | GNMA II PASS #2020 | 8.500 | 339 | 339 | 354 | 359 | 0 | (20) | 0 | (20) | 0 | 339 | 0 | 0 | 0 | 14 | 06/20/2025 | 1 | |
| 36202C | HP | 1 | 06/20/2011 | GNMA II PASS #2038 | 8.500 | 12 | 12 | 12 | 13 | 0 | (1) | 0 | (1) | 0 | 12 | 0 | 0 | 0 | 0 | 07/20/2025 | 1 | |
| 36202C | J4 | 6 | 06/20/2011 | GNMA II PASS #2083 | 8.500 | 18 | 18 | 19 | 19 | 0 | (1) | 0 | (1) | 0 | 18 | 0 | 0 | 0 | 1 | 09/20/2025 | 1 | |
| 36202C | LX | 9 | 06/20/2011 | GNMA II PASS #2142 | 8.500 | 42 | 42 | 44 | 44 | 0 | (2) | 0 | (2) | 0 | 42 | 0 | 0 | 0 | 2 | 12/20/2025 | 1 | |
| 36202D | QY | 0 | 06/20/2011 | GNMA II PASS #3171 | 5.500 | 4,751 | 4,751 | 4,539 | 4,587 | 0 | 164 | 0 | 164 | 0 | 4,751 | 0 | 0 | 0 | 105 | 12/20/2031 | 1 | |
| 36202D | 6D | 8 | 06/20/2011 | GNMA II PASS #3568 | 5.000 | 54,690 | 54,690 | 52,511 | 53,226 | 0 | 1,464 | 0 | 1,464 | 0 | 54,690 | 0 | 0 | 0 | 1,136 | 06/20/2034 | 1 | |
| 36202E | UR | 8 | 06/20/2011 | GNMA II PASS #4192 | 4.500 | 90,884 | 90,884 | 82,989 | 84,352 | 0 | 6,533 | 0 | 6,533 | 0 | 90,884 | 0 | 0 | 0 | 1,689 | 07/20/2038 | 1 | |
| 36202E | XT | 1 | 06/20/2011 | GNMA II PASS #4290 | 5.500 | 191,031 | 191,031 | 190,314 | 190,351 | 0 | 679 | 0 | 679 | 0 | 191,031 | 0 | 0 | 0 | 4,238 | 11/20/2038 | 1 | |
| 36216X | AK | 7 | 06/15/2011 | GNMA PASS TH #177410 | 9.000 | 325 | 325 | 347 | 340 | 0 | (15) | 0 | (15) | 0 | 325 | 0 | 0 | 0 | 12 | 01/15/2020 | 1 | |
| 36217X | MB | 3 | 06/15/2011 | GNMA PASS TH #206554 | 9.000 | 467 | 467 | 499 | 491 | 0 | (23) | 0 | (23) | 0 | 467 | 0 | 0 | 0 | 18 | 09/15/2020 | 1 | |
| 36220H | BL | 3 | 06/15/2011 | GNMA PASS TH #278243 | 9.000 | 70 | 70 | 75 | 74 | 0 | (4) | 0 | (4) | 0 | 70 | 0 | 0 | 0 | 3 | 02/15/2020 | 1 | |
| 36220R | QG | 6 | 06/15/2011 | GNMA PASS TH #285855 | 9.000 | 167 | 167 | 179 | 179 | 0 | (12) | 0 | (12) | 0 | 167 | 0 | 0 | 0 | 6 | 06/15/2020 | 1 | |
| 36220S | 4X | 1 | 06/15/2011 | GNMA PASS TH #287138 | 9.000 | 28 | 28 | 30 | 30 | 0 | (1) | 0 | (1) | 0 | 28 | 0 | 0 | 0 | 1 | 02/15/2020 | 1 | |
| 36220U | 5V | 9 | 06/15/2011 | GNMA PASS TH #288960 | 9.000 | 220 | 220 | 234 | 232 | 0 | (12) | 0 | (12) | 0 | 220 | 0 | 0 | 0 | 8 | 03/15/2020 | 1 | |
| 36220V | FQ | 7 | 06/15/2011 | GNMA PASS TH #289175 | 9.000 | 539 | 539 | 576 | 561 | 0 | (21) | 0 | (21) | 0 | 539 | 0 | 0 | 0 | 20 | 05/15/2020 | 1 | |
| 36220X | K7 | 9 | 06/15/2011 | GNMA PASS TH #291118 | 9.000 | 107 | 107 | 115 | 114 | 0 | (6) | 0 | (6) | 0 | 107 | 0 | 0 | 0 | 4 | 07/15/2020 | 1 | |
| 36223B | M4 | 9 | 06/15/2011 | GNMA PASS TH #302879 | 9.000 | 57 | 57 | 61 | 60 | 0 | (3) | 0 | (3) | 0 | 57 | 0 | 0 | 0 | 2 | 04/15/2021 | 1 | |
| 36223D | VN | 3 | 06/15/2011 | GNMA PASS TH #304921 | 9.000 | 189 | 189 | 201 | 198 | 0 | (9) | 0 | (9) | 0 | 189 | 0 | 0 | 0 | 7 | 03/15/2021 | 1 | |
| 36223N | VQ | 4 | 06/15/2011 | GNMA PASS TH #313023 | 9.000 | 149 | 149 | 159 | 156 | 0 | (7) | 0 | (7) | 0 | 149 | 0 | 0 | 0 | 6 | 09/15/2021 | 1 | |
| 36223R | CZ | 6 | 06/15/2011 | GNMA PASS TH #315188 | 9.000 | 235 | 235 | 250 | 245 | 0 | (11) | 0 | (11) | 0 | 235 | 0 | 0 | 0 | 9 | 06/15/2022 | 1 | |
| 36223T | VY | 4 | 06/15/2011 | GNMA PASS TH #317531 | 9.000 | 119 | 119 | 127 | 123 | 0 | (4) | 0 | (4) | 0 | 119 | 0 | 0 | 0 | 4 | 01/15/2022 | 1 | |
| 36203X | GY | 6 | 06/15/2011 | GNMA PASS TH #362115 | 9.000 | 161 | 161 | 171 | 171 | 0 | (11) | 0 | (11) | 0 | 161 | 0 | 0 | 0 | 6 | 11/15/2023 | 1 | |
| 36205G | 4M | 0 | 06/15/2011 | GNMA PASS TH #390628 | 9.000 | 96 | 96 | 102 | 96 | 0 | (1) | 0 | (1) | 0 | 96 | 0 | 0 | 0 | 4 | 07/15/2024 | 1 | |
| 36206J | F8 | 2 | 06/15/2011 | GNMA PASS TH #412491 | 8.500 | 12 | 12 | 12 | 12 | 0 | (0) | 0 | (0) | 0 | 12 | 0 | 0 | 0 | 0 | 08/15/2026 | 1 | |
| 36290S | WE | 7 | 06/15/2011 | GNMA PASS TH #616345 | 4.500 | 171,519 | 171,519 | 171,813 | 171,577 | 0 | (59) | 0 | (59) | 0 | 171,519 | 0 | 0 | 0 | 3,063 | 04/15/2019 | 1 | |
| 36291F | 3W | 6 | 06/15/2011 | GNMA PASS TH #627313 | 4.500 | 180,934 | 180,934 | 181,245 | 181,004 | 0 | (70) | 0 | (70) | 0 | 180,934 | 0 | 0 | 0 | 3,394 | 06/15/2019 | 1 | |
| 92931# | AT | 4 | 06/25/2011 | FHA LEHMAN 92-1 PROJ L 8.360 | 8.360 | 13,328 | 13,328 | 13,334 | 13,304 | 0 | 23 | 0 | 23 | 0 | 13,328 | 0 | 0 | 0 | 540 | 01/01/2012 | 1 | |
| 831641 | DQ | 5 | 05/10/2011 | SBIC 2003-P10B 1 | 5.136 | 192,146 | 192,146 | 192,146 | 192,157 | 0 | (11) | 0 | (11) | 0 | 192,146 | 0 | 0 | 0 | 4,894 | 08/10/2013 | 1 | |
| 831641 | DS | 1 | 05/10/2011 | SBIC 2004-P10A 1 | 4.504 | 10,227 | 10,227 | 10,227 | 10,228 | 0 | (1) | 0 | (1) | 0 | 10,227 | 0 | 0 | 0 | 219 | 02/01/2014 | 1 | |
| 0599999 | Total - Bonds - U.S. Government | | | | | | 914,581 | 914,581 | 904,481 | 906,128 | 0 | 8,452 | 0 | 8,452 | 0 | 914,581 | 0 | 0 | 0 | 19,472 | XXX | XXX |

Bonds - U.S. States, Territories and Possessions

| | | | | | | | | | | | | | | | | | | | | | |
|--------|----|---|------------|------------------------------|-------|-----------|-----------|-----------|-----------|---|---------|---|---------|---|-----------|---|---|---|--------|------------|-----|
| 20772G | GR | 3 | 04/01/2011 | CONNECTICUT GENERAL OB 5.000 | 5.000 | 2,180,000 | 2,180,000 | 2,395,885 | 2,188,458 | 0 | (8,458) | 0 | (8,458) | 0 | 2,180,000 | 0 | 0 | 0 | 54,500 | 04/01/2011 | 1FE |
|--------|----|---|------------|------------------------------|-------|-----------|-----------|-----------|-----------|---|---------|---|---------|---|-----------|---|---|---|--------|------------|-----|

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/ Adjusted Carrying Value At Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date | 22 NAIC Design- ation or Market Indicator (a) |
|--|--|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions | | | | | 2,180,000 | 2,180,000 | 2,395,885 | 2,188,458 | 0 | (8,458) | 0 | (8,458) | 0 | 2,180,000 | 0 | 0 | 0 | 54,500 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 013493 | CW 9 ALBUQUERQUE BERNALILLO 5.500 | | 05/03/2011 | PIPER JAFFRAY | | 3,582,300 | 3,000,000 | 3,547,950 | 3,473,670 | 0 | (16,980) | 0 | (16,980) | 0 | 3,456,690 | 0 | 125,610 | 125,610 | 139,792 | 07/01/2020 | 1FE |
| 31296R | CX 4 FHLMC GOLD PASSTHRU 5.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 531,117 | 531,117 | 529,458 | 529,719 | 0 | 1,398 | 0 | 1,398 | 0 | 531,117 | 0 | 0 | 0 | 10,267 | 12/15/2033 | 1 |
| 31292G | GN 0 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 23 | 23 | 23 | 23 | 0 | 0 | 0 | 0 | 0 | 23 | 0 | 0 | 0 | 1 | 01/15/2023 | 1 |
| 31292H | SQ 8 FHLMC GOLD PASSTHRU 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 37,283 | 37,283 | 38,144 | 38,417 | 0 | (1,134) | 0 | (1,134) | 0 | 37,283 | 0 | 0 | 0 | 908 | 11/15/2032 | 1 |
| 31292H | ZM 9 FHLMC GOLD PASSTHRU 5.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 819,925 | 819,925 | 817,363 | 817,832 | 0 | 2,093 | 0 | 2,093 | 0 | 819,925 | 0 | 0 | 0 | 16,742 | 10/15/2033 | 1 |
| 31292H | 4J 0 FHLMC GOLD PASSTHRU 5.500 | | 06/15/2011 | PAID ON PRINCIPAL | | 281,800 | 281,800 | 273,338 | 275,815 | 0 | 5,986 | 0 | 5,986 | 0 | 281,800 | 0 | 0 | 0 | 6,352 | 12/15/2033 | 1 |
| 31293W | LD 0 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 343 | 343 | 362 | 386 | 0 | (42) | 0 | (42) | 0 | 343 | 0 | 0 | 0 | 10 | 09/15/2029 | 1 |
| 31298P | VR 8 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 182 | 182 | 192 | 217 | 0 | (35) | 0 | (35) | 0 | 182 | 0 | 0 | 0 | 5 | 06/15/2031 | 1 |
| 31298Q | SR 0 FHLMC GOLD PASSTHRU 7.500 | | 06/15/2011 | PAID ON PRINCIPAL | | 25 | 25 | 26 | 28 | 0 | (3) | 0 | (3) | 0 | 25 | 0 | 0 | 0 | 1 | 07/15/2031 | 1 |
| 31288A | ML 6 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 344 | 344 | 363 | 387 | 0 | (43) | 0 | (43) | 0 | 344 | 0 | 0 | 0 | 10 | 10/15/2032 | 1 |
| 31288B | 3C 5 FHLMC GOLD PASSTHRU 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 96,781 | 96,781 | 99,016 | 99,920 | 0 | (3,138) | 0 | (3,138) | 0 | 96,781 | 0 | 0 | 0 | 2,175 | 11/15/2032 | 1 |
| 31288H | H6 0 FHLMC GOLD PASSTHRU 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 478 | 478 | 489 | 496 | 0 | (18) | 0 | (18) | 0 | 478 | 0 | 0 | 0 | 12 | 03/15/2033 | 1 |
| 31335G | BZ 7 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 341 | 341 | 332 | 335 | 0 | 5 | 0 | 5 | 0 | 341 | 0 | 0 | 0 | 9 | 09/15/2023 | 1 |
| 313956 | LG 7 FHLMC GOLD PASSTHRU 8.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 3,286 | 3,286 | 3,288 | 3,278 | 0 | 8 | 0 | 8 | 0 | 3,286 | 0 | 0 | 0 | 107 | 05/15/2012 | 1 |
| 313956 | LT 9 FHLMC GOLD PASSTHRU 8.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 324 | 324 | 324 | 323 | 0 | 1 | 0 | 1 | 0 | 324 | 0 | 0 | 0 | 12 | 05/15/2012 | 1 |
| 313981 | BL 5 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 98 | 98 | 95 | 96 | 0 | 2 | 0 | 2 | 0 | 98 | 0 | 0 | 0 | 3 | 09/15/2023 | 1 |
| 313982 | VA 5 FHLMC GOLD PASSTHRU 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 603 | 603 | 585 | 592 | 0 | 11 | 0 | 11 | 0 | 603 | 0 | 0 | 0 | 18 | 10/15/2023 | 1 |
| 31283H | WZ 4 FHLMC GOLD PASSTHRU 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 307,663 | 307,663 | 314,754 | 315,212 | 0 | (7,549) | 0 | (7,549) | 0 | 307,663 | 0 | 0 | 0 | 7,678 | 04/15/2033 | 1 |
| 3128LX | DE 7 FHLMC GOLD PASSTHRU 4.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 412,925 | 412,925 | 367,676 | 383,388 | 0 | 29,538 | 0 | 29,538 | 0 | 412,925 | 0 | 0 | 0 | 6,612 | 05/15/2034 | 1 |
| 31281A | MV 1 FHLMC GOLD PASSTHRU 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 55,613 | 55,613 | 50,300 | 51,703 | 0 | 3,910 | 0 | 3,910 | 0 | 55,613 | 0 | 0 | 0 | 1,133 | 11/15/2026 | 1 |
| 31283Y | 4Z 8 FHLMC GOLD PASSTHRU 6.500 | | 06/15/2011 | PAID ON PRINCIPAL | | 377 | 377 | 376 | 376 | 0 | 1 | 0 | 1 | 0 | 377 | 0 | 0 | 0 | 10 | 05/15/2028 | 1 |
| 31392B | 6U 5 FNGT 2002-T4 A2 CMO 7.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 8,696 | 8,696 | 8,994 | 8,841 | 0 | (145) | 0 | (145) | 0 | 8,696 | 0 | 0 | 0 | 262 | 12/25/2041 | 1 |
| 31371K | D9 9 FNMA PASS TH #254028 6.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 41,430 | 41,430 | 42,304 | 42,207 | 0 | (777) | 0 | (777) | 0 | 41,430 | 0 | 0 | 0 | 1,141 | 09/25/2031 | 1 |
| 31371K | EJ 6 FNMA PASS TH #254037 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 9,827 | 9,827 | 9,796 | 9,796 | 0 | 32 | 0 | 32 | 0 | 9,827 | 0 | 0 | 0 | 215 | 10/25/2016 | 1 |
| 31371L | EZ 8 FNMA PASS TH #254952 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 113,208 | 113,208 | 113,456 | 113,179 | 0 | 29 | 0 | 29 | 0 | 113,208 | 0 | 0 | 0 | 2,139 | 11/25/2018 | 1 |
| 31374J | ZW 4 FNMA PASS TH #315857 7.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 55 | 55 | 55 | 55 | 0 | (0) | 0 | (0) | 0 | 55 | 0 | 0 | 0 | 2 | 02/25/2023 | 1 |
| 31376K | B2 1 FNMA PASS TH #357457 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 265,361 | 265,361 | 264,782 | 264,672 | 0 | 689 | 0 | 689 | 0 | 265,361 | 0 | 0 | 0 | 5,643 | 11/25/2033 | 1 |
| 31378Q | DF 5 FNMA PASS TH #405202 6.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 937 | 937 | 904 | 916 | 0 | 21 | 0 | 21 | 0 | 937 | 0 | 0 | 0 | 23 | 03/25/2028 | 1 |
| 31378R | S5 9 FNMA PASS TH #406540 6.500 | | 06/25/2011 | 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 | | 06/25/2011 | PAID ON PRINCIPAL | | 46,500 | 46,500 | 46,261 | 46,279 | 0 | 222 | 0 | 222 | 0 | 46,500 | 0 | 0 | 0 | 1,032 | 04/25/2028 | 1 |
| 31383L | VW 2 FNMA PASS TH #506529 6.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 4,863 | 4,863 | 4,503 | 4,591 | 0 | 272 | 0 | 272 | 0 | 4,863 | 0 | 0 | 0 | 121 | 07/25/2029 | 1 |
| 31384V | L7 5 FNMA PASS TH #535050 7.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 22,600 | 22,600 | 23,624 | 24,946 | 0 | (2,346) | 0 | (2,346) | 0 | 22,600 | 0 | 0 | 0 | 756 | 12/25/2029 | 1 |
| 31385J | NQ 7 FNMA PASS TH #545899 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 20,168 | 20,168 | 20,650 | 20,531 | 0 | (363) | 0 | (363) | 0 | 20,168 | 0 | 0 | 0 | 462 | 09/25/2017 | 1 |
| 31386T | G8 2 FNMA PASS TH #572723 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 21,576 | 21,576 | 21,512 | 21,511 | 0 | 65 | 0 | 65 | 0 | 21,576 | 0 | 0 | 0 | 495 | 03/25/2016 | 1 |

QE05.1

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) |
| 31386X B2 1 | FNMA PASS TH #576157 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 8,306 | 8,306 | 8,282 | 8,282 | 0 | 25 | 0 | 25 | 0 | 8,306 | 0 | 0 | 0 | 190 | 03/25/2016 | 1 |
| 31386Y B2 9 | FNMA PASS TH #577057 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 21,725 | 21,725 | 21,657 | 21,655 | 0 | 70 | 0 | 70 | 0 | 21,725 | 0 | 0 | 0 | 495 | 04/25/2016 | 1 |
| 31387A 6L 4 | FNMA PASS TH #578775 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 5,599 | 5,599 | 5,581 | 5,581 | 0 | 17 | 0 | 17 | 0 | 5,599 | 0 | 0 | 0 | 131 | 05/25/2016 | 1 |
| 31387D VL 0 | FNMA PASS TH #581219 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 2,292 | 2,292 | 2,285 | 2,285 | 0 | 7 | 0 | 7 | 0 | 2,292 | 0 | 0 | 0 | 52 | 05/25/2016 | 1 |
| 31387H 7K 0 | FNMA PASS TH #585098 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 3,848 | 3,848 | 3,836 | 3,836 | 0 | 13 | 0 | 13 | 0 | 3,848 | 0 | 0 | 0 | 88 | 06/25/2016 | 1 |
| 31387Q 4F 4 | FNMA PASS TH #591322 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 2,592 | 2,592 | 2,584 | 2,584 | 0 | 8 | 0 | 8 | 0 | 2,592 | 0 | 0 | 0 | 60 | 07/25/2016 | 1 |
| 31387W 2L 0 | FNMA PASS TH #596679 6.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 36,859 | 36,859 | 37,734 | 37,736 | 0 | (877) | 0 | (877) | 0 | 36,859 | 0 | 0 | 0 | 1,004 | 09/25/2031 | 1 |
| 31387W 2P 1 | FNMA PASS TH #596682 6.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 51,227 | 51,227 | 52,308 | 52,190 | 0 | (963) | 0 | (963) | 0 | 51,227 | 0 | 0 | 0 | 1,313 | 10/25/2031 | 1 |
| 31387Y X2 4 | FNMA PASS TH #598397 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 14,679 | 14,679 | 14,633 | 14,631 | 0 | 47 | 0 | 47 | 0 | 14,679 | 0 | 0 | 0 | 301 | 07/25/2016 | 1 |
| 31388A K6 0 | FNMA PASS TH #598917 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 1,793 | 1,793 | 1,787 | 1,788 | 0 | 5 | 0 | 5 | 0 | 1,793 | 0 | 0 | 0 | 41 | 10/25/2016 | 1 |
| 31388D 6W 3 | FNMA PASS TH #602185 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 35,863 | 35,863 | 35,751 | 35,750 | 0 | 113 | 0 | 113 | 0 | 35,863 | 0 | 0 | 0 | 892 | 10/25/2016 | 1 |
| 31388E ND 4 | FNMA PASS TH #602588 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 12,769 | 12,769 | 12,729 | 12,726 | 0 | 42 | 0 | 42 | 0 | 12,769 | 0 | 0 | 0 | 293 | 08/25/2016 | 1 |
| 31388E NH 5 | FNMA PASS TH #602592 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 8,968 | 8,968 | 8,940 | 8,939 | 0 | 30 | 0 | 30 | 0 | 8,968 | 0 | 0 | 0 | 206 | 09/25/2016 | 1 |
| 31388E NM 4 | FNMA PASS TH #602596 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 7,166 | 7,166 | 7,144 | 7,142 | 0 | 24 | 0 | 24 | 0 | 7,166 | 0 | 0 | 0 | 164 | 09/25/2016 | 1 |
| 31388E TA 4 | FNMA PASS TH #602745 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 1,423 | 1,423 | 1,419 | 1,419 | 0 | 4 | 0 | 4 | 0 | 1,423 | 0 | 0 | 0 | 33 | 08/25/2016 | 1 |
| 31388J JU 0 | FNMA PASS TH #606075 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 16,615 | 16,615 | 16,563 | 16,563 | 0 | 52 | 0 | 52 | 0 | 16,615 | 0 | 0 | 0 | 318 | 10/25/2016 | 1 |
| 31388P PY 1 | FNMA PASS TH #610739 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 34,425 | 34,425 | 34,318 | 34,317 | 0 | 108 | 0 | 108 | 0 | 34,425 | 0 | 0 | 0 | 790 | 10/25/2016 | 1 |
| 31388P XP 1 | FNMA PASS TH #610986 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 34,216 | 34,216 | 34,109 | 34,106 | 0 | 110 | 0 | 110 | 0 | 34,216 | 0 | 0 | 0 | 753 | 10/25/2016 | 1 |
| 31390K RG 5 | FNMA PASS TH #648587 7.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 574 | 574 | 600 | 638 | 0 | (64) | 0 | (64) | 0 | 574 | 0 | 0 | 0 | 18 | 05/25/2032 | 1 |
| 31390N TM 4 | FNMA PASS TH #651356 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 76,286 | 76,286 | 76,274 | 76,231 | 0 | 55 | 0 | 55 | 0 | 76,286 | 0 | 0 | 0 | 1,814 | 07/25/2017 | 1 |
| 31402C QM 7 | FNMA PASS TH #725060 6.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 14,039 | 14,039 | 14,367 | 14,395 | 0 | (355) | 0 | (355) | 0 | 14,039 | 0 | 0 | 0 | 355 | 01/25/2034 | 1 |
| 31402E S3 3 | FNMA PASS TH #726938 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 4,477 | 4,477 | 4,315 | 4,380 | 0 | 97 | 0 | 97 | 0 | 4,477 | 0 | 0 | 0 | 81 | 08/25/2033 | 1 |
| 31402J ZY 6 | FNMA PASS TH #730759 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 5,079 | 5,079 | 4,895 | 4,966 | 0 | 113 | 0 | 113 | 0 | 5,079 | 0 | 0 | 0 | 88 | 08/25/2033 | 1 |
| 31402Q LF 6 | FNMA PASS TH #734826 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 63,535 | 63,535 | 61,232 | 62,124 | 0 | 1,411 | 0 | 1,411 | 0 | 63,535 | 0 | 0 | 0 | 1,189 | 08/25/2033 | 1 |
| 31403A 2X 2 | FNMA PASS TH #743390 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 58,612 | 58,612 | 58,740 | 58,613 | 0 | (1) | 0 | (1) | 0 | 58,612 | 0 | 0 | 0 | 1,112 | 11/25/2018 | 1 |
| 31403R CK 2 | FNMA PASS TH #755274 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 90,291 | 90,291 | 90,489 | 90,280 | 0 | 11 | 0 | 11 | 0 | 90,291 | 0 | 0 | 0 | 1,810 | 12/25/2018 | 1 |
| 31406L F9 4 | FNMA PASS TH #812992 5.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 162,757 | 162,757 | 162,396 | 162,318 | 0 | 439 | 0 | 439 | 0 | 162,757 | 0 | 0 | 0 | 3,461 | 02/25/2035 | 1 |
| 31407G 6H 6 | FNMA PASS TH #830772 5.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 36,763 | 36,763 | 36,733 | 36,704 | 0 | 59 | 0 | 59 | 0 | 36,763 | 0 | 0 | 0 | 766 | 08/25/2035 | 1 |
| 31337L 4S 4 | FSPC T-017 A5 7.160 | | 06/25/2011 | PAID ON PRINCIPAL | | 79,277 | 79,277 | 79,265 | 78,910 | 0 | 367 | 0 | 367 | 0 | 79,277 | 0 | 0 | 0 | 2,457 | 07/25/2029 | 1Z* |
| 30250G AA 6 | SSGN 2010-S1 1A 144A (.741) | | 06/01/2011 | PAID ON PRINCIPAL | | 237,083 | 237,083 | 237,083 | 237,052 | 0 | 31 | 0 | 31 | 0 | 237,083 | 0 | 0 | 0 | 798 | 02/25/2048 | 1Z* |
| 30250G AA 6 | SSGN 2010-S1 1A 144A (.760) | | 04/29/2011 | PAID ON PRINCIPAL | | 208,279 | 208,279 | 208,279 | 208,252 | 0 | 27 | 0 | 27 | 0 | 208,279 | 0 | 0 | 0 | 556 | 02/25/2048 | 1Z* |
| 938865 BL 5 | WASHINGTON HSG DEV COR 7.250 | | 06/01/2011 | PAID ON PRINCIPAL | | 24,140 | 24,140 | 22,466 | 23,092 | 0 | 1,048 | 0 | 1,048 | 0 | 24,140 | 0 | 0 | 0 | 730 | 06/01/2020 | 1 |
| 38373Y UH 5 | GNR 2003-5 B (PROJECT) 4.486 | | 06/16/2011 | PAID ON PRINCIPAL | | 430,093 | 430,093 | 426,330 | 430,007 | 0 | 86 | 0 | 86 | 0 | 430,093 | 0 | 0 | 0 | 8,888 | 10/16/2025 | 1 |
| 31337L AK 4 | FHR 2160 ZA CMO 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 345,552 | 345,552 | 317,878 | 333,298 | 0 | 12,255 | 0 | 12,255 | 0 | 345,552 | 0 | 0 | 0 | 7,924 | 06/15/2029 | 1 |
| 31337P VV 8 | FHR 2248 ZA CMO 7.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 20,294 | 20,294 | 19,903 | 20,014 | 0 | 281 | 0 | 281 | 0 | 20,294 | 0 | 0 | 0 | 584 | 09/15/2030 | 1 |
| 313398 NM 7 | FHR 2334 SO CMO 20.309 | | 04/15/2011 | PAID ON PRINCIPAL | | 38,984 | 38,984 | 38,155 | 38,409 | 0 | 575 | 0 | 575 | 0 | 38,984 | 0 | 0 | 0 | 2,625 | 07/15/2031 | 1 |

QE05.2

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 Design- ation or Market Indicator (a) |
|------------------------------|---|--------------------------------------|-----------------------|------------------------|--------------------------------------|--------------------|----------------|------------------|--|--|---|--|---|--|--|---|--|---|--|------------------------|--|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year's (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | | |
| 313398 NM 7 | FHR 2334 SO CMO 20.363 | | 05/15/2011 | PAID ON PRINCIPAL | | 45,925 | 45,925 | 44,949 | 45,248 | 0 | 677 | 0 | 677 | 0 | 45,925 | 0 | 0 | 0 | 3,870 | 07/15/2031 | 1 |
| 313398 NM 7 | FHR 2334 SO CMO 20.391 | | 06/15/2011 | PAID ON PRINCIPAL | | 33,269 | 33,269 | 32,562 | 32,779 | 0 | 490 | 0 | 490 | 0 | 33,269 | 0 | 0 | 0 | 3,368 | 07/15/2031 | 1 |
| 3133TU VD 7 | FHR 2357 OH CMO 6.500 | | 06/15/2011 | PAID ON PRINCIPAL | | 244,012 | 244,012 | 241,762 | 242,719 | 0 | 1,293 | 0 | 1,293 | 0 | 244,012 | 0 | 0 | 0 | 6,635 | 09/15/2031 | 1 |
| 3133TV 5V 4 | FHR 2359 ZA CMO 6.000 | | 06/15/2011 | PAID ON PRINCIPAL | | 485,435 | 485,435 | 444,747 | 466,887 | 0 | 18,548 | 0 | 18,548 | 0 | 485,435 | 0 | 0 | 0 | 11,031 | 09/15/2031 | 1 |
| 31359W KH 3 | FNR 1999-33 Z CMO 6.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 344,447 | 344,447 | 317,494 | 332,343 | 0 | 12,103 | 0 | 12,103 | 0 | 344,447 | 0 | 0 | 0 | 8,201 | 07/25/2029 | 1 |
| 31359S BJ 8 | FNR 2001-6 Z CMO 6.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 586,846 | 586,846 | 534,971 | 564,133 | 0 | 22,713 | 0 | 22,713 | 0 | 586,846 | 0 | 0 | 0 | 15,325 | 03/25/2031 | 1 |
| 31392B PT 7 | FNR 2001-81 QG CMO 6.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 203,373 | 203,373 | 203,436 | 202,966 | 0 | 407 | 0 | 407 | 0 | 203,373 | 0 | 0 | 0 | 5,449 | 01/25/2032 | 1 |
| 3837H4 U9 4 | GNR 2000-34 ZB CMO 7.500 | | 06/20/2011 | PAID ON PRINCIPAL | | 67,095 | 67,095 | 68,803 | 66,860 | 0 | 235 | 0 | 235 | 0 | 67,095 | 0 | 0 | 0 | 1,885 | 10/20/2030 | 1 |
| 383739 JF 7 | GNR 2001-4 ZC CMO 6.500 | | 06/20/2011 | PAID ON PRINCIPAL | | 226,420 | 226,420 | 215,528 | 219,532 | 0 | 6,888 | 0 | 6,888 | 0 | 226,420 | 0 | 0 | 0 | 5,704 | 03/20/2031 | 1 |
| 3199999 | Total - Bonds - U.S. Special Revenue & Assessment | | | | | 11,120,373 | 10,538,073 | 10,866,620 | 10,904,432 | 0 | 90,331 | 0 | 90,331 | 0 | 10,994,763 | 0 | 125,610 | 125,610 | 307,994 | XXX | XXX |

Bonds - Industrial and Miscellaneous

QE05.3

| | | | | | | | | | | | | | | | | | | | | |
|-------------|-------------------------------|---|------------|-----------------------|--|-----------|-----------|-----------|-----------|-------|---------|---|---------|-----------|---|--------|--------|---------|------------|-----|
| 00834# AC 2 | ADVANTAGE CAPITAL HAWA 14.000 | | 05/20/2011 | PAID ON PRINCIPAL | | 39,036 | 39,036 | 39,036 | 39,036 | 0 | 0 | 0 | 0 | 39,036 | 0 | 0 | 0 | 10,833 | 11/30/2023 | 1 |
| 00206R AV 4 | AT&T INC 2.500 | | 06/17/2011 | BNY MELLON CAPITAL MA | | 1,019,430 | 1,000,000 | 996,940 | 997,169 | 0 | 273 | 0 | 273 | 997,442 | 0 | 21,988 | 21,988 | 22,361 | 08/15/2015 | 1FE |
| 05565S AA 2 | BNSF 2006-2 TRUST 5.629 | | 04/01/2011 | PAID ON PRINCIPAL | | 102,869 | 102,869 | 102,869 | 102,869 | 0 | 0 | 0 | 0 | 102,869 | 0 | 0 | 0 | 2,895 | 04/01/2024 | 1FE |
| 115736 AC 4 | BROWN SHOE COMPANY 8.750 | | 06/10/2011 | REDEEMED | | 250,000 | 250,000 | 255,625 | 250,316 | 0 | (385) | 0 | (385) | 249,931 | 0 | 69 | 69 | 13,307 | 05/01/2012 | 4FE |
| 29266R F# 0 | ENERGIZER HOLDINGS INC 4.380 | | 06/27/2011 | PAID ON PRINCIPAL | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 83,660 | 11/09/2011 | 2 |
| 29334* AA 4 | ENHANCED CAPITAL PARTN 8.060 | | 06/01/2011 | VARIOUS | | 337,002 | 337,002 | 337,002 | 337,002 | 0 | 0 | 0 | 0 | 337,002 | 0 | 0 | 0 | 8,189 | 03/01/2013 | 1 |
| 361477 AA 0 | GATX PASS-THRU CERT 20 9.000 | | 05/16/2011 | PAID ON PRINCIPAL | | 26,357 | 26,357 | 26,357 | 26,357 | 0 | 0 | 0 | 0 | 26,357 | 0 | 0 | 0 | 1,186 | 11/15/2013 | 2FE |
| 437410 AB 9 | HOMER CITY FUND 8.734 | | 04/01/2011 | PAID ON PRINCIPAL | | 87,500 | 87,500 | 87,500 | 80,938 | 6,563 | 0 | 0 | 6,563 | 87,500 | 0 | 0 | 0 | 3,821 | 10/01/2026 | 3FE |
| 40429C FQ 0 | HSBC FINANCE CORP 5.700 | | 06/01/2011 | MATURED | | 1,000,000 | 1,000,000 | 1,002,990 | 1,000,192 | 0 | (192) | 0 | (192) | 1,000,000 | 0 | 0 | 0 | 28,500 | 06/01/2011 | 1FE |
| 86183@ AA 4 | STONEHENGE CAP FUND CO 8.905 | | 04/30/2011 | MATURED | | 9,359 | 9,359 | 9,359 | 9,359 | 0 | 0 | 0 | 0 | 9,359 | 0 | 0 | 0 | 1,110 | 03/01/2013 | 1FE |
| 73755L AB 3 | POTASH CORP 7.750 | A | 05/31/2011 | MATURED | | 1,000,000 | 1,000,000 | 1,079,680 | 1,009,840 | 0 | (9,840) | 0 | (9,840) | 1,000,000 | 0 | 0 | 0 | 38,750 | 05/31/2011 | 2FE |
| N4281@ AQ 8 | KONINKLIJKE VOPAK NV 8.370 | F | 06/19/2011 | MATURED | | 3,000,000 | 3,000,000 | 3,042,000 | 3,008,085 | 0 | (8,085) | 0 | (8,085) | 3,000,000 | 0 | 0 | 0 | 125,550 | 06/19/2011 | 2 |
| 876780 AA 5 | TAYARRA LTD 3.628 | F | 05/16/2011 | PAID ON PRINCIPAL | | 34,970 | 34,970 | 34,970 | 34,970 | 0 | 0 | 0 | 0 | 34,970 | 0 | 0 | 0 | 634 | 02/15/2022 | 1 |
| 02660T BM 4 | AHM 2004-3 3A 2.262 | | 06/27/2011 | PAID ON PRINCIPAL | | 78,124 | 78,124 | 71,817 | 71,790 | 0 | 6,333 | 0 | 6,333 | 78,124 | 0 | 0 | 0 | 753 | 10/25/2034 | 1Z* |
| 02660T BM 4 | AHM 2004-3 3A 2.282 | | 04/25/2011 | PAID ON PRINCIPAL | | 12,971 | 12,971 | 11,924 | 11,919 | 0 | 1,052 | 0 | 1,052 | 12,971 | 0 | 0 | 0 | 99 | 10/25/2034 | 1Z* |
| 09774X BU 5 | BCM 2001-A A 6.805 | | 06/15/2011 | PAID ON PRINCIPAL | | 169,479 | 169,479 | 166,513 | 166,711 | 0 | 2,768 | 0 | 2,768 | 169,479 | 0 | 0 | 0 | 4,857 | 12/15/2030 | 2FE |
| 05948X D3 2 | BOAMS 2003-9 3A1 CMO 5.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 88,844 | 88,844 | 89,636 | 89,085 | 0 | (240) | 0 | (240) | 88,844 | 0 | 0 | 0 | 1,830 | 12/25/2018 | 1Z* |
| 05949A PN 4 | BOAMS 2004-7 6A1 CMO 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 500,523 | 500,523 | 496,378 | 497,592 | 0 | 2,930 | 0 | 2,930 | 500,523 | 0 | 0 | 0 | 8,993 | 08/25/2019 | 1Z* |
| 02150J AC 6 | CWALT 2007-9T1 1A3 6.000 | | 06/27/2011 | PAID ON PRINCIPAL | | 229,554 | 229,554 | 158,584 | 153,180 | 0 | 76,375 | 0 | 76,375 | 229,554 | 0 | 0 | 0 | 6,276 | 05/25/2037 | 1Z* |
| 393505 A6 9 | GT 1998-2 A5 6.240 | | 06/01/2011 | PAID ON PRINCIPAL | | 103,516 | 103,516 | 85,012 | 85,594 | 0 | 17,922 | 0 | 17,922 | 103,516 | 0 | 0 | 0 | 2,643 | 12/01/2028 | 3FE |
| 939336 QA 4 | WAMMS 2003-MS1 2A CMO 5.250 | | 06/25/2011 | PAID ON PRINCIPAL | | 248,841 | 248,841 | 252,846 | 248,102 | 0 | 739 | 0 | 739 | 248,841 | 0 | 0 | 0 | 5,511 | 02/25/2018 | 1Z* |
| 939336 QP 1 | WAMMS 2003-MS2 3A1 CMO 5.000 | | 06/25/2011 | PAID ON PRINCIPAL | | 357,004 | 357,004 | 347,856 | 351,053 | 0 | 5,951 | 0 | 5,951 | 357,004 | 0 | 0 | 0 | 7,225 | 03/25/2018 | 1Z* |
| 929227 6Y 7 | WAMU 2003-S6 2A3 CMO 4.750 | | 06/25/2011 | PAID ON PRINCIPAL | | 85,534 | 85,534 | 85,802 | 85,542 | 0 | (8) | 0 | (8) | 85,534 | 0 | 0 | 0 | 1,682 | 07/25/2018 | 1Z* |
| 94980W AA 4 | WFMBS 2003-15 1A1 CMO 4.750 | | 06/25/2011 | PAID ON PRINCIPAL | | 524,405 | 524,405 | 525,347 | 523,794 | 0 | 611 | 0 | 611 | 524,405 | 0 | 0 | 0 | 10,395 | 12/25/2018 | 1Z* |
| 949788 AE 3 | WFMBS 2004-7 2A1 CMO 4.500 | | 06/25/2011 | PAID ON PRINCIPAL | | 235,951 | 235,951 | 233,469 | 234,606 | 0 | 1,345 | 0 | 1,345 | 235,951 | 0 | 0 | 0 | 4,344 | 07/25/2019 | 1Z* |

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) |
| 05947U LW 6 | BACM 2003-2 A2 4.342 | | 06/11/2011 | PAID ON PRINCIPAL | | 126,484 | 126,484 | 127,123 | 126,376 | 0 | 109 | 0 | 109 | 0 | 126,484 | 0 | 0 | 0 | 2,290 | 03/11/2041 | 1Z* |
| 46625M CU 1 | JPMCC 2001-CIB2 A3 6.429 | | 06/15/2011 | PAID ON PRINCIPAL | | 1,879,412 | 1,879,412 | 1,956,717 | 1,878,676 | 0 | 736 | 0 | 736 | 0 | 1,879,412 | 0 | 0 | 0 | 53,000 | 04/15/2035 | 1Z* |
| 61745M VA 8 | MSC 2004-T13 A3 4.390 | | 06/13/2011 | PAID ON PRINCIPAL | | 223,294 | 223,294 | 224,484 | 223,254 | 0 | 40 | 0 | 40 | 0 | 223,294 | 0 | 0 | 0 | 4,087 | 09/13/2045 | 1Z* |
| 69348H DF 2 | PNCMA 2001-C1 A2 6.360 | | 06/13/2011 | PAID ON PRINCIPAL | | 456,380 | 456,380 | 471,070 | 455,844 | 0 | 536 | 0 | 536 | 0 | 456,380 | 0 | 0 | 0 | 9,780 | 03/12/2034 | 1Z* |
| 161546 GB 6 | CFAB 2003-4 2A2 .812 | | 04/25/2011 | PAID ON PRINCIPAL | | 4,707 | 4,707 | 4,707 | 4,166 | 0 | 542 | 0 | 542 | 0 | 4,707 | 0 | 0 | 0 | 13 | 05/25/2033 | 1Z* |
| 66987X CD 5 | NHEL 2003-1 A1 .945 | | 06/27/2011 | PAID ON PRINCIPAL | | 939 | 939 | 880 | 881 | 0 | 58 | 0 | 58 | 0 | 939 | 0 | 0 | 0 | 5 | 05/25/2033 | 1Z* |
| 66987X CD 5 | NHEL 2003-1 A1 .954 | | 05/25/2011 | PAID ON PRINCIPAL | | 752 | 752 | 705 | 706 | 0 | 46 | 0 | 46 | 0 | 752 | 0 | 0 | 0 | 3 | 05/25/2033 | 1Z* |
| 66987X CD 5 | NHEL 2003-1 A1 .972 | | 04/25/2011 | PAID ON PRINCIPAL | | 2,005 | 2,005 | 1,878 | 1,881 | 0 | 123 | 0 | 123 | 0 | 2,005 | 0 | 0 | 0 | 7 | 05/25/2033 | 1Z* |
| 76110W PG 5 | RASC 2002-KS4 AIIB (AM) .685 | | 06/27/2011 | PAID ON PRINCIPAL | | 3,368 | 3,368 | 2,433 | 2,596 | 0 | 772 | 0 | 772 | 0 | 3,368 | 0 | 0 | 0 | 13 | 07/25/2032 | 1Z* |
| 76110W PG 5 | RASC 2002-KS4 AIIB (AM) .694 | | 05/25/2011 | PAID ON PRINCIPAL | | 1,728 | 1,728 | 1,248 | 1,332 | 0 | 396 | 0 | 396 | 0 | 1,728 | 0 | 0 | 0 | 5 | 07/25/2032 | 1Z* |
| 76110W PG 5 | RASC 2002-KS4 AIIB (AM) .712 | | 04/25/2011 | PAID ON PRINCIPAL | | 1,396 | 1,396 | 1,009 | 1,076 | 0 | 320 | 0 | 320 | 0 | 1,396 | 0 | 0 | 0 | 4 | 07/25/2032 | 1Z* |
| 76110W UX 2 | RASC 2003-KS10 AI6 4.540 | | 06/25/2011 | PAID ON PRINCIPAL | | 50,508 | 50,508 | 50,500 | 50,385 | 0 | 123 | 0 | 123 | 0 | 50,508 | 0 | 0 | 0 | 936 | 12/25/2033 | 1Z* |
| 3899999. | Total - Bonds - Industrial & Miscellaneous | | | | | 14,292,243 | 14,272,813 | 14,382,265 | 14,162,274 | 6,562 | 101,349 | 0 | 107,911 | 0 | 14,270,185 | 0 | 22,057 | 22,057 | 465,548 | XXX | XXX |
| Bonds - Hybrid Securities | | | | | | | | | | | | | | | | | | | | | |
| 06738C AE 9 | BARCLAYS BANK PLC (144 8.550 | F... | 06/15/2011 | REDEEMED | | 9,300,000 | 9,300,000 | 3,348,000 | 3,348,000 | 0 | 0 | 0 | 0 | 0 | 3,348,000 | 0 | 5,952,000 | 5,952,000 | 397,575 | 09/29/2049 | 1FE |
| 4899999. | Total - Bonds - Hybrid Securities | | | | | 9,300,000 | 9,300,000 | 3,348,000 | 3,348,000 | 0 | 0 | 0 | 0 | 0 | 3,348,000 | 0 | 5,952,000 | 5,952,000 | 397,575 | XXX | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 37,807,196 | 37,205,466 | 31,897,252 | 31,509,293 | 6,562 | 191,673 | 0 | 198,236 | 0 | 31,707,529 | 0 | 6,099,667 | 6,099,667 | 1,245,090 | XXX | XXX |
| 8399999. | Total - Bonds | | | | | 37,807,196 | 37,205,466 | 31,897,252 | 31,509,293 | 6,562 | 191,673 | 0 | 198,236 | 0 | 31,707,529 | 0 | 6,099,667 | 6,099,667 | 1,245,090 | XXX | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 37,807,196 | XXX | 31,897,252 | 31,509,293 | 6,562 | 191,673 | 0 | 198,236 | 0 | 31,707,529 | 0 | 6,099,667 | 6,099,667 | 1,245,090 | XXX | XXX |

QE05.4

(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-Footernote
NONE**

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

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

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

**Sch. DB-Pt D
NONE**

**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 - BARC A TREASURY..... |1 |2,385,569 |2,385,569 | 07/01/2011.... |
| | REPO - CS A TREASURY..... |1 |250,950 |250,950 | 07/01/2011.... |
| | REPO - DEU A TREASURY..... |1 |2,385,569 |2,385,569 | 07/01/2011.... |
| 0199999 | U.S. Government - Issuer Obligations..... | |5,022,088 |5,022,088 |XXX..... |
| 0599999 | Total - U.S. Government..... | |5,022,088 |5,022,088 |XXX..... |
| Totals | | | | | |
| 7799999 | Total - Issuer Obligations..... | |5,022,088 |5,022,088 |XXX..... |
| 8399999 | Subtotal - Bonds..... | |5,022,088 |5,022,088 |XXX..... |
| 9999999 | Totals..... | |5,022,088 |5,022,088 |XXX..... |

General Interrogatory:

- The activity for the year to date: Fair Value \$.....(6,821,912) Book/Adjusted Carrying Value \$.....(6,821,912)
- Average balance for the year to date: Fair Value \$.....11,226,527 Book/Adjusted Carrying Value \$.....11,226,527
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....5,022,088 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 \$.....5,022,088 Book/Adjusted Carrying Value \$.....5,022,088

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 |(15,979,034) |(18,011,968) |(16,744,131) | XXX.. |
| Bank of America, N.A. - IL..... Chicago,IL..... | |0.000 |0 |0 |7,239 |0 |0 | XXX.. |
| HSBC..... London,UK..... | |0.000 |0 |0 |94,599 |43,922 |(9,564) | XXX.. |
| JP Morgan Chase Bank, N.A..... New York,NY..... | |0.000 |0 |0 |(1,046,762) |(3,219,972) |(648,012) | XXX.. |
| 0199999. Total Open Depositories..... | ...XXX..... | ...XXX..... |0 |0 |(16,923,958) |(21,188,019) |(17,401,707) | XXX.. |
| 0399999. Total Cash on Deposit..... | ...XXX..... | ...XXX..... |0 |0 |(16,923,958) |(21,188,019) |(17,401,707) | XXX.. |
| 0599999. Total Cash..... | ...XXX..... | ...XXX..... |0 |0 |(16,923,958) |(21,188,019) |(17,401,707) | 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 |
|------------------|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|--|-------------------------------------|
|------------------|-----------|-----------------------|--------------------------|-----------------------|--------------------------------------|--|-------------------------------------|

NONE



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended June 30, 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 | 2 | 3 |
|-------------------------------|------------------------------|------------------------------|
| Direct Written Premiums | Direct Earned Premiums | Direct Losses Incurred |
|104,304,708 |82,472,925 |35,885,938 |

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