

QUARTERLY STATEMENT

AS OF SEPTEMBER 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**
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(E-Mail Address) (Fax Number)

OFFICERS


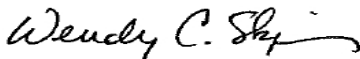
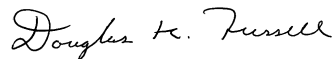
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, President & Chief Executive Officer	# MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
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 Policy
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

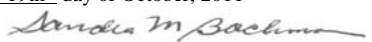
JAY STEVEN BENET	BRIAN WILLIAM MacLEAN	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA	GREGORY CHESHIRE TOCZYDLOWSKI

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
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

19th day of October, 2011


Notary Public
My Commission Expires September 30, 2012



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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,694,021,097	0	3,694,021,097	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 (\$.....(22,747,793)), cash equivalents (\$.....0) and short-term investments (\$.....268,811,574).....	246,063,781	0	246,063,781	40,788,176
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	361,811,492	0	361,811,492	38,500
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	11,758,386	0	11,758,386	11,844,000
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,313,654,755	0	4,313,654,755	3,870,157,956
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	43,545,356	0	43,545,356	53,309,217
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	154,069,753	13,867,237	140,202,516	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).....	126,524,425	5,748,403	120,776,022	107,324,287
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	7,449,150	0	7,449,150	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.....	83,964,304	16,509,063	67,455,241	67,793,379
19. Guaranty funds receivable or on deposit.....	54,993	0	54,993	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.....	0	0	0	34,025,660
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	28,527,613	24,229,028	4,298,585	4,901,022
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,757,790,349	60,353,730	4,697,436,619	4,238,258,523
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,757,790,349	60,353,730	4,697,436,619	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.....	4,438,790	0	4,438,790	4,507,656
2502. Amounts receivable under high deductible policies.....	3,085	(280,781)	283,866	224,320
2503. Ceded deposit asset.....	0	0	0	52,146
2598. Summary of remaining write-ins for Line 25 from overflow page.....	24,085,738	24,509,809	(424,070)	116,900
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	28,527,613	24,229,028	4,298,585	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 \$.....191,215,635).....	923,983,091	920,220,402
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,453,798	2,526,742
3. Loss adjustment expenses.....	541,923,156	477,495,945
4. Commissions payable, contingent commissions and other similar charges.....	25,783,282	31,967,828
5. Other expenses (excluding taxes, licenses and fees).....	25,233,527	34,523,822
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	57,565,646	53,079,669
7.1 Current federal and foreign income taxes (including \$.....(1,482,000) on realized capital gains (losses)).....	45,027,627	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 \$.....210,264,000 and including warranty reserves of \$.....0).....	819,755,279	813,054,297
10. Advance premium.....	275,033	484,513
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,459,084	7,479,605
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(50,649,001)	(60,388,527)
13. Funds held by company under reinsurance treaties.....	94,218,965	96,187,983
14. Amounts withheld or retained by company for account of others.....	28,130,033	25,591,395
15. Remittances and items not allocated.....	16,665,949	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.....	60,924,001	0
20. Derivatives.....	0	0
21. Payable for securities.....	40,970,402	0
22. Payable for securities lending.....	11,758,386	11,844,000
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	3,955,077	3,859,439
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,660,790,960	2,436,034,011
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,660,790,960	2,436,034,011
29. Aggregate write-ins for special surplus funds.....	77,932,503	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).....	1,518,429,396	1,283,419,240
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,036,645,659	1,802,224,512
38. Totals.....	4,697,436,619	4,238,258,523

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	3,408,766	3,289,979
2502. Escheat liability.....	528,745	564,477
2503. Federal excise tax-reinsurance contracts.....	17,566	4,984
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,955,077	3,859,439
2901. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2902. Special surplus for deferred taxes.....	29,647,503	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).....	77,932,503	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 \$.....1,165,711,152).....	1,102,514,639	1,077,444,049	1,433,634,204
1.2 Assumed..... (written \$.....69,092,222).....	60,608,412	70,481,331	95,510,405
1.3 Ceded..... (written \$.....294,937,584).....	229,958,244	183,566,479	257,380,337
1.4 Net..... (written \$.....939,865,790).....	933,164,807	964,358,901	1,271,764,273
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....224,346,347):			
2.1 Direct.....	199,502,310	246,942,212	263,198,909
2.2 Assumed.....	(4,670,566)	11,979,150	1,313,315
2.3 Ceded.....	29,757,025	58,031,124	(44,493,869)
2.4 Net.....	165,074,719	200,890,238	309,006,092
3. Loss adjustment expenses incurred.....	101,847,785	138,740,433	140,422,650
4. Other underwriting expenses incurred.....	360,755,696	361,371,135	475,565,855
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	627,678,200	701,001,806	924,994,598
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	305,486,607	263,357,095	346,769,675
INVESTMENT INCOME			
9. Net investment income earned.....	116,358,540	134,135,248	174,015,106
10. Net realized capital gains (losses) less capital gains tax of \$.....(2,081,182).....	9,214,063	4,421,715	10,623,394
11. Net investment gain (loss) (Lines 9 + 10).....	125,572,603	138,556,963	184,638,500
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....351,134 amount charged off \$.....1,448,121).....	(1,096,987)	(640,775)	(879,555)
13. Finance and service charges not included in premiums.....	104,717	80,173	110,725
14. Aggregate write-ins for miscellaneous income.....	(385,567)	939,025	892,111
15. Total other income (Lines 12 through 14).....	(1,377,837)	378,423	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).....	429,681,373	402,292,481	531,531,456
17. Dividends to policyholders.....	6,395,618	4,893,503	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).....	423,285,755	397,398,978	526,246,447
19. Federal and foreign income taxes incurred.....	123,588,454	106,491,643	141,154,218
20. Net income (Line 18 minus Line 19) (to Line 22).....	299,697,301	290,907,335	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).....	299,697,301	290,907,335	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 \$.....(320,775).....	(57,212,756)	684,399	842,817
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(3,046,979)	(3,157,603)	(5,455,341)
27. Change in nonadmitted assets.....	(4,412,881)	(12,417,561)	(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.....	(603,538)	(1,188,865)	(2,314,209)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	234,421,147	274,827,704	(34,624,149)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,036,645,659	2,111,676,365	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.....	(51)	0	(63)
1402. Retroactive reinsurance gain/loss.....	(118,384)	0	(61,503)
1403. Profit and loss, miscellaneous.....	(267,133)	939,025	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).....	(385,567)	939,025	892,111
3701. Prior period adjustment.....	(14,529)	0	0
3702. Change in special surplus from deferred taxes.....	(589,009)	(1,188,865)	(2,314,209)
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).....	(603,538)	(1,188,865)	(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.....	867,610,201	934,175,571	1,477,627,256
2. Net investment income.....	139,572,779	149,639,949	191,826,860
3. Miscellaneous income.....	(1,377,837)	378,423	123,281
4. Total (Lines 1 through 3).....	1,005,805,142	1,084,193,942	1,669,577,398
5. Benefit and loss related payments.....	139,873,440	206,971,147	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.....	409,058,364	420,222,988	536,617,880
8. Dividends paid to policyholders.....	6,416,139	5,644,586	6,631,125
9. Federal and foreign income taxes paid (recovered) net of \$....(2,140,911) tax on capital gains (losses).....	79,800,182	96,156,750	144,740,678
10. Total (Lines 5 through 9).....	635,148,125	728,995,472	992,053,041
11. Net cash from operations (Line 4 minus Line 10).....	370,657,017	355,198,470	677,524,357
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	369,068,768	303,048,755	524,071,161
12.2 Stocks.....	28,221	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	85,614	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	40,970,402	0	167,510
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	410,153,004	303,048,755	524,238,671
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	252,893,321	675,645,772	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.....	416,948,130	1,502,700	1,552,700
13.6 Miscellaneous applications.....	0	871,280	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	669,841,452	678,019,752	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).....	(259,688,447)	(374,970,997)	(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).....	94,307,036	63,224,313	(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).....	94,307,036	63,224,313	(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).....	205,275,605	43,451,786	(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).....	246,063,781	135,104,560	40,788,176

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	0	0	0
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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 nine months ending September 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 September 30, 2011:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Fair value
Present value of Cash flows is less than Amortized cost	\$12,943,347	\$367,859	\$11,697,584

NOTES TO FINANCIAL STATEMENTS

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
02660TBM4	5,411,485	5,261,394	150,091	5,261,394	4,330,261	Q3 – 2011
02150JAC6	7,138,701	6,948,132	190,569	6,948,132	7,043,738	Q3 – 2011
66987CDX5	215,179	202,869	12,309	202,869	201,429	Q3 – 2011

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

at September 30, 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	\$ 3,503	\$ 182	\$ 25,609	\$ 906	\$ 29,112	\$ 1,088
Structured securities	1,007,383	6,070	4,650,328	963,923	5,657,711	969,993

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.

On June 17, 2011, an indirect subsidiary of the Company 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. In support of the acquisition noted herein, the Company contributed capital of \$411.9 million to its subsidiary Travelers Brazil Holdings LLC.

On September 29, 2011, the Company contributed additional capital of \$5 million to its subsidiary Travelers Brazil Holdings, LLC.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 September 30, 2011:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and Miscellaneous	\$ -	20,770,346	3	\$ 20,770,349
Total Assets at Fair Value	\$ -	20,770,346	3	\$ 20,770,349

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 9/30/2011
Bonds	\$ 6,102	-	-	-	18,300	(24,399)	\$ 3
Total	\$ 6,102	-	-	-	18,300	(24,399)	\$ 3

(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.

NOTES TO FINANCIAL STATEMENTS

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.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2011 to September 30, 2011, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$79,778,000, resulting primarily from better than expected loss and DCC development for accident years 2008 and prior for the fidelity & surety line, for accident years 2008 and prior for the other liability – claims made line, and for accident years 2007-2008 for the special property line. This was partially offset by deterioration in adjusting and other expense reserves resulting from the allocation of these reserves by year as disclosed in the Schedule P Interrogatories of the Company. There are no material additional premiums or return premiums as a result of 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 [X]

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

INVESTMENT

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] 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	\$360,369,599
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$38,500	\$360,369,599
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (YES or NO)
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	13,442,552	13,304,020	3,573,003	9,694,620	17,831,789	18,632,668
2. Alaska.....AK	L	4,934,652	4,538,681	1,372,554	236,133	3,658,893	4,339,624
3. Arizona.....AZ	L	16,962,620	18,550,584	360,317	3,713,502	19,865,719	21,048,945
4. Arkansas.....AR	L	11,991,213	10,288,159	712,456	2,138,068	13,326,181	7,669,222
5. California.....CA	L	122,405,958	107,084,064	35,700,871	27,933,470	136,247,607	163,411,497
6. Colorado.....CO	L	26,666,774	31,750,844	6,191,918	2,238,379	21,502,907	21,281,365
7. Connecticut.....CT	L	23,345,338	22,537,486	4,307,274	1,831,787	25,826,718	24,765,216
8. Delaware.....DE	L	4,626,811	3,731,229	321,609	343,714	3,203,744	3,539,186
9. District of Columbia.....DC	L	23,279,636	14,713,197	(796,366)	2,031,846	19,548,605	18,835,939
10. Florida.....FL	L	57,325,219	63,004,585	14,847,372	16,480,224	78,015,584	87,419,339
11. Georgia.....GA	L	31,607,404	29,065,966	3,494,226	4,239,114	35,240,329	37,186,869
12. Hawaii.....HI	L	11,061,120	8,078,463	234,903	1,068,442	8,618,354	9,408,933
13. Idaho.....ID	L	4,633,865	3,751,664	1,384,713	3,845,007	3,830,068	4,891,447
14. Illinois.....IL	L	51,931,871	46,734,202	11,412,384	6,287,477	47,819,572	54,007,416
15. Indiana.....IN	L	17,617,934	15,846,033	1,023,833	1,186,581	14,219,305	13,132,237
16. Iowa.....IA	L	10,329,296	8,836,883	1,462,054	1,419,134	7,056,560	6,652,466
17. Kansas.....KS	L	17,262,527	7,329,863	427,621	674,303	8,092,415	7,235,802
18. Kentucky.....KY	L	13,955,454	14,966,287	1,111,426	1,712,681	14,074,356	13,896,257
19. Louisiana.....LA	L	22,047,078	27,058,020	2,998,496	7,025,049	24,457,737	29,422,637
20. Maine.....ME	L	5,510,662	5,770,665	945,409	1,814,803	3,518,692	6,336,778
21. Maryland.....MD	L	27,068,311	27,337,318	3,001,557	3,608,725	26,876,647	28,537,491
22. Massachusetts.....MA	L	38,556,132	29,522,755	7,276,841	4,861,777	36,904,476	40,097,953
23. Michigan.....MI	L	18,026,494	17,260,911	4,963,209	4,852,921	16,979,751	19,427,355
24. Minnesota.....MN	L	23,628,745	16,496,270	1,854,272	4,762,380	16,864,929	14,148,417
25. Mississippi.....MS	L	13,106,742	11,780,123	3,044,341	1,423,114	13,927,765	13,700,234
26. Missouri.....MO	L	21,075,577	22,205,034	3,960,336	47,354,656	21,635,094	24,907,841
27. Montana.....MT	L	9,646,489	9,277,367	837,114	786,921	7,258,317	6,234,150
28. Nebraska.....NE	L	6,411,360	4,832,821	221,160	277,588	5,246,103	5,887,309
29. Nevada.....NV	L	8,703,690	8,102,079	1,076,162	(4,618,240)	10,672,291	17,244,321
30. New Hampshire.....NH	L	6,160,447	4,733,019	612,808	688,777	3,929,304	3,789,809
31. New Jersey.....NJ	L	30,443,405	26,193,568	5,812,363	8,043,085	27,546,673	25,641,945
32. New Mexico.....NM	L	4,917,298	4,917,272	725,705	212,555	4,552,400	4,701,057
33. New York.....NY	L	72,190,485	75,273,295	15,425,973	19,143,685	85,384,779	100,748,268
34. North Carolina.....NC	L	33,709,166	33,972,270	6,025,516	4,034,001	29,969,439	31,801,492
35. North Dakota.....ND	L	4,133,574	3,574,175	77,245	7,554	2,208,064	1,748,506
36. Ohio.....OH	L	34,700,119	30,389,675	10,565,947	7,134,386	27,512,842	29,443,267
37. Oklahoma.....OK	L	10,367,726	8,929,506	1,024,465	740,375	8,698,420	7,503,358
38. Oregon.....OR	L	14,262,720	15,627,924	2,846,015	1,194,251	16,085,483	12,539,542
39. Pennsylvania.....PA	L	49,975,962	47,587,069	7,794,744	6,224,186	42,740,288	43,073,583
40. Rhode Island.....RI	L	4,644,884	3,312,820	679,563	126,563	4,071,825	4,730,804
41. South Carolina.....SC	L	15,745,493	14,477,595	2,083,997	1,295,257	17,927,119	16,505,842
42. South Dakota.....SD	L	2,691,748	3,889,028	75,721	74,526	2,865,853	2,738,754
43. Tennessee.....TN	L	21,664,678	20,698,032	1,937,524	2,428,002	21,279,529	18,606,225
44. Texas.....TX	L	71,582,857	62,656,276	13,729,367	12,996,981	78,988,994	82,273,138
45. Utah.....UT	L	13,592,754	11,295,650	655,549	955,134	9,826,136	9,910,186
46. Vermont.....VT	L	1,380,836	1,164,499	(2,250)	111,135	682,541	720,041
47. Virginia.....VA	L	37,379,953	35,005,517	(777,107)	2,668,757	29,030,361	33,749,672
48. Washington.....WA	L	46,952,054	34,376,795	5,894,802	4,989,865	42,760,910	43,995,695
49. West Virginia.....WV	L	8,990,566	9,223,263	997,366	495,018	10,430,374	10,607,961
50. Wisconsin.....WI	L	15,486,934	12,297,020	1,960,544	4,044,785	15,005,106	15,491,547
51. Wyoming.....WY	L	4,632,548	5,183,224	612,222	42,174	4,484,214	4,702,599
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	209,752	0	0	0	0	0
54. Puerto Rico.....PR	L	369,090	1,167,555	120,000	(1,493,746)	85,837	2,456,481
55. US Virgin Islands.....VI	L	2,334	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	2,362,247	1,325,187	134,636	(1,071,223)	12,515,715	12,778,207
59. Totals.....	(a) 54	1,165,711,152	1,071,025,806	196,333,780	234,310,257	1,160,902,712	1,243,556,893

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	2,362,247	1,325,187	134,636	(1,071,223)	12,515,715	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	2,362,247	1,325,187	134,636	(1,071,223)	12,515,715	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	104,982	0.0	0.0
2. Allied lines.....	0	127	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	807,761	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)	4,197,434	(15,393.0)	(1,111.1)
17.1 Other liability-occurrence.....	188,119	2,297,599	1,221.4	(1,550.7)
17.2 Other liability-claims made.....	399,487,115	182,164,153	45.6	33.6
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	68,357	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	645,500	0.0	0.0
21. Auto physical damage.....	0	2,700	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	88,306,760	21,868,070	24.8	27.7
24. Surety.....	588,499,063	(10,698,805)	(1.8)	15.8
26. Burglary and theft.....	26,060,851	(1,955,102)	(7.5)	20.7
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,102,514,639	199,502,310	18.1	22.9
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	(27,269)	(145,076)
17.1 Other liability-occurrence.....	89,660	188,111	(118,902)
17.2 Other liability-claims made.....	157,926,156	455,486,658	350,509,577
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.....	33,587,570	95,529,394	88,866,666
24. Surety.....	204,429,480	586,487,646	606,637,637
26. Burglary and theft.....	10,288,656	28,046,611	25,275,903
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.....	406,321,522	1,165,711,152	1,071,025,806
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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	21,273	3,525	24,798	120,940	0	463,405	584,346	(5,339)	(87,211)	(92,549)
2. 2009.....	97,583	169,979	267,562	50,582	3,018	53,600	64,689	0	152,955	217,644	17,688	(14,006)	3,682
3. Subtotals 2009 + Prior.....	245,135	724,120	969,255	71,855	6,543	78,398	185,629	0	616,360	801,990	12,350	(101,217)	(88,867)
4. 2010.....	63,165	365,296	428,461	69,089	9,296	78,385	66,295	0	292,870	359,165	72,218	(63,129)	9,090
5. Subtotals 2010 + Prior.....	308,301	1,089,416	1,397,716	140,944	15,839	156,783	251,924	0	909,231	1,161,155	84,568	(164,346)	(79,778)
6. 2011.....	XXX	XXX	XXX	XXX	41,949	41,949	XXX	42,743	262,008	304,751	XXX	XXX	XXX
7. Totals.....	308,301	1,089,416	1,397,716	140,944	57,788	198,733	251,924	42,743	1,171,238	1,465,906	84,568	(164,346)	(79,778)
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. ....27.4 %	2. ....(15.1)%	3. ....(5.7)%
													Col. 13, Line 7 Line 8
													4. ....(4.4)%

Q13

Statement for September 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:



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.....	24,509,809	24,509,809	0	0
2505. State surcharges receivable.....	(159,017)	0	(159,017)	64,746
2506. Other assets - Reliance acquisition.....	(265,053)	0	(265,053)	52,153
2597. Summary of remaining write-ins for Line 25.....	24,085,738	24,509,809	(424,070)	116,900

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.....	416,948,130	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(56,617,032)	(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.....	48,897	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).....	361,811,492	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).....	361,811,492	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.....	252,893,321	675,645,772
3. Accrual of discount.....	1,662,166	3,192,908
4. Unrealized valuation increase (decrease).....	(916,499)	1,314,333
5. Total gain (loss) on disposals.....	7,503,186	10,846,503
6. Deduct consideration for bonds and stocks disposed of.....	369,096,989	524,071,161
7. Deduct amortization of premium.....	15,143,510	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.....	367,859	267,457
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,694,021,097	3,817,487,280
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,694,021,097	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).....	3,293,369,537	1,071,043,514	837,572,278	(1,117,396)	3,588,883,604	3,293,369,537	3,525,723,377	3,479,750,581
2. Class 2 (a).....	314,172,558	58,835,475	1,751,845	(4,725,667)	297,861,536	314,172,558	366,530,520	311,579,154
3. Class 3 (a).....	52,482,407	421,962	1,196,160	369,556	62,542,200	52,482,407	52,077,766	62,041,488
4. Class 4 (a).....	17,723,927	0	0	21,866	17,941,767	17,723,927	17,745,794	22,951,249
5. Class 5 (a).....	917,770	0	0	(162,560)	996,190	917,770	755,210	976,690
6. Class 6 (a).....	3	0	0	0	3	3	3	402,383
7. Total Bonds.....	3,678,666,203	1,130,300,951	840,520,283	(5,614,200)	3,968,225,301	3,678,666,203	3,962,832,670	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.....	3,678,666,203	1,130,300,951	840,520,283	(5,614,200)	3,968,225,301	3,678,666,203	3,962,832,670	3,877,701,545

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(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.....	.....268,811,574	.....XXX.....	.....268,811,574	.....14,295	.....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.....	.....3,036,371,988	.....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.....	.....2,827,774,680	.....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).....	.....268,811,574	.....60,214,266
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....268,811,574	.....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**

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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	.....5,000,000	.....0	.....0	.....100.0				
2099999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....											0	5,000,000	0	0	XXX
4099999	Subtotal - Affiliated.....											0	5,000,000	0	0	XXX
4199999	Totals.....											0	5,000,000	0	0	XXX

QE03

SCHEDULE BA - PART 3

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

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - All Other Government									
110709 BN 1	BRITISH COLUMBIA (PROVIN 2.650 2021 09.....	A.....	...09/15/2011	HSBC.....		999,830	1,000,000	0	1FE.....
1099999.	Total - Bonds - All Other Government.....					999,830	1,000,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
142665 BU 1	CARLSBAD UNI SCH DIST GE 5.250 2032 08.....		...08/24/2011	E J DE LA ROSA & CO.....		1,597,950	1,500,000	6,125	1FE.....
16532L GT 7	CHESAPEAKE GENERAL OBLIG 5.000 2025 06.....		...08/16/2011	MORGAN KEEGAN & CO INC.....		1,162,820	1,000,000	0	1FE.....
16532L GU 4	CHESAPEAKE GENERAL OBLIG 5.000 2026 06.....		...08/16/2011	MORGAN KEEGAN & CO INC.....		1,235,412	1,075,000	0	1FE.....
16532L GW 0	CHESAPEAKE GENERAL OBLIG 5.000 2028 06.....		...08/16/2011	MORGAN KEEGAN & CO INC.....		2,581,530	2,280,000	0	1FE.....
198036 SZ 4	COLUMBIA SCH DIST GO REF 5.000 2026 03.....		...08/19/2011	MORGAN STANLEY.....		3,422,148	2,950,000	34,007	1FE.....
279533 UM 3	EDEN PRAIRIE ISD #272 GO 5.000 2017 02.....		...08/25/2011	PIPER JAFFRAY.....		2,135,763	1,795,000	0	1FE.....
279533 UN 1	EDEN PRAIRIE ISD #272 GO 5.000 2018 02.....		...08/25/2011	PIPER JAFFRAY.....		2,291,677	1,905,000	0	1FE.....
279533 UP 6	EDEN PRAIRIE ISD #272 GO 5.000 2019 02.....		...08/26/2011	PIPER JAFFRAY.....		2,433,668	2,010,000	0	1FE.....
279533 UQ 4	EDEN PRAIRIE ISD #272 GO 5.000 2020 02.....		...08/25/2011	PIPER JAFFRAY.....		2,555,596	2,105,000	0	1FE.....
280659 SP 9	EDINA ISD #273 GO REF S2 4.000 2024 02.....		...09/14/2011	J P MORGAN CHASE SECURITIES INC.....		6,250,456	5,730,000	0	1FE.....
495080 RX 3	KING CO GO SD#403 RENTON 5.000 2028 12.....		...08/19/2011	RBC DAIN RAUSCHER INC.....		5,447,278	4,850,000	674	1FE.....
542264 EG 7	LONE STAR COLLEGE SYS LT 5.000 2025 02.....		...09/14/2011	BAS-MERRILL LYNCH.....		2,502,729	2,175,000	0	1FE.....
542264 EH 5	LONE STAR COLLEGE SYS LT 5.000 2026 02.....		...09/14/2011	BAS-MERRILL LYNCH.....		3,851,037	3,380,000	0	1FE.....
791434 WD 1	ST LOUIS CO SD#R-6(ROCKW 4.000 2016 02.....		...07/14/2011	PIPER JAFFRAY.....		2,800,625	2,500,000	0	1FE.....
898541 KR 7	TUALATIN HILLS PARK & RE 4.000 2020 06.....		...09/22/2011	ROBERT W BAIRD & CO.....		1,973,802	1,710,000	2,660	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					42,242,489	36,965,000	43,466	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
235416 3D 4	DALLAS WATERWORKS & SEWE 5.000 2031 10.....		...07/06/2011	J P MORGAN CHASE SECURITIES INC.....		5,327,184	5,015,000	0	1FE.....
495289 ZL 7	KING CO SEWER REV REF S2 5.000 2031 01.....		...08/22/2011	J P MORGAN CHASE SECURITIES INC.....		5,406,800	5,000,000	0	1FE.....
65887P HZ 1	NORTH DAKOTA PUB FIN AUT 5.000 2029 10.....		...07/26/2011	BAS-MERRILL LYNCH.....		4,895,460	4,500,000	0	1FE.....
65887P JA 4	NORTH DAKOTA PUB FIN AUT 5.000 2030 10.....		...07/26/2011	BAS-MERRILL LYNCH.....		3,789,310	3,500,000	0	1FE.....
65887P JJ 5	NORTH DAKOTA PUB FIN AUT 5.000 2031 10.....		...07/26/2011	BAS-MERRILL LYNCH.....		2,151,500	2,000,000	0	1FE.....
812643 DZ 4	SEATTLE LIGHT & POWER RE 5.000 2023 02.....		...09/15/2011	RBC DAIN RAUSCHER INC.....		5,823,100	5,000,000	34,028	1FE.....
875290 WV 6	TAMPA WATER & SEWER REV 5.000 2028 10.....		...08/30/2011	WELLS FARGO SECURITIES.....		7,862,282	7,140,000	0	1FE.....
938240 DQ 8	WASHINGTON CO CLEAN WTR 5.000 2024 10.....		...08/24/2011	BAS-MERRILL LYNCH.....		3,040,220	2,590,000	0	1FE.....
938240 DR 6	WASHINGTON CO CLEAN WTR 5.000 2025 10.....		...08/24/2011	BAS-MERRILL LYNCH.....		3,162,635	2,725,000	0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					41,458,491	37,470,000	34,028	XXX.....
Bonds - Industrial and Miscellaneous									
000000 00 0	AGL CAPITAL CORP 3.500 2018 10.....		...07/22/2011	BAS-MERRILL LYNCH.....		10,000,000	10,000,000	0	2Z.....
001192 AJ 2	AGL CAPITAL CORP 3.500 2021 09.....		...09/15/2011	GOLDMAN SACHS & CO.....		984,830	1,000,000	0	2FE.....
009158 AQ 9	AIR PRODUCTS & CHEMICALS 2.000 2016 08.....		...07/28/2011	DEUTSCHE BANC.....		994,710	1,000,000	0	1FE.....
009363 AL 6	AIRGAS INC 2.950 2016 06.....		...07/12/2011	JEFFERIES & CO INC.....		1,013,420	1,000,000	3,442	2FE.....
02209S AL 7	ALTRIA GROUP INC 4.750 2021 05.....		...07/25/2011	J P MORGAN CHASE SECURITIES INC.....		1,025,330	1,000,000	10,951	2FE.....
0258M0 DC 0	AMERICAN EXPRESS CREDIT 2.800 2016 09.....		...09/14/2011	DEUTSCHE BANC.....		999,170	1,000,000	0	1FE.....
02666Q J6 1	AMERICAN HONDA FINANCE (2.600 2016 09.....		...09/13/2011	BARCLAYS CAPITAL INC.....		1,999,900	2,000,000	0	1FE.....
03523T AV 0	ANHEUSER BUSCH INBEV WOR 5.000 2020 04.....		...08/09/2011	CITIGROUP GLOBAL MARKETS.....		1,144,740	1,000,000	16,250	1FE.....

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
03523T BL 1	ANHEUSER BUSCH INBEV WOR 1.500 2014 07.....		...07/07/2011	BARCLAYS CAPITAL INC.....		.....999,970	.....1,000,000	.....0	1FE.....
057224 BA 4	BAKER HUGHES INC (144A) 3.200 2021 08.....		...08/10/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,960	.....1,000,000	.....0	1FE.....
06406H BY 4	BANK OF NEW YORK MELLON 3.550 2021 09.....		...09/16/2011	DEUTSCHE BANC.....		.....999,330	.....1,000,000	.....0	1FE.....
14149Y AT 5	CARDINAL HEALTH 4.625 2020 12.....		...08/22/2011	GOLDMAN SACHS & CO.....		.....1,101,420	.....1,000,000	.....8,993	2FE.....
14912L 4X 6	CATERPILLAR FINANCIAL SE 2.050 2016 08.....		...07/26/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,730	.....1,000,000	.....0	1FE.....
191216 AT 7	COCA-COLA CO (144A) 3.300 2021 09.....		...08/03/2011	CITIGROUP GLOBAL MARKETS.....		.....999,130	.....1,000,000	.....0	1FE.....
202795 HZ 6	COMMONWEALTH EDISON 3.400 2021 09.....		...08/30/2011	U S BANCORP.....		.....999,670	.....1,000,000	.....0	2FE.....
126408 GV 9	CSX CORP 4.250 2021 06.....		...07/14/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,024,280	.....1,000,000	.....6,375	2FE.....
233851 AF 1	DAIMLER FINANCE (144A) 3.875 2021 09.....		...09/07/2011	DEUTSCHE BANC.....		.....990,350	.....1,000,000	.....0	1FE.....
235851 AG 7	DANAHER CORP 5.625 2018 01.....		...08/19/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,198,140	.....1,000,000	.....6,094	1FE.....
244199 BC 8	DEERE & CO 4.375 2019 10.....		...07/19/2011	MF GLOBAL.....		.....1,082,230	.....1,000,000	.....11,667	1FE.....
25179M AK 9	DEVON ENERGY CORP 4.000 2021 07.....		...07/06/2011	GOLDMAN SACHS & CO.....		.....996,080	.....1,000,000	.....0	2FE.....
260543 BX 0	DOW CHEMICAL CO 8.550 2019 05.....		...09/20/2011	BARCLAYS CAPITAL INC.....		.....1,299,510	.....1,000,000	.....30,400	2FE.....
260543 CC 5	DOW CHEMICAL CO 4.250 2020 11.....		...07/13/2011	MORGAN STANLEY.....		.....1,007,640	.....1,000,000	.....7,438	2FE.....
26138E AH 2	DR PEPPER SNAPPLE 6.820 2018 05.....		...07/11/2011	CITIGROUP GLOBAL MARKETS.....		.....1,208,160	.....1,000,000	.....13,829	2FE.....
26442C AK 0	DUKE ENERGY CAROLINAS 3.900 2021 06.....		...08/08/2011	JEFFERIES & CO INC.....		.....1,262,712	.....1,185,000	.....10,527	1FE.....
26875P AC 5	EOG RESOURCES INC 6.875 2018 10.....		...08/26/2011	JEFFERIES & CO INC.....		.....1,255,504	.....998,000	.....28,589	1FE.....
30162A AA 6	EXELIS INC (144A) 5.550 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		.....997,620	.....1,000,000	.....0	2FE.....
343412 AB 8	FLUOR CORP 3.375 2021 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		.....991,190	.....1,000,000	.....0	1FE.....
37331N AB 7	GEORGIA-PACIFIC CORP (14 5.400 2020 11.....		...08/02/2011	BARCLAYS CAPITAL INC.....		.....1,066,880	.....1,000,000	.....14,100	2FE.....
423074 AJ 2	HJ HEINZ CO 5.350 2013 07.....		...07/18/2011	BARCLAYS CAPITAL INC.....		.....814,605	.....750,000	.....669	2FE.....
423074 AM 5	HJ HEINZ CO 3.125 2021 09.....		...09/07/2011	J P MORGAN CHASE SECURITIES INC.....		.....987,380	.....1,000,000	.....0	2FE.....
459200 GX 3	IBM CORP 1.950 2016 07.....		...09/06/2011	CITIGROUP GLOBAL MARKETS.....		.....1,020,340	.....1,000,000	.....2,546	1FE.....
452308 AK 5	ILLINOIS TOOL WORKS (144 3.375 2021 09.....		...08/24/2011	J P MORGAN CHASE SECURITIES INC.....		.....995,520	.....1,000,000	.....0	1FE.....
458140 AJ 9	INTEL CORP 3.300 2021 10.....		...09/22/2011	VARIOUS.....		.....2,016,690	.....2,000,000	.....733	1FE.....
24422E RE 1	JOHN DEERE CAPITAL CORP 3.900 2021 07.....		...07/07/2011	CITIGROUP GLOBAL MARKETS.....		.....499,465	.....500,000	.....0	1FE.....
478366 AU 1	JOHNSON CONTROLS 5.000 2020 03.....		...07/18/2011	BAS-MERRILL LYNCH.....		.....289,260	.....267,000	.....4,116	2FE.....
46625H JC 5	JP MORGAN CHASE 4.350 2021 08.....		...08/03/2011	J P MORGAN CHASE SECURITIES INC.....		.....999,350	.....1,000,000	.....0	1FE.....
539830 AY 5	LOCKHEED MARTIN CORP 3.350 2021 09.....		...09/06/2011	CITIGROUP GLOBAL MARKETS.....		.....997,300	.....1,000,000	.....0	1FE.....
579780 AH 0	MCCORMICK & COMPANY INC 3.900 2021 07.....		...07/07/2011	WELLS FARGO SECURITIES.....		.....1,000,240	.....1,000,000	.....433	1FE.....
58013M EM 2	MCDONALD'S CORP 2.625 2022 01.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		.....985,880	.....1,000,000	.....0	1FE.....
58013M EA 8	MCDONALDS CORP 5.300 2017 03.....		...08/30/2011	JEFFERIES & CO INC.....		.....1,169,890	.....1,000,000	.....24,586	1FE.....
620076 AZ 2	MOTOROLA INC 6.000 2017 11.....		...08/24/2011	MORGAN STANLEY.....		.....1,151,610	.....1,000,000	.....17,333	2FE.....
637432 KT 1	NATIONAL RURAL UTILITIES 5.450 2018 02.....		...09/21/2011	CREDIT SUISSE FIRST BOSTON.....		.....1,167,320	.....1,000,000	.....8,326	1FE.....
64952W BC 6	NEW YORK LIFE GLOBAL FUN 2.450 2016 07.....		...07/07/2011	DEUTSCHE BANC.....		.....998,040	.....1,000,000	.....0	1FE.....
651229 AK 2	NEWELL RUBBERMAID 4.700 2020 08.....		...08/25/2011	GOLDMAN SACHS & CO.....		.....1,030,960	.....1,000,000	.....1,958	2FE.....
655664 AN 0	NORDSTROM INC 4.750 2020 05.....		...07/07/2011	JEFFERIES & CO INC.....		.....1,059,250	.....1,000,000	.....9,368	1FE.....
665859 AM 6	NORTHERN TRUST CO 3.375 2021 08.....		...09/20/2011	J P MORGAN CHASE SECURITIES INC.....		.....1,018,930	.....1,000,000	.....2,906	1FE.....
674599 CC 7	OCCIDENTAL PETROLEUM 3.125 2022 02.....		...08/23/2011	J P MORGAN CHASE SECURITIES INC.....		.....992,140	.....1,000,000	.....694	1FE.....
68389X AJ 4	ORACLE CORP (144A) 3.875 2020 07.....		...08/01/2011	BAS-MERRILL LYNCH.....	1,466,6681,400,0002,863	1FE.....

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
69371R K3 9	PACCAR FINANCIAL CORP 1.550 2014 09.....		...09/26/2011	J P MORGAN CHASE SECURITIES INC.....		998,890	1,000,000	.....0	1FE.....
713448 BJ 6	PEPSICO INC 7.900 2018 11.....		...09/13/2011	RAYMOND JAMES & ASSOC.....		1,247,366	921,000	.....27,285	1FE.....
714290 C* 2	PERRIGO COMPANY 4.270 2021 09.....		...07/22/2011	J P MORGAN CHASE SECURITIES INC.....		1,500,000	1,500,000	.....0	2Z.....
74005P AZ 7	PRAXAIR INC 3.000 2021 09.....		...09/01/2011	CREDIT SUISSE FIRST BOSTON.....		993,850	1,000,000	.....83	1FE.....
144141 DA 3	PROGRESS ENERGY CAROLINA 3.000 2021 09.....		...09/12/2011	J P MORGAN CHASE SECURITIES INC.....		998,280	1,000,000	.....0	1FE.....
744538 AC 3	PUBLIC SERVICE OF NEW HA 3.200 2021 09.....		...09/06/2011	BAS-MERRILL LYNCH.....		995,780	1,000,000	.....0	1FE.....
74913G AX 3	QWEST CORP 6.750 2021 12.....		...09/27/2011	J P MORGAN CHASE SECURITIES INC.....		1,963,620	2,000,000	.....0	2FE.....
755111 BR 1	RAYTHEON CO 4.400 2020 02.....		...09/23/2011	STIFEL NICOLAUS & CO INC.....		557,520	500,000	.....2,628	1FE.....
883203 BS 9	TEXTRON INC 5.950 2021 09.....		...09/14/2011	CITIGROUP GLOBAL MARKETS.....		996,950	1,000,000	.....0	2FE.....
883556 AZ 5	THERMO FISHER SCIENTIFIC 3.600 2021 08.....		...08/11/2011	J P MORGAN CHASE SECURITIES INC.....		1,010,290	1,000,000	.....0	1FE.....
88732J BA 5	TIME WARNER CABLE 4.000 2021 09.....		...09/07/2011	GOLDMAN SACHS & CO.....		991,090	1,000,000	.....0	2FE.....
89233P SE 2	TOYOTA MOTOR CREDIT 2.000 2016 09.....		...09/08/2011	BAS-MERRILL LYNCH.....		994,810	1,000,000	.....0	1FE.....
904764 AM 9	UNILEVER CAPITAL 4.250 2021 02.....		...08/30/2011	J P MORGAN CHASE SECURITIES INC.....		1,119,880	1,000,000	.....2,597	1FE.....
91324P BM 3	UNITEDHEALTH GROUP INC 3.875 2020 10.....		...08/11/2011	CREDIT SUISSE FIRST BOSTON.....		1,050,000	1,000,000	.....13,024	1FE.....
91324P BP 6	UNITEDHEALTH GROUP INC 4.700 2021 02.....		...08/29/2011	CREDIT SUISSE FIRST BOSTON.....		1,481,598	1,360,000	.....2,841	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		...08/25/2011	CREDIT SUISSE FIRST BOSTON.....		997,060	1,000,000	.....583	1FE.....
25468P CN 4	WALT DISNEY COMPANY 2.750 2021 08.....		...08/24/2011	U S BANCORP.....		975,570	1,000,000	.....535	1FE.....
94106L AW 9	WASTE MANAGEMENT INC 4.750 2020 06.....		...08/10/2011	J P MORGAN CHASE SECURITIES INC.....		1,115,870	1,000,000	.....5,938	2FE.....
94973V AW 7	WELLPOINT INC 3.700 2021 08.....		...08/10/2011	CITIGROUP GLOBAL MARKETS.....		998,840	1,000,000	.....0	1FE.....
976826 BG 1	WISCONSIN POWER & LIGHT 5.000 2019 07.....		...09/27/2011	U S BANCORP.....		864,248	750,000	.....7,813	1FE.....
98419M AE 0	XYLEM INC (144A) 4.875 2021 10.....		...09/15/2011	J P MORGAN CHASE SECURITIES INC.....		2,998,050	3,000,000	.....0	2FE.....
988498 AH 4	YUM! BRANDS INC 3.750 2021 11.....		...08/23/2011	CITIGROUP GLOBAL MARKETS.....		993,650	1,000,000	.....0	2FE.....
88579Y AD 3	3M COMPANY 1.375 2016 09.....		...09/27/2011	CITIGROUP GLOBAL MARKETS.....		993,240	1,000,000	.....38	1FE.....
06415C AA 7	BANK OF NOVA SCOTIA (144 2.150 2016 08.....	A.....	...07/26/2011	BARCLAYS CAPITAL INC.....		999,530	1,000,000	.....0	1FE.....
13645R AJ 3	CANADIAN PACIFIC RAILWAY 7.250 2019 05.....	A.....	...09/19/2011	RBC CAPITAL MARKETS.....		1,277,590	1,000,000	.....25,576	2FE.....
884903 BK 0	THOMSON REUTERS 3.950 2021 09.....	A.....	...09/28/2011	DEUTSCHE BANC.....		995,760	1,000,000	.....0	1FE.....
G2044@ AW 5	COMPASS GROUP PLC 3.310 2018 10.....	F.....	...08/04/2011	SG AMERICAS.....		10,000,000	10,000,000	.....0	2Z.....
N3386# AE 9	FUGRO NV 4.050 2018 08.....	F.....	...07/20/2011	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	.....0	2Z.....
65558A AC 0	NORDEA EIENDOMSKREDDIT (2.125 2016 09.....	F.....	...09/15/2011	CREDIT SUISSE FIRST BOSTON.....		998,920	1,000,000	.....0	1FE.....
767201 AQ 9	RIO TINTO FINANCE 3.750 2021 09.....	F.....	...09/14/2011	MORGAN STANLEY.....		997,440	1,000,000	.....0	1FE.....
806854 AB 1	SCHLUMBERGER INVESTMENT 3.300 2021 09.....	F.....	...09/07/2011	CITIGROUP GLOBAL MARKETS.....		996,790	1,000,000	.....0	1FE.....
87020L AC 0	SWEDBANK HYPTEK AB (144A 2.125 2016 08.....	F.....	...08/24/2011	BARCLAYS CAPITAL INC.....		998,250	1,000,000	.....0	1FE.....
393505 A6 9	GT 1998-2 A5 6.240 2028 12.....		...09/19/2011	JEFFERIES & CO INC.....		421,962	412,677	.....1,502	3FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					114,821,137	111,543,677	.....335,630	.....XXX.....
8399997.	Total - Bonds - Part 3.....					199,521,946	186,978,677	.....413,124	.....XXX.....
8399999.	Total - Bonds.....					199,521,946	186,978,677	.....413,124	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
527288 10 4	LEUCADIA NATIONAL CORP.....		...08/16/2011	VARIOUS.....	1,051,390	0	XXX	0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					0	XXX	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					0	XXX	0	XXX.....

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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)
9799999.	Total - Common Stocks.....					.....0	.....XXX.....	.....0	.....XXX.....
9899999.	Total - Preferred and Common Stocks.....					.....0	.....XXX.....	.....0	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....199,521,946	.....XXX.....	.....413,124	.....XXX.....

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

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

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912827	7B 2	U S TREASURY NOTES	5.000	08/15/2011	MATURED	3,770,000	3,770,000	3,755,297	3,768,594	0	1,406	0	1,406	0	3,770,000	0	0	0	188,500	08/15/2011	1
36202C	CF 8	GNMA II PASS #1870	8.500	09/20/2011	PAID ON PRINCIPAL	676	676	706	718	0	(42)	0	(42)	0	676	0	0	0	42	09/20/2024	1
36202C	DG 5	GNMA II PASS #1903	8.500	09/20/2011	PAID ON PRINCIPAL	42	42	44	45	0	(3)	0	(3)	0	42	0	0	0	2	11/20/2024	1
36202C	EL 3	GNMA II PASS #1939	8.500	09/20/2011	PAID ON PRINCIPAL	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	01/20/2025	1
36202C	G5 6	GNMA II PASS #2020	8.500	09/20/2011	PAID ON PRINCIPAL	30	30	31	32	0	(2)	0	(2)	0	30	0	0	0	2	06/20/2025	1
36202C	HP 1	GNMA II PASS #2038	8.500	09/20/2011	PAID ON PRINCIPAL	135	135	141	142	0	(8)	0	(8)	0	135	0	0	0	8	07/20/2025	1
36202C	J4 6	GNMA II PASS #2083	8.500	09/20/2011	PAID ON PRINCIPAL	19	19	19	20	0	(1)	0	(1)	0	19	0	0	0	1	09/20/2025	1
36202C	LX 9	GNMA II PASS #2142	8.500	09/20/2011	PAID ON PRINCIPAL	43	43	45	45	0	(2)	0	(2)	0	43	0	0	0	2	12/20/2025	1
36202D	QY 0	GNMA II PASS #3171	5.500	09/20/2011	PAID ON PRINCIPAL	7,444	7,444	7,112	7,187	0	257	0	257	0	7,444	0	0	0	278	12/20/2031	1
36202D	6D 8	GNMA II PASS #3568	5.000	09/20/2011	PAID ON PRINCIPAL	57,477	57,477	55,186	55,938	0	1,539	0	1,539	0	57,477	0	0	0	1,928	06/20/2034	1
36202E	UR 8	GNMA II PASS #4192	4.500	09/20/2011	PAID ON PRINCIPAL	151,207	151,207	138,070	140,338	0	10,869	0	10,869	0	151,207	0	0	0	4,619	07/20/2038	1
36202E	XT 1	GNMA II PASS #4290	5.500	09/20/2011	PAID ON PRINCIPAL	172,460	172,460	171,813	171,847	0	613	0	613	0	172,460	0	0	0	6,351	11/20/2038	1
36216X	AK 7	GNMA PASS TH #177410	9.000	09/15/2011	PAID ON PRINCIPAL	310	310	331	325	0	(14)	0	(14)	0	310	0	0	0	19	01/15/2020	1
36217X	MB 3	GNMA PASS TH #206554	9.000	07/15/2011	PAID ON PRINCIPAL	27,144	27,144	28,966	28,499	0	(1,355)	0	(1,355)	0	27,144	0	0	0	1,425	09/15/2020	1
36220H	BL 3	GNMA PASS TH #278243	9.000	09/15/2011	PAID ON PRINCIPAL	72	72	77	76	0	(4)	0	(4)	0	72	0	0	0	4	02/15/2020	1
36220R	QG 6	GNMA PASS TH #285855	9.000	09/15/2011	PAID ON PRINCIPAL	171	171	182	183	0	(12)	0	(12)	0	171	0	0	0	10	06/15/2020	1
36220S	4X 1	GNMA PASS TH #287138	9.000	09/15/2011	PAID ON PRINCIPAL	29	29	31	30	0	(1)	0	(1)	0	29	0	0	0	2	02/15/2020	1
36220U	5V 9	GNMA PASS TH #288960	9.000	09/15/2011	PAID ON PRINCIPAL	230	230	246	243	0	(13)	0	(13)	0	230	0	0	0	14	03/15/2020	1
36220V	FQ 7	GNMA PASS TH #289175	9.000	09/15/2011	PAID ON PRINCIPAL	552	552	589	574	0	(22)	0	(22)	0	552	0	0	0	33	05/15/2020	1
36220X	K7 9	GNMA PASS TH #291118	9.000	09/15/2011	PAID ON PRINCIPAL	110	110	117	116	0	(6)	0	(6)	0	110	0	0	0	7	07/15/2020	1
36223B	M4 9	GNMA PASS TH #302879	9.000	09/15/2011	PAID ON PRINCIPAL	59	59	63	62	0	(3)	0	(3)	0	59	0	0	0	4	04/15/2021	1
36223D	VN 3	GNMA PASS TH #304921	9.000	09/15/2011	PAID ON PRINCIPAL	193	193	206	202	0	(9)	0	(9)	0	193	0	0	0	12	03/15/2021	1
36223N	VQ 4	GNMA PASS TH #313023	9.000	09/15/2011	PAID ON PRINCIPAL	138	138	147	144	0	(6)	0	(6)	0	138	0	0	0	8	09/15/2021	1
36223R	CZ 6	GNMA PASS TH #315188	9.000	09/15/2011	PAID ON PRINCIPAL	278	278	297	290	0	(12)	0	(12)	0	278	0	0	0	17	06/15/2022	1
36223T	VY 4	GNMA PASS TH #317531	9.000	09/15/2011	PAID ON PRINCIPAL	121	121	130	126	0	(5)	0	(5)	0	121	0	0	0	7	01/15/2022	1
36203X	GY 6	GNMA PASS TH #362115	9.000	09/15/2011	PAID ON PRINCIPAL	163	163	174	174	0	(11)	0	(11)	0	163	0	0	0	10	11/15/2023	1
36205G	4M 0	GNMA PASS TH #390628	9.000	09/15/2011	PAID ON PRINCIPAL	98	98	105	99	0	(1)	0	(1)	0	98	0	0	0	6	07/15/2024	1
36206J	F8 2	GNMA PASS TH #412491	8.500	09/15/2011	PAID ON PRINCIPAL	15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	08/15/2026	1
36290S	WE 7	GNMA PASS TH #616345	4.500	09/15/2011	PAID ON PRINCIPAL	203,679	203,679	204,029	203,749	0	(70)	0	(70)	0	203,679	0	0	0	6,152	04/15/2019	1
36291F	3W 6	GNMA PASS TH #627313	4.500	09/15/2011	PAID ON PRINCIPAL	160,456	160,456	160,732	160,518	0	(62)	0	(62)	0	160,456	0	0	0	5,145	06/15/2019	1
92931#	AT 4	FHA LEHMAN 92-1 PROJ L	8.360	08/25/2011	PAID ON PRINCIPAL	4,477	4,477	4,479	4,469	0	8	0	8	0	4,477	0	0	0	255	01/01/2012	1
0599999		Total - Bonds - U.S. Government				4,557,832	4,557,832	4,529,386	4,544,806	0	13,027	0	13,027	0	4,557,832	0	0	0	214,864	XXX	XXX

Bonds - U.S. States, Territories and Possessions

419780	2A 8	HAWAII GENERAL OBLIGAT	5.375	08/01/2011	REDEEMED	2,595,000	2,595,000	2,711,749	2,603,538	0	(8,538)	0	(8,538)	0	2,595,000	0	0	0	139,481	08/01/2016	1FE
882721	JJ 3	TEXAS GENERAL OBLIGATI	5.125	08/01/2011	REDEEMED	2,550,000	2,550,000	2,618,646	2,556,503	0	(6,503)	0	(6,503)	0	2,550,000	0	0	0	130,688	08/01/2021	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/ 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.							
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					5,145,000	5,145,000	5,330,395	5,160,040	0	(15,040)	0	(15,040)	0	5,145,000	0	0	0	270,169	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
566795	HU 7 MARICOPA CO CCD GO S20 4.500.....		07/01/2011	MATURED.....		1,000,000	1,000,000	1,032,950	1,004,130	0	(4,130)	0	(4,130)	0	1,000,000	0	0	0	45,000	07/01/2011	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					1,000,000	1,000,000	1,032,950	1,004,130	0	(4,130)	0	(4,130)	0	1,000,000	0	0	0	45,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
251255	ZZ 1 DETROIT WTR SPLY SYS S 5.750.....		07/01/2011	REDEEMED.....		7,070,000	7,000,000	7,265,650	7,081,970	0	(11,970)	0	(11,970)	0	7,070,000	0	0	0	402,500	07/01/2028	1FE
534272	VB 2 LINCOLN ELEC SYS REV S 5.000.....		09/01/2011	REDEEMED.....		3,000,000	3,000,000	3,016,410	3,001,290	0	(1,290)	0	(1,290)	0	3,000,000	0	0	0	150,000	09/01/2019	1FE
64988P	RN 8 NEW YORK MTG AGY REV H 4.800.....		07/15/2011	PAID ON PRINCIPAL.....		325,000	325,000	325,000	325,000	0	0	0	0	0	325,000	0	0	0	8,405	10/01/2022	1FE
71883P	DD 6 PHOENIX CIVIC IMP JR L 5.375.....		07/01/2011	REDEEMED.....		6,690,000	6,690,000	6,986,568	6,708,130	0	(18,130)	0	(18,130)	0	6,690,000	0	0	0	359,588	07/01/2015	1FE
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000.....		09/15/2011	PAID ON PRINCIPAL.....		403,300	403,300	402,040	402,239	0	1,062	0	1,062	0	403,300	0	0	0	13,990	12/15/2033	1
31292G	GN 0 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		61	61	59	60	0	1	0	1	0	61	0	0	0	3	01/15/2023	1
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		35,139	35,139	35,950	36,208	0	(1,068)	0	(1,068)	0	35,139	0	0	0	1,378	11/15/2032	1
31292H	ZM 9 FHLMC GOLD PASSTHRU 5.000.....		09/15/2011	PAID ON PRINCIPAL.....		1,082,495	1,082,495	1,079,112	1,079,731	0	2,764	0	2,764	0	1,082,495	0	0	0	36,326	10/15/2033	1
31292H	4J 0 FHLMC GOLD PASSTHRU 5.500.....		09/15/2011	PAID ON PRINCIPAL.....		314,129	314,129	304,696	307,457	0	6,672	0	6,672	0	314,129	0	0	0	11,662	12/15/2033	1
31293W	LD 0 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		5,412	5,412	5,708	6,075	0	(664)	0	(664)	0	5,412	0	0	0	253	09/15/2029	1
31298P	VR 8 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		193	193	203	230	0	(38)	0	(38)	0	193	0	0	0	9	06/15/2031	1
31298Q	SR 0 FHLMC GOLD PASSTHRU 7.500.....		09/15/2011	PAID ON PRINCIPAL.....		25	25	26	29	0	(3)	0	(3)	0	25	0	0	0	1	07/15/2031	1
31288A	ML 6 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		351	351	370	395	0	(44)	0	(44)	0	351	0	0	0	16	10/15/2032	1
31288B	3C 5 FHLMC GOLD PASSTHRU 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		36,524	36,524	37,367	37,708	0	(1,184)	0	(1,184)	0	36,524	0	0	0	1,461	11/15/2032	1
31288H	H6 0 FHLMC GOLD PASSTHRU 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		486	486	497	504	0	(18)	0	(18)	0	486	0	0	0	19	03/15/2033	1
31335G	BZ 7 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		543	543	529	534	0	9	0	9	0	543	0	0	0	26	09/15/2023	1
313956	LG 7 FHLMC GOLD PASSTHRU 8.000.....		09/15/2011	PAID ON PRINCIPAL.....		2,879	2,879	2,881	2,873	0	7	0	7	0	2,879	0	0	0	154	05/15/2012	1
313981	BL 5 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		110	110	106	108	0	2	0	2	0	110	0	0	0	5	09/15/2023	1
313982	VA 5 FHLMC GOLD PASSTHRU 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		615	615	596	603	0	12	0	12	0	615	0	0	0	29	10/15/2023	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		252,728	252,728	258,553	258,929	0	(6,201)	0	(6,201)	0	252,728	0	0	0	10,098	04/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000.....		09/15/2011	PAID ON PRINCIPAL.....		612,715	612,715	545,572	568,886	0	43,829	0	43,829	0	612,715	0	0	0	16,947	05/15/2034	1
31281A	MV 1 FHLMC GOLD PASSTHRU 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		4,077	4,077	3,687	3,790	0	287	0	287	0	4,077	0	0	0	163	11/15/2026	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500.....		09/15/2011	PAID ON PRINCIPAL.....		384	384	383	383	0	1	0	1	0	384	0	0	0	17	05/15/2028	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000.....		09/25/2011	PAID ON PRINCIPAL.....		24,780	24,780	25,628	25,194	0	(414)	0	(414)	0	24,780	0	0	0	1,160	12/25/2041	1
31371K	D9 9 FNMA PASS TH #254028 6.500.....		09/25/2011	PAID ON PRINCIPAL.....		13,664	13,664	13,952	13,920	0	(256)	0	(256)	0	13,664	0	0	0	612	09/25/2031	1
31371K	EJ 6 FNMA PASS TH #254037 5.500.....		09/25/2011	PAID ON PRINCIPAL.....		11,014	11,014	10,979	10,978	0	35	0	35	0	11,014	0	0	0	403	10/25/2016	1
31371L	EZ 8 FNMA PASS TH #254952 4.500.....		09/25/2011	PAID ON PRINCIPAL.....		103,947	103,947	104,175	103,920	0	27	0	27	0	103,947	0	0	0	3,103	11/25/2018	1
31374J	ZW 4 FNMA PASS TH #315857 7.500.....		07/25/2011	PAID ON PRINCIPAL.....		1,138	1,138	1,151	1,141	0	(3)	0	(3)	0	1,138	0	0	0	50	02/25/2023	1
31376K	B2 1 FNMA PASS TH #357457 5.500.....		09/25/2011	PAID ON PRINCIPAL.....		222,230	222,230	221,744	221,653	0	577	0	577	0	222,230	0	0	0	8,143	11/25/2033	1
31378Q	DF 5 FNMA PASS TH #405202 6.000.....		09/25/2011	PAID ON PRINCIPAL.....		934	934	901	913	0	21	0	21	0	934	0	0	0	37	03/25/2028	1
31378R	S5 9 FNMA PASS TH #406540 6.500.....		09/25/2011	PAID ON PRINCIPAL.....		16	16	17	16	0	0	0	0	0	16	0	0	0	1	12/25/2027	1

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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.							
31379K RZ 8	FNMA PASS TH #421804	6.500	09/25/2011	PAID ON PRINCIPAL		5,401	5,401	5,373	5,375	0	26	0	26	0	5,401	0	0	0	234	04/25/2028	1
31383L VW 2	FNMA PASS TH #506529	6.000	09/25/2011	PAID ON PRINCIPAL		15,647	15,647	14,488	14,774	0	874	0	874	0	15,647	0	0	0	702	07/25/2029	1
31384V L7 5	FNMA PASS TH #535050	7.500	09/25/2011	PAID ON PRINCIPAL		10,797	10,797	11,287	11,918	0	(1,121)	0	(1,121)	0	10,797	0	0	0	549	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899	5.500	09/25/2011	PAID ON PRINCIPAL		20,328	20,328	20,814	20,694	0	(366)	0	(366)	0	20,328	0	0	0	748	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723	5.500	09/25/2011	PAID ON PRINCIPAL		67,010	67,010	66,811	66,808	0	202	0	202	0	67,010	0	0	0	2,663	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157	5.500	09/25/2011	PAID ON PRINCIPAL		23,439	23,439	23,370	23,370	0	70	0	70	0	23,439	0	0	0	796	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	09/25/2011	PAID ON PRINCIPAL		15,712	15,712	15,663	15,661	0	50	0	50	0	15,712	0	0	0	517	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775	5.500	09/25/2011	PAID ON PRINCIPAL		2,173	2,173	2,166	2,166	0	7	0	7	0	2,173	0	0	0	80	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219	5.500	09/25/2011	PAID ON PRINCIPAL		2,217	2,217	2,210	2,210	0	7	0	7	0	2,217	0	0	0	81	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098	5.500	09/25/2011	PAID ON PRINCIPAL		4,118	4,118	4,105	4,105	0	13	0	13	0	4,118	0	0	0	150	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322	5.500	09/25/2011	PAID ON PRINCIPAL		2,597	2,597	2,589	2,589	0	8	0	8	0	2,597	0	0	0	95	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679	6.500	09/25/2011	PAID ON PRINCIPAL		39,105	39,105	40,034	40,036	0	(931)	0	(931)	0	39,105	0	0	0	1,654	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682	6.500	09/25/2011	PAID ON PRINCIPAL		119,439	119,439	121,959	121,684	0	(2,244)	0	(2,244)	0	119,439	0	0	0	5,360	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397	5.500	09/25/2011	PAID ON PRINCIPAL		5,912	5,912	5,894	5,893	0	19	0	19	0	5,912	0	0	0	216	07/25/2016	1
31388A K6 0	FNMA PASS TH #598917	5.500	09/25/2011	PAID ON PRINCIPAL		1,821	1,821	1,815	1,815	0	6	0	6	0	1,821	0	0	0	67	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185	5.500	09/25/2011	PAID ON PRINCIPAL		54,954	54,954	54,782	54,780	0	173	0	173	0	54,954	0	0	0	1,937	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588	5.500	09/25/2011	PAID ON PRINCIPAL		12,957	12,957	12,916	12,914	0	43	0	43	0	12,957	0	0	0	475	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592	5.500	09/25/2011	PAID ON PRINCIPAL		9,100	9,100	9,072	9,070	0	30	0	30	0	9,100	0	0	0	334	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596	5.500	09/25/2011	PAID ON PRINCIPAL		7,272	7,272	7,249	7,248	0	24	0	24	0	7,272	0	0	0	267	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745	5.500	09/25/2011	PAID ON PRINCIPAL		5,133	5,133	5,117	5,117	0	16	0	16	0	5,133	0	0	0	188	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075	5.500	09/25/2011	PAID ON PRINCIPAL		2,933	2,933	2,923	2,923	0	9	0	9	0	2,933	0	0	0	108	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739	5.500	09/25/2011	PAID ON PRINCIPAL		35,735	35,735	35,623	35,623	0	112	0	112	0	35,735	0	0	0	1,312	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2011	PAID ON PRINCIPAL		6,966	6,966	6,945	6,944	0	22	0	22	0	6,966	0	0	0	252	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587	7.500	09/25/2011	PAID ON PRINCIPAL		616	616	644	685	0	(69)	0	(69)	0	616	0	0	0	31	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356	5.500	09/25/2011	PAID ON PRINCIPAL		56,446	56,446	56,437	56,405	0	41	0	41	0	56,446	0	0	0	1,984	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060	6.000	09/25/2011	PAID ON PRINCIPAL		24,513	24,513	25,086	25,134	0	(621)	0	(621)	0	24,513	0	0	0	1,006	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938	4.500	09/25/2011	PAID ON PRINCIPAL		7,561	7,561	7,287	7,398	0	164	0	164	0	7,561	0	0	0	234	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759	4.500	09/25/2011	PAID ON PRINCIPAL		9,976	9,976	9,615	9,755	0	221	0	221	0	9,976	0	0	0	292	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826	4.500	09/25/2011	PAID ON PRINCIPAL		78,959	78,959	76,097	77,205	0	1,754	0	1,754	0	78,959	0	0	0	2,429	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390	4.500	09/25/2011	PAID ON PRINCIPAL		78,889	78,889	79,062	78,891	0	(2)	0	(2)	0	78,889	0	0	0	2,280	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274	4.500	09/25/2011	PAID ON PRINCIPAL		79,986	79,986	80,161	79,975	0	10	0	10	0	79,986	0	0	0	2,379	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992	5.500	09/25/2011	PAID ON PRINCIPAL		15,285	15,285	15,251	15,244	0	41	0	41	0	15,285	0	0	0	561	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772	5.000	09/25/2011	PAID ON PRINCIPAL		73,020	73,020	72,961	72,904	0	116	0	116	0	73,020	0	0	0	2,468	08/25/2035	1
3133TL 4S 4	FSPC T-017 A5 7.160		09/25/2011	PAID ON PRINCIPAL		65,359	65,359	65,350	65,057	0	302	0	302	0	65,359	0	0	0	3,130	07/25/2029	1Z*
65888M T9 2	NORTH DAKOTA HSG FIN A 5.400		07/01/2011	PAID ON PRINCIPAL		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	6,210	01/01/2034	1FE
30250G AA 6	SSGN 2010-S1 1A 144A (.735		07/01/2011	PAID ON PRINCIPAL		288,587	288,587	288,587	288,549	0	38	0	38	0	288,587	0	0	0	1,149	02/25/2048	1Z*

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

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

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
30250G AA 6	SSGN 2010-S1 1A 144A (.737.....		07/29/2011	PAID ON PRINCIPAL.....		215,237	215,237	215,237	215,208	0	28	0	28	0	215,237	0	0	0	980	02/25/2048	1Z*
30250G AA 6	SSGN 2010-S1 1A 144A (.770.....		09/30/2011	PAID ON PRINCIPAL.....		383,770	383,770	383,770	383,720	0	50	0	50	0	383,770	0	0	0	2,141	02/25/2048	1Z*
938865 BL 5	WASHINGTON HSG DEV COR 7.250.....		09/01/2011	PAID ON PRINCIPAL.....		24,580	24,580	22,876	23,513	0	1,067	0	1,067	0	24,580	0	0	0	1,189	06/01/2020	1.....
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486.....		09/16/2011	PAID ON PRINCIPAL.....		389,899	389,899	386,488	389,821	0	78	0	78	0	389,899	0	0	0	12,697	10/16/2025	1.....
3133TL AK 4	FHR 2160 ZA CMO 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		335,688	335,688	308,803	323,783	0	11,905	0	11,905	0	335,688	0	0	0	13,401	06/15/2029	1.....
3133TP VV 8	FHR 2248 ZA CMO 7.000.....		09/15/2011	PAID ON PRINCIPAL.....		26,559	26,559	26,047	26,191	0	368	0	368	0	26,559	0	0	0	1,202	09/15/2030	1.....
313398 NM 7	FHR 2334 SO CMO 20.282.....		09/15/2011	PAID ON PRINCIPAL.....		58,148	58,148	56,912	57,291	0	857	0	857	0	58,148	0	0	0	8,848	07/15/2031	1.....
313398 NM 7	FHR 2334 SO CMO 20.339.....		08/15/2011	PAID ON PRINCIPAL.....		46,733	46,733	45,740	46,044	0	689	0	689	0	46,733	0	0	0	6,319	07/15/2031	1.....
313398 NM 7	FHR 2334 SO CMO 20.393.....		07/15/2011	PAID ON PRINCIPAL.....		109,538	109,538	107,210	107,923	0	1,614	0	1,614	0	109,538	0	0	0	12,950	07/15/2031	1.....
3133TU VD 7	FHR 2357 OH CMO 6.500.....		09/15/2011	PAID ON PRINCIPAL.....		199,447	199,447	197,609	198,390	0	1,057	0	1,057	0	199,447	0	0	0	8,657	09/15/2031	1.....
3133TV 5V 4	FHR 2359 ZA CMO 6.000.....		09/15/2011	PAID ON PRINCIPAL.....		361,207	361,207	330,932	347,406	0	13,801	0	13,801	0	361,207	0	0	0	14,359	09/15/2031	1.....
31359W KH 3	FNR 1999-33 Z CMO 6.000.....		09/25/2011	PAID ON PRINCIPAL.....		257,174	257,174	237,050	248,137	0	9,037	0	9,037	0	257,174	0	0	0	9,990	07/25/2029	1.....
31359S BJ 8	FNR 2001-6 Z CMO 6.000.....		09/25/2011	PAID ON PRINCIPAL.....		509,571	509,571	464,528	489,850	0	19,722	0	19,722	0	509,571	0	0	0	20,362	03/25/2031	1.....
31392B PT 7	FNR 2001-81 QG CMO 6.500.....		09/25/2011	PAID ON PRINCIPAL.....		180,500	180,500	180,557	180,139	0	361	0	361	0	180,500	0	0	0	7,826	01/25/2032	1.....
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500.....		08/25/2011	PAID ON PRINCIPAL.....		1,582,099	1,582,099	1,622,373	1,576,552	0	5,547	0	5,547	0	1,582,099	0	0	0	84,872	10/20/2030	1.....
383739 JF 7	GNR 2001-4 ZC CMO 6.500.....		09/20/2011	PAID ON PRINCIPAL.....		292,421	292,421	278,353	283,524	0	8,896	0	8,896	0	292,421	0	0	0	12,806	03/20/2031	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....					26,552,426	26,482,426	26,879,737	26,464,281	0	88,145	0	88,145	0	26,552,426	0	0	0	1,288,096	....XXX...	....XXX...
Bonds - Industrial and Miscellaneous																					
075811 AE 9	BECKMAN COULTER 6.000.....		08/10/2011	REDEEMED.....		1,172,510	1,000,000	996,290	997,109	0	303	0	303	0	997,411	0	175,099	175,099	41,500	06/01/2015	2FE....
225434 CH 0	CREDIT SUISSE USA INC 5.500.....		08/16/2011	MATURED.....		1,000,000	1,000,000	1,018,460	1,003,868	0	(3,868)	0	(3,868)	0	1,000,000	0	0	0	55,000	08/16/2011	1FE....
23383F BU 8	DAIMLERCHRYSLER N.A. 5.750.....		09/08/2011	MATURED.....		1,000,000	1,000,000	995,550	999,213	0	787	0	787	0	1,000,000	0	0	0	57,500	09/08/2011	1FE....
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400.....		08/01/2011	MATURED.....		38,178	38,178	38,178	38,178	0	0	0	0	0	38,178	0	0	0	1,332	08/01/2011	1FE....
29335# AA 9	ENHANCED CAPITAL PARTN 6.970.....		07/30/2011	MATURED.....		7,075	7,075	7,075	7,075	0	0	0	0	0	7,075	0	0	0	13,011	08/01/2015	1.....
31620R AA 3	FIDELITY NATIONAL TITL 7.300.....		08/15/2011	MATURED.....		460,800	460,800	488,430	464,312	0	(3,512)	0	(3,512)	0	460,800	0	0	0	33,638	08/15/2011	2FE....
485260 BH 5	KANSAS GAS & ELECTRIC 5.647.....		09/30/2011	PAID ON PRINCIPAL.....		112,993	112,993	112,993	112,993	0	0	0	0	0	112,993	0	0	0	6,381	03/29/2021	2FE....
69351U AL 7	PPL ELECTRIC UTILITIES 7.125.....		07/26/2011	REDEEMED.....		1,144,050	1,000,000	999,100	999,421	0	42	0	42	0	999,463	0	144,587	144,587	46,708	11/30/2013	1FE....
86183@ AA 4	STONEHENGE CAP FUND CO 8.905.....		07/31/2011	MATURED.....		8,978	8,978	8,978	8,978	0	0	0	0	0	8,978	0	0	0	1,491	03/01/2013	1FE....
92658T AG 3	VIDEOTRON LTEE 6.875.....	A.	07/18/2011	REDEEMED.....		1,194,534	1,181,000	984,167	1,052,969	0	20,089	0	20,089	0	1,073,057	0	121,477	121,477	81,870	01/15/2014	3FE....
876780 AA 5	TAYARRA LTD 3.628.....	F..	08/15/2011	PAID ON PRINCIPAL.....		35,295	35,295	35,295	35,295	0	0	0	0	0	35,295	0	0	0	960	02/15/2022	1.....
02660T BM 4	AHM 2004-3 3A 2.235.....		07/25/2011	PAID ON PRINCIPAL.....		12,781	12,781	11,750	11,745	0	1,036	0	1,036	0	12,781	0	0	0	170	10/25/2034	1Z*
02660T BM 4	AHM 2004-3 3A 2.257.....		09/26/2011	PAID ON PRINCIPAL.....		57,584	57,584	52,936	52,915	0	4,668	0	4,668	0	57,584	0	0	0	896	10/25/2034	1Z*
09774X BU 5	BCM 2001-A A 6.805.....		09/15/2011	PAID ON PRINCIPAL.....		180,641	180,641	177,479	177,690	0	2,950	0	2,950	0	180,641	0	0	0	8,234	12/15/2030	2FE....
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000.....		09/25/2011	PAID ON PRINCIPAL.....		86,768	86,768	87,541	87,003	0	(235)	0	(235)	0	86,768	0	0	0	2,942	12/25/2018	1Z*
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500.....		09/25/2011	PAID ON PRINCIPAL.....		626,622	626,622	621,433	622,954	0	3,668	0	3,668	0	626,622	0	0	0	18,043	08/25/2019	1Z*
02150J AC 6	CWALT 2007-9T1 1A3 6.000.....		09/26/2011	PAID ON PRINCIPAL.....		109,057	109,057	75,340	72,773	(0)	36,284	0	36,284	0	109,057	0	0	0	4,539	05/25/2037	1Z*
393505 A6 9	GT 1998-2 A5 6.240.....		09/01/2011	PAID ON PRINCIPAL.....		123,103	123,103	101,098	101,790	0	21,313	0	21,313	0	123,103	0	0	0	5,115	12/01/2028	3FE....

QE05.3

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.							
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		09/25/2011	PAID ON PRINCIPAL		196,134	196,134	199,291	195,552	0	583	0	583	0	196,134	0	0	0	6,840	02/25/2018	1Z*
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		09/25/2011	PAID ON PRINCIPAL		270,063	270,063	263,143	265,561	0	4,502	0	4,502	0	270,063	0	0	0	9,057	03/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		93,446	93,446	93,738	93,454	0	(9)	0	(9)	0	93,446	0	0	0	2,937	07/25/2018	1Z*
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		09/25/2011	PAID ON PRINCIPAL		684,216	684,216	685,446	683,419	0	797	0	797	0	684,216	0	0	0	21,316	12/25/2018	1Z*
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		09/25/2011	PAID ON PRINCIPAL		321,795	321,795	318,410	319,961	0	1,835	0	1,835	0	321,795	0	0	0	9,965	07/25/2019	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		09/11/2011	PAID ON PRINCIPAL		100,824	100,824	101,333	100,737	0	87	0	87	0	100,824	0	0	0	2,808	03/11/2041	1Z*
46625M CU 1	JPMCC 2001-CIB2 A3 6.429		08/15/2011	PAID ON PRINCIPAL		223,751	223,751	232,955	223,664	0	88	0	88	0	223,751	0	0	0	8,938	04/15/2035	1Z*
61745M VA 8	MSC 2004-T13 A3 4.390		09/13/2011	PAID ON PRINCIPAL		241,399	241,399	242,686	241,356	0	43	0	43	0	241,399	0	0	0	6,997	09/13/2045	1Z*
69348H DF 2	PNCMA 2001-C1 A2 6.360		07/12/2011	PAID ON PRINCIPAL		94,586	94,586	97,631	94,475	0	111	0	111	0	94,586	0	0	0	3,492	03/12/2034	1Z*
66987X CD 5	NHEL 2003-1 A1 .947		07/25/2011	PAID ON PRINCIPAL		1,092	1,092	1,013	1,025	0	67	0	67	0	1,092	0	0	0	6	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 .978		08/25/2011	PAID ON PRINCIPAL		1,927	1,927	1,789	1,809	0	119	0	119	0	1,927	0	0	0	13	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 .994		09/26/2011	PAID ON PRINCIPAL		1,290	1,290	1,197	1,211	0	79	0	79	0	1,290	0	0	0	10	05/25/2033	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM) .687		07/25/2011	PAID ON PRINCIPAL		1,140	1,140	823	878	0	261	0	261	0	1,140	0	0	0	5	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM) .718		08/30/2011	VARIOUS		755	1,486	1,074	1,146	0	172	40	132	0	1,278	0	(523)	(523)	7	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM) .734		09/27/2011	VARIOUS		2,513	2,782	2,010	2,145	0	574	15	559	0	2,704	0	(191)	(191)	15	07/25/2032	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2011	PAID ON PRINCIPAL		58,150	58,150	58,140	58,008	0	142	0	142	0	58,150	0	0	0	1,747	12/25/2033	1Z*
3899999.	Total - Bonds - Industrial & Miscellaneous					9,664,051	9,334,958	9,112,771	9,130,682	(0)	92,977	56	92,921	0	9,223,603	0	440,449	440,449	453,481	XXX	XXX
8399997.	Total - Bonds - Part 4					46,919,310	46,520,217	46,885,239	46,303,938	(0)	174,978	56	174,923	0	46,478,861	0	440,449	440,449	2,271,609	XXX	XXX
8399999.	Total - Bonds					46,919,310	46,520,217	46,885,239	46,303,938	(0)	174,978	56	174,923	0	46,478,861	0	440,449	440,449	2,271,609	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
527288 10 4	LEUCADIA NATIONAL CORP		08/24/2011	VARIOUS		1,051,390	28,221	XXX	0	0	0	0	0	0	0	0	28,221	28,221	0	XXX	L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					28,221	XXX	0	0	0	0	0	0	0	0	0	28,221	28,221	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					28,221	XXX	0	0	0	0	0	0	0	0	0	28,221	28,221	0	XXX	XXX
9799999.	Total - Common Stocks					28,221	XXX	0	0	0	0	0	0	0	0	0	28,221	28,221	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					28,221	XXX	0	0	0	0	0	0	0	0	0	28,221	28,221	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					46,947,531	46,885,239	46,303,938	46,303,938	(0)	174,978	56	174,923	0	46,478,861	0	468,670	468,670	2,271,609	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-Footnote
NONE**

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

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

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

**Sch. DB-Pt D
NONE**

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations					
	REPO - BARC A TREASURY.....	.....1	.....5,585,233	.....5,585,233	10/03/2011....
	REPO - DEU A TREASURY.....	.....1	.....5,585,233	.....5,585,233	10/03/2011....
	REPO - RBS A TREASURY.....	.....1	.....587,920	.....587,920	10/03/2011....
0199999	U.S. Government - Issuer Obligations.....		.....11,758,386	.....11,758,386	....XXX.....
0599999	Total - U.S. Government.....		.....11,758,386	.....11,758,386	....XXX.....
Totals					
7799999	Total - Issuer Obligations.....		.....11,758,386	.....11,758,386	....XXX.....
8399999	Subtotal - Bonds.....		.....11,758,386	.....11,758,386	....XXX.....
9999999	Totals.....		.....11,758,386	.....11,758,386	....XXX.....

General Interrogatory:

1. The activity for the year to date: Fair Value \$.....(85,614) Book/Adjusted Carrying Value \$.....(85,614)
2. Average balance for the year to date: Fair Value \$.....9,923,718 Book/Adjusted Carrying Value \$.....9,923,718
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....11,758,386 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 \$.....11,758,386 Book/Adjusted Carrying Value \$.....11,758,386

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	.....(17,848,951)	.....(17,188,208)	.....(19,107,549)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....(3,982)	.....0	.....0	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....46,518	.....59,569	.....59,298	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(782,794)	.....(381,014)	.....(3,699,542)	XXX..
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	.....(18,589,209)	.....(17,509,653)	.....(22,747,793)	XXX..
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	.....(18,589,209)	.....(17,509,653)	.....(22,747,793)	XXX..
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	.....(18,589,209)	.....(17,509,653)	.....(22,747,793)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE12



DIRECTOR AND OFFICER SUPPLEMENT

Year To Date For the Period Ended September 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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....160,827,508	.....132,285,264	.....50,284,153

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