

QUARTERLY STATEMENT

AS OF MARCH 31, 2012

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

INCORPORATED/ORGANIZED, JULY 18, 1974

COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, 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	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
4. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	GREGORY CHESHIRE TOCZYDLOWSKI	Executive Vice President, Personal Insurance
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
6. # DOREEN SPADORCIA *	Vice Chairman	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR.	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
9. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		


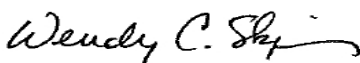
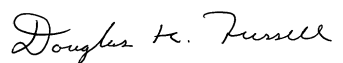
DIRECTORS

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

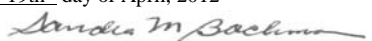
* Effective April 11, 2012

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of April, 2012


Notary Public
My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,657,851,862	0	3,657,851,862	3,525,992,354
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 (\$.....(22,235,359)), cash equivalents (\$.....0) and short-term investments (\$.....100,342,940).....	78,107,581	0	78,107,581	103,657,622
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	382,657,761	121,749,085	260,908,675	249,171,807
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	3,120,834	0	3,120,834	7,344,088
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,121,738,038	121,749,085	3,999,988,952	3,886,165,872
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	43,378,420	0	43,378,420	49,234,241
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	94,528,849	12,774,870	81,753,980	132,660,023
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,904,312 earned but unbilled premiums).....	116,370,245	5,941,606	110,428,639	106,616,639
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	21,920,043	0	21,920,043	10,983,463
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.....	122,517,612	59,202,366	63,315,246	67,832,057
19. Guaranty funds receivable or on deposit.....	38,805	0	38,805	52,828
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	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	33,005,906	28,023,030	4,982,877	2,902,428
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,553,497,919	227,690,957	4,325,806,962	4,256,447,550
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,553,497,919	227,690,957	4,325,806,962	4,256,447,550

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.....	4,398,987	0	4,398,987	2,593,967
2502. Other assets tri-party/tax credit bonds.....	420,000	0	420,000	0
2503. Amounts receivable under high deductible policies.....	3,085	(327,747)	330,832	308,847
2598. Summary of remaining write-ins for Line 25 from overflow page.....	28,183,834	28,350,777	(166,943)	(386)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	33,005,906	28,023,030	4,982,877	2,902,428

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 \$.....69,079,899).....	934,658,091	937,681,730
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,421,806	2,604,752
3. Loss adjustment expenses.....	549,509,109	525,055,953
4. Commissions payable, contingent commissions and other similar charges.....	16,466,861	30,858,691
5. Other expenses (excluding taxes, licenses and fees).....	19,687,824	29,866,613
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	62,860,858	60,276,105
7.1 Current federal and foreign income taxes (including \$.....(1,633,895) on realized capital gains (losses)).....	33,511,090	49,086,527
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 \$.....244,239,491 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	767,673,914	813,328,906
10. Advance premium.....	346,001	493,071
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,862,689	8,117,549
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(44,539,922)	(71,042,044)
13. Funds held by company under reinsurance treaties.....	94,990,684	95,031,416
14. Amounts withheld or retained by company for account of others.....	30,624,332	31,860,277
15. Remittances and items not allocated.....	11,284,318	18,641,351
16. Provision for reinsurance.....	6,397,371	6,397,371
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.....	38,885,183	53,766,609
20. Derivatives.....	0	0
21. Payable for securities.....	36,058,541	1,249,903
22. Payable for securities lending.....	3,120,834	7,344,088
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	4,129,820	3,753,415
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,575,949,404	2,604,372,282
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,575,949,404	2,604,372,282
29. Aggregate write-ins for special surplus funds.....	48,285,000	76,514,339
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).....	1,261,288,799	1,135,277,169
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	1,749,857,559	1,652,075,268
38. Totals.....	4,325,806,962	4,256,447,550

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	3,098,476	3,152,706
2502. Escheat liability.....	612,319	591,943
2503. Other liabilities tri-party/tax credit bonds.....	420,000	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(975)	8,766
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	4,129,820	3,753,415
2901. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2902. Special surplus for deferred taxes.....	0	28,229,339
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).....	48,285,000	76,514,339
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 \$....366,551,355).....	376,329,145	352,339,698	1,490,348,715
1.2 Assumed..... (written \$....23,982,991).....	20,917,487	21,621,455	80,510,732
1.3 Ceded..... (written \$....136,400,833).....	97,458,127	71,866,531	325,856,468
1.4 Net..... (written \$....254,133,513).....	299,788,505	302,094,621	1,245,002,980
DEDUCTIONS:			
2. Losses incurred (current accident year \$....70,977,842):			
2.1 Direct.....	89,882,909	94,688,072	281,086,645
2.2 Assumed.....	2,951,102	3,640,061	(1,998,205)
2.3 Ceded.....	31,863,198	32,726,763	40,841,082
2.4 Net.....	60,970,813	65,601,370	238,247,358
3. Loss adjustment expenses incurred.....	37,123,395	41,176,783	99,856,077
4. Other underwriting expenses incurred.....	119,706,966	119,303,164	475,007,877
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	217,801,174	226,081,316	813,111,312
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	81,987,331	76,013,305	431,891,668
INVESTMENT INCOME			
9. Net investment income earned.....	39,337,797	40,800,675	157,544,506
10. Net realized capital gains (losses) less capital gains tax of \$....186,348.....	3,278,264	2,342,609	11,180,043
11. Net investment gain (loss) (Lines 9 + 10).....	42,616,061	43,143,284	168,724,550
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....156,146 amount charged off \$....222,119).....	(65,973)	(436,832)	(1,553,254)
13. Finance and service charges not included in premiums.....	44,216	33,249	141,187
14. Aggregate write-ins for miscellaneous income.....	103,615	72,037	(96,579)
15. Total other income (Lines 12 through 14).....	81,859	(331,545)	(1,508,647)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	124,685,250	118,825,044	599,107,571
17. Dividends to policyholders.....	1,260,006	1,924,172	9,348,538
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).....	123,425,245	116,900,872	589,759,033
19. Federal and foreign income taxes incurred.....	31,158,092	29,353,163	173,559,501
20. Net income (Line 18 minus Line 19) (to Line 22).....	92,267,152	87,547,709	416,199,532
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,652,075,268	1,802,224,512	1,802,224,512
22. Net income (from Line 20).....	92,267,152	87,547,709	416,199,532
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 \$....19,445,955.....	(3,569,874)	(42,980)	(27,364,942)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(3,294,603)	(1,659,536)	33,995,663
27. Change in nonadmitted assets.....	14,591,193	(6,905,776)	(184,923,137)
28. Change in provision for reinsurance.....	0	0	(1,039,744)
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.....	(2,211,577)	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	(385,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(29,867)	(2,016,617)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	97,782,291	78,909,550	(150,149,244)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,749,857,559	1,881,134,062	1,652,075,268
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	103,615	156,263	105,489
1402. Fines and penalties of regulatory authorities.....	0	0	(51)
1403. Retroactive reinsurance gain/loss.....	0	(84,226)	(202,017)
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).....	103,615	72,037	(96,579)
3701. Prior period adjustment.....	0	0	(9,444)
3702. Change in special surplus from deferred taxes.....	0	(29,867)	(2,007,173)
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).....	0	(29,867)	(2,016,617)

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.....	328,989,438	248,414,675	1,174,041,206
2. Net investment income.....	49,854,617	54,828,515	179,079,153
3. Miscellaneous income.....	81,859	(331,545)	(1,508,647)
4. Total (Lines 1 through 3).....	378,925,913	302,911,646	1,351,611,712
5. Benefit and loss related payments.....	75,113,978	23,405,049	202,730,798
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.....	154,347,074	166,090,026	525,285,916
8. Dividends paid to policyholders.....	1,514,866	2,299,895	8,710,594
9. Federal and foreign income taxes paid (recovered) net of \$.....256,046 tax on capital gains (losses).....	46,919,877	(1,716,767)	125,862,114
10. Total (Lines 5 through 9).....	277,895,796	190,078,202	862,589,422
11. Net cash from operations (Line 4 minus Line 10).....	101,030,117	112,833,444	489,022,290
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	43,151,188	284,342,262	565,550,481
12.2 Stocks.....	0	0	28,221
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	2,028,000	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	39,031,893	0	5,749,815
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	82,183,081	286,370,262	571,328,516
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	175,134,929	11,940	283,434,042
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	417,677,100
13.6 Miscellaneous applications.....	0	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	175,134,929	11,940	701,111,142
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).....	(92,951,848)	286,358,322	(129,782,626)
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	385,000,000
16.6 Other cash provided (applied).....	(33,628,310)	(14,281,575)	88,629,782
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(33,628,310)	(14,281,575)	(296,370,218)
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).....	(25,550,041)	384,910,190	62,869,446
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	103,657,622	40,788,176	40,788,176
19.2 End of period (Line 18 plus Line 19.1).....	78,107,581	425,698,366	103,657,622

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 not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

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

1. The Company adopted SSAP No. 101, *Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10* (SSAP No. 101) effective January 1, 2012. SSAP No. 101 revises the guidance for current and deferred federal and foreign income taxes. The new guidance limits the admissibility of deferred tax assets (DTAs) based on an insurer's RBC and the ratio of its adjusted DTAs to adjusted capital and surplus. The guidance also rejects the GAAP guidance from Financial Interpretation No. 48: *Accounting for Uncertainty in Income Taxes, an interpretation of FASB Statement No. 109 (ASC 740 in codification)* and instead modifies SSAP No. 5R, *Liabilities, Contingencies and Impairments of Assets - Revised*, requiring that a "more likely than not" rather than a "probable" standard to be applied in determining federal and foreign income tax loss contingencies.

At adoption, the Company reported a cumulative effect adjustment that resulted in an increase in its liability for current tax liabilities of \$2,211,577, and a corresponding decrease in unassigned funds (surplus) in accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*.

2. During the first quarter 2012, an error in the reporting for "Uncollected premiums and agents' balances in course of collection" and "Payable to parent, subsidiaries and affiliates" was detected. The error impacted the balance sheet only, resulting in an overstated amount reported in agents' balances, offset by an overstated amount payable to affiliates. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The error correction resulted in a reduction of \$51,945,000 reported in agents' balances in course of collection and payable to parent, subsidiaries and affiliates and did not impact net income or statutory surplus.

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.

When unit prices published by the SVO were not available, the Company uses Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized investment gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

For the three months ending March 31, 2012, the Company had no new securities which changed from the retrospective to prospective valuation method.

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 March 31, 2012	<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	\$ 86,434	\$ 3,890	\$ 21,766	\$ 637	\$ 108,200	\$ 4,527
Structured securities	6,969,684	4,526	4,245,694	1,057,913	11,215,379	1,062,439

E. Repurchase Agreements:

No significant change.

F. Real Estate:

No significant change.

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

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

No significant change.

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

No significant change.

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

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

A. (1) Assets measured and reported at fair value as of March 31, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	2,076,250	-	\$ 2,076,250
Total assets at fair value	\$ -	2,076,250	-	\$ 2,076,250

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

(2) Not applicable.

(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.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

<u>(At March 31, 2012)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 100,342,940	100,342,940	59,795,614	36,258,502	\$ 4,288,824
Long term bonds	3,965,733,998	3,657,851,862	60,599,422	3,902,936,050	2,198,526

<u>(At December 31, 2011)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<u>Description</u>	<u>fair value</u>	<u>assets</u>			
Short term bonds	\$ 127,781,791	127,781,791	91,537,636	30,659,441	\$ 5,584,714
Long term bonds	3,834,706,673	3,525,992,354	61,448,872	3,770,856,639	2,401,162

D. 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, 2012 to March 31, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$10,039,000, resulting primarily from better than expected loss and DCC development for accident years 2007 – 2008 for the contract surety business within the fidelity & surety line. This was partially offset by deterioration in adjusting and other expense reserves resulting from the allocation of these reserves by year as disclosed in the Schedule P Interrogatories of the Company. There are no material additional premiums or return premiums as a result of this prior year effect.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. Not applicable.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....

6.4 By what department or departments?

Connecticut

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

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

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

7.2 If yes, give full information:

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

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

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

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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 FDIC	6 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).

PART 1 - 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

PART 1 - 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.....	\$365,704,421	\$380,527,346
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$365,704,421	\$380,527,346
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? Yes [] No []
 If no, attach a description with this statement.

16. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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 tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	L	4,236,197	5,020,467	2,361,804	683,325	19,046,231	18,327,732
2. Alaska.....AK	L	923,345	796,754	1,427,077	(94,411)	5,335,097	4,636,668
3. Arizona.....AZ	L	6,695,056	5,466,065	902,658	1,299,951	18,821,290	20,823,568
4. Arkansas.....AR	L	3,355,151	3,747,733	380,419	367,338	13,881,321	12,860,013
5. California.....CA	L	38,592,605	42,839,515	6,767,286	5,345,775	127,438,190	158,905,102
6. Colorado.....CO	L	6,609,243	8,897,326	508,504	2,512,667	21,941,468	24,014,392
7. Connecticut.....CT	L	8,573,000	10,057,750	3,128,972	766,625	24,525,218	23,224,539
8. Delaware.....DE	L	946,145	1,386,456	9,213	54,834	3,327,527	3,453,005
9. District of Columbia.....DC	L	4,956,377	8,522,957	116,616	240,660	19,546,779	18,327,602
10. Florida.....FL	L	17,508,372	17,940,901	3,266,507	3,447,230	74,709,455	88,608,753
11. Georgia.....GA	L	11,379,546	9,369,388	1,362,065	1,592,388	38,228,831	36,095,079
12. Hawaii.....HI	L	1,700,026	1,507,549	109,838	59,414	8,539,796	9,021,278
13. Idaho.....ID	L	977,364	1,207,832	165,298	(17,775)	3,761,021	4,647,733
14. Illinois.....IL	L	14,855,603	16,376,835	2,704,045	2,097,361	53,079,771	52,537,239
15. Indiana.....IN	L	6,462,213	6,881,208	2,363,070	371,222	18,212,063	13,288,685
16. Iowa.....IA	L	3,640,074	3,602,024	170,925	374,895	7,907,651	6,963,908
17. Kansas.....KS	L	3,371,211	2,234,258	510,440	253,098	8,516,490	7,678,941
18. Kentucky.....KY	L	5,022,853	5,402,636	262,559	278,462	13,621,788	13,610,934
19. Louisiana.....LA	L	8,173,299	6,821,458	3,416,038	1,899,167	24,545,549	25,679,574
20. Maine.....ME	L	1,644,806	1,732,898	1,097,279	588,497	3,769,242	3,521,338
21. Maryland.....MD	L	7,981,557	9,089,526	912,963	548,341	25,968,183	28,341,216
22. Massachusetts.....MA	L	13,227,594	10,999,413	2,559,343	3,946,574	34,455,981	38,171,538
23. Michigan.....MI	L	7,656,438	6,768,411	1,846,138	2,293,360	18,384,930	17,480,758
24. Minnesota.....MN	L	6,351,762	7,168,157	1,896,573	644,737	18,007,350	15,597,950
25. Mississippi.....MS	L	3,045,489	3,758,474	598,351	363,195	14,914,754	14,011,134
26. Missouri.....MO	L	7,807,201	6,142,542	3,808,269	1,987,162	30,881,225	21,098,241
27. Montana.....MT	L	2,447,192	3,446,813	1,152,139	31,611	7,574,928	6,900,416
28. Nebraska.....NE	L	2,526,891	1,985,817	61,915	156,768	5,525,595	5,391,971
29. Nevada.....NV	L	2,452,261	2,832,085	3,439,592	180,455	13,339,129	13,185,929
30. New Hampshire.....NH	L	1,177,641	2,657,478	264,936	269,193	3,951,556	4,137,887
31. New Jersey.....NJ	L	14,282,984	10,946,555	1,808,189	1,523,789	29,123,102	27,459,914
32. New Mexico.....NM	L	1,350,948	1,535,683	194,834	328,647	6,510,185	4,584,935
33. New York.....NY	L	21,901,254	26,635,110	4,022,797	958,645	87,834,561	81,819,883
34. North Carolina.....NC	L	12,108,119	8,650,513	(1,526,202)	1,339,371	33,232,233	31,678,887
35. North Dakota.....ND	L	1,153,435	1,109,854	2,564	10,647	2,100,344	2,030,980
36. Ohio.....OH	L	10,977,127	10,609,881	1,247,914	3,671,467	29,719,793	28,637,916
37. Oklahoma.....OK	L	3,645,939	3,441,102	729,919	228,135	9,049,019	7,585,154
38. Oregon.....OR	L	4,045,984	4,538,645	668,615	503,532	15,304,122	12,828,317
39. Pennsylvania.....PA	L	17,474,873	17,053,658	1,870,562	1,942,379	42,580,346	42,139,000
40. Rhode Island.....RI	L	1,087,032	1,366,620	137,965	49,266	3,764,293	3,784,921
41. South Carolina.....SC	L	4,912,515	5,215,188	717,000	254,618	15,817,130	17,506,795
42. South Dakota.....SD	L	974,933	836,892	372,215	25,663	2,708,296	2,820,830
43. Tennessee.....TN	L	8,387,438	6,280,507	1,073,468	708,427	24,289,718	19,468,855
44. Texas.....TX	L	21,911,227	18,780,233	4,432,803	5,398,828	81,062,547	77,663,069
45. Utah.....UT	L	3,552,089	4,654,651	352,311	383,050	10,143,777	10,284,109
46. Vermont.....VT	L	575,107	496,889	(770)	(750)	704,178	712,485
47. Virginia.....VA	L	11,958,896	11,588,132	795,166	789,565	44,717,200	32,308,080
48. Washington.....WA	L	10,019,855	15,118,598	2,741,262	1,273,275	43,616,999	43,308,369
49. West Virginia.....WV	L	2,612,071	3,033,588	305,461	174,087	9,100,837	9,809,484
50. Wisconsin.....WI	L	5,295,097	5,190,043	507,787	399,939	14,485,571	15,316,616
51. Wyoming.....WY	L	2,821,300	1,880,329	446,191	312,008	4,456,579	4,504,752
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	9,310	(938)	0	0	0	0
54. Puerto Rico.....PR	L	284,852	94,003	0	120,000	85,837	85,837
55. US Virgin Islands.....VI	L	100,417	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	812,044	1,434,714	0	0	3,437,403	12,603,235
59. Totals.....	(a) 54	366,551,355	375,151,175	68,470,882	52,936,709	1,195,602,478	1,199,485,545

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	812,044	1,434,714	0	0	3,437,403	12,603,235
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	812,044	1,434,714	0	0	3,437,403	12,603,235

(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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (99%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. Athena Assurance Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Medical Liability Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... SPAL Pension Trustees Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Peacockgrange Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Syndicate Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers London Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Jago Capital Limited	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. St. Paul Risk Management International Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. MFCM Limited	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Guarantee Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

Q11.1

... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370	... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. J. Malucelli Seguros S.A. *	Brazil		... .. Travelers Marine, LLC	Delaware	06-0566050
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
... .. Travelers Casualty UK Investments, LLC	Delaware	06-6033504			
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
... .. Travelers MGA, Inc.	Texas	75-2676034			
... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
... .. Arch Street North LLC	Delaware	06-0566050			
... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
... .. Countersignature Agency, Inc.	Florida	06-1345091			
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
... .. First Trenton Indemnity Company (29930) *	Connecticut	22-3129711			
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
... .. Select Insurance Company (22233) *	Texas	75-6013697			
... .. Gulf Underwriting Limited *	United Kingdom				
... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom				
... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
... .. Crystal Brook, LLC	Delaware	06-0566050			
... .. Durham Holding, LLC	Delaware	06-0566050			
... .. Sutton Holdco, LLC	Delaware	06-0566050			
... .. Cadet Limited, LLC	Delaware	06-0566050			
... .. Arrowhead Company, LLC	Delaware	06-0566050			
... .. Eastern Asset, LLC	Delaware	06-0566050			
... .. Jupiter Holdings, Inc.	Minnesota	41-1769846			
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220			
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967			
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992			
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964			
... .. Northland Risk Management Services, Inc.	Minnesota	41-1720288			
... .. Travelers Indemnity UK Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			
... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			
... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548	The Travelers Companies, Inc.....	00000	41-0518860		0000086312	NYSE	The Travelers Companies, Inc.....	MN	UIP			0.000		
3548	The Travelers Companies, Inc.....	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	IA	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	40967	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	41769	41-1435765				Athena Assurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	41750	41-1435766				St. Paul Medical Liability Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	51-0375653				Northbrook Holdings, Inc.....	DE	NIA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	36463	36-2999370				Discover Property & Casualty Insurance Company.	IL	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	19224	36-2542404				St. Paul Protective Insurance Company.....	IL	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	10213	52-1925132				Discover Specialty Insurance Company.....	IL	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company....	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.	WI	IA	United States Fidelity and Guaranty Company...	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	IA	United States Fidelity and Guaranty Company...	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	NIA	United States Fidelity and Guaranty Company...	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	NIA	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	0100
3548	The Travelers Companies, Inc.....	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	NIA	United States Fidelity and Guaranty Company...	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	0101
3548	The Travelers Companies, Inc.....	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD	NIA	United States Fidelity and Guaranty Company...	O	83.950	The Travelers Companies, Inc.....	0101
3548	The Travelers Companies, Inc.....	00000	52-1852190				BMR Sports Properties, Inc.....	MD	NIA	United States Fidelity and Guaranty Company...	O/B/M	100.000	The Travelers Companies, Inc.....	
3548	The Travelers Companies, Inc.....	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	0102
3548	The Travelers Companies, Inc.....	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	St. Paul Fire and Marine Insurance Company....	O	85.000	The Travelers Companies, Inc.....	0102
3548	The Travelers Companies, Inc.....	00000	52-2073764				MMI Capital Trust I.....	DE	NIA	St. Paul Fire and Marine Insurance Company....	O/M	100.000	The Travelers Companies, Inc.....	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					UA Combined Investment Company Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	67.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	UA Combined Investment Company Limited.....	O/B.....	88.900	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Capital Limited.....	GB.....	NIA.....	Jago Dedicated Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Jago Dedicated Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	11.100	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Risk Management International Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					MFCM Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GB.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	50.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					SPAL Pension Trustees Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Peacockgrange Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SG.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Corporate Trustee Ltd.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Solicitors Professional Indemnity Limited.....	GB.....	NIA.....	Travelers London Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1880024				St. Paul London Properties, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	Board.....	0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Management Limited.....	GB.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	AA-1121375				Travelers Insurance Company Limited.....	GB.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Professional Risks Limited.....	GB.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UIP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company ..	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BM.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....	UDP.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Guarantee Company of Canada.....	CA.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CA.....	IA.....	Travelers Guarantee Company of Canada.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....		Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BR.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	43.400	The Travelers Companies, Inc.....	0111.....

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BR.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BR.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC	DE.....	NIA.....	The Travelers Indemnity Company	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Gulf Underwriting Limited.....	GB.....	IA.....	The Travelers Indemnity Company	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GB.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts	MA.....	IA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk Explanation

0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.													
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.													
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													

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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	(104,984)	0.0	0.0
2. Allied lines.....	0	.63	0.0	0.0
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(620,122)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	(0)	0.0	0.0
10. Financial guaranty.....	0	(0)	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	(42,249)	(988,929)	2,340.7	(7,509.6)
17.1 Other liability-occurrence.....	89,181	77,004	86.3	6,085.6
17.2 Other liability-claims made.....	155,708,498	71,163,886	45.7	44.3
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	(27,851)	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	(972,472)	0.0	0.0
21. Auto physical damage.....	0	(6,581)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	31,502,926	8,194,192	26.0	28.1
24. Surety.....	179,615,119	10,634,207	5.9	14.1
26. Burglary and theft.....	9,455,670	2,534,497	26.8	(25.6)
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.....	376,329,145	89,882,909	23.9	26.9
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.....	(42,249)	(42,249)	(31,546)
17.1 Other liability-occurrence.....	89,181	89,181	74,490
17.2 Other liability-claims made.....	161,978,496	161,978,496	143,405,969
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.....	34,695,560	34,695,560	32,583,155
24. Surety.....	160,034,865	160,034,865	190,341,840
26. Burglary and theft.....	9,795,503	9,795,503	8,777,267
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.....	366,551,355	366,551,355	375,151,175
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)	2012 Loss and LAE Payments on Claims Reported as of Prior Year-End	2012 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2012 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. 2009 + Prior.....	168,509	591,162	759,670	19,015	1,594	20,609	146,950	0	575,531	722,481	(2,544)	(14,036)	(16,580)
2. 2010.....	65,960	271,157	337,118	10,644	1,495	12,139	56,459	0	267,879	324,338	1,143	(1,783)	(641)
3. Subtotals 2010 + Prior.....	234,469	862,319	1,096,788	29,659	3,089	32,748	203,409	0	843,410	1,046,819	(1,402)	(15,820)	(17,221)
4. 2011.....	104,801	261,149	365,949	35,749	4,986	40,735	99,163	0	233,233	332,396	30,111	(22,929)	7,182
5. Subtotals 2011 + Prior.....	339,270	1,123,468	1,462,738	65,407	8,075	73,483	302,572	0	1,076,643	1,379,216	28,709	(38,749)	(10,039)
6. 2012.....	XXX	XXX	XXX	XXX	3,182	3,182	XXX	4,984	99,968	104,952	XXX	XXX	XXX
7. Totals.....	339,270	1,123,468	1,462,738	65,407	11,257	76,665	302,572	4,984	1,176,611	1,484,167	28,709	(38,749)	(10,039)
8. Prior Year-End's Surplus As Regards Policyholders	1,652,075										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
											1.8.5 %	2.(3.4)%	3.(0.7)%
													Col. 13, Line 7 Line 8
													4.(0.6)%

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for March 31, 2012 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Ceded deposit asset.....	25,280	0	25,280	50,560
2505. Other assets nonadmitted.....	28,350,777	28,350,777	0	0
2506. State surcharges receivable.....	(7,224)	0	(7,224)	191,746
2507. Other assets - Reliance acquisition.....	(184,999)	0	(184,999)	(242,692)
2597. Summary of remaining write-ins for Line 25.....	28,183,834	28,350,777	(166,943)	(386)

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	(975)	8,766
2597. Summary of remaining write-ins for Line 25.....	(975)	8,766

Statement for March 31, 2012 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	367,855,807	1,529,290
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	728,970
2.2 Additional investment made after acquisition.....	0	416,948,130
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	14,822,925	(51,282,209)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	20,971	68,374
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).....	382,657,761	367,855,807
12. Deduct total nonadmitted amounts.....	121,749,085	118,684,000
13. Statement value at end of current period (Line 11 minus Line 12).....	260,908,675	249,171,807

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.....	3,525,992,354	3,817,487,280
2. Cost of bonds and stocks acquired.....	175,134,929	283,434,042
3. Accrual of discount.....	617,685	2,457,122
4. Unrealized valuation increase (decrease).....	1,053,156	(649,647)
5. Total gain (loss) on disposals.....	3,687,911	9,617,404
6. Deduct consideration for bonds and stocks disposed of.....	43,151,188	565,578,701
7. Deduct amortization of premium.....	5,258,186	20,407,286
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	224,800	367,859
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,657,851,862	3,525,992,354
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,657,851,862	3,525,992,354

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).....	3,225,872,737	527,247,859	444,522,192	2,053,353	3,310,651,759	0	0	3,225,872,737
2. Class 2 (a).....	363,452,779	32,662,816	3,879,767	(6,758,468)	385,477,359	0	0	363,452,779
3. Class 3 (a).....	42,293,977	0	1,694,595	252,904	40,852,285	0	0	42,293,977
4. Class 4 (a).....	19,838,331	0	0	530,066	20,368,397	0	0	19,838,331
5. Class 5 (a).....	2,316,320	0	1,581,320	110,000	845,000	0	0	2,316,320
6. Class 6 (a).....	1	0	0	0	1	0	0	1
7. Total Bonds.....	3,653,774,144	559,910,675	451,677,874	(3,812,145)	3,758,194,801	0	0	3,653,774,144
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.....	3,653,774,144	559,910,675	451,677,874	(3,812,145)	3,758,194,801	0	0	3,653,774,144

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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.....	100,342,940	XXX	100,342,940	6,882	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.....	127,781,791	60,214,266
2. Cost of short-term investments acquired.....	384,775,746	3,782,194,697
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.....	412,214,597	3,714,627,172
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).....	100,342,940	127,781,791
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	100,342,940	127,781,791

Sch. DB-Pt A-Verification
NONE

Sch. DB-Pt B-Verification
NONE

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Sch. DB-Verification
NONE

Sch. E-Verification
NONE

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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 - U.S. Political Subdivisions of States, Territories and Possessions									
052430	GL 3 AUSTIN ISD GEN OBLIG REF 5.000 2036 08.....		...01/24/2012	J P MORGAN CHASE SECURITIES INC.....		.....5,579,050	.....5,000,000	.....102,083	1FE.....
16532L	HQ 2 CHESAPEAKE GENERAL OBLIG 5.000 2030 06.....		...03/20/2012	WELLS FARGO SECURITIES.....		.....3,264,259	.....2,825,000	.....0	1FE.....
16532L	HR 0 CHESAPEAKE GENERAL OBLIG 5.000 2031 06.....		...03/20/2012	WELLS FARGO SECURITIES.....		.....1,708,953	.....1,485,000	.....0	1FE.....
198036	7A 7 COLUMBIA SCH DIST GO REF 4.375 2030 03.....		...03/20/2012	PIPER JAFFRAY.....		.....1,365,770	.....1,265,000	.....0	1FE.....
198036	7B 5 COLUMBIA SCH DIST GO REF 4.500 2031 03.....		...03/20/2012	PIPER JAFFRAY.....		.....1,616,170	.....1,485,000	.....0	1FE.....
198036	7C 3 COLUMBIA SCH DIST GO REF 4.500 2032 03.....		...03/20/2012	PIPER JAFFRAY.....		.....1,445,925	.....1,335,000	.....0	1FE.....
235308	RQ 8 DALLAS ISD GEN OBLIG REF 5.000 2026 02.....		...02/17/2012	PIPER JAFFRAY.....		.....5,466,085	.....4,515,000	.....5,017	1FE.....
303820	6W 9 FAIRFAX CO GEN OBLIG S20 4.000 2029 04.....		...01/19/2012	CITIGROUP GLOBAL MARKETS.....		.....11,943,194	.....10,880,000	.....0	1FE.....
600038	LE 1 MILL VALLEY SCH DIST GO 4.250 2036 08.....		...03/29/2012	MORGAN KEEGAN & CO INC.....		.....5,130,881	.....4,890,000	.....0	1FE.....
600038	LH 4 MILL VALLEY SCH DIST GO 4.250 2035 08.....		...03/29/2012	MORGAN KEEGAN & CO INC.....		.....4,908,791	.....4,655,000	.....0	1FE.....
659154	ZZ 0 NORTH EAST ISD GO REF S2 5.250 2029 02.....		...01/19/2012	J P MORGAN CHASE SECURITIES INC.....		.....13,218,600	.....10,000,000	.....252,292	1FE.....
681181	TB 9 OLMSTED CO GO S2012A 4.000 2024 02.....		...01/18/2012	ROBERT W BAIRD & CO.....		.....2,246,908	.....1,915,000	.....0	1FE.....
681181	TC 7 OLMSTED CO GO S2012A 3.500 2025 02.....		...01/18/2012	ROBERT W BAIRD & CO.....		.....2,228,760	.....2,000,000	.....0	1FE.....
681181	TD 5 OLMSTED CO GO S2012A 3.500 2026 02.....		...01/18/2012	ROBERT W BAIRD & CO.....		.....3,309,360	.....3,000,000	.....0	1FE.....
681181	TE 3 OLMSTED CO GO S2012A 3.500 2027 02.....		...01/18/2012	ROBERT W BAIRD & CO.....		.....2,183,980	.....2,000,000	.....0	1FE.....
819190	SD 2 SHAKOPEE ISD #720 GEN OB 4.000 2023 02.....		...01/11/2012	NORTHLAND SECURITIES.....		.....4,605,553	.....4,020,000	.....6,253	1FE.....
930863	3A 1 WAKE CO GENERAL OBLIGATI 4.000 2029 02.....		...01/24/2012	BAS-MERRILL LYNCH.....		.....5,624,943	.....5,100,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....75,847,182	.....66,370,000	.....365,645	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
45203H	FC 1 ILLINOIS FIN AUTH (UNIV 5.000 2029 10.....		...01/26/2012	BAS-MERRILL LYNCH.....		.....1,767,915	.....1,500,000	.....0	1FE.....
45203H	FD 9 ILLINOIS FIN AUTH (UNIV 5.000 2030 10.....		...01/26/2012	BAS-MERRILL LYNCH.....		.....1,169,410	.....1,000,000	.....0	1FE.....
45203H	FE 7 ILLINOIS FIN AUTH (UNIV 4.000 2032 10.....		...01/26/2012	BAS-MERRILL LYNCH.....		.....5,161,800	.....5,000,000	.....0	1FE.....
45203H	FR 8 ILLINOIS FIN AUTH (UNIV 5.000 2031 10.....		...01/26/2012	BAS-MERRILL LYNCH.....		.....1,508,377	.....1,300,000	.....0	1FE.....
491313	5X 6 KENTUCKY INFRAS WASTEWTR 5.000 2025 02.....		...03/26/2012	MORGAN STANLEY.....		.....1,517,069	.....1,280,000	.....0	1FE.....
491313	5Y 4 KENTUCKY INFRAS WASTEWTR 5.000 2026 02.....		...03/26/2012	MORGAN STANLEY.....		.....2,381,096	.....2,025,000	.....0	1FE.....
491313	6R 8 KENTUCKY INFRAS WASTEWTR 5.000 2027 02.....		...03/26/2012	MORGAN STANLEY.....		.....1,168,430	.....1,000,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....14,674,097	.....13,105,000	.....0	.....XXX.....
Bonds - Industrial and Miscellaneous									
0258M0	DD 8 AMERICAN EXPRESS CREDIT 2.375 2017 03.....		...03/21/2012	ROYAL BANK OF SCOTLAND.....		.....997,290	.....1,000,000	.....0	1FE.....
032095	AB 7 AMPHENOL CORP 4.000 2022 02.....		...01/19/2012	J P MORGAN CHASE SECURITIES INC.....		.....997,460	.....1,000,000	.....0	2FE.....
05379B	AN 7 AVISTA CORP 5.950 2018 06.....		...01/05/2012	MORGAN STANLEY.....		.....1,218,700	.....1,000,000	.....6,446	1FE.....
12673P	AC 9 CA INC 5.375 2019 12.....		...01/09/2012	CORTVIEW CAPITAL SECURITIES.....		.....1,101,620	.....1,000,000	.....6,122	2FE.....
17275R	AC 6 CISCO SYSTEMS 5.500 2016 02.....		...12/28/2011	WELLS FARGO SECURITIES.....		.....0	.....0	.....21,515	1FE.....
233851	AK 0 DAIMLER FINANCE (144A) 2.950 2017 01.....		...01/04/2012	CITIGROUP GLOBAL MARKETS.....		.....1,996,500	.....2,000,000	.....0	1FE.....
260543	CF 8 DOW CHEMICAL CO 4.125 2021 11.....		...01/30/2012	DEUTSCHE BANC.....		.....1,050,710	.....1,000,000	.....8,938	2FE.....
278865	AL 4 ECOLAB INC 4.350 2021 12.....		...01/20/2012	MORGAN STANLEY.....		.....1,078,350	.....1,000,000	.....5,679	2FE.....
291011	AW 4 EMERSON ELECTRIC 5.375 2017 10.....		...01/26/2012	CORTVIEW CAPITAL SECURITIES.....		.....609,833	.....510,000	.....8,071	1FE.....
337738	AK 4 FISERV INC 3.125 2016 06.....		...01/19/2012	SEAPORT GROUP.....		.....1,016,810	.....1,000,000	.....3,385	2FE.....
341099	CP 2 FLORIDA POWER CORP 3.100 2021 08.....		...02/06/2012	J P MORGAN CHASE SECURITIES INC.....		.....1,034,130	.....1,000,000	.....14,725	1FE.....

QE04

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
343498 AA 9	FLOWERS FOODS 4.375 2022 04		03/29/2012	DEUTSCHE BANC		997,600	1,000,000	0	2FE
36962G 5J 9	GENERAL ELECTRIC CAPITAL 4.650 2021 10		01/04/2012	CITIGROUP GLOBAL MARKETS		3,063,900	3,000,000	31,775	1FE
370334 BM 5	GENERAL MILLS INC 3.150 2021 12		01/31/2012	BNP PARIBAS		1,020,830	1,000,000	5,688	2FE
437076 AW 2	HOME DEPOT INC 4.400 2021 04		03/30/2012	BNP PARIBAS		1,128,260	1,000,000	0	1FE
459200 HA 2	IBM CORP 2.900 2021 11		01/24/2012	NOMURA SECURITIES INTL		1,017,900	1,000,000	6,928	1FE
461070 AJ 3	INTERSTATE POWER & LIGHT 3.650 2020 09		01/23/2012	CREDIT SUISSE FIRST BOSTON		1,051,780	1,000,000	14,701	2FE
46625H JC 5	JP MORGAN CHASE 4.350 2021 08		03/28/2012	STIFEL NICOLAUS & CO INC		1,447,437	1,407,000	0	1FE
46625H JD 3	JP MORGAN CHASE 4.500 2022 01		01/13/2012	J P MORGAN CHASE SECURITIES INC		994,670	1,000,000	0	1FE
500255 AR 5	KOHL'S CORP 4.000 2021 11		03/26/2012	SUNTRUST		1,031,890	1,000,000	18,000	2FE
501044 CP 4	KROGER CO 2.200 2017 01		01/12/2012	U S BANCORP		1,000,000	1,000,000	0	2FE
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01		01/11/2012	J P MORGAN CHASE SECURITIES INC		1,001,230	1,000,000	431	2FE
57629W BQ 2	MASSMUTUAL GLOBAL FUNDIN 2.200 2017 04		03/29/2012	CREDIT SUISSE FIRST BOSTON		1,991,300	2,000,000	0	1FE
594918 AL 8	MICROSOFT CORP 4.000 2021 02		03/27/2012	WELLS FARGO SECURITIES		1,081,805	963,000	5,564	1FE
695114 CP 1	PACIFICORP 2.950 2022 02		01/03/2012	WELLS FARGO SECURITIES		1,998,240	2,000,000	0	1FE
74005P BA 1	PRAXAIR INC 2.450 2022 02		02/01/2012	CITIGROUP GLOBAL MARKETS		995,940	1,000,000	0	1FE
755111 BT 7	RAYTHEON CO 3.125 2020 10		01/24/2012	U S BANCORP		1,016,810	1,000,000	8,854	1FE
78573A AA 8	SABMILLER HOLDINGS INC (3.750 2022 01		01/27/2012	VARIOUS		3,030,460	3,000,000	1,563	2FE
797440 BN 3	SAN DIEGO G & E 3.000 2021 08		01/30/2012	J P MORGAN CHASE SECURITIES INC		1,044,090	1,000,000	13,667	1FE
832696 AB 4	SMUCKER (J.M.) COMPANY 3.500 2021 10		01/27/2012	MORGAN STANLEY		1,033,440	1,000,000	10,014	2FE
842434 CD 2	SOUTHERN CALIFORNIA GAS 5.450 2018 04		03/15/2012	VARIOUS		173,617	145,000	2,494	1FE
844895 AV 4	SOUTHWEST GAS CORP 3.875 2022 04		03/20/2012	J P MORGAN CHASE SECURITIES INC		999,660	1,000,000	0	2FE
854502 AC 5	STANLEY BLACK & DECKER 3.400 2021 12		01/19/2012	CITIGROUP GLOBAL MARKETS		1,026,330	1,000,000	5,856	1FE
87612E AZ 9	TARGET CORP 2.900 2022 01		01/09/2012	GOLDMAN SACHS & CO		2,980,890	3,000,000	0	1FE
89233P 5S 1	TOYOTA MOTOR CREDIT 2.050 2017 01		01/09/2012	CITIGROUP GLOBAL MARKETS		1,996,700	2,000,000	0	1FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000 2018 02		01/25/2012	GOLDMAN SACHS & CO		1,149,118	947,000	26,043	1FE
920355 AG 9	VALSPAR CORP 4.200 2022 01		01/10/2012	DEUTSCHE BANC		998,540	1,000,000	0	2FE
927804 FK 5	VIRGINIA ELECTRIC & POWE 2.950 2022 01		01/10/2012	UBS AG		998,110	1,000,000	82	1FE
06366Q W8 6	BANK OF MONTREAL 2.500 2017 01	A	01/06/2012	J P MORGAN CHASE SECURITIES INC		997,950	1,000,000	0	1FE
71644E AH 5	PETRO CANADA 6.050 2018 05	A	02/01/2012	BARCLAYS CAPITAL INC		1,206,965	995,000	13,544	2FE
878744 AA 9	TECK RESOURCES 3.000 2019 03	A	02/16/2012	J P MORGAN CHASE SECURITIES INC		997,050	1,000,000	0	2FE
034863 AE 0	ANGLO AMERICAN (144A) 2.625 2017 04	F	03/26/2012	MORGAN STANLEY		2,993,430	3,000,000	0	2FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01	F	01/19/2012	mitsubishi securities (usa) inc		1,011,570	1,000,000	0	2FE
423012 AA 1	HEINEKEN NV (144A) 3.400 2022 04	F	03/29/2012	J P MORGAN CHASE SECURITIES INC		1,994,620	2,000,000	0	2FE
714264 AH 1	PERNOD-RICARD SA (144A) 4.250 2022 07	F	01/05/2012	J P MORGAN CHASE SECURITIES INC		4,979,000	5,000,000	0	2FE
76720A AC 0	RIO TINTO FINANCE 3.500 2022 03	F	03/19/2012	CREDIT SUISSE FIRST BOSTON		994,740	1,000,000	0	1FE
83238P AA 2	SMITHS GROUP PLC (144A) 6.050 2014 05	F	01/18/2012	BNP PARIBAS		75,181	70,000	800	2FE
87020L AD 8	SWEDBANK HYPOTEK AB (144 2.375 2017 04	F	03/16/2012	DEUTSCHE BANC		997,870	1,000,000	0	1FE
902133 AM 9	TYCO ELECTRONICS 3.500 2022 02	F	01/31/2012	J P MORGAN CHASE SECURITIES INC		996,070	1,000,000	0	2FE
94707V AC 4	WEATHERFORD INTL LTD 4.500 2022 04	F	03/30/2012	J P MORGAN CHASE SECURITIES INC		998,550	1,000,000	0	2FE
81744T AB 3	SEMT 2012-1 2A1 (CMO) 3.474 2042 01		01/20/2012	CREDIT SUISSE FIRST BOSTON		9,999,634	10,000,000	25,090	1FE

QE04.1

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)
36192B AZ 0	GSMS 2012-GC6 AAB 3.314 2045 01.....		...01/25/2012	GOLDMAN SACHS & CO.....		.....8,999,071	.....8,850,000	.....6,518	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....84,613,651	.....82,887,000	.....272,490	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....175,134,929	.....162,362,000	.....638,135	.....XXX.....
8399999.	Total - Bonds.....					.....175,134,929	.....162,362,000	.....638,135	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....175,134,929	.....XXX.....	.....638,135	.....XXX.....

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

QE04.2

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

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

1 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 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

876780	AA	5	TAYARRA LTD	3.628	F...	02/15/2012	PAID ON PRINCIPAL	35,955	35,955	35,955	35,955	0	0	0	0	0	35,955	0	0	0	0	326	02/15/2022	1FE....
36202C	CF	8	GNMA II PASS #1870	8.500		03/20/2012	PAID ON PRINCIPAL	119	119	124	127	0	(8)	0	(8)	0	119	0	0	0	0	2	09/20/2024	1.....
36202C	DG	5	GNMA II PASS #1903	8.500		03/20/2012	PAID ON PRINCIPAL	54	54	57	57	0	(3)	0	(3)	0	54	0	0	0	0	1	11/20/2024	1.....
36202C	EL	3	GNMA II PASS #1939	8.500		03/20/2012	PAID ON PRINCIPAL	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	0	01/20/2025	1.....
36202C	G5	6	GNMA II PASS #2020	8.500		03/20/2012	PAID ON PRINCIPAL	26	26	27	28	0	(2)	0	(2)	0	26	0	0	0	0	0	06/20/2025	1.....
36202C	HP	1	GNMA II PASS #2038	8.500		03/20/2012	PAID ON PRINCIPAL	12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	0	07/20/2025	1.....
36202C	J4	6	GNMA II PASS #2083	8.500		03/20/2012	PAID ON PRINCIPAL	15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	0	09/20/2025	1.....
36202C	LX	9	GNMA II PASS #2142	8.500		03/20/2012	PAID ON PRINCIPAL	49	49	51	51	0	(3)	0	(3)	0	49	0	0	0	0	1	12/20/2025	1.....
36202D	QY	0	GNMA II PASS #3171	5.500		03/20/2012	PAID ON PRINCIPAL	7,205	7,205	6,883	6,934	0	272	0	272	0	7,205	0	0	0	0	62	12/20/2031	1.....
36202D	6D	8	GNMA II PASS #3568	5.000		03/20/2012	PAID ON PRINCIPAL	81,342	81,342	78,101	79,118	0	2,224	0	2,224	0	81,342	0	0	0	0	689	06/20/2034	1.....
36202E	UR	8	GNMA II PASS #4192	4.500		03/20/2012	PAID ON PRINCIPAL	162,977	162,977	148,818	151,748	0	11,228	0	11,228	0	162,977	0	0	0	0	1,453	07/20/2038	1.....
36202E	XT	1	GNMA II PASS #4290	5.500		03/20/2012	PAID ON PRINCIPAL	207,417	207,417	206,639	206,661	0	756	0	756	0	207,417	0	0	0	0	1,818	11/20/2038	1.....
36216X	AK	7	GNMA PASS TH #177410	9.000		03/15/2012	PAID ON PRINCIPAL	1,200	1,200	1,280	1,258	0	(59)	0	(59)	0	1,200	0	0	0	0	18	01/15/2020	1.....
36220H	BL	3	GNMA PASS TH #278243	9.000		03/15/2012	PAID ON PRINCIPAL	75	75	81	80	0	(4)	0	(4)	0	75	0	0	0	0	1	02/15/2020	1.....
36220R	QG	6	GNMA PASS TH #285855	9.000		03/15/2012	PAID ON PRINCIPAL	179	179	191	193	0	(14)	0	(14)	0	179	0	0	0	0	3	06/15/2020	1.....
36220S	4X	1	GNMA PASS TH #287138	9.000		03/15/2012	PAID ON PRINCIPAL	30	30	32	32	0	(1)	0	(1)	0	30	0	0	0	0	0	02/15/2020	1.....
36220U	5V	9	GNMA PASS TH #288960	9.000		03/15/2012	PAID ON PRINCIPAL	231	231	247	244	0	(13)	0	(13)	0	231	0	0	0	0	3	03/15/2020	1.....
36220V	FQ	7	GNMA PASS TH #289175	9.000		03/15/2012	PAID ON PRINCIPAL	579	579	618	604	0	(25)	0	(25)	0	579	0	0	0	0	9	05/15/2020	1.....
36220X	K7	9	GNMA PASS TH #291118	9.000		03/15/2012	PAID ON PRINCIPAL	115	115	123	123	0	(7)	0	(7)	0	115	0	0	0	0	2	07/15/2020	1.....
36223B	M4	9	GNMA PASS TH #302879	9.000		03/15/2012	PAID ON PRINCIPAL	61	61	66	65	0	(4)	0	(4)	0	61	0	0	0	0	1	04/15/2021	1.....
36223D	VN	3	GNMA PASS TH #304921	9.000		03/15/2012	PAID ON PRINCIPAL	203	203	216	213	0	(10)	0	(10)	0	203	0	0	0	0	3	03/15/2021	1.....
36223N	VQ	4	GNMA PASS TH #313023	9.000		03/15/2012	PAID ON PRINCIPAL	136	136	145	142	0	(6)	0	(6)	0	136	0	0	0	0	2	09/15/2021	1.....
36223R	CZ	6	GNMA PASS TH #315188	9.000		03/15/2012	PAID ON PRINCIPAL	337	337	359	352	0	(15)	0	(15)	0	337	0	0	0	0	5	06/15/2022	1.....
36223T	VY	4	GNMA PASS TH #317531	9.000		03/15/2012	PAID ON PRINCIPAL	127	127	136	132	0	(5)	0	(5)	0	127	0	0	0	0	2	01/15/2022	1.....
36203X	GY	6	GNMA PASS TH #362115	9.000		03/15/2012	PAID ON PRINCIPAL	171	171	183	184	0	(13)	0	(13)	0	171	0	0	0	0	3	11/15/2023	1.....
36206J	F8	2	GNMA PASS TH #412491	8.500		03/15/2012	PAID ON PRINCIPAL	15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	0	0	08/15/2026	1.....
36290S	WE	7	GNMA PASS TH #616345	4.500		03/15/2012	PAID ON PRINCIPAL	128,255	128,255	128,476	128,278	0	(23)	0	(23)	0	128,255	0	0	0	0	878	04/15/2019	1.....
36291F	3W	6	GNMA PASS TH #627313	4.500		03/15/2012	PAID ON PRINCIPAL	158,614	158,614	158,886	158,649	0	(35)	0	(35)	0	158,614	0	0	0	0	1,156	06/15/2019	1.....
831641	DQ	5	SBIC 2003-P10B 1	5.136		02/10/2012	PAID ON PRINCIPAL	8,603	8,603	8,603	8,570	0	33	0	33	0	8,603	0	0	0	0	111	08/10/2013	1.....
831641	DS	1	SBIC 2004-P10A 1	4.504		02/10/2012	PAID ON PRINCIPAL	1,853	1,853	1,853	1,848	0	5	0	5	0	1,853	0	0	0	0	21	02/01/2014	1.....
0599999	Total - Bonds - U.S. Government							795,961	795,961	778,198	781,693	0	14,268	0	14,268	0	795,961	0	0	0	0	6,570	XXX...	XXX...

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

692160	BW	3	OYSTER BAY GENERAL OBL 4.000			01/04/2012	MUNI CENTER	326,382	295,000	299,643	296,926	0	(12)	0	(12)	0	296,915	0	29,468	29,468	0	5,703	01/15/2016	1FE....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions							326,382	295,000	299,643	296,926	0	(12)	0	(12)	0	296,915	0	29,468	29,468	0	5,703	XXX...	XXX...

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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 Stated Contractual Maturity Date	22 NAIC Design- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Special Revenue and Special Assessment

455092	AF 3	INDIANA TOLL ROAD COMM 9.000	01/01/2012	PAID ON PRINCIPAL		180,000	180,000	155,005	173,201	0	6,799	0	6,799	0	180,000	0	0	0	8,100	01/01/2015	1
592247	KS 8	METRO PIER & EXP AUTH ---	01/04/2012	RBC DAIN RAUSCHER INC.		9,259,874	17,860,000	4,690,572	8,523,328	0	10,359	0	10,359	0	8,533,687	0	726,188	726,188	0	06/15/2025	1FE
60636W	ER 2	MISSOURI HWYS&TRANS CO 5.000	02/01/2012	REDEEMED		2,250,000	2,250,000	2,396,993	2,252,003	0	(2,003)	0	(2,003)	0	2,250,000	0	0	0	56,250	02/01/2015	1FE
79061A	BD 8	ST JOSEPH CO (UNIV NOT .200	03/01/2012	PAID ON PRINCIPAL		1,350,000	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	0	0	548	03/01/2038	1FE
31296R	CX 4	FHLMC GOLD PASSTHRU 5.000	03/15/2012	PAID ON PRINCIPAL		308,008	308,008	307,046	307,180	0	828	0	828	0	308,008	0	0	0	2,553	12/15/2033	1
31292G	GN 0	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		30	30	29	29	0	1	0	1	0	30	0	0	0	0	01/15/2023	1
31292H	SQ 8	FHLMC GOLD PASSTHRU 6.000	03/15/2012	PAID ON PRINCIPAL		41,955	41,955	42,923	43,295	0	(1,340)	0	(1,340)	0	41,955	0	0	0	432	11/15/2032	1
31292H	ZM 9	FHLMC GOLD PASSTHRU 5.000	03/15/2012	PAID ON PRINCIPAL		1,352,134	1,352,134	1,347,909	1,348,610	0	3,524	0	3,524	0	1,352,134	0	0	0	10,818	10/15/2033	1
31292H	4J 0	FHLMC GOLD PASSTHRU 5.500	03/15/2012	PAID ON PRINCIPAL		351,101	351,101	340,557	343,228	0	7,872	0	7,872	0	351,101	0	0	0	3,231	12/15/2033	1
31293W	LD 0	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		263	263	277	297	0	(34)	0	(34)	0	263	0	0	0	3	09/15/2029	1
31298P	VR 8	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		2,947	2,947	3,108	3,525	0	(578)	0	(578)	0	2,947	0	0	0	34	06/15/2031	1
31298Q	SR 0	FHLMC GOLD PASSTHRU 7.500	03/15/2012	PAID ON PRINCIPAL		27	27	27	30	0	(3)	0	(3)	0	27	0	0	0	0	07/15/2031	1
31288A	ML 6	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		364	364	384	410	0	(46)	0	(46)	0	364	0	0	0	4	10/15/2032	1
31288B	3C 5	FHLMC GOLD PASSTHRU 6.000	03/15/2012	PAID ON PRINCIPAL		4,802	4,802	4,912	4,965	0	(163)	0	(163)	0	4,802	0	0	0	50	11/15/2032	1
31288H	H6 0	FHLMC GOLD PASSTHRU 6.000	03/15/2012	PAID ON PRINCIPAL		502	502	514	522	0	(19)	0	(19)	0	502	0	0	0	5	03/15/2033	1
31335G	BZ 7	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		184	184	180	181	0	3	0	3	0	184	0	0	0	2	09/15/2023	1
313956	LG 7	FHLMC GOLD PASSTHRU 8.000	03/15/2012	PAID ON PRINCIPAL		3,007	3,007	3,009	2,999	0	9	0	9	0	3,007	0	0	0	40	05/15/2012	1
313981	BL 5	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		106	106	103	104	0	2	0	2	0	106	0	0	0	1	09/15/2023	1
313982	VA 5	FHLMC GOLD PASSTHRU 7.000	03/15/2012	PAID ON PRINCIPAL		637	637	618	625	0	12	0	12	0	637	0	0	0	7	10/15/2023	1
31283H	WZ 4	FHLMC GOLD PASSTHRU 6.000	03/15/2012	PAID ON PRINCIPAL		267,454	267,454	273,619	274,335	0	(6,881)	0	(6,881)	0	267,454	0	0	0	2,706	04/15/2033	1
3128LX	DE 7	FHLMC GOLD PASSTHRU 4.000	03/15/2012	PAID ON PRINCIPAL		1,304,073	1,304,073	1,161,168	1,205,759	0	98,314	0	98,314	0	1,304,073	0	0	0	7,910	05/15/2034	1
31281A	MV 1	FHLMC GOLD PASSTHRU 6.000	03/15/2012	PAID ON PRINCIPAL		49,506	49,506	44,777	45,900	0	3,606	0	3,606	0	49,506	0	0	0	726	11/15/2026	1
31283Y	4Z 8	FHLMC GOLD PASSTHRU 6.500	03/15/2012	PAID ON PRINCIPAL		398	398	397	397	0	1	0	1	0	398	0	0	0	4	05/15/2028	1
3133TL	AK 4	FHR 2160 ZA CMO 6.000	03/15/2012	PAID ON PRINCIPAL		281,205	281,205	258,683	269,029	0	12,176	0	12,176	0	281,205	0	0	0	2,300	06/15/2029	1
3133TP	VV 8	FHR 2248 ZA CMO 7.000	03/15/2012	PAID ON PRINCIPAL		110,608	110,608	108,476	108,703	0	1,904	0	1,904	0	110,608	0	0	0	1,097	09/15/2030	1
313398	NM 7	FHR 2334 SO CMO 20.125	01/15/2012	PAID ON PRINCIPAL		46,538	46,538	45,549	45,886	0	652	0	652	0	46,538	0	0	0	782	07/15/2031	1
313398	NM 7	FHR 2334 SO CMO 20.231	02/15/2012	PAID ON PRINCIPAL		16,765	16,765	16,409	16,530	0	235	0	235	0	16,765	0	0	0	563	07/15/2031	1
313398	NM 7	FHR 2334 SO CMO 20.249	03/15/2012	PAID ON PRINCIPAL		48,823	48,823	47,785	48,138	0	685	0	685	0	48,823	0	0	0	2,462	07/15/2031	1
3133TU	VD 7	FHR 2357 OH CMO 6.500	03/15/2012	PAID ON PRINCIPAL		176,712	176,712	175,083	175,594	0	1,118	0	1,118	0	176,712	0	0	0	1,967	09/15/2031	1
3133TV	5V 4	FHR 2359 ZA CMO 6.000	03/15/2012	PAID ON PRINCIPAL		457,365	457,365	419,030	436,982	0	20,382	0	20,382	0	457,365	0	0	0	5,255	09/15/2031	1
31392B	6U 5	FNGT 2002-T4 A2 CMO 7.000	03/25/2012	PAID ON PRINCIPAL		5,548	5,548	5,738	5,695	0	(148)	0	(148)	0	5,548	0	0	0	68	12/25/2041	1
31371K	D9 9	FNMA PASS TH #254028 6.500	03/25/2012	PAID ON PRINCIPAL		3,726	3,726	3,804	3,797	0	(71)	0	(71)	0	3,726	0	0	0	41	09/25/2031	1
31371K	EJ 6	FNMA PASS TH #254037 5.500	03/25/2012	PAID ON PRINCIPAL		8,674	8,674	8,647	8,645	0	29	0	29	0	8,674	0	0	0	77	10/25/2016	1
31371L	EZ 8	FNMA PASS TH #254952 4.500	03/25/2012	PAID ON PRINCIPAL		98,917	98,917	99,133	98,857	0	60	0	60	0	98,917	0	0	0	736	11/25/2018	1
31376K	B2 1	FNMA PASS TH #357457 5.500	03/25/2012	PAID ON PRINCIPAL		266,861	266,861	266,278	266,166	0	694	0	694	0	266,861	0	0	0	2,527	11/25/2033	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	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378Q	DF 5		03/25/2012	FNMA PASS TH #405202	6.000	12,366	12,366	11,931	12,078	0	288	0	288	0	12,366	0	0	0	99	03/25/2028	1
31378R	S5 9		03/25/2012	FNMA PASS TH #406540	6.500	17	17	17	17	0	0	0	0	0	17	0	0	0	0	12/25/2027	1
31379K	RZ 8		03/25/2012	FNMA PASS TH #421804	6.500	179,292	179,292	178,367	178,426	0	866	0	866	0	179,292	0	0	0	991	04/25/2028	1
31383L	VW 2		03/25/2012	FNMA PASS TH #506529	6.000	6,360	6,360	5,889	5,987	0	373	0	373	0	6,360	0	0	0	94	07/25/2029	1
31384V	L7 5		03/25/2012	FNMA PASS TH #535050	7.500	13,269	13,269	13,870	14,667	0	(1,399)	0	(1,399)	0	13,269	0	0	0	190	12/25/2029	1
31385J	NQ 7		03/25/2012	FNMA PASS TH #545899	5.500	16,664	16,664	17,063	16,922	0	(258)	0	(258)	0	16,664	0	0	0	153	09/25/2017	1
31386T	G8 2		03/25/2012	FNMA PASS TH #572723	5.500	16,668	16,668	16,619	16,616	0	53	0	53	0	16,668	0	0	0	152	03/25/2016	1
31386X	B2 1		03/25/2012	FNMA PASS TH #576157	5.500	7,092	7,092	7,071	7,070	0	22	0	22	0	7,092	0	0	0	65	03/25/2016	1
31386Y	B2 9		03/25/2012	FNMA PASS TH #577057	5.500	2,944	2,944	2,934	2,934	0	10	0	10	0	2,944	0	0	0	27	04/25/2016	1
31387A	6L 4		03/25/2012	FNMA PASS TH #578775	5.500	2,158	2,158	2,151	2,151	0	7	0	7	0	2,158	0	0	0	20	05/25/2016	1
31387D	VL 0		03/25/2012	FNMA PASS TH #581219	5.500	2,348	2,348	2,340	2,340	0	8	0	8	0	2,348	0	0	0	21	05/25/2016	1
31387H	7K 0		03/25/2012	FNMA PASS TH #585098	5.500	4,029	4,029	4,017	4,016	0	13	0	13	0	4,029	0	0	0	37	06/25/2016	1
31387Q	4F 4		03/25/2012	FNMA PASS TH #591322	5.500	6,390	6,390	6,370	6,369	0	21	0	21	0	6,390	0	0	0	58	07/25/2016	1
31387W	2L 0		03/25/2012	FNMA PASS TH #596679	6.500	37,797	37,797	38,695	38,708	0	(911)	0	(911)	0	37,797	0	0	0	414	09/25/2031	1
31387W	2P 1		03/25/2012	FNMA PASS TH #596682	6.500	62,969	62,969	64,297	64,171	0	(1,202)	0	(1,202)	0	62,969	0	0	0	500	10/25/2031	1
31387Y	X2 4		03/25/2012	FNMA PASS TH #598397	5.500	5,796	5,796	5,778	5,777	0	19	0	19	0	5,796	0	0	0	53	07/25/2016	1
31388A	K6 0		02/25/2012	FNMA PASS TH #598917	5.500	41,891	41,891	41,760	41,759	0	133	0	133	0	41,891	0	0	0	381	10/25/2016	1
31388D	6W 3		03/25/2012	FNMA PASS TH #602185	5.500	16,126	16,126	16,076	16,074	0	53	0	53	0	16,126	0	0	0	148	10/25/2016	1
31388E	ND 4		03/25/2012	FNMA PASS TH #602588	5.500	10,462	10,462	10,429	10,426	0	36	0	36	0	10,462	0	0	0	96	08/25/2016	1
31388E	NH 5		03/25/2012	FNMA PASS TH #602592	5.500	9,370	9,370	9,341	9,339	0	32	0	32	0	9,370	0	0	0	86	09/25/2016	1
31388E	NM 4		03/25/2012	FNMA PASS TH #602596	5.500	7,489	7,489	7,466	7,463	0	26	0	26	0	7,489	0	0	0	69	09/25/2016	1
31388E	TA 4		03/25/2012	FNMA PASS TH #602745	5.500	1,548	1,548	1,543	1,543	0	5	0	5	0	1,548	0	0	0	14	08/25/2016	1
31388J	JU 0		03/25/2012	FNMA PASS TH #606075	5.500	8,163	8,163	8,138	8,137	0	26	0	26	0	8,163	0	0	0	50	10/25/2016	1
31388P	PY 1		03/25/2012	FNMA PASS TH #610739	5.500	37,760	37,760	37,642	37,637	0	123	0	123	0	37,760	0	0	0	340	10/25/2016	1
31388P	XP 1		03/25/2012	FNMA PASS TH #610986	5.500	5,720	5,720	5,703	5,702	0	19	0	19	0	5,720	0	0	0	50	10/25/2016	1
31390K	RG 5		03/25/2012	FNMA PASS TH #648587	7.500	18,582	18,582	19,425	20,721	0	(2,139)	0	(2,139)	0	18,582	0	0	0	232	05/25/2032	1
31390N	TM 4		03/25/2012	FNMA PASS TH #651356	5.500	32,817	32,817	32,812	32,782	0	35	0	35	0	32,817	0	0	0	298	07/25/2017	1
31402C	QM 7		03/25/2012	FNMA PASS TH #725060	6.000	21,466	21,466	21,968	22,041	0	(575)	0	(575)	0	21,466	0	0	0	219	01/25/2034	1
31402E	S3 3		03/25/2012	FNMA PASS TH #726938	4.500	17,883	17,883	17,235	17,523	0	361	0	361	0	17,883	0	0	0	126	08/25/2033	1
31402J	ZY 6		03/25/2012	FNMA PASS TH #730759	4.500	11,534	11,534	11,116	11,298	0	236	0	236	0	11,534	0	0	0	87	08/25/2033	1
31402Q	LF 6		03/25/2012	FNMA PASS TH #734826	4.500	152,710	152,710	147,174	149,594	0	3,116	0	3,116	0	152,710	0	0	0	1,076	08/25/2033	1
31403A	2X 2		03/25/2012	FNMA PASS TH #743390	4.500	84,578	84,578	84,763	84,547	0	31	0	31	0	84,578	0	0	0	500	11/25/2018	1
31403R	CK 2		03/25/2012	FNMA PASS TH #755274	4.500	62,221	62,221	62,357	62,191	0	30	0	30	0	62,221	0	0	0	409	12/25/2018	1
31406L	F9 4		03/25/2012	FNMA PASS TH #812992	5.500	311,777	311,777	311,085	310,928	0	849	0	849	0	311,777	0	0	0	2,552	02/25/2035	1
31407G	6H 6		03/25/2012	FNMA PASS TH #830772	5.000	30,879	30,879	30,854	30,828	0	51	0	51	0	30,879	0	0	0	379	08/25/2035	1
31359W	KH 3		03/25/2012	FNR 1999-33 Z CMO	6.000	226,946	226,946	209,187	217,405	0	9,541	0	9,541	0	226,946	0	0	0	2,415	07/25/2029	1

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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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 Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31359S BJ 8	FNR 2001-6 Z CMO 6.000		03/25/2012	PAID ON PRINCIPAL		451,297	451,297	411,404	430,569	0	20,727	0	20,727	0	451,297	0	0	0	4,279	03/25/2031	1.....
31392B PT 7	FNR 2001-81 QG CMO 6.500		03/25/2012	PAID ON PRINCIPAL		164,755	164,755	164,806	164,491	0	263	0	263	0	164,755	0	0	0	1,759	01/25/2032	1.....
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2012	PAID ON PRINCIPAL		55,207	55,207	55,199	55,044	0	163	0	163	0	55,207	0	0	0	651	07/25/2029	1FE.....
383739 JF 7	GNR 2001-4 ZC CMO 6.500		03/20/2012	PAID ON PRINCIPAL		141,277	141,277	134,480	136,233	0	5,043	0	5,043	0	141,277	0	0	0	1,579	03/20/2031	1.....
65888M T9 2	NORTH DAKOTA HSG FIN A 5.400		01/01/2012	PAID ON PRINCIPAL		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	405	01/01/2034	1FE.....
30250G AA 6	SSGN 2010-S1 1A 144A (.820)		03/30/2012	PAID ON PRINCIPAL		665,233	665,233	665,233	665,230	0	3	0	3	0	665,233	0	0	0	1,397	02/25/2048	1FE.....
30250G AA 6	SSGN 2010-S1 1A 144A (.845)		01/03/2012	PAID ON PRINCIPAL		172,355	172,355	172,355	172,355	0	1	0	1	0	172,355	0	0	0	130	02/25/2048	1FE.....
938865 BL 5	WASHINGTON HSG DEV COR 7.250		03/30/2012	PAID ON PRINCIPAL		25,485	25,485	23,717	24,486	0	998	0	998	0	25,485	0	0	0	459	06/01/2020	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					21,425,803	30,025,929	16,684,420	20,504,541	0	195,074	0	195,074	0	20,699,615	0	726,188	726,188	134,363	XXX...	XXX...

Bonds - Industrial and Miscellaneous

QE05.3

00834# AC 2	ADVANTAGE CAPITAL HAWA 14.000		02/22/2012	PAID ON PRINCIPAL		59,724	59,724	59,724	59,724	0	0	0	0	59,724	0	0	0	8,527	11/30/2023	1.....	
008686 AA 5	AHOLD LEASE USA 7.820		01/02/2012	PAID ON PRINCIPAL		68,187	68,187	66,831	67,112	0	1,075	0	1,075	0	68,187	0	0	0	2,666	01/02/2020	2FE.....
097014 AG 9	BOEING CAPITAL CORP 6.500		02/15/2012	MATURED		2,000,000	2,000,000	2,087,800	2,001,846	0	(1,846)	0	(1,846)	0	2,000,000	0	0	0	65,000	02/15/2012	1FE.....
22541L AC 7	CREDIT SUISSE USA INC 6.500		01/15/2012	MATURED		2,000,000	2,000,000	2,085,940	2,000,557	0	(557)	0	(557)	0	2,000,000	0	0	0	65,000	01/15/2012	1FE.....
126408 GB 3	CSX CORP 6.300		03/15/2012	MATURED		1,000,000	1,000,000	1,088,560	1,002,870	0	(2,870)	0	(2,870)	0	1,000,000	0	0	0	31,500	03/15/2012	2FE.....
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2012	MATURED		93,301	93,301	93,301	93,301	0	0	0	0	93,301	0	0	0	18,722	03/01/2013	1.....	
29335# AA 9	ENHANCED CAPITAL PARTN 6.970		01/30/2012	MATURED		7,322	7,322	7,322	7,322	0	0	0	0	7,322	0	0	0	12,764	08/01/2015	1.....	
532776 AJ 0	LIN TELEVISION 6.500		01/20/2012	REDEEMED		2,858,000	2,858,000	1,486,160	1,486,160	0	0	0	0	1,486,160	0	1,371,840	1,371,840	33,541	05/15/2013	5FE.....	
532776 AR 2	LIN TELEVISION 6.500		01/20/2012	REDEEMED		183,000	183,000	95,160	95,160	0	0	0	0	95,160	0	87,840	87,840	2,148	05/15/2013	5FE.....	
61746B CW 4	MORGAN STANLEY 5.625		01/09/2012	MATURED		1,000,000	1,000,000	1,008,990	1,000,030	0	(30)	0	(30)	0	1,000,000	0	0	0	28,125	01/09/2012	1FE.....
629855 AP 2	NALCO CO 8.250		01/10/2012	REDEEMED		2,243,659	2,000,000	2,100,000	2,070,841	0	(461)	0	(461)	0	2,070,380	0	173,279	173,279	24,887	05/15/2017	2FE.....
693401 AH 4	PERF 2005-2 A3 5.120		03/26/2012	PAID ON PRINCIPAL		231,490	231,490	231,443	231,469	0	20	0	20	0	231,490	0	0	0	2,963	12/25/2014	1FE.....
846042 AA 7	SOVEREIGN BANK 2.750		01/17/2012	MATURED		1,000,000	1,000,000	999,050	999,970	0	30	0	30	0	1,000,000	0	0	0	13,750	01/17/2012	1FE.....
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2012	MATURED		9,001	9,001	9,001	9,001	0	0	0	0	9,001	0	0	0	1,467	03/01/2013	1FE.....	
92658T AG 3	VIDEOTRON LTEE 6.875		03/30/2012	REDEEMED		1,819,000	1,819,000	1,515,833	1,679,599	0	14,996	0	14,996	0	1,694,595	0	124,405	124,405	88,582	01/15/2014	3FE.....
45324Q AB 2	ING BANK (144A) 2.625	F..	02/09/2012	MATURED		1,000,000	1,000,000	997,020	999,861	0	139	0	139	0	1,000,000	0	0	0	13,125	02/09/2012	1FE.....
02660T BM 4	AHM 2004-3 3A 2.566		01/25/2012	PAID ON PRINCIPAL		13,949	13,949	12,432	12,436	0	1,513	0	1,513	0	13,949	0	0	0	30	10/25/2034	1FM.....
02660T BM 4	AHM 2004-3 3A 2.628		03/26/2012	PAID ON PRINCIPAL		272,190	272,190	242,584	242,661	0	29,530	0	29,530	0	272,190	0	0	0	1,632	10/25/2034	1FM.....
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2012	PAID ON PRINCIPAL		85,230	85,230	85,989	85,275	0	(45)	0	(45)	0	85,230	0	0	0	761	12/25/2018	1FM.....
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2012	PAID ON PRINCIPAL		452,792	452,792	449,042	450,282	0	2,509	0	2,509	0	452,792	0	0	0	3,063	08/25/2019	1FM.....
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		03/28/2012	VARIOUS		86,157	157,800	97,589	96,700	(0)	32,558	0	32,558	0	129,258	0	(43,101)	(43,101)	1,405	05/25/2037	1FM.....
66987X CD 5	NHEL 2003-1 A1 1.001		03/26/2012	PAID ON PRINCIPAL		1,194	1,194	1,046	1,042	0	153	0	153	0	1,194	0	0	0	3	05/25/2033	1FM.....
66987X CD 5	NHEL 2003-1 A1 1.004		02/27/2012	PAID ON PRINCIPAL		3,660	3,660	3,204	3,193	0	467	0	467	0	3,660	0	0	0	7	05/25/2033	1FM.....
66987X CD 5	NHEL 2003-1 A1 1.036		01/25/2012	PAID ON PRINCIPAL		2,800	2,800	2,451	2,443	0	358	0	358	0	2,800	0	0	0	2	05/25/2033	1FM.....
76110W PG 5	RASC 2002-KS4 AIIB (AM) .741		03/28/2012	VARIOUS		2,054	2,727	1,970	1,963	0	575	0	575	0	2,538	0	(484)	(484)	5	07/25/2032	1FM.....
76110W PG 5	RASC 2002-KS4 AIIB (AM) .744		02/27/2012	PAID ON PRINCIPAL		4,220	4,220	3,048	3,037	0	1,183	0	1,183	0	4,220	0	0	0	6	07/25/2032	1FM.....

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										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.							
76110W PG 5	RASC 2002-KS4 AIB (AM .776.....		01/26/2012	VARIOUS.....		2,677	3,132	2,263	2,254	0	745	0	745	0	3,000	0	(323)	(323)	2	07/25/2032	1FM.....
76110W UX 2	RASC 2003-KS10 AI6 4.540.....		03/25/2012	PAID ON PRINCIPAL.....		38,477	38,477	38,471	38,385	0	92	0	92	0	38,477	0	0	0	274	12/25/2033	1FM.....
81744T AB 3	SEMT 2012-1 2A1 (CMO) 3.474.....		03/25/2012	PAID ON PRINCIPAL.....		252,500	252,500	252,491	252,491	0	9	0	9	0	252,500	0	0	0	1,213	01/25/2042	1FE.....
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250.....		03/25/2012	PAID ON PRINCIPAL.....		266,560	266,560	270,850	269,545	0	(2,985)	0	(2,985)	0	266,560	0	0	0	2,325	02/25/2018	1FM.....
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000.....		03/25/2012	PAID ON PRINCIPAL.....		166,785	166,785	162,512	164,376	0	2,410	0	2,410	0	166,785	0	0	0	1,433	03/25/2018	1FM.....
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750.....		03/25/2012	PAID ON PRINCIPAL.....		64,821	64,821	65,024	64,811	0	11	0	11	0	64,821	0	0	0	522	07/25/2018	1FM.....
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750.....		03/25/2012	PAID ON PRINCIPAL.....		577,752	577,752	578,790	577,184	0	568	0	568	0	577,752	0	0	0	4,731	12/25/2018	1FM.....
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500.....		03/25/2012	PAID ON PRINCIPAL.....		245,056	245,056	242,478	243,445	0	1,611	0	1,611	0	245,056	0	0	0	1,859	07/25/2019	1FM.....
61745M VA 8	MSC 2004-T13 A3 4.390.....		03/13/2012	PAID ON PRINCIPAL.....		269,329	269,329	270,765	269,149	0	181	0	181	0	269,329	0	0	0	2,287	09/13/2045	1FM.....
09774X BU 5	BCM 2001-A A 6.805.....		03/15/2012	PAID ON PRINCIPAL.....		155,588	155,588	152,866	152,753	0	2,835	0	2,835	0	155,588	0	0	0	1,796	12/15/2030	1AM.....
393505 A6 9	GT 1998-2 A5 6.240.....		03/01/2012	PAID ON PRINCIPAL.....		106,566	106,566	90,684	91,538	(0)	15,028	0	15,028	0	106,566	0	0	0	1,151	12/01/2028	1AM.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					18,643,042	18,472,155	16,958,682	16,829,783	(0)	99,803	0	99,803	0	16,929,587	0	1,713,456	1,713,456	437,274	XXX...	XXX...
Bonds - Hybrid Securities																					
225448 AA 7	CREDIT SUISSE GUERNSEY 5.860.....		03/22/2012	TENDERED.....		1,960,000	2,000,000	741,200	741,200	0	0	0	0	0	741,200	0	1,218,800	1,218,800	41,346	05/29/2049	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....					1,960,000	2,000,000	741,200	741,200	0	0	0	0	0	741,200	0	1,218,800	1,218,800	41,346	XXX...	XXX...
8399997.	Total - Bonds - Part 4.....					43,151,188	51,589,044	35,462,144	39,154,144	(0)	309,133	0	309,133	0	39,463,277	0	3,687,911	3,687,911	625,256	XXX...	XXX...
8399999.	Total - Bonds.....					43,151,188	51,589,044	35,462,144	39,154,144	(0)	309,133	0	309,133	0	39,463,277	0	3,687,911	3,687,911	625,256	XXX...	XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					43,151,188	XXX.....	35,462,144	39,154,144	(0)	309,133	0	309,133	0	39,463,277	0	3,687,911	3,687,911	625,256	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 B-Sn 1
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	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	156,040	156,040	04/02/2012...
	REPO - DEU A TREASURY.....		1.....	1,482,397	1,482,397	04/02/2012...
	REPO - RBS A TREASURY.....		1.....	1,482,397	1,482,397	04/02/2012...
0199999	U.S. Government - Issuer Obligations.....			3,120,834	3,120,834	...XXX.....
0599999	Total - U.S. Government.....			3,120,834	3,120,834	...XXX.....
6199999	Total - Issuer Obligations.....			3,120,834	3,120,834	...XXX.....
6599999	Subtotal - Bonds.....			3,120,834	3,120,834	...XXX.....
9999999	Totals.....			3,120,834	3,120,834	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(4,223,254) Book/Adjusted Carrying Value \$.....(4,223,254)
- Average balance for the year to date: Fair Value \$.....3,213,705 Book/Adjusted Carrying Value \$.....3,213,705
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....3,120,834 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	7
CUSIP Identification	Description	Code	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 \$.....3,120,834 Book/Adjusted Carrying Value \$.....3,120,834

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	.....(17,120,102)	.....(16,888,489)	.....(21,994,877)	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....30,725	.....30,590	.....48,963	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(339,082)	.....(662,339)	.....(289,444)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(17,428,459)	.....(17,520,238)	.....(22,235,359)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(17,428,459)	.....(17,520,238)	.....(22,235,359)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(17,428,459)	.....(17,520,238)	.....(22,235,359)	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 INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2012

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
.....53,083,358	.....56,207,165	.....14,573,423

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