

QUARTERLY STATEMENT

AS OF JUNE 30, 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


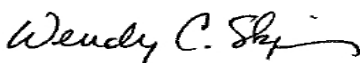
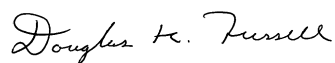
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ...	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
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 RYNDAL	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR.	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
9. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS

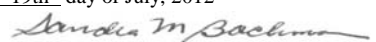
JAY STEVEN BENET	BRIAN WILLIAM MacLEAN	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA	GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of July, 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.....	3,754,152,718	0	3,754,152,718	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 (\$.....(20,998,080)), cash equivalents (\$.....0) and short-term investments (\$.....86,613,043).....	65,614,963	0	65,614,963	103,657,622
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	348,172,572	104,600,082	243,572,491	249,171,807
9. Receivables for securities.....	4,077,723	0	4,077,723	0
10. Securities lending reinvested collateral assets.....	5,705,078	0	5,705,078	7,344,088
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,177,723,055	104,600,082	4,073,122,973	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.....	50,520,355	0	50,520,355	49,234,241
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	93,612,281	17,049,946	76,562,335	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).....	128,782,500	6,976,471	121,806,029	106,616,639
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,808,924	0	13,808,924	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.....	145,083,072	77,803,498	67,279,574	67,832,057
19. Guaranty funds receivable or on deposit.....	13,136	0	13,136	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.....	35,698,712	30,903,576	4,795,136	2,902,428
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,645,242,035	237,333,573	4,407,908,462	4,256,447,550
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,645,242,035	237,333,573	4,407,908,462	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.....	4,331,281	0	4,331,281	2,593,967
2502. Other assets tri-party/tax credit bonds.....	420,495	0	420,495	0
2503. Amounts receivable under high deductible policies.....	3,085	(279,213)	282,298	308,847
2598. Summary of remaining write-ins for Line 25 from overflow page.....	30,943,851	31,182,789	(238,939)	(386)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	35,698,712	30,903,576	4,795,136	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 \$....174,931,182).....	944,556,964	937,681,730
2. Reinsurance payable on paid losses and loss adjustment expenses.....	2,315,710	2,604,752
3. Loss adjustment expenses.....	559,884,307	525,055,953
4. Commissions payable, contingent commissions and other similar charges.....	21,976,766	30,858,691
5. Other expenses (excluding taxes, licenses and fees).....	22,983,597	29,866,613
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	61,327,651	60,276,105
7.1 Current federal and foreign income taxes (including \$....(1,015,746) on realized capital gains (losses)).....	13,013,431	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 \$....236,452,207 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.....	785,711,895	813,328,906
10. Advance premium.....	446,059	493,071
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,701,388	8,117,549
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(40,844,460)	(71,042,044)
13. Funds held by company under reinsurance treaties.....	95,072,940	95,031,416
14. Amounts withheld or retained by company for account of others.....	27,914,735	31,860,277
15. Remittances and items not allocated.....	8,699,760	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.....	45,855,798	53,766,609
20. Derivatives.....	0	0
21. Payable for securities.....	5,225,141	1,249,903
22. Payable for securities lending.....	5,705,078	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.....	3,930,768	3,753,415
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,576,874,900	2,604,372,282
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,576,874,900	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).....	1,342,464,801	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).....	1,831,033,561	1,652,075,268
38. Totals.....	4,407,908,462	4,256,447,550

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	3,129,799	3,152,706
2502. Escheat liability.....	521,944	591,943
2503. Other liabilities tri-party/tax credit bonds.....	280,000	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).....	3,930,768	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 \$.....774,414,434).....	769,161,067	720,693,179	1,490,348,715
1.2 Assumed..... (written \$.....39,581,120).....	41,298,888	39,123,218	80,510,732
1.3 Ceded..... (written \$.....230,509,549).....	199,356,940	140,349,876	325,856,468
1.4 Net..... (written \$.....583,486,005).....	611,103,015	619,466,521	1,245,002,980
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....144,062,608):			
2.1 Direct.....	156,613,331	132,301,430	281,086,645
2.2 Assumed.....	621,378	(5,296,534)	(1,998,205)
2.3 Ceded.....	41,740,267	8,331,815	40,841,082
2.4 Net.....	115,494,442	118,673,082	238,247,358
3. Loss adjustment expenses incurred.....	59,762,747	66,078,174	99,856,077
4. Other underwriting expenses incurred.....	246,036,434	239,833,522	475,007,877
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	421,293,623	424,584,777	813,111,312
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	189,809,393	194,881,744	431,891,668
INVESTMENT INCOME			
9. Net investment income earned.....	78,537,610	79,193,743	157,544,506
10. Net realized capital gains (losses) less capital gains tax of \$.....840,922.....	4,329,575	9,167,664	11,180,043
11. Net investment gain (loss) (Lines 9 + 10).....	82,867,185	88,361,407	168,724,550
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....303,409 amount charged off \$.....465,237).....	(161,828)	(733,378)	(1,553,254)
13. Finance and service charges not included in premiums.....	86,296	66,959	141,187
14. Aggregate write-ins for miscellaneous income.....	(173,394)	(263,795)	(96,579)
15. Total other income (Lines 12 through 14).....	(248,926)	(930,214)	(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).....	272,427,651	282,312,937	599,107,571
17. Dividends to policyholders.....	2,537,355	3,655,384	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).....	269,890,297	278,657,553	589,759,033
19. Federal and foreign income taxes incurred.....	74,695,377	73,832,763	173,559,501
20. Net income (Line 18 minus Line 19) (to Line 22).....	195,194,919	204,824,791	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).....	195,194,919	204,824,791	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 \$.....(6,515,887).....	(12,282,640)	8,884,625	(27,364,942)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(6,690,985)	(8,611,276)	33,995,663
27. Change in nonadmitted assets.....	4,948,576	2,204,742	(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	(3,770,471)	(2,016,617)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	178,958,294	203,532,411	(150,149,244)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,831,033,561	2,005,756,923	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. Other assets tri-party/tax credit bond income.....	495	0	0
1402. Fines and penalties of regulatory authorities.....	0	0	(51)
1403. Retroactive reinsurance gain/loss.....	0	(118,384)	(202,017)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(173,889)	(145,411)	105,489
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(173,394)	(263,795)	(96,579)
3701. Prior period adjustment.....	0	0	(9,444)
3702. Change in special surplus from deferred taxes.....	0	(3,770,471)	(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	(3,770,471)	(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.....	650,641,762	539,643,327	1,174,041,206
2. Net investment income.....	86,568,605	93,133,275	179,079,153
3. Miscellaneous income.....	(248,926)	(930,214)	(1,508,647)
4. Total (Lines 1 through 3).....	736,961,441	631,846,388	1,351,611,712
5. Benefit and loss related payments.....	111,733,711	83,645,457	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.....	285,653,615	288,656,295	525,285,916
8. Dividends paid to policyholders.....	3,953,516	4,183,404	8,710,594
9. Federal and foreign income taxes paid (recovered) net of \$.....292,471 tax on capital gains (losses).....	111,609,395	36,795,186	125,862,114
10. Total (Lines 5 through 9).....	512,950,238	413,280,342	862,589,422
11. Net cash from operations (Line 4 minus Line 10).....	224,011,203	218,566,046	489,022,290
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	162,378,423	322,149,458	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	6,821,912	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	5,614,248	24,698,653	5,749,815
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	167,992,671	353,670,023	571,328,516
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	393,791,605	53,371,375	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	411,948,130	417,677,100
13.6 Miscellaneous applications.....	4,077,723	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	397,869,328	465,319,506	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).....	(229,876,657)	(111,649,482)	(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).....	(32,177,205)	(33,032,454)	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).....	(32,177,205)	(33,032,454)	(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).....	(38,042,659)	73,884,109	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).....	65,614,963	114,672,285	103,657,622
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has 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 March 31, 2012 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 six months ending June 30, 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 June 30, 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 and Structured securities	\$ 515,438	\$ 13,388	\$ 3,818,562	\$ 858,671	\$ 4,334,000	\$ 872,059

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 June 30, 2012:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	1,620,790	-	\$ 1,620,790
Total assets at fair value	\$ -	1,620,790	-	\$ 1,620,790

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 June 30, 2012)</u> <u>Description</u>	<u>Aggregate fair value</u>	<u>Admitted assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
Short term bonds	\$ 86,613,043	86,613,043	39,232,938	47,380,105	\$ -
Long term bonds	4,077,126,365	3,754,152,718	109,340,257	3,965,986,543	1,799,565

<u>(At December 31, 2011)</u> <u>Description</u>	<u>Aggregate fair value</u>	<u>Admitted assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</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.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2012 to June 30, 2012, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$46,544,000, resulting primarily from better than expected loss and DCC development for the surety business within the fidelity & surety line for accident years 2007 – 2010, and for the other liability – claims made line for accident years 2005-2009. 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	\$346,063,128
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$365,704,421	\$346,063,128
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	8,223,851	8,602,151	4,620,121	1,217,929	17,080,117	17,777,014
2. Alaska.....AK	L	2,613,977	3,037,259	3,869,677	1,023,372	5,695,437	4,049,158
3. Arizona.....AZ	L	13,423,191	11,623,214	2,288,321	(314,302)	17,190,016	20,003,277
4. Arkansas.....AR	L	8,058,079	7,805,800	1,520,860	464,884	17,916,576	13,091,187
5. California.....CA	L	86,445,074	82,044,984	16,018,155	19,090,032	127,866,977	148,877,173
6. Colorado.....CO	L	19,051,323	18,010,544	1,220,740	3,637,836	21,972,919	22,930,796
7. Connecticut.....CT	L	18,853,955	15,175,487	4,269,364	1,409,423	24,080,653	24,402,539
8. Delaware.....DE	L	2,843,593	3,192,018	52,844	90,205	3,124,878	3,212,849
9. District of Columbia.....DC	L	10,950,649	16,684,287	3,730,416	937,499	16,263,576	17,639,905
10. Florida.....FL	L	39,663,780	39,400,538	7,438,756	10,797,065	72,016,668	80,777,237
11. Georgia.....GA	L	22,941,946	20,980,207	1,319,809	2,602,700	39,527,409	34,138,511
12. Hawaii.....HI	L	3,773,650	8,434,962	194,871	137,683	8,355,595	8,661,749
13. Idaho.....ID	L	2,422,420	2,543,665	181,411	1,171,049	3,553,522	3,939,312
14. Illinois.....IL	L	32,481,713	34,067,615	7,683,709	5,308,385	50,256,421	49,997,454
15. Indiana.....IN	L	11,991,234	12,070,535	5,523,995	861,701	15,875,955	13,764,410
16. Iowa.....IA	L	6,263,359	6,378,256	1,011,830	515,135	7,708,074	7,260,759
17. Kansas.....KS	L	7,106,796	5,219,991	1,265,624	378,392	8,312,321	7,615,074
18. Kentucky.....KY	L	9,335,486	9,556,729	1,212,241	657,217	13,356,252	14,231,443
19. Louisiana.....LA	L	15,554,077	15,178,015	(36,424,759)	3,799,548	67,769,550	23,856,961
20. Maine.....ME	L	3,416,177	3,601,053	1,409,453	724,701	3,453,776	3,760,879
21. Maryland.....MD	L	17,547,367	17,977,054	1,311,310	1,739,009	26,618,881	27,904,921
22. Massachusetts.....MA	L	26,098,336	25,177,855	4,839,206	5,987,414	32,979,302	36,620,866
23. Michigan.....MI	L	14,779,979	11,826,072	3,334,760	3,730,741	18,037,487	16,626,376
24. Minnesota.....MN	L	13,506,143	15,634,642	1,976,623	1,170,757	18,167,012	15,597,971
25. Mississippi.....MS	L	6,824,156	7,924,470	2,328,468	1,721,855	14,079,650	13,652,818
26. Missouri.....MO	L	14,502,830	14,591,565	5,693,628	1,872,876	29,280,029	22,375,133
27. Montana.....MT	L	6,285,922	7,294,751	1,652,242	195,350	7,116,237	6,979,113
28. Nebraska.....NE	L	4,567,884	3,680,446	366,517	186,264	5,497,804	5,176,169
29. Nevada.....NV	L	4,980,362	5,762,255	3,788,030	1,048,540	21,563,057	11,573,699
30. New Hampshire.....NH	L	2,769,949	4,497,893	421,613	306,894	3,976,500	3,974,845
31. New Jersey.....NJ	L	24,402,773	20,641,346	5,321,811	4,597,014	29,981,588	25,314,670
32. New Mexico.....NM	L	2,954,336	3,065,154	756,277	390,065	6,269,762	4,634,245
33. New York.....NY	L	47,326,154	48,787,199	11,230,649	7,278,402	81,825,934	87,850,748
34. North Carolina.....NC	L	25,443,869	19,261,263	452,974	4,028,328	30,416,180	31,456,723
35. North Dakota.....ND	L	3,056,757	2,848,330	5,261	59,733	2,101,840	2,117,288
36. Ohio.....OH	L	23,458,547	21,877,805	6,334,331	8,179,877	30,895,491	25,408,513
37. Oklahoma.....OK	L	7,337,006	7,104,183	1,225,535	709,079	8,790,168	8,208,338
38. Oregon.....OR	L	8,651,853	8,891,732	3,664,489	805,060	12,922,413	12,674,282
39. Pennsylvania.....PA	L	33,689,973	31,329,839	3,193,033	5,851,302	42,774,664	42,199,702
40. Rhode Island.....RI	L	3,175,156	3,224,537	198,796	297,328	3,489,310	3,954,887
41. South Carolina.....SC	L	11,134,401	10,130,301	1,390,074	1,342,159	15,489,731	16,415,241
42. South Dakota.....SD	L	1,843,091	1,862,126	419,948	30,970	2,202,588	2,858,849
43. Tennessee.....TN	L	16,922,846	13,059,996	3,020,825	1,125,731	23,453,614	19,752,231
44. Texas.....TX	L	50,666,708	45,684,469	9,653,102	9,920,699	80,338,150	78,563,344
45. Utah.....UT	L	7,650,638	8,652,806	1,107,230	540,018	9,742,342	9,689,771
46. Vermont.....VT	L	1,009,227	868,065	2,143	(1,500)	708,278	667,258
47. Virginia.....VA	L	22,313,669	25,000,650	15,966,589	(2,409,496)	32,387,511	30,760,766
48. Washington.....WA	L	22,704,751	28,491,298	4,853,751	3,904,431	41,435,894	43,816,320
49. West Virginia.....WV	L	5,431,375	6,489,910	918,836	515,324	9,000,860	10,422,993
50. Wisconsin.....WI	L	10,687,467	9,520,725	1,076,522	889,446	14,507,749	14,370,322
51. Wyoming.....WY	L	5,152,409	2,885,673	487,240	286,700	4,454,570	4,809,625
52. American Samoa.....AS	N	0	0	0	0	0	0
53. Guam.....GU	L	57,157	87,856	0	0	0	0
54. Puerto Rico.....PR	L	414,373	147,378	0	120,000	85,837	85,837
55. US Virgin Islands.....VI	L	157,023	0	0	0	0	0
56. Northern Mariana Islands.....MP	N	0	0	0	0	0	0
57. Canada.....CN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	1,495,616	1,502,679	0	122,912	3,437,403	12,480,323
59. Totals.....	(a) 54	774,414,434	759,389,630	125,399,254	121,053,734	1,205,404,529	1,168,981,878

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	1,495,616	1,502,679	0	122,912	3,437,403	12,480,323
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page.....	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX	1,495,616	1,502,679	0	122,912	3,437,403	12,480,323

(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	... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Limited Partnership (99%)	Maryland	59-2635727
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. Athena Assurance Company (41769) *	Connecticut	41-1435765	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Medical Liability Insurance Company (41750) *	Connecticut	41-1435766	... Camperdown Corporation	Delaware	41-1762781
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Travelers Underwriting Agency Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Syndicate Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers London Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Jago Capital Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. St. Paul Risk Management International Limited	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. MFCM Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. 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	... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (43.4%)	Brazil		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Seguros S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	... .. Travelers Marine, LLC	Delaware	06-0566050
... .. 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			

Notes:

* Denotes affiliated insurer

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

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.....					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.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers London Limited.....	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.....					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 Insurance 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 Insurance 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.....	
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.....	

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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.....	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	(105,002)	0.0	0.0
2. Allied lines.....	0	(259)	0.0	0.0
3. Farmowners multiple peril.....	0	2	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(839,932)	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	(15)	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.....	(40,023)	(1,288,762)	3,220.1	(25,025.2)
17.1 Other liability-occurrence.....	181,577	326,019	179.5	2,878.1
17.2 Other liability-claims made.....	317,350,103	118,026,042	37.2	45.3
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	(26,133)	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	(971,659)	0.0	0.0
21. Auto physical damage.....	0	(6,454)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	63,704,366	27,318,049	42.9	23.0
24. Surety.....	368,524,506	8,210,596	2.2	(0.7)
26. Burglary and theft.....	19,440,538	5,970,841	30.7	(26.5)
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.....	769,161,067	156,613,331	20.4	18.4

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.....	2,226	(40,023)	(27,269)
17.1 Other liability-occurrence.....	92,396	181,577	98,451
17.2 Other liability-claims made.....	177,000,282	338,978,778	297,560,502
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.....	31,718,288	66,413,848	61,941,824
24. Surety.....	189,145,276	349,180,140	382,058,166
26. Burglary and theft.....	9,904,611	19,700,114	17,757,955
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.....	407,863,079	774,414,434	759,389,630

DETAILS OF WRITE-INS

3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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	29,465	3,197	32,662	139,358	0	526,116	665,474	315	(61,849)	(61,534)
2. 2010.....	65,960	271,157	337,118	29,859	2,564	32,423	44,829	0	253,050	297,878	8,728	(15,544)	(6,816)
3. Subtotals 2010 + Prior.....	234,469	862,319	1,096,788	59,325	5,760	65,085	184,187	0	779,166	963,353	9,043	(77,393)	(68,350)
4. 2011.....	104,801	261,149	365,949	86,903	8,393	95,296	89,457	0	203,002	292,459	71,560	(49,754)	21,806
5. Subtotals 2011 + Prior.....	339,270	1,123,468	1,462,738	146,228	14,154	160,382	273,644	0	982,167	1,255,812	80,603	(127,147)	(46,544)
6. 2012.....	XXX	XXX	XXX	XXX	(26,828)	(26,828)	XXX	56,313	192,316	248,629	XXX	XXX	XXX
7. Totals.....	339,270	1,123,468	1,462,738	146,228	(12,675)	133,554	273,644	56,313	1,174,484	1,504,441	80,603	(127,147)	(46,544)
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. ....23.8 %	2. ....(11.3)%	3. ....(3.2)%
													Col. 13, Line 7 Line 8
													4. ....(2.8)%

Q14

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:



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.....	0	0	0	50,560
2505. Other assets nonadmitted.....	31,182,789	31,182,789	0	0
2506. State surcharges receivable.....	(61,818)	0	(61,818)	191,746
2507. Other assets - Reliance acquisition.....	(177,121)	0	(177,121)	(242,692)
2597. Summary of remaining write-ins for Line 25.....	30,943,851	31,182,789	(238,939)	(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

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(173,889)	(145,411)	105,489
1497. Summary of remaining write-ins for Line 14.....	(173,889)	(145,411)	105,489

Statement for June 30, 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).....	(19,641,293)	(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.....	41,942	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).....	348,172,572	367,855,807
12. Deduct total nonadmitted amounts.....	104,600,082	118,684,000
13. Statement value at end of current period (Line 11 minus Line 12).....	243,572,491	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.....	393,791,605	283,434,042
3. Accrual of discount.....	1,306,060	2,457,122
4. Unrealized valuation increase (decrease).....	842,766	(649,647)
5. Total gain (loss) on disposals.....	5,394,679	9,617,404
6. Deduct consideration for bonds and stocks disposed of.....	162,378,423	565,578,701
7. Deduct amortization of premium.....	10,571,523	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).....	3,754,152,718	3,525,992,354
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,754,152,718	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).....	3,310,651,759	611,598,543	524,543,782	(7,526,613)	3,310,651,759	3,390,179,907	0	3,225,872,737
2. Class 2 (a).....	385,477,359	17,652,584	12,312,332	1,844,466	385,477,359	392,662,077	0	363,452,779
3. Class 3 (a).....	40,852,285	0	3,208,542	815,660	40,852,285	38,459,403	0	42,293,977
4. Class 4 (a).....	20,368,397	0	1,680,159	(4,235,065)	20,368,397	14,453,172	0	19,838,331
5. Class 5 (a).....	845,000	0	0	(10,000)	845,000	835,000	0	2,316,320
6. Class 6 (a).....	1	0	100,000	4,276,200	1	4,176,201	0	1
7. Total Bonds.....	3,758,194,801	629,251,127	541,844,816	(4,835,352)	3,758,194,801	3,840,765,760	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.....	3,758,194,801	629,251,127	541,844,816	(4,835,352)	3,758,194,801	3,840,765,760	0	3,653,774,144

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	86,613,043	XXX	86,613,043	6,570	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.....	795,370,197	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.....	836,538,946	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).....	86,613,043	127,781,791
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	86,613,043	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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 EE 4	U S TREASURY BONDS 8.500 2020 02.....		...06/29/2012	CITIGROUP GLOBAL MARKETS.....		.....4,218,361	.....2,750,000	.....0	1.....
912828 QW 3	U S TREASURY NOTES 375 2013 07.....		...06/20/2012	VARIOUS.....		.....48,342,914	.....48,275,000	.....69,903	1.....
0599999.	Total - Bonds - U.S. Government.....					.....52,561,274	.....51,025,000	.....69,903	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041431 LD 7	ARLINGTON CO GENERAL OBL 5.000 2031 08.....		...06/05/2012	J P MORGAN CHASE SECURITIES INC.....		.....6,601,952	.....5,600,000	.....0	1FE.....
041431 LE 5	ARLINGTON CO GENERAL OBL 5.000 2032 08.....		...06/05/2012	J P MORGAN CHASE SECURITIES INC.....		.....6,573,560	.....5,600,000	.....0	1FE.....
184540 3N 0	CLEAR CREEK ISD GO REF S 5.000 2027 02.....		...05/24/2012	MORGAN STANLEY.....		.....8,115,185	.....6,865,000	.....27,651	1FE.....
194738 8Q 6	COLLIN CO GENERAL OBLIGA 5.000 2027 02.....		...05/14/2012	CITIGROUP GLOBAL MARKETS.....		.....2,258,567	.....1,870,000	.....11,168	1FE.....
194738 8R 4	COLLIN CO GENERAL OBLIGA 5.000 2028 02.....		...05/14/2012	CITIGROUP GLOBAL MARKETS.....		.....2,358,393	.....1,965,000	.....11,735	1FE.....
194738 8S 2	COLLIN CO GENERAL OBLIGA 5.000 2029 02.....		...05/14/2012	CITIGROUP GLOBAL MARKETS.....		.....2,462,864	.....2,065,000	.....12,333	1FE.....
486063 NZ 9	KATY ISD GO REF S2012A (5.000 2033 02.....		...05/30/2012	PIPER JAFFRAY.....		.....5,409,541	.....4,670,000	.....0	1FE.....
486063 PA 2	KATY ISD GO REF S2012A (5.000 2034 02.....		...05/30/2012	PIPER JAFFRAY.....		.....1,440,063	.....1,250,000	.....0	1FE.....
591852 SE 9	MET COUNCIL MINN-ST. PAU 4.500 2030 09.....		...06/05/2012	J P MORGAN CHASE SECURITIES INC.....		.....3,758,170	.....3,250,000	.....4,469	1FE.....
886172 NC 5	THURSTON CO SD#111-OLYMP 4.500 2031 12.....		...06/14/2012	BAS-MERRILL LYNCH.....		.....6,198,780	.....5,695,000	.....0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....45,177,074	.....38,830,000	.....67,356	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
101029 RQ 1	BOSTON WATER & SEWER REV 5.000 2029 11.....		...05/22/2012	PIPER JAFFRAY.....		.....2,687,489	.....2,225,000	.....0	1FE.....
574218 JU 8	MARYLAND H/E JOHNS HOPKI 5.000 2032 07.....		...06/06/2012	GOLDMAN SACHS & CO.....		.....5,852,350	.....5,000,000	.....0	1FE.....
57605A BZ 8	MASSACHUSETTS WTR POLL A 5.000 2031 08.....		...05/31/2012	WELLS FARGO SECURITIES.....		.....4,904,818	.....4,105,000	.....0	1FE.....
57605A BK 1	MASSACHUSETTS WTR POLL A 5.000 2032 08.....		...05/30/2012	JEFFERIES & CO INC.....		.....2,368,340	.....2,000,000	.....0	1FE.....
67919P HD 8	OKLAHOMA WATER RES BRD M 5.000 2029 04.....		...06/05/2012	BAS-MERRILL LYNCH.....		.....3,594,060	.....3,010,000	.....0	1FE.....
67919P HK 2	OKLAHOMA WATER RES BRD M 5.000 2028 04.....		...06/05/2012	BAS-MERRILL LYNCH.....		.....4,436,623	.....3,695,000	.....0	1FE.....
67919P HM 8	OKLAHOMA WATER RES BRD M 5.000 2030 04.....		...06/05/2012	BAS-MERRILL LYNCH.....		.....1,240,843	.....1,045,000	.....0	1FE.....
67919P HQ 9	OKLAHOMA WATER RES BRD M 5.000 2034 04.....		...06/05/2012	BAS-MERRILL LYNCH.....		.....1,384,184	.....1,190,000	.....0	1FE.....
812728 SG 9	SEATTLE WATER REV REF S2 4.000 2028 09.....		...05/15/2012	CITIGROUP GLOBAL MARKETS.....		.....11,294,072	.....10,340,000	.....0	1FE.....
79061A BD 8	ST JOSEPH CO (UNIV NOTRE .130 2038 03.....		...05/16/2012	GOLDMAN SACHS & CO.....		.....26,650,000	.....26,650,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....64,412,780	.....59,260,000	.....0	.....XXX.....
Bonds - Industrial and Miscellaneous									
032654 AG 0	ANALOG DEVICES 3.000 2016 04.....		...05/21/2012	BAS-MERRILL LYNCH.....		.....787,989	.....740,000	.....2,405	1FE.....
00206R BD 3	AT&T INC 3.000 2022 02.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		.....1,004,320	.....1,000,000	.....10,083	1FE.....
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03.....		...06/20/2012	ROYAL BANK OF SCOTLAND.....		.....1,537,804	.....1,145,000	.....27,035	2FE.....
073730 AE 3	BEAM INC 3.250 2022 05.....		...06/08/2012	BAS-MERRILL LYNCH.....		.....1,007,380	.....1,000,000	.....1,986	2FE.....
14149Y AV 0	CARDINAL HEALTH 3.200 2022 06.....		...05/16/2012	J P MORGAN CHASE SECURITIES INC.....		.....998,790	.....1,000,000	.....0	2FE.....
149123 BX 8	CATERPILLAR INC 2.600 2022 06.....		...06/21/2012	CITIGROUP GLOBAL MARKETS.....		.....995,810	.....1,000,000	.....0	1FE.....
191216 AV 2	COCA-COLA CO 3.300 2021 09.....		...04/25/2012	WELLS FARGO SECURITIES.....		.....1,055,800	.....1,000,000	.....5,408	1FE.....
20030N BD 2	COMCAST CORP 3.125 2022 07.....		...06/27/2012	CITIGROUP GLOBAL MARKETS.....		.....1,006,780	.....1,000,000	.....0	2FE.....
200339 CG 2	COMERICA BANK 5.750 2016 11.....		...06/22/2012	KEYBANC CAPITAL MARK.....		.....452,964	.....400,000	.....2,300	1FE.....
244199 BE 4	DEERE & CO 2.600 2022 06.....		...06/05/2012	BAS-MERRILL LYNCH.....		.....997,460	.....1,000,000	.....0	1FE.....
250847 EJ 5	DETROIT EDISON COMPANY 2.650 2022 06.....		...06/19/2012	BARCLAYS CAPITAL INC.....		.....998,440	.....1,000,000	.....0	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
25179M AP 8	DEVON ENERGY CORPORATION 3.250 2022 05.....		...05/07/2012	GOLDMAN SACHS & CO.....		994,080	1,000,000	0	2FE.....
25470D AF 6	DISCOVERY COMMUNICATIONS 3.300 2022 05.....		...05/10/2012	J P MORGAN CHASE SECURITIES INC.....		991,670	1,000,000	0	2FE.....
278642 AB 9	EBAY INC 1.625 2015 10.....		...06/06/2012	BAS-MERRILL LYNCH.....		1,021,930	1,000,000	2,528	1FE.....
29266R AC 2	ENERGIZER HOLDINGS INC 4.700 2022 05.....		...05/21/2012	GOLDMAN SACHS & CO.....		997,160	1,000,000	0	2FE.....
345397 WD 1	FORD MOTOR CREDIT 3.000 2017 06.....		...06/07/2012	BAS-MERRILL LYNCH.....		999,630	1,000,000	0	2FE.....
36962G 4D 3	GENERAL ELECTRIC CAPITAL 6.000 2019 08.....		...06/18/2012	CITIGROUP GLOBAL MARKETS.....		1,173,740	1,000,000	22,333	1FE.....
373334 JX 0	GEORGIA POWER COMPANY 2.850 2022 05.....		...05/08/2012	ROYAL BANK OF SCOTLAND.....		998,270	1,000,000	0	1FE.....
438516 AX 4	HONEYWELL INTERNATIONAL 5.300 2018 03.....		...05/09/2012	WELLS FARGO SECURITIES.....		1,201,470	1,000,000	10,747	1FE.....
440452 AE 0	HORMEL FOODS CORP 4.125 2021 04.....		...06/14/2012	CORTVIEW CAPITAL SECURITIES.....		1,125,800	1,000,000	7,333	1FE.....
478160 AW 4	JOHNSON & JOHNSON 2.950 2020 09.....		...06/04/2012	J P MORGAN CHASE SECURITIES INC.....		1,080,690	1,000,000	7,867	1FE.....
50076Q AF 3	KRAFT FOODS GROUP INC (1 3.500 2022 06.....		...05/30/2012	ROYAL BANK OF SCOTLAND.....		991,000	1,000,000	0	2FE.....
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750 2022 05.....		...05/08/2012	GOLDMAN SACHS & CO.....		996,370	1,000,000	0	2FE.....
637640 AE 3	NATIONAL SEMICONDUCTOR 6.600 2017 06.....		...06/13/2012	J P MORGAN CHASE SECURITIES INC.....		1,241,130	1,000,000	550	1FE.....
651229 AM 8	NEWELL RUBBERMAID 4.000 2022 06.....		...06/11/2012	J P MORGAN CHASE SECURITIES INC.....		996,820	1,000,000	0	2FE.....
667748 AP 2	NORTHWEST PIPELINE CORP 5.950 2017 04.....		...06/15/2012	DEUTSCHE BANC.....		1,159,090	1,000,000	10,743	2FE.....
674599 CE 3	OCCIDENTAL PETROLEUM 2.700 2023 02.....		...06/19/2012	BAS-MERRILL LYNCH.....		1,994,780	2,000,000	0	1FE.....
68389X AC 9	ORACLE CORP 5.750 2018 04.....		...06/19/2012	CORTVIEW CAPITAL SECURITIES.....		1,213,450	1,000,000	10,701	1FE.....
144141 DC 9	PROGRESS ENERGY CAROLINA 2.800 2022 05.....		...05/15/2012	WELLS FARGO SECURITIES.....		997,750	1,000,000	0	1FE.....
74456Q AX 4	PUBLIC SERVICE ELECTRIC 3.500 2020 08.....		...06/05/2012	BAS-MERRILL LYNCH.....		1,101,050	1,000,000	10,986	1FE.....
760759 AP 5	REPUBLIC SERVICES 3.550 2022 06.....		...05/14/2012	WELLS FARGO SECURITIES.....		997,230	1,000,000	0	2FE.....
78390X AA 9	SAIC INC 4.450 2020 12.....		...04/19/2012	CREDIT SUISSE FIRST BOSTON.....		1,069,720	1,000,000	17,676	1FE.....
857477 AG 8	STATE STREET CORP 4.375 2021 03.....		...05/08/2012	CORTVIEW CAPITAL SECURITIES.....		1,136,480	1,000,000	7,778	1FE.....
871829 AQ 0	SYSCO CORP 2.600 2022 06.....		...06/06/2012	GOLDMAN SACHS & CO.....		987,220	1,000,000	0	1FE.....
878055 AD 4	TCF NATIONAL BANK 6.250 2022 06.....		...06/05/2012	BARCLAYS CAPITAL INC.....		1,981,720	2,000,000	0	2FE.....
887317 AQ 8	TIME WARNER INC 3.400 2022 06.....		...06/11/2012	CITIGROUP GLOBAL MARKETS.....		1,006,420	1,000,000	94	2FE.....
89233P 6D 3	TOYOTA MOTOR CREDIT 1.750 2017 05.....		...05/17/2012	HSBC.....		996,340	1,000,000	0	1FE.....
908906 AC 4	UNIONBANCAL 3.500 2022 06.....		...06/11/2012	MORGAN STANLEY.....		992,000	1,000,000	0	1FE.....
913017 BV 0	UNITED TECHNOLOGIES CORP 3.100 2022 06.....		...05/24/2012	BAS-MERRILL LYNCH.....		999,230	1,000,000	0	1FE.....
91324P BV 3	UNITEDHEALTH GROUP INC 2.875 2022 03.....		...04/30/2012	DEUTSCHE BANC.....		998,950	1,000,000	4,392	1FE.....
91159H HC 7	US BANCORP 3.000 2022 03.....		...04/18/2012	MORGAN STANLEY.....		1,007,440	1,000,000	4,250	1FE.....
92343V BC 7	VERIZON COMMUNICATIONS I 3.500 2021 11.....		...05/23/2012	CITIGROUP GLOBAL MARKETS.....		1,057,520	1,000,000	2,722	1FE.....
931142 CU 5	WAL-MART STORES 3.625 2020 07.....		...06/19/2012	MIZUHO INTERNATIONAL PLC.....		1,103,680	1,000,000	16,514	1FE.....
88579Y AF 8	3M COMPANY 2.000 2022 06.....		...06/21/2012	MORGAN STANLEY.....		2,955,450	3,000,000	0	1FE.....
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06.....	F.....	...05/31/2012	J P MORGAN CHASE SECURITIES INC.....		990,640	1,000,000	0	2FE.....
05565Q BZ 0	BP CAPITAL PLC 3.245 2022 05.....	F.....	...05/02/2012	MORGAN STANLEY.....		1,000,000	1,000,000	0	1FE.....
22303Q AN 0	COVIDIEN INTERNATIONAL 3.200 2022 06.....	F.....	...05/22/2012	DEUTSCHE BANC.....		996,920	1,000,000	0	1FE.....
23636T AA 8	DANONE (144A) 3.000 2022 06.....	F.....	...05/29/2012	J P MORGAN CHASE SECURITIES INC.....		996,990	1,000,000	0	1FE.....
377373 AD 7	GLAXOSMITHKLINE 2.850 2022 05.....	F.....	...06/20/2012	VARIOUS.....		2,008,800	2,000,000	3,642	1FE.....
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03.....	F.....	...05/22/2012	RBC CAPITAL MARKETS.....		1,103,380	1,000,000	6,222	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					56,505,547	54,285,000	196,297	XXX.....

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)
8399997.	Total - Bonds - Part 3.....					.....218,656,675	.....203,400,000	.....333,556	.....XXX.....
8399999.	Total - Bonds.....					.....218,656,675	.....203,400,000	.....333,556	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....218,656,675	.....XXX.....	.....333,556	.....XXX.....

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

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

742651	CW 0	PRIVATE EXPORT FUNDING 5.685	05/15/2012	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,843	05/15/2012	1FE
912810	ED 6	U S TREASURY BONDS 8.125	06/29/2012	BARCLAYS CAPITAL INC.		4,077,723	2,750,000	3,721,534	3,510,008	0	(43,169)	0	(43,169)	0	3,466,840	0	610,884	610,884	111,719	08/15/2019	1
876780	AA 5	TAYARRA LTD 3.628	05/15/2012	PAID ON PRINCIPAL		36,289	36,289	36,289	36,289	0	0	0	0	0	36,289	0	0	0	658	02/15/2022	1FE
36202C	CF 8	GNMA II PASS #1870 8.500	06/20/2012	PAID ON PRINCIPAL		122	122	127	129	0	(8)	0	(8)	0	122	0	0	0	4	09/20/2024	1
36202C	DG 5	GNMA II PASS #1903 8.500	06/20/2012	PAID ON PRINCIPAL		50	50	52	53	0	(3)	0	(3)	0	50	0	0	0	2	11/20/2024	1
36202C	EL 3	GNMA II PASS #1939 8.500	06/20/2012	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	01/20/2025	1
36202C	G5 6	GNMA II PASS #2020 8.500	06/20/2012	PAID ON PRINCIPAL		27	27	28	28	0	(2)	0	(2)	0	27	0	0	0	1	06/20/2025	1
36202C	HP 1	GNMA II PASS #2038 8.500	06/20/2012	PAID ON PRINCIPAL		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	07/20/2025	1
36202C	J4 6	GNMA II PASS #2083 8.500	06/20/2012	PAID ON PRINCIPAL		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	1	09/20/2025	1
36202C	LX 9	GNMA II PASS #2142 8.500	06/20/2012	PAID ON PRINCIPAL		52	52	54	55	0	(3)	0	(3)	0	52	0	0	0	2	12/20/2025	1
36202D	QY 0	GNMA II PASS #3171 5.500	06/20/2012	PAID ON PRINCIPAL		7,850	7,850	7,499	7,554	0	296	0	296	0	7,850	0	0	0	172	12/20/2031	1
36202D	6D 8	GNMA II PASS #3568 5.000	06/20/2012	PAID ON PRINCIPAL		80,915	80,915	77,691	78,703	0	2,213	0	2,213	0	80,915	0	0	0	1,655	06/20/2034	1
36202E	UR 8	GNMA II PASS #4192 4.500	06/20/2012	PAID ON PRINCIPAL		131,933	131,933	120,471	122,843	0	9,090	0	9,090	0	131,933	0	0	0	2,344	07/20/2038	1
36202E	XT 1	GNMA II PASS #4290 5.500	06/20/2012	PAID ON PRINCIPAL		233,744	233,744	232,868	232,892	0	852	0	852	0	233,744	0	0	0	5,269	11/20/2038	1
36216X	AK 7	GNMA PASS TH #177410 9.000	06/15/2012	PAID ON PRINCIPAL		328	328	350	344	0	(16)	0	(16)	0	328	0	0	0	12	01/15/2020	1
36220H	BL 3	GNMA PASS TH #278243 9.000	06/15/2012	PAID ON PRINCIPAL		81	81	86	85	0	(5)	0	(5)	0	81	0	0	0	3	02/15/2020	1
36220R	QG 6	GNMA PASS TH #285855 9.000	06/15/2012	PAID ON PRINCIPAL		183	183	196	197	0	(14)	0	(14)	0	183	0	0	0	7	06/15/2020	1
36220S	4X 1	GNMA PASS TH #287138 9.000	06/15/2012	PAID ON PRINCIPAL		31	31	33	32	0	(1)	0	(1)	0	31	0	0	0	1	02/15/2020	1
36220U	5V 9	GNMA PASS TH #288960 9.000	06/15/2012	PAID ON PRINCIPAL		237	237	252	250	0	(14)	0	(14)	0	237	0	0	0	9	03/15/2020	1
36220V	FQ 7	GNMA PASS TH #289175 9.000	06/15/2012	PAID ON PRINCIPAL		593	593	633	618	0	(25)	0	(25)	0	593	0	0	0	22	05/15/2020	1
36220X	K7 9	GNMA PASS TH #291118 9.000	06/15/2012	PAID ON PRINCIPAL		118	118	126	126	0	(7)	0	(7)	0	118	0	0	0	4	07/15/2020	1
36223B	M4 9	GNMA PASS TH #302879 9.000	06/15/2012	PAID ON PRINCIPAL		63	63	67	67	0	(4)	0	(4)	0	63	0	0	0	2	04/15/2021	1
36223D	VN 3	GNMA PASS TH #304921 9.000	06/15/2012	PAID ON PRINCIPAL		208	208	221	218	0	(11)	0	(11)	0	208	0	0	0	8	03/15/2021	1
36223N	VQ 4	GNMA PASS TH #313023 9.000	06/15/2012	PAID ON PRINCIPAL		138	138	147	143	0	(6)	0	(6)	0	138	0	0	0	5	09/15/2021	1
36223R	CZ 6	GNMA PASS TH #315188 9.000	06/15/2012	PAID ON PRINCIPAL		355	355	379	371	0	(16)	0	(16)	0	355	0	0	0	13	06/15/2022	1
36223T	VY 4	GNMA PASS TH #317531 9.000	06/15/2012	PAID ON PRINCIPAL		130	130	139	135	0	(5)	0	(5)	0	130	0	0	0	5	01/15/2022	1
36203X	GY 6	GNMA PASS TH #362115 9.000	06/15/2012	PAID ON PRINCIPAL		175	175	187	189	0	(13)	0	(13)	0	175	0	0	0	7	11/15/2023	1
36206J	F8 2	GNMA PASS TH #412491 8.500	06/15/2012	PAID ON PRINCIPAL		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	08/15/2026	1
36290S	WE 7	GNMA PASS TH #616345 4.500	06/15/2012	PAID ON PRINCIPAL		181,165	181,165	181,476	181,197	0	(32)	0	(32)	0	181,165	0	0	0	3,490	04/15/2019	1
36291F	3W 6	GNMA PASS TH #627313 4.500	06/15/2012	PAID ON PRINCIPAL		89,172	89,172	89,325	89,192	0	(20)	0	(20)	0	89,172	0	0	0	1,575	06/15/2019	1
831641	DQ 5	SBIC 2003-P10B 1 5.136	05/10/2012	PAID ON PRINCIPAL		22,202	22,202	22,202	22,116	0	85	0	85	0	22,202	0	0	0	569	08/10/2013	1
0599999		Total - Bonds - U.S. Government				4,963,932	3,636,208	4,592,485	4,383,887	0	(30,839)	0	(30,839)	0	4,353,048	0	610,884	610,884	130,403	XXX	XXX

Bonds - U.S. States, Territories and Possessions

246380	N6 2	DELAWARE GENERAL OBLIG 5.000	05/01/2012	MATURED		40,000	40,000	42,436	40,172	0	(172)	0	(172)	0	40,000	0	0	0	1,000	05/01/2012	1FE
644682	UF 1	NEW HAMPSHIRE GENERAL 4.000	06/01/2012	MATURED		4,500,000	4,500,000	4,590,405	4,507,200	0	(7,200)	0	(7,200)	0	4,500,000	0	0	0	90,000	06/01/2012	1FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stocks Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					4,540,000	4,540,000	4,632,841	4,547,372	0	(7,372)	0	(7,372)	0	4,540,000	0	0	0	91,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
592247	U7 3 METRO PIER & EXP AUTH ---		06/15/2012	MATURED.....		5,150,000	5,150,000	2,923,410	5,015,328	0	134,673	0	134,673	0	5,150,000	0	0	0	0	06/15/2012	1.....
64983W	WU 7 NEW YORK CITY MUN WTR& 5.250.....		06/15/2012	REDEEMED.....		5,500,000	5,500,000	5,961,890	5,527,885	0	(27,885)	0	(27,885)	0	5,500,000	0	0	0	144,375	06/15/2015	1FE.....
64983W	8Q 2 NEW YORK DORM AUTH S20 5.250.....		05/15/2012	REDEEMED.....		10,000,000	10,000,000	11,162,500	10,052,000	0	(52,000)	0	(52,000)	0	10,000,000	0	0	0	262,500	11/15/2029	1FE.....
64988P	RN 8 NEW YORK MTG AGY REV H 4.800.....		05/03/2012	PAID ON PRINCIPAL.....		745,000	745,000	745,000	745,000	0	0	0	0	745,000	0	0	0	0	19,049	10/01/2022	1FE.....
68607H	NX 0 OREGON DEPT ADMIN SVCS 5.250.....		05/01/2012	MATURED.....		5,070,000	5,070,000	5,618,016	5,094,032	0	(24,032)	0	(24,032)	0	5,070,000	0	0	0	133,088	05/01/2012	1FE.....
70917N	QQ 0 PENNSYLVANIA HIGHER ED 4.750.....		06/15/2012	REDEEMED.....		2,705,000	2,705,000	2,776,574	2,708,814	0	(3,814)	0	(3,814)	0	2,705,000	0	0	0	64,244	06/15/2020	1FE.....
836753	FH 1 SOUTH BROWARD HOSP DIS 5.625.....		05/01/2012	REDEEMED.....		5,050,000	5,000,000	5,483,800	5,080,350	0	(30,350)	0	(30,350)	0	5,050,000	0	0	0	140,625	05/01/2032	1FE.....
79061A	BD 8 ST JOSEPH CO (UNIV NOT .230.....		05/16/2012	TENDERED.....		26,650,000	26,650,000	26,650,000	26,650,000	0	0	0	0	26,650,000	0	0	0	0	26,141	03/01/2038	1FE.....
888808	AS 1 TOBACCO SETTLEMENT FIN 6.000.....		06/01/2012	REDEEMED.....		4,000,000	4,000,000	4,454,800	4,049,440	0	(49,440)	0	(49,440)	0	4,000,000	0	0	0	120,000	06/01/2037	1FE.....
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000.....		06/15/2012	PAID ON PRINCIPAL.....		712,862	712,862	710,635	710,946	0	1,917	0	1,917	0	712,862	0	0	0	14,709	12/15/2033	1.....
31292G	GN 0 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		58	58	56	57	0	1	0	1	0	58	0	0	0	2	01/15/2023	1.....
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		39,549	39,549	40,463	40,813	0	(1,263)	0	(1,263)	0	39,549	0	0	0	971	11/15/2032	1.....
31292H	ZM 9 FHLMC GOLD PASSTHRU 5.000.....		06/15/2012	PAID ON PRINCIPAL.....		1,155,438	1,155,438	1,151,827	1,152,426	0	3,011	0	3,011	0	1,155,438	0	0	0	24,168	10/15/2033	1.....
31292H	4J 0 FHLMC GOLD PASSTHRU 5.500.....		06/15/2012	PAID ON PRINCIPAL.....		375,651	375,651	364,370	367,228	0	8,423	0	8,423	0	375,651	0	0	0	8,620	12/15/2033	1.....
31293W	LD 0 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		4,500	4,500	4,746	5,084	0	(584)	0	(584)	0	4,500	0	0	0	156	09/15/2029	1.....
31298P	VR 8 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		4,892	4,892	5,160	5,852	0	(959)	0	(959)	0	4,892	0	0	0	170	06/15/2031	1.....
31298Q	SR 0 FHLMC GOLD PASSTHRU 7.500.....		06/15/2012	PAID ON PRINCIPAL.....		27	27	28	30	0	(3)	0	(3)	0	27	0	0	0	1	07/15/2031	1.....
31288A	ML 6 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		371	371	392	418	0	(47)	0	(47)	0	371	0	0	0	11	10/15/2032	1.....
31288B	3C 5 FHLMC GOLD PASSTHRU 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		33,624	33,624	34,401	34,766	0	(1,142)	0	(1,142)	0	33,624	0	0	0	773	11/15/2032	1.....
31288H	H6 0 FHLMC GOLD PASSTHRU 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		511	511	523	531	0	(20)	0	(20)	0	511	0	0	0	13	03/15/2033	1.....
31335G	BZ 7 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		268	268	261	263	0	4	0	4	0	268	0	0	0	8	09/15/2023	1.....
313956	LG 7 FHLMC GOLD PASSTHRU 8.000.....		05/15/2012	VARIOUS.....		1,427	1,427	1,428	1,423	0	4	0	4	0	1,427	0	0	0	41	05/15/2012	1.....
313981	BL 5 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		107	107	104	105	0	2	0	2	0	107	0	0	0	3	09/15/2023	1.....
313982	VA 5 FHLMC GOLD PASSTHRU 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		755	755	732	741	0	14	0	14	0	755	0	0	0	21	10/15/2023	1.....
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		298,454	298,454	305,333	306,133	0	(7,679)	0	(7,679)	0	298,454	0	0	0	7,443	04/15/2033	1.....
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000.....		06/15/2012	PAID ON PRINCIPAL.....		1,487,378	1,487,378	1,324,386	1,375,245	0	112,133	0	112,133	0	1,487,378	0	0	0	25,174	05/15/2034	1.....
31281A	MV 1 FHLMC GOLD PASSTHRU 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		2,678	2,678	2,422	2,483	0	195	0	195	0	2,678	0	0	0	67	11/15/2026	1.....
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500.....		06/15/2012	PAID ON PRINCIPAL.....		405	405	404	404	0	1	0	1	0	405	0	0	0	11	05/15/2028	1.....
3133TL	AK 4 FHR 2160 ZA CMO 6.000.....		06/15/2012	PAID ON PRINCIPAL.....		382,776	382,776	352,120	366,202	0	16,574	0	16,574	0	382,776	0	0	0	9,946	06/15/2029	1.....
3133TP	VV 8 FHR 2248 ZA CMO 7.000.....		06/15/2012	PAID ON PRINCIPAL.....		44,256	44,256	43,403	43,494	0	762	0	762	0	44,256	0	0	0	1,274	09/15/2030	1.....
313398	NM 7 FHR 2334 SO CMO 20.249.....		06/15/2012	PAID ON PRINCIPAL.....		59,686	59,686	58,418	58,850	0	837	0	837	0	59,686	0	0	0	6,032	07/15/2031	1.....
313398	NM 7 FHR 2334 SO CMO 20.253.....		04/15/2012	PAID ON PRINCIPAL.....		19,476	19,476	19,062	19,203	0	273	0	273	0	19,476	0	0	0	1,311	07/15/2031	1.....
313398	NM 7 FHR 2334 SO CMO 20.257.....		05/15/2012	PAID ON PRINCIPAL.....		37,361	37,361	36,567	36,837	0	524	0	524	0	37,361	0	0	0	3,145	07/15/2031	1.....
3133TU	VD 7 FHR 2357 OH CMO 6.500.....		06/15/2012	PAID ON PRINCIPAL.....		194,792	194,792	192,996	193,559	0	1,233	0	1,233	0	194,792	0	0	0	5,334	09/15/2031	1.....

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 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.							
3133TV	5V	4	06/15/2012	PAID ON PRINCIPAL		644,810	644,810	590,763	616,074	0	28,736	0	28,736	0	644,810	0	0	0	18,218	09/15/2031	1
31392B	6U	5	06/25/2012	PAID ON PRINCIPAL		9,435	9,435	9,758	9,686	0	(251)	0	(251)	0	9,435	0	0	0	295	12/25/2041	1
31371K	D9	9	06/25/2012	PAID ON PRINCIPAL		8,741	8,741	8,925	8,907	0	(166)	0	(166)	0	8,741	0	0	0	211	09/25/2031	1
31371K	EJ	6	06/25/2012	PAID ON PRINCIPAL		10,646	10,646	10,613	10,611	0	35	0	35	0	10,646	0	0	0	246	10/25/2016	1
31371L	EZ	8	06/25/2012	PAID ON PRINCIPAL		111,752	111,752	111,997	111,684	0	68	0	68	0	111,752	0	0	0	2,106	11/25/2018	1
31376K	B2	1	06/25/2012	PAID ON PRINCIPAL		336,253	336,253	335,519	335,379	0	875	0	875	0	336,253	0	0	0	7,655	11/25/2033	1
31378Q	DF	5	06/25/2012	PAID ON PRINCIPAL		780	780	752	761	0	18	0	18	0	780	0	0	0	20	03/25/2028	1
31378R	S5	9	06/25/2012	PAID ON PRINCIPAL		26	26	26	26	0	(0)	0	(0)	0	26	0	0	0	1	12/25/2027	1
31379K	RZ	8	06/25/2012	PAID ON PRINCIPAL		4,412	4,412	4,389	4,390	0	21	0	21	0	4,412	0	0	0	118	04/25/2028	1
31383L	VW	2	06/25/2012	PAID ON PRINCIPAL		197	197	182	185	0	12	0	12	0	197	0	0	0	5	07/25/2029	1
31384V	L7	5	06/25/2012	PAID ON PRINCIPAL		9,517	9,517	9,949	10,521	0	(1,003)	0	(1,003)	0	9,517	0	0	0	291	12/25/2029	1
31385J	NQ	7	06/25/2012	PAID ON PRINCIPAL		16,315	16,315	16,705	16,567	0	(252)	0	(252)	0	16,315	0	0	0	373	09/25/2017	1
31386T	G8	2	06/25/2012	PAID ON PRINCIPAL		17,272	17,272	17,221	17,218	0	54	0	54	0	17,272	0	0	0	396	03/25/2016	1
31386X	B2	1	06/25/2012	PAID ON PRINCIPAL		7,141	7,141	7,119	7,118	0	22	0	22	0	7,141	0	0	0	164	03/25/2016	1
31386Y	B2	9	06/25/2012	PAID ON PRINCIPAL		3,232	3,232	3,222	3,221	0	11	0	11	0	3,232	0	0	0	73	04/25/2016	1
31387A	6L	4	06/25/2012	PAID ON PRINCIPAL		2,459	2,459	2,452	2,451	0	8	0	8	0	2,459	0	0	0	56	05/25/2016	1
31387D	VL	0	06/25/2012	PAID ON PRINCIPAL		2,574	2,574	2,566	2,566	0	8	0	8	0	2,574	0	0	0	58	05/25/2016	1
31387H	7K	0	06/25/2012	PAID ON PRINCIPAL		4,303	4,303	4,289	4,289	0	14	0	14	0	4,303	0	0	0	100	06/25/2016	1
31387Q	4F	4	06/25/2012	PAID ON PRINCIPAL		2,350	2,350	2,342	2,342	0	8	0	8	0	2,350	0	0	0	54	07/25/2016	1
31387W	2L	0	06/25/2012	PAID ON PRINCIPAL		16,706	16,706	17,103	17,109	0	(403)	0	(403)	0	16,706	0	0	0	413	09/25/2031	1
31387W	2P	1	06/25/2012	PAID ON PRINCIPAL		34,779	34,779	35,512	35,443	0	(664)	0	(664)	0	34,779	0	0	0	889	10/25/2031	1
31387Y	X2	4	06/25/2012	PAID ON PRINCIPAL		7,716	7,716	7,692	7,690	0	26	0	26	0	7,716	0	0	0	171	07/25/2016	1
31388D	6W	3	06/25/2012	PAID ON PRINCIPAL		15,715	15,715	15,666	15,664	0	51	0	51	0	15,715	0	0	0	360	10/25/2016	1
31388E	ND	4	06/25/2012	PAID ON PRINCIPAL		10,616	10,616	10,583	10,580	0	36	0	36	0	10,616	0	0	0	243	08/25/2016	1
31388E	NH	5	06/25/2012	PAID ON PRINCIPAL		9,509	9,509	9,479	9,476	0	32	0	32	0	9,509	0	0	0	218	09/25/2016	1
31388E	NM	4	06/25/2012	PAID ON PRINCIPAL		18,266	18,266	18,209	18,204	0	62	0	62	0	18,266	0	0	0	366	09/25/2016	1
31388E	TA	4	06/25/2012	PAID ON PRINCIPAL		1,572	1,572	1,567	1,567	0	5	0	5	0	1,572	0	0	0	36	08/25/2016	1
31388J	JU	0	06/25/2012	PAID ON PRINCIPAL		2,858	2,858	2,849	2,849	0	9	0	9	0	2,858	0	0	0	65	10/25/2016	1
31388P	PY	1	06/25/2012	PAID ON PRINCIPAL		33,575	33,575	33,470	33,466	0	109	0	109	0	33,575	0	0	0	763	10/25/2016	1
31388P	XP	1	06/25/2012	PAID ON PRINCIPAL		4,846	4,846	4,831	4,830	0	16	0	16	0	4,846	0	0	0	112	10/25/2016	1
31390K	RG	5	06/25/2012	PAID ON PRINCIPAL		551	551	576	614	0	(63)	0	(63)	0	551	0	0	0	17	05/25/2032	1
31390N	TM	4	06/25/2012	PAID ON PRINCIPAL		44,876	44,876	44,869	44,828	0	48	0	48	0	44,876	0	0	0	1,027	07/25/2017	1
31402C	QM	7	06/25/2012	PAID ON PRINCIPAL		18,995	18,995	19,438	19,503	0	(509)	0	(509)	0	18,995	0	0	0	444	01/25/2034	1
31402E	S3	3	06/25/2012	PAID ON PRINCIPAL		8,304	8,304	8,003	8,136	0	168	0	168	0	8,304	0	0	0	161	08/25/2033	1
31402J	ZY	6	06/25/2012	PAID ON PRINCIPAL		10,137	10,137	9,769	9,929	0	208	0	208	0	10,137	0	0	0	188	08/25/2033	1
31402Q	LF	6	06/25/2012	PAID ON PRINCIPAL		129,884	129,884	125,176	127,234	0	2,650	0	2,650	0	129,884	0	0	0	2,309	08/25/2033	1

QE05.2

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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 Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2012	PAID ON PRINCIPAL		61,165	61,165	61,299	61,143	0	22	0	22	0	61,165	0	0	0	1,191	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2012	PAID ON PRINCIPAL		54,381	54,381	54,500	54,355	0	26	0	26	0	54,381	0	0	0	1,048	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		06/25/2012	PAID ON PRINCIPAL		321,135	321,135	320,422	320,260	0	874	0	874	0	321,135	0	0	0	8,159	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		06/25/2012	PAID ON PRINCIPAL		36,472	36,472	36,443	36,412	0	60	0	60	0	36,472	0	0	0	613	08/25/2035	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2012	PAID ON PRINCIPAL		208,013	208,013	191,736	199,268	0	8,745	0	8,745	0	208,013	0	0	0	5,069	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		06/25/2012	PAID ON PRINCIPAL		310,763	310,763	283,293	296,490	0	14,273	0	14,273	0	310,763	0	0	0	7,830	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2012	PAID ON PRINCIPAL		178,502	178,502	178,557	178,216	0	285	0	285	0	178,502	0	0	0	4,860	01/25/2032	1
3133TL 4S 4	FSPC T-017 A5 7.160		06/25/2012	PAID ON PRINCIPAL		120,083	120,083	120,066	119,729	0	354	0	354	0	120,083	0	0	0	3,664	07/25/2029	1FE
383739 JF 7	GNR 2001-4 ZC CMO 6.500		06/20/2012	PAID ON PRINCIPAL		164,782	164,782	156,855	158,899	0	5,883	0	5,883	0	164,782	0	0	0	4,365	03/20/2031	1
30250G AA 6	SSGN 2010-S1 1A 144A (.788)		06/01/2012	PAID ON PRINCIPAL		470,053	470,053	470,053	470,051	0	2	0	2	0	470,053	0	0	0	1,776	02/25/2048	1FE
30250G AA 6	SSGN 2010-S1 1A 144A (.795)		06/29/2012	PAID ON PRINCIPAL		208,398	208,398	208,398	208,397	0	1	0	1	0	208,398	0	0	0	985	02/25/2048	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		06/01/2012	PAID ON PRINCIPAL		25,949	25,949	24,150	24,933	0	1,016	0	1,016	0	25,949	0	0	0	782	06/01/2020	1
31999999	Total - Bonds - U.S. Special Revenue & Assessment					73,448,115	73,398,115	74,035,576	73,305,211	0	142,904	0	142,904	0	73,448,115	0	0	0	1,097,990	XXX	XXX

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Bonds - Industrial and Miscellaneous

00206R AP 7	AT&T CORP 6.700		06/29/2012	REDEEMED		2,161,677	2,000,000	1,996,580	1,998,369	0	364	0	364	0	1,998,734	0	162,944	162,944	83,378	11/15/2013	1FE
05916M AD 5	BALTIMORE GAS & ELECTR 6.730		06/12/2012	MATURED		8,065,000	8,065,000	8,295,785	8,065,000	0	0	0	0	0	8,065,000	0	0	0	333,203	06/12/2012	2FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2012	PAID ON PRINCIPAL		108,290	108,290	108,290	108,290	0	0	0	0	0	108,290	0	0	0	3,048	04/01/2024	1FE
115637 AH 3	BROWN-FORMAN 5.200		04/01/2012	MATURED		1,000,000	1,000,000	999,570	999,808	0	192	0	192	0	1,000,000	0	0	0	26,000	04/01/2012	1FE
19416Q DB 3	COLGATE PALMOLIVE 5.980		04/25/2012	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,900	04/25/2012	1FE
22025Y AJ 9	CORRECTIONS CORP OF AM 6.750		06/14/2012	REDEEMED		400,000	400,000	389,000	395,860	0	834	0	834	0	396,694	0	3,306	3,306	23,550	01/31/2014	3FE
24702R AH 4	DELL INC 3.375		06/15/2012	MATURED		1,000,000	1,000,000	999,320	999,869	0	131	0	131	0	1,000,000	0	0	0	16,875	06/15/2012	1FE
29337# AA 7	ENHANCED CAPITAL PARTN		05/30/2012	REDEEMED		64,974	64,974	62,922	63,327	0	1,647	0	1,647	0	64,974	0	0	0	0	12/15/2020	1FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		06/01/2012	VARIOUS		362,464	362,464	362,464	362,464	0	0	0	0	0	362,464	0	0	0	4,161	03/01/2013	1
361477 AA 0	GATX PASS-THRU CERT 20 9.000		05/15/2012	PAID ON PRINCIPAL		20,504	20,504	20,504	20,504	0	0	0	0	0	20,504	0	0	0	923	11/15/2013	2FE
36962G 3U 6	GENERAL ELECTRIC CAPIT 5.625		06/18/2012	CITIGROUP GLOBAL MARK		1,136,980	1,000,000	997,330	998,072	0	124	0	124	0	998,196	0	138,784	138,784	35,938	05/01/2018	1FE
428291 AL 2	HEXCEL CORP 6.750		06/25/2012	REDEEMED		1,011,250	1,000,000	1,002,500	1,000,365	0	(205)	0	(205)	0	1,000,159	0	11,091	11,091	60,750	02/01/2015	4FE
437410 AB 9	HOMER CITY FUND 8.734		04/02/2012	PAID ON PRINCIPAL		100,000	100,000	95,000	84,000	16,000	0	0	16,000	0	100,000	0	0	0	4,367	10/01/2026	6FE
50075N AH 7	KRAFT FOODS INC 6.250		06/01/2012	MATURED		731,000	731,000	754,326	732,869	0	(1,869)	0	(1,869)	0	731,000	0	0	0	22,844	06/01/2012	2FE
501044 CC 3	KROGER CO 6.750		04/15/2012	MATURED		1,500,000	1,500,000	1,593,440	1,505,562	0	(5,562)	0	(5,562)	0	1,500,000	0	0	0	50,625	04/15/2012	2FE
65332V BH 5	NEXTEL COMMUNICATIONS 6.875		06/08/2012	REDEEMED		680,000	680,000	701,250	680,000	0	0	0	0	0	680,000	0	0	0	28,310	10/31/2013	4FE
68402L AC 8	ORACLE CORP 5.250		06/19/2012	CORTVIEW CAPITAL SECU		1,146,950	1,000,000	950,000	968,940	0	3,254	0	3,254	0	972,193	0	174,757	174,757	49,146	01/15/2016	1FE
693401 AH 4	PERF 2005-2 A3 5.120		06/25/2012	PAID ON PRINCIPAL		542,160	542,160	542,051	542,113	0	47	0	47	0	542,160	0	0	0	13,879	12/25/2014	1FE
85748K AA 1	STATE STREET CAPITAL T 2.150		04/30/2012	MATURED		1,000,000	1,000,000	998,560	999,818	0	182	0	182	0	1,000,000	0	0	0	10,750	04/30/2012	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2012	MATURED		9,890	9,890	9,890	9,890	0	0	0	0	0	9,890	0	0	0	579	03/01/2013	1FE
87612E AP 1	TARGET CORP 5.375		06/19/2012	CITIGROUP GLOBAL MARK		2,367,040	2,000,000	1,994,640	1,996,635	0	264	0	264	0	1,996,899	0	370,141	370,141	68,979	05/01/2017	1FE
912909 AB 4	UNITED STATES STEEL CO 5.650		04/14/2012	REDEEMED		1,059,356	1,000,000	976,880	993,588	0	1,216	0	1,216	0	994,804	0	64,552	64,552	20,874	06/01/2013	3FE

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920355 AD 6	VALSPAR CORP 5.625		05/01/2012	MATURED		1,000,000	1,000,000	998,840	999,742	0	258	0	258	0	1,000,000	0	0	0	28,125	05/01/2012	2FE
931142 CG 6	WAL-MART STORES 5.375		06/19/2012	MIZUHO INTERNATIONAL		1,183,010	1,000,000	996,260	997,693	0	177	0	177	0	997,871	0	185,139	185,139	38,372	04/05/2017	1FE
781903 AG 4	RUSSEL METALS INC 6.375	A	05/25/2012	REDEEMED		1,850,000	1,850,000	1,748,500	1,810,243	0	6,801	0	6,801	0	1,817,044	0	32,956	32,956	86,488	03/01/2014	3FE
00182U AA 1	ANZ NATIONAL INTL (144 3.250)	F	04/02/2012	MATURED		1,000,000	1,000,000	998,670	999,816	0	184	0	184	0	1,000,000	0	0	0	16,250	04/02/2012	1FE
714264 AH 1	PERNOD-RICARD SA (144A 4.250)	F	04/03/2012	CITIGROUP GLOBAL MARK		998,700	1,000,000	995,800	995,800	0	29	0	29	0	995,829	0	2,871	2,871	10,271	07/15/2022	2FE
822582 AF 9	SHELL INTERNATIONAL FI 4.000	F	06/19/2012	BAS-MERRILL LYNCH		1,059,250	1,000,000	999,730	999,824	0	26	0	26	0	999,850	0	59,400	59,400	30,111	03/21/2014	1FE
02660T BM 4	AHM 2004-3 3A 2.547		06/25/2012	PAID ON PRINCIPAL		89,691	89,691	79,935	79,961	0	9,730	0	9,730	0	89,691	0	0	0	988	10/25/2034	1FM
02660T BM 4	AHM 2004-3 3A 2.547		04/25/2012	PAID ON PRINCIPAL		352,757	352,757	314,388	314,487	0	38,270	0	38,270	0	352,757	0	0	0	3,044	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		71,046	71,046	71,679	71,084	0	(37)	0	(37)	0	71,046	0	0	0	1,582	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		557,257	557,257	552,643	554,169	0	3,088	0	3,088	0	557,257	0	0	0	9,838	08/25/2019	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		06/29/2012	VARIOUS		266,997	448,152	277,152	274,627	(0)	101,045	0	101,045	0	375,672	0	(108,675)	(108,675)	11,770	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 .998		05/25/2012	PAID ON PRINCIPAL		4,024	4,024	3,522	3,510	0	514	0	514	0	4,024	0	0	0	16	05/25/2033	1FM
66987X CD 5	NHEL 2003-1 A1 1.005		06/25/2012	PAID ON PRINCIPAL		2,150	2,150	1,882	1,875	0	275	0	275	0	2,150	0	0	0	11	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM .738)		05/31/2012	VARIOUS		3,190	4,323	3,123	3,112	0	890	0	890	0	4,002	0	(812)	(812)	12	07/25/2032	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM .745)		06/29/2012	VARIOUS		798	1,589	1,148	1,143	0	224	0	224	0	1,367	0	(569)	(569)	6	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		06/25/2012	PAID ON PRINCIPAL		51,562	51,562	51,553	51,438	0	123	0	123	0	51,562	0	0	0	970	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 (CMO) 3.474		06/25/2012	PAID ON PRINCIPAL		536,501	536,501	536,482	536,482	0	20	0	20	0	536,501	0	0	0	5,667	01/25/2042	1FE
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2012	PAID ON PRINCIPAL		272,508	272,508	276,894	275,560	0	(3,052)	0	(3,052)	0	272,508	0	0	0	6,689	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2012	PAID ON PRINCIPAL		349,121	349,121	340,175	344,077	0	5,044	0	5,044	0	349,121	0	0	0	6,865	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		71,197	71,197	71,420	71,186	0	12	0	12	0	71,197	0	0	0	1,430	07/25/2018	1FM
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		06/25/2012	PAID ON PRINCIPAL		355,892	355,892	356,531	355,542	0	350	0	350	0	355,892	0	0	0	6,791	12/25/2018	1FM
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		06/25/2012	PAID ON PRINCIPAL		151,776	151,776	150,180	150,778	(0)	998	0	998	0	151,776	0	0	0	2,898	07/25/2019	1FM
22541Q J2 9	CSFB 2003-C5 A4 4.900		06/15/2012	PAID ON PRINCIPAL		36,687	36,687	36,870	36,667	0	20	0	20	0	36,687	0	0	0	867	12/15/2036	1FM
61745M VA 8	MSC 2004-T13 A3 4.390		06/13/2012	PAID ON PRINCIPAL		272,179	272,179	273,630	271,997	0	183	0	183	0	272,179	0	0	0	5,262	09/13/2045	1FM
09774X BU 5	BCM 2001-A A 6.805		06/15/2012	PAID ON PRINCIPAL		161,422	161,422	158,597	158,481	0	2,941	0	2,941	0	161,422	0	0	0	4,559	12/15/2030	1AM
393505 A6 9	GT 1998-2 A5 6.240		06/01/2012	PAID ON PRINCIPAL		109,937	109,937	93,553	94,434	0	15,504	0	15,504	0	109,937	0	0	0	2,850	12/01/2028	1AM
3899999.	Total - Bonds - Industrial & Miscellaneous					36,275,188	35,334,054	35,239,457	34,979,068	16,000	184,235	0	200,235	0	35,179,304	0	1,095,884	1,095,884	1,169,808	XXX	XXX
8399997.	Total - Bonds - Part 4					119,227,235	116,908,377	118,500,359	117,215,538	16,000	288,929	0	304,929	0	117,520,467	0	1,706,768	1,706,768	2,489,201	XXX	XXX
8399999.	Total - Bonds					119,227,235	116,908,377	118,500,359	117,215,538	16,000	288,929	0	304,929	0	117,520,467	0	1,706,768	1,706,768	2,489,201	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					119,227,235	XXX	118,500,359	117,215,538	16,000	288,929	0	304,929	0	117,520,467	0	1,706,768	1,706,768	2,489,201	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 - DEUTSCHE A TREASURY.....		1.....	2,709,913	2,709,913	07/02/2012...
	REPO - HSBC A TREASURY.....		1.....	285,252	285,252	07/02/2012...
	REPO - MERRILL A TREASURY.....		1.....	2,709,913	2,709,913	07/02/2012...
0199999.	U.S. Government - Issuer Obligations.....			5,705,078	5,705,078	...XXX.....
0599999.	Total - U.S. Government.....			5,705,078	5,705,078	...XXX.....
6199999.	Total - Issuer Obligations.....			5,705,078	5,705,078	...XXX.....
6599999.	Subtotal - Bonds.....			5,705,078	5,705,078	...XXX.....
9999999.	Totals.....			5,705,078	5,705,078	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(1,639,010) Book/Adjusted Carrying Value \$.....(1,639,010)
- Average balance for the year to date: Fair Value \$.....1,912,560 Book/Adjusted Carrying Value \$.....1,912,560
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....5,705,078 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 \$.....5,705,078 Book/Adjusted Carrying Value \$.....5,705,078

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	.....(19,325,197)	.....(21,129,021)	.....(20,393,125)	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....48,124	.....45,708	.....41,268	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(4,168,556)	.....(247,876)	.....(646,222)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(23,445,629)	.....(21,331,188)	.....(20,998,080)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(23,445,629)	.....(21,331,188)	.....(20,998,080)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(23,445,629)	.....(21,331,188)	.....(20,998,080)	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 June 30, 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	2	3
Direct Written Premiums	Direct Earned Premiums	Direct Losses Incurred
.....119,734,988	.....114,587,226	.....17,259,599

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