



QUARTERLY STATEMENT

As of June 30, 2006
of the Condition and Affairs of the

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code.....3548, 3548 (Current Period) (Prior Period)	NAIC Company Code..... 31194	Employer's ID Number..... 06-0907370
Organized under the Laws of CONNECTICUT Incorporated/Organized..... July 18, 1974	State of Domicile or Port of Entry CONNECTICUT Commenced Business..... July 24, 1974	Country of Domicile US
Statutory Home Office	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Mail Address	ONE TOWER SQUARE..... HARTFORD CT 06183-6014 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	ONE TOWER SQUARE..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-0111 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	stpaultravelers.com	
Statutory Statement Contact	MICHAEL JOSEPH DOODY <i>(Name)</i> Annual.Statement.Contact@Travelers.com <i>(E-Mail Address)</i>	860-277-3966 <i>(Area Code) (Telephone Number) (Extension)</i> 860-277-7002 <i>(Fax Number)</i>
Policyowner Relations Contact	ONE TOWER SQUARE, 5GS..... HARTFORD CT 06183 <i>(Street and Number) (City or Town, State and Zip Code)</i>	860-277-1561 <i>(Area Code) (Telephone Number) (Extension)</i>

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & CEO	2. BRUCE ALLEN BACKBERG	Senior Vice President & Corporate Secretary
3. DOUGLAS KENNETH RUSSELL	Senior V. P., Treas. & Corporate Controller	4.	

OTHER

JOHN JOSEPH ALBANO	Executive Vice President, Commercial Lines	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
ANDY FRANCIS BESSETTE	Exec. Vice President & Chief Administrative Officer	CHARLES JOSEPH CLARKE	Vice Chairman
JOHN PATRICK CLIFFORD JR.	Executive Vice President, Human Resources	WILLIAM PATRICK HANNON #	Exec. V. P., Global Runoff Operations & Business Conduct Officer
WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	JOSEPH PATRICK LACHER JR. #	Executive Vice President, Personal
SAMUEL GERSTEN LISS #	Executive Vice President, Strategic Development	MARIA OLIVO #	Executive Vice President, Enterprise Marketing & Investor relations
WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary	PAULINE CUSANO PANIK	Senior Vice President, Accounting Standards
KATHLEEN LYNCH PRESTON #	Executive Vice President, Enterprise Marketing	SCOTT WILLIAM RYNDA	Senior Vice President, Tax Administration
DOREEN SPADORCIA	Executive Vice President, Claim	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel

DIRECTORS

JAY STEVEN BENET	WILLIAM HERBERT HEYMAN	JOSEPH PATRICK LACHER JR.	BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA			

State of.....
County of.....

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.

(Signature)

(Signature)

(Signature)

BRIAN WILLIAM MacLEAN

1. (Printed Name)

Chairman of the Board, President & CEO

(Title)

BRUCE ALLEN BACKBERG

2. (Printed Name)

Senior Vice President & Corporate Secretary

(Title)

DOUGLAS KENNETH RUSSELL

3. (Printed Name)

Senior V. P., Treas. & Corporate Controller

(Title)

Subscribed and sworn to before me

This _____ day of _____

a. Is this an original filing?

b. If no: 1. State the amendment number

2. Date filed

3. Number of pages attached

Yes [X] No []

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.....	2,548,457,197	0	2,548,457,197	2,394,448,295
2. Stocks:				
2.1 Preferred stocks.....	7,636,194	0	7,636,194	7,822,516
2.2 Common stocks.....	1,190	0	1,190	2
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 (\$.....(26,084,123)), cash equivalents (\$.....0) and short-term investments (\$.....102,440,087).....	76,355,964	0	76,355,964	18,722,611
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	0	0	0	0
8. Receivables for securities.....	0	0	0	0
9. Aggregate write-ins for invested assets.....	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9).....	2,632,450,545	0	2,632,450,545	2,420,993,424
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	30,216,729	0	30,216,729	29,925,538
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	93,331,758	15,369,895	77,961,863	63,401,951
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....30,467,980 earned but unbilled premiums).....	131,209,658	8,118,464	123,091,193	86,326,742
13.3 Accrued retrospective premiums.....	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	5,198,107	0	5,198,107	17,473,347
14.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
16.2 Net deferred tax asset.....	89,175,879	49,465,922	39,709,957	41,208,507
17. Guaranty funds receivable or on deposit.....	351,582	0	351,582	571,351
18. Electronic data processing equipment and software.....	0	0	0	0
19. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	21,949,348	7,657,421	14,291,928	20,495,792
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	3,003,883,605	80,611,702	2,923,271,903	2,680,396,653
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	3,003,883,605	80,611,702	2,923,271,903	2,680,396,653

DETAILS OF WRITE-INS

0901.....	0	0	0	0
0902.....	0	0	0	0
0903.....	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	0	0	0	0
2301. Ceded deposit asset.....	9,738,416	0	9,738,416	14,836,300
2302. Freddie Mac collateral held.....	2,939,599	0	2,939,599	2,893,398
2303. Assumed reinsurance receivable and payable.....	931,734	0	931,734	926,169
2398. Summary of remaining write-ins for Line 23 from overflow page.....	8,339,600	7,657,421	682,180	1,839,925
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	21,949,348	7,657,421	14,291,928	20,495,792

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 \$....176,603,802).....	818,516,520	713,236,642
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	0
3. Loss adjustment expenses.....	118,438,584	114,606,239
4. Commissions payable, contingent commissions and other similar charges.....	19,742,265	27,023,959
5. Other expenses (excluding taxes, licenses and fees).....	22,000,222	26,897,510
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	15,793,228	19,154,612
7.1 Current federal and foreign income taxes (including \$....181,694 on realized capital gains (losses)).....	21,823,738	47,731,649
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	983,353
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....127,988,539 and including warranty reserves of \$.....0).....	623,730,632	636,314,350
10. Advance premium.....	179,792	116,882
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	6,331,265	5,059,056
12. Ceded reinsurance premiums payable (net of ceding commissions).....	45,663,239	5,659,509
13. Funds held by company under reinsurance treaties.....	103,387,506	44,817,194
14. Amounts withheld or retained by company for account of others.....	37,704,137	84,024,500
15. Remittances and items not allocated.....	39,577,156	37,876,468
16. Provision for reinsurance.....	7,452,530	7,452,530
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	38,445,782	28,592,860
20. Payable for securities.....	24,120,280	0
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	24,311,505	23,976,338
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	1,967,218,382	1,823,523,650
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	1,967,218,382	1,823,523,650
27. Aggregate write-ins for special surplus funds.....	23,000,000	23,000,000
28. Common capital stock.....	6,000,000	6,000,000
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	0	0
32. Gross paid in and contributed surplus.....	303,297,402	303,297,402
33. Unassigned funds (surplus).....	623,756,120	524,575,601
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....	0	0
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	956,053,522	856,873,003
36. TOTALS.....	2,923,271,903	2,680,396,653

DETAILS OF WRITE-INS

2301. Retroactive reinsurance reserve assumed.....	21,365,544	20,880,582
2302. Freddie Mac collateral liability.....	2,939,599	2,893,398
2303. Federal excise tax-reinsurance contracts.....	6,362	0
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	202,357
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	24,311,505	23,976,338
2701. Special surplus from retroactive reinsurance.....	23,000,000	23,000,000
2702.	0	0
2703.	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	23,000,000	23,000,000
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

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 \$.....645,456,595).....	576,399,050	483,087,151	1,023,345,773
1.2 Assumed..... (written \$.....37,345,870).....	30,954,459	27,828,200	56,513,650
1.3 Ceded..... (written \$.....170,920,701).....	82,888,027	100,339,342	207,995,819
1.4 Net..... (written \$.....511,881,764).....	524,465,482	410,576,008	871,863,604
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....179,352,127):			
2.1 Direct.....	191,158,149	187,610,352	364,539,330
2.2 Assumed.....	(1,693,545)	6,912,594	(7,684,185)
2.3 Ceded.....	1,392,725	32,996,773	102,079,479
2.4 Net.....	188,071,878	161,526,173	254,775,667
3. Loss expenses incurred.....	28,833,368	27,352,575	58,144,836
4. Other underwriting expenses incurred.....	226,568,074	195,306,041	405,849,384
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	443,473,321	384,184,789	718,769,887
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	80,992,161	26,391,219	153,093,717
INVESTMENT INCOME			
9. Net investment income earned.....	58,776,982	54,039,330	112,919,867
10. Net realized capital gains (losses) less capital gains tax of \$.....181,694.....	264,316	(238,683)	(312,778)
11. Net investment gain (loss) (Lines 9 + 10).....	59,041,298	53,800,647	112,607,089
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....315,304 amount charged off \$.....808,703).....	(493,399)	(327,556)	(453,014)
13. Finance and service charges not included in premiums.....	17,697	12,261	26,306
14. Aggregate write-ins for miscellaneous income.....	1,470,573	9,835,726	26,207,990
15. Total other income (Lines 12 through 14).....	994,870	9,520,430	25,781,281
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	141,028,329	89,712,296	291,482,086
17. Dividends to policyholders.....	5,811,858	4,736,363	6,998,358
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).....	135,216,471	84,975,934	284,483,728
19. Federal and foreign income taxes incurred.....	37,746,020	23,538,953	95,457,082
20. Net income (Line 18 minus Line 19) (to Line 22).....	97,470,451	61,436,981	189,026,646
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	856,873,003	870,472,452	870,472,452
22. Net income (from Line 20).....	97,470,451	61,436,981	189,026,646
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 \$.....(212,117).....	(393,929)	(312,438)	(1,114,950)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(746,795)	7,825,074	21,889,774
27. Change in nonadmitted assets.....	2,850,792	(14,329,141)	(29,098,611)
28. Change in provision for reinsurance.....	0	0	4,397,693
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(198,700,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	99,180,518	54,620,476	(13,599,449)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	956,053,522	925,092,928	856,873,003
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,470,573	4,335,751	20,708,293
1402. Retroactive reinsurance gain/loss.....	0	5,500,000	5,500,000
1403. Fines and penalties of regulatory authorities.....	0	(25)	(303)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,470,573	9,835,726	26,207,990
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	505,371,907	986,475,479
2. Net investment income.....	62,986,423	114,724,298
3. Miscellaneous income.....	994,870	25,781,281
4. Total (Lines 1 through 3).....	569,353,200	1,126,981,058
5. Benefit and loss related payments.....	70,516,759	52,780,253
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	266,437,872	422,300,114
8. Dividends paid to policyholders.....	4,539,649	6,785,144
9. Federal and foreign income taxes paid (recovered) \$.....1,182,858 net tax on capital gains (losses).....	63,835,625	91,236,249
10. Total (Lines 5 through 9).....	405,329,905	573,101,761
11. Net cash from operations (Line 4 minus Line 10).....	164,023,295	553,879,298
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	82,657,061	232,557,421
12.2 Stocks.....	0	3,648,851
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0
12.7 Miscellaneous proceeds.....	48,240,559	300,000
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	130,897,621	236,506,272
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	241,591,764	532,180,727
13.2 Stocks.....	1,554	72,934
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	24,120,280	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	265,713,597	532,253,661
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(134,815,976)	(295,747,389)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0
16.3 Borrowed funds.....	(983,353)	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	198,700,000
16.6 Other cash provided (applied).....	29,409,388	(43,430,548)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	28,426,035	(242,130,548)
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).....	57,633,353	16,001,360
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	18,722,611	2,721,251
19.2 End of period (Line 18 plus Line 19.1).....	76,355,964	18,722,611
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

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 and Affiliates

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 - September 11 Events

No significant change.

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 - Change in Incurred Losses and Loss Adjustment Expenses

No significant change.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

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
	00000	

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. 12/31/2004.....

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. 12/31/2004.....

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). 01/27/2006.....

6.4 By what department or departments?

Connecticut

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

7.2 If yes, give full information:

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

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

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

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC

FINANCIAL

9.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]

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

INVESTMENT

10.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]

10.2 If yes, explain:..... _____

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 [] No [X]

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Statement 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 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
14.26 All Other.....	\$.....0	\$.....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$.....0	\$.....0
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 [X]
If no, attach a description with this statement.

16. Excluding items in Schedule E, 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 Part 1-General, Section IV. H-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
JP Morgan Chase	3 Chase Metrotech Center, Brooklyn, NY 11245

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 [X] No []
If yes, attach an explanation.

The company commuted various reinsurance agreements during the period ending June 30, 2006. The impact of these commutations on the company's net income was immaterial

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

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. Increase (decrease) by adjustment.....	0	0
3. Cost of acquired.....	0	0
4. Cost of additions to and permanent improvements.....	0	0
5. Total profit (loss) on sales.....	0	0
6. Increase (decrease) by foreign exchange adjustment.....	0	0
7. Amount received on sales.....	0	0
8. Book/adjusted carrying value at end of current period.....	0	0
9. Total valuation allowance.....	0	0
10. Subtotal (Lines 8 plus 9).....	0	0
11. Total nonadmitted amounts.....	0	0
12. Statement value, current period (Page 2, real estate lines, net admitted assets column).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest on mortgages owned, December 31 of prior year.....	0	0
2. Amount loaned during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount and mortgage interest points and commitment fees.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	0
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....	0	0
13. Statement value of mortgages owned at end of current period (Page 2, mortgage lines, net admitted assets column).....	0	0

NONE

SCHEDULE BA - VERIFICATION

Other Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year.....	0	0
2. Cost of acquisitions during period:		
2.1 Actual cost at time of acquisitions.....	0	0
2.2 Additional investment made after acquisitions.....	0	0
3. Accrual of discount.....	0	0
4. Increase (decrease) by adjustment.....	0	0
5. Total profit (loss) on sale.....	0	0
6. Amounts paid on account or in full during the period.....	0	0
7. Amortization of premium.....	0	0
8. Increase (decrease) by foreign exchange adjustment.....	0	0
9. Book adjusted/carrying value of long-term invested assets at end of current period.....	0	0
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	0	0
12. Total nonadmitted amounts.....	0	0
13. Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	0	0

NONE

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.....	2,402,270,813	2,115,449,583
2. Cost of bonds and stocks acquired.....	241,593,318	532,253,661
3. Accrual of discount.....	1,151,816	4,273,810
4. Increase (decrease) by adjustment.....	(606,046)	(1,715,309)
5. Increase (decrease) by foreign exchange adjustment.....	0	0
6. Total profit (loss) on disposal.....	446,010	(629,198)
7. Consideration for bonds and stocks disposed of.....	82,657,061	236,206,272
8. Amortization of premium.....	6,104,270	11,155,463
9. Book/adjusted carrying value, current period.....	2,556,094,580	2,402,270,813
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	2,556,094,580	2,402,270,813
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	2,556,094,580	2,402,270,813

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.....	2,349,859,148	674,539,247	557,025,485	(6,175,240)	2,349,859,148	2,461,197,670	0	2,259,227,280
2. Class 2.....	133,362,996	10,851,630	7,684,150	152,391	133,362,996	136,682,867	0	136,016,391
3. Class 3.....	31,718,123	0	1,023,447	165,152	31,718,123	30,859,828	0	34,707,496
4. Class 4.....	17,471,824	0	1,012,890	2,705,346	17,471,824	19,164,280	0	17,642,154
5. Class 5.....	2,895,000	0	0	0	2,895,000	2,895,000	0	2,895,000
6. Class 6.....	97,639	0	0	0	97,639	97,639	0	97,639
7. Total Bonds.....	2,535,404,730	685,390,877	566,745,972	(3,152,351)	2,535,404,730	2,650,897,284	0	2,450,585,960
PREFERRED STOCK								
8. Class 1.....	1,481,481	0	0	(916)	1,481,481	1,480,566	0	1,490,638
9. Class 2.....	6,219,378	0	0	(63,750)	6,219,378	6,155,628	0	6,331,878
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.....	7,700,859	0	0	(64,665)	7,700,859	7,636,194	0	7,822,516
15. Total Bonds and Preferred Stock.....	2,543,105,589	685,390,877	566,745,972	(3,217,016)	2,543,105,589	2,658,533,478	0	2,458,408,476

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	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
8299999. Totals.....	102,440,087	XXX	102,440,087	143,550	0

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	56,137,664	14,722,827
2. Cost of short-term investments acquired.....	1,001,586,278	2,352,198,970
3. Increase (decrease) by adjustment.....	0	(1,941)
4. Increase (decrease) by foreign exchange adjustment.....	0	0
5. Total profit (loss) on disposal of short-term investments.....	0	0
6. Consideration received on disposal of short-term investments.....	955,283,855	2,310,782,193
7. Book/adjusted carrying value, current period.....	102,440,087	56,137,664
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	102,440,087	56,137,664
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	102,440,087	56,137,664
12. Income collected during period.....	2,294,346	3,899,171
13. Income earned during period.....	2,294,346	3,899,171

**Sch. DB-Part F-Section 1
NONE**

**Sch. DB-Part F-Section 2
NONE**

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 Location	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
12592.....	20-4416417.....	ALPINE INSURANCE COMPANY.....	VT.....	NO.....

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 Is Insurer Licensed? (Yes or No)	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	YES	8,344,998	6,523,841	4,771,713	16,062,368	13,253,834	11,290,830
2. Alaska.....AK	YES	2,378,378	2,083,371	(478,548)	(214,375)	3,425,500	2,891,435
3. Arizona.....AZ	YES	14,435,075	10,819,066	791,428	308,659	14,496,900	12,100,061
4. Arkansas.....AR	YES	4,515,839	3,294,067	569,717	122,980	5,193,454	3,258,473
5. California.....CA	YES	68,294,101	59,604,477	2,152,320	16,321,769	127,627,711	100,652,062
6. Colorado.....CO	YES	11,275,699	11,668,717	1,457,616	925,333	18,835,431	16,056,514
7. Connecticut.....CT	YES	9,642,390	9,122,465	425,483	882,254	18,872,852	16,473,136
8. Delaware.....DE	YES	2,454,047	1,564,580	55,658	107,556	2,328,112	1,931,526
9. District of Columbia.....DC	YES	8,664,485	8,960,823	626,724	948,011	13,413,011	19,405,498
10. Florida.....FL	YES	52,029,020	44,143,888	3,667,426	2,797,998	60,887,918	43,246,179
11. Georgia.....GA	YES	19,162,159	15,761,930	17,978,574	2,588,099	35,688,727	23,941,631
12. Hawaii.....HI	YES	5,420,899	5,127,232	(175,192)	(24,991)	6,402,588	3,780,401
13. Idaho.....ID	YES	2,878,834	1,787,682	13,652	1,919	3,864,501	2,832,022
14. Illinois.....IL	YES	27,966,275	23,432,827	1,925,194	2,730,313	56,702,071	47,635,002
15. Indiana.....IN	YES	9,596,945	7,126,574	367,127	121,433	11,612,024	9,774,880
16. Iowa.....IA	YES	4,632,296	3,769,311	429,952	149,931	5,531,913	4,340,525
17. Kansas.....KS	YES	4,468,635	2,652,092	971	10,754	4,551,011	3,043,027
18. Kentucky.....KY	YES	8,944,968	6,533,646	822,007	168,707	9,710,834	6,848,511
19. Louisiana.....LA	YES	11,289,568	8,203,662	461,913	936,525	26,592,216	11,322,851
20. Maine.....ME	YES	2,264,107	2,474,865	(7,035)	73,843	3,513,105	2,983,710
21. Maryland.....MD	YES	16,873,832	13,479,471	1,643,042	985,299	31,441,281	26,315,798
22. Massachusetts.....MA	YES	14,311,340	13,366,818	7,200,719	7,539,403	33,328,978	23,180,234
23. Michigan.....MI	YES	11,967,898	9,748,810	1,114,716	6,823,800	21,001,715	22,321,574
24. Minnesota.....MN	YES	8,939,273	6,956,928	138,562	392,636	10,027,503	7,055,959
25. Mississippi.....MS	YES	12,508,124	3,576,085	288,120	1,322,152	8,866,363	7,108,167
26. Missouri.....MO	YES	13,803,905	8,338,889	1,151,893	516,206	16,863,651	12,772,418
27. Montana.....MT	YES	4,142,312	2,482,892	13,815	136,280	4,173,532	3,212,418
28. Nebraska.....NE	YES	3,480,461	3,124,875	71,282	141,365	4,513,165	3,443,627
29. Nevada.....NV	YES	6,582,644	6,194,433	484,062	164,593	7,655,247	5,445,362
30. New Hampshire.....NH	YES	2,754,273	2,248,585	34,211	279,831	3,155,830	2,537,979
31. New Jersey.....NJ	YES	16,012,511	15,475,145	1,331,221	514,707	27,152,020	20,916,198
32. New Mexico.....NM	YES	2,631,094	2,314,995	261,861	156,067	4,922,073	3,723,658
33. New York.....NY	YES	39,194,595	35,099,819	22,240,997	13,161,894	89,353,810	58,557,513
34. North Carolina.....NC	YES	22,591,284	16,915,051	1,296,705	2,810,353	26,179,828	29,794,139
35. North Dakota.....ND	YES	999,356	758,564	(3,563)	(142,375)	1,437,809	967,149
36. Ohio.....OH	YES	15,079,232	14,575,732	1,754,698	3,515,297	36,830,513	31,500,878
37. Oklahoma.....OK	YES	5,777,662	3,661,587	603,003	487,636	6,848,749	6,575,656
38. Oregon.....OR	YES	7,918,267	5,643,957	308,604	1,258,028	9,132,826	7,063,784
39. Pennsylvania.....PA	YES	27,879,678	23,880,899	1,222,353	(654,703)	38,560,799	31,887,700
40. Rhode Island.....RI	YES	2,754,240	1,907,286	4,958,685	487,811	4,393,784	3,913,919
41. South Carolina.....SC	YES	11,330,592	7,445,797	151,112	579,813	12,572,860	9,986,815
42. South Dakota.....SD	YES	1,129,955	1,292,620	(802)	114,737	1,215,064	805,260
43. Tennessee.....TN	YES	13,827,105	9,779,992	4,022,438	1,183,116	19,284,046	16,927,509
44. Texas.....TX	YES	42,100,126	34,064,538	5,806,189	2,707,823	80,168,801	56,739,193
45. Utah.....UT	YES	6,086,851	3,142,616	60,489	8,436	5,349,774	4,066,664
46. Vermont.....VT	YES	459,780	643,502	6,000	35,034	983,169	786,512
47. Virginia.....VA	YES	20,032,221	17,892,406	980,342	636,119	23,504,194	18,013,475
48. Washington.....WA	YES	19,002,193	14,783,410	130,297	4,564,627	23,640,656	19,602,038
49. West Virginia.....WV	YES	6,688,299	4,139,313	49,733	212,030	6,354,582	5,401,953
50. Wisconsin.....WI	YES	6,872,795	5,435,494	724,249	348,744	14,117,262	10,688,543
51. Wyoming.....WY	YES	3,009,207	2,023,153	47,035	12,435	2,732,767	1,585,016
52. American Samoa.....AS	NO	0	0	0	0	0	0
53. Guam.....GU	NO	0	0	0	0	0	0
54. Puerto Rico.....PR	NO	0	0	0	0	0	0
55. US Virgin Islands.....VI	NO	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	NO	0	0	0	0	0	0
57. Canada.....CN	NO	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	XXX	56,774	637,427	74,028	659,974	1,611,620	1,556,705
59. Totals.....(a)	51	645,456,595	525,686,201	94,022,797	95,978,254	1,019,877,987	798,262,089

DETAILS OF WRITE-INS

5801. Other Alien Combined.....	XXX	56,774	637,427	74,028	659,974	1,611,620	1,556,705
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	56,774	637,427	74,028	659,974	1,611,620	1,556,705

(a) Insert the number of yes responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

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	(7,736)	0.0	0.0
2. Allied lines.....	0	(338)	0.0	0.0
3. Farmowners multiple peril.....	0	1	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	116,186	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	(735)	0.0	0.0
10. Financial guaranty.....	269	(203)	(75.3)	25.3
11.1. Medical malpractice-occurrence.....	0	0	0.0	0.0
11.2. Medical malpractice-claims made.....	0	0	0.0	0.0
12. Earthquake.....	0	2,370	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.....	25,771	(170,944)	(663.3)	(775.5)
17.1. Other liability-occurrence.....	273,311	1,109,246	405.9	0.0
17.2. Other liability-claims made.....	156,920,821	74,557,218	47.5	64.6
18.1. Products liability-occurrence.....	0	(223,503)	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	52,618	0.0	0.0
21. Auto physical damage.....	0	(29,436)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	50,250,272	6,658,107	13.2	14.3
24. Surety.....	357,850,234	106,281,662	29.7	31.9
26. Burglary and theft.....	11,078,371	2,813,694	25.4	(16.1)
27. Boiler and machinery.....	0	(60)	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
34. Totals.....	576,399,050	191,158,149	33.2	38.8
DETAILS OF WRITE-INS				
3301.....	0	0	0.0	0.0
3302.....	0	0	0.0	0.0
3303.....	0	0	0.0	0.0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	XXX
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 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	460	(400)
11.1. Medical malpractice-occurrence.....	0	0	0
11.2. Medical malpractice-claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	25,771	6,200
17.1. Other liability-occurrence.....	9,094	273,311	0
17.2. Other liability-claims made.....	80,295,885	163,088,552	157,097,352
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.....	24,054,801	53,098,018	48,800,659
24. Surety.....	227,844,007	417,490,342	310,698,235
26. Burglary and theft.....	5,867,561	11,480,140	9,084,156
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0
34. Totals.....	338,071,347	645,456,595	525,686,201
DETAILS OF WRITE-INS			
3301.....	0	0	0
3302.....	0	0	0
3303.....	0	0	0
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2006 Loss and LAE Payments on Claims Reported as of Prior Year-End	2006 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2006 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. 2003 + Prior	153,858	165,544	319,401	25,115	2,782	27,897	109,831	0	162,784	272,615	(18,912)	22	(18,889)
2. 2004	34,855	114,227	149,083	23,068	1,823	24,891	33,490	0	112,756	146,246	21,703	352	22,055
3. Subtotals 2004 + Prior	188,713	279,771	468,484	48,184	4,605	52,789	143,321	0	275,540	418,861	2,791	374	3,166
4. 2005	39,832	319,527	359,359	43,713	5,159	48,872	37,138	0	281,877	319,014	41,018	(32,491)	8,528
5. Subtotals 2005 + Prior	228,545	599,298	827,843	91,897	9,764	101,661	180,459	0	557,417	737,875	43,810	(32,117)	11,693
6. 2006	XXX	XXX	XXX	XXX	6,132	6,132	XXX	12,899	186,181	199,080	XXX	XXX	XXX
7. Totals	228,545	599,298	827,843	91,897	15,897	107,793	180,459	12,899	743,598	936,955	43,810	(32,117)	11,693
8. Prior Year-End's Surplus As Regards Policyholders	856,873										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....19.2 %	2. ....(5.4)%	3. ....1.4 %
													Col. 13, Line 7 Line 8
													4. ....1.4 %

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 Malpractice Supplement) be filed with this statement?

NO

Explanation:

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)	
2304. Other assets - Reliance acquisition.....	308,021	0	308,021	1,454,626
2305. Suspense, undistributed payments.....	214,743	0	214,743	248,151
2306. State surcharges receivable.....	144,941	0	144,941	117,864
2307. Equities and deposits in pools and associations.....	14,475	0	14,475	19,283
2308. Other assets nonadmitted.....	7,657,421	7,657,421	0	0
2397. Summary of remaining write-ins for Line 23.....	8,339,600	7,657,421	682,180	1,839,925

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Deposit asset payable.....	0	202,357
2397. Summary of remaining write-ins for Line 23.....	0	202,357

Sch. A-Part 2
NONE

Sch. A-Part 3
NONE

Sch. B-Part 1
NONE

Sch. B-Part 2
NONE

Sch. BA-Part 1
NONE

Sch. BA-Part 2
NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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 - States, Territories and Possessions									
20772G KD 9	CONNECTICUT STATE GO S20 3.860 2023 03.....		06/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		11,923,211	11,925,000	31,374	1.....
1799999.	Total - Bonds - States, Territories & Possessions.....					11,923,211	11,925,000	31,374	XXX.....
Bonds - Political Subdivisions of States									
160069 NU 0	CHARLESTON CO TRANSN SAL 5.000 2023 11.....		04/18/2006.....	MORGAN STANLEY DEAN WITTER.....		4,114,514	3,930,000	.0	1FE.....
160069 NV 8	CHARLESTON CO TRANSN SAL 5.000 2024 11.....		04/18/2006.....	MORGAN STANLEY DEAN WITTER.....		4,312,151	4,125,000	.0	1FE.....
167560 KC 4	CHICAGO MET WTR REC DIST 5.000 2025 12.....		04/26/2006.....	MESIROW FINANCIAL.....		19,714,400	19,000,000	23,750	1FE.....
217489 WU 3	COPPELL ISD GENERAL OBLI 5.250 2018 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,487,584	1,400,000	.0	1FE.....
217489 WV 1	COPPELL ISD GENERAL OBLI 5.250 2019 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,562,379	1,475,000	.0	1FE.....
217489 WW 9	COPPELL ISD GENERAL OBLI 5.250 2020 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,636,692	1,550,000	.0	1FE.....
217489 WX 7	COPPELL ISD GENERAL OBLI 5.250 2021 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,711,856	1,625,000	.0	1FE.....
217489 WY 5	COPPELL ISD GENERAL OBLI 5.250 2022 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,786,666	1,700,000	.0	1FE.....
217489 WZ 2	COPPELL ISD GENERAL OBLI 5.250 2023 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,888,812	1,800,000	.0	1FE.....
217489 XA 6	COPPELL ISD GENERAL OBLI 5.250 2024 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,964,438	1,875,000	.0	1FE.....
217489 XB 4	COPPELL ISD GENERAL OBLI 5.250 2025 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,620,138	1,550,000	.0	1FE.....
217489 XC 2	COPPELL ISD GENERAL OBLI 5.250 2026 08.....		06/27/2006.....	PIPER JAFFRAY & HOPWOOD.....		1,564,215	1,500,000	.0	1FE.....
399267 BV 4	GROSSMONT-CUYAMACA CCD G 5.000 2026 08.....		04/21/2006.....	PIPER JAFFRAY & HOPWOOD.....		3,114,690	3,000,000	35,417	1FE.....
425506 D8 2	HENNEPIN CO GENERAL OBLI 4.750 2023 12.....		05/03/2006.....	CITIGROUP GLOBAL MARKETS.....		3,088,944	3,040,000	9,226	1FE.....
684517 KF 1	ORANGE CO SCH BRD COP S2 5.000 2024 08.....		06/29/2006.....	RAYMOND JAMES & ASSOC.....		8,897,501	8,670,000	.0	1FE.....
797683 DF 3	SAN FRANCISCO CCD GO ELE 5.000 2021 06.....		06/06/2006.....	STONE & YOUNGBERG.....		2,063,503	1,955,000	.0	1FE.....
797683 DG 1	SAN FRANCISCO CCD GO ELE 5.000 2022 06.....		06/06/2006.....	STONE & YOUNGBERG.....		2,160,372	2,050,000	.0	1FE.....
797683 DH 9	SAN FRANCISCO CCD GO ELE 5.000 2023 06.....		06/06/2006.....	STONE & YOUNGBERG.....		2,269,237	2,155,000	.0	1FE.....
798135 XR 5	SAN JOSE LIBRARIES & PAR 5.000 2025 09.....		06/20/2006.....	GOLDMAN SACHS & CO.....		3,656,971	3,515,000	.0	1FE.....
798135 XS 3	SAN JOSE LIBRARIES & PAR 5.000 2026 09.....		06/20/2006.....	GOLDMAN SACHS & CO.....		3,648,219	3,515,000	.0	1FE.....
95640H AX 6	WEST VY MISSION CCD ELEC 5.000 2024 08.....		05/04/2006.....	UBS AG.....		5,343,801	5,140,000	.0	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					77,607,080	74,570,000	68,392	XXX.....
Bonds - Special Revenue and Special Assessment									
235416 XY 5	DALLAS WATERWORKS & SEWE 5.000 2026 10.....		04/12/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		9,575,317	9,205,000	51,139	1FE.....
240523 TM 2	DE KALB CO WATER & SEWER 5.000 2022 10.....		04/26/2006.....	GOLDMAN SACHS & CO.....		3,281,906	3,135,000	.0	1FE.....
240523 TN 0	DE KALB CO WATER & SEWER 5.000 2023 10.....		04/26/2006.....	GOLDMAN SACHS & CO.....		2,612,925	2,500,000	.0	1FE.....
812728 BP 7	SEATTLE WATER SYSTEM REV 3.910 2025 09.....		06/27/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		10,598,410	10,600,000	22,585	1.....
92884P CP 5	VOLUSIA CO SCH BRD SALES 5.000 2013 10.....		05/04/2006.....	CITIGROUP GLOBAL MARKETS.....		4,412,488	4,150,000	.0	1FE.....
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000 2034 05.....		04/20/2006.....	GOLDMAN SACHS & CO.....		25,152,390	28,247,888	31,387	1.....
31409D S8 7	FNMA PASS THRU 5.000 2036 05.....		03/15/2006.....	PRIOR QUARTER ADJ.....		(110)	(110)	.0	1.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					55,633,326	57,837,778	105,111	XXX.....
Bonds - Public Utilities									
65332V BH 5	NEXTEL COMMUNICATIONS 6.875 2013 10.....		04/18/2006.....	GOLDMAN SACHS & CO.....		1,031,250	1,000,000	32,656	2FE.....
677415 CL 3	OHIO POWER CO 6.000 2016 06.....		06/07/2006.....	CITIGROUP GLOBAL MARKETS.....		996,470	1,000,000	.0	2FE.....
693627 AZ 4	PSI ENERGY 6.050 2016 06.....		06/06/2006.....	BARCLAYS CAPITAL INC.....		1,999,080	2,000,000	.0	2FE.....
92344G AQ 9	VERIZON GLOBAL FUNDING C 6.875 2012 06.....		06/07/2006.....	J P MORGAN CHASE SECURITIES INC.....		2,092,500	2,000,000	67,604	1FE.....
87927V AQ 1	TELECOM ITALIA 5.250 2015 10.....	F.....	04/25/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		1,852,600	2,000,000	7,875	2FE.....
3899999.	Total - Bonds - Public Utilities.....					7,971,900	8,000,000	108,135	XXX.....
Bonds - Industrial and Miscellaneous									
018490 AJ 1	ALLERGAN INC (144A) 5.750 2016 04.....		04/06/2006.....	MORGAN STANLEY DEAN WITTER.....		997,170	1,000,000	.0	1FE.....
06050T JP 8	BANK OF AMERICA CORP 6.000 2016 06.....		06/20/2006.....	BANC OF AMERICA SECURITIES LLC.....		1,998,720	2,000,000	.0	1FE.....
097014 AG 9	BOEING CAPITAL CORP 6.500 2012 02.....		04/19/2006.....	BEAR STEARNS & CO.....		2,087,800	2,000,000	24,917	1FE.....
17275R AB 8	CISCO SYSTEMS 5.250 2011 02.....		04/21/2006.....	CREDIT SUISSE FIRST BOSTON.....		1,982,500	2,000,000	18,667	1FE.....
20825R AB 7	CONOCOPHILLIPS AUSTRALIA 5.500 2013 04.....		04/06/2006.....	CITIGROUP GLOBAL MARKETS.....		998,100	1,000,000	.0	1FE.....
22541L AC 7	CREDIT SUISSE FB USA INC 6.500 2012 01.....		04/07/2006.....	FTN FINANCIAL.....		2,085,940	2,000,000	31,417	1FE.....
26882P AX 0	ERAC USA FINANCE COMPANY 6.200 2016 11.....		04/24/2006.....	GOLDMAN SACHS & CO.....		998,250	1,000,000	.0	2FE.....
3133TV 5V 4	FHR 2359 ZA CMO 6.000 2031 09.....		05/01/2006.....	DIRECT WITH COMPANY.....		222,773	222,773	.0	1.....
31359S BJ 8	FNR 2001-6 Z CMO 6.000 2031 03.....		06/01/2006.....	DIRECT WITH COMPANY.....		272,477	272,477	.0	1.....
513075 AG 6	LAMAR MEDIA CORP 7.250 2013 01.....		05/10/2006.....	J P MORGAN CHASE SECURITIES INC.....		1,002,500	1,000,000	26,986	1.....

E04

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company 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)
571903 AF 0	MARRIOTT INTERNATIONAL 6.200 2016 06.....		.....06/09/2006.....	MERRILL LYNCH CAPITAL MARKETS.....		.....998,160	.....1,000,000	.....0	2FE.....
76113B AR 0	RESIDENTIAL CAPITAL CORP 6.500 2013 04.....		.....04/11/2006.....	CITIGROUP GLOBAL MARKETS.....		.....997,120	.....1,000,000	.....0	2FE.....
94980V AE 8	WELLS FARGO 5.750 2016 05.....		.....05/08/2006.....	BEAR STEARNS & CO.....		.....1,986,500	.....2,000,000	.....0	1FE.....
292506 AA 0	ENCANA HOLDINGS FINANCIA 5.800 2014 05.....	F.....	.....06/06/2006.....	J P MORGAN CHASE SECURITIES INC.....		.....1,978,700	.....2,000,000	.....12,244	2FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					.....18,606,710	.....18,495,250	.....114,231	.....XXX.....
6099997.	Total - Bonds - Part 3.....					.....171,742,227	.....170,828,028	.....427,243	.....XXX.....
6099999.	Total - Bonds.....					.....171,742,227	.....170,828,028	.....427,243	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
498326 20 6	KITTY HAWK, INC.....		.....03/23/2006.....	DIRECT WITH COMPANY.....	.....1,452.000	.....1,554	.....XXX.....	.....0	L.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....					.....1,554	.....XXX.....	.....0	.....XXX.....
7299997.	Total - Common Stocks - Part 3.....					.....1,554	.....XXX.....	.....0	.....XXX.....
7299999.	Total - Common Stocks.....					.....1,554	.....XXX.....	.....0	.....XXX.....
7399999.	Total - Preferred and Common Stocks.....					.....1,554	.....XXX.....	.....0	.....XXX.....
7499999.	Total - Bonds, Preferred and Common Stocks.....					.....171,743,781	.....XXX.....	.....427,243	.....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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
36202D 6D 8	GNMA II PASS #00003568 5.000		06/20/2006	PAID ON PRINCIPAL		126,754	126,754	121,704	121,819	0	4,935	0	4,935	0	126,754	0	0	0	1,048	06/20/2034	1
36216X AK 7	GNMA PASS TH #00177410 9.000		06/15/2006	PAID ON PRINCIPAL		330	330	352	347	0	(17)	0	(17)	0	330	0	0	0	5	01/15/2020	1
36217X MB 3	GNMA PASS TH #00206554 9.000		06/15/2006	PAID ON PRINCIPAL		16,486	16,486	17,593	17,376	0	(890)	0	(890)	0	16,486	0	0	0	247	09/15/2020	1
36219P M7 7	GNMA PASS TH #00255182 9.000		06/15/2006	PAID ON PRINCIPAL		85	85	90	88	0	(4)	0	(4)	0	85	0	0	0	1	03/15/2020	1
36220H BL 3	GNMA PASS TH #00278243 9.000		06/15/2006	PAID ON PRINCIPAL		348	348	371	367	0	(19)	0	(19)	0	348	0	0	0	5	02/15/2020	1
36220P HK 1	GNMA PASS TH #00283834 9.000		04/15/2006	PAID ON PRINCIPAL		7,453	7,453	7,953	7,903	0	(450)	0	(450)	0	7,453	0	0	0	56	01/15/2020	1
36220R QG 6	GNMA PASS TH #00285855 9.000		06/15/2006	PAID ON PRINCIPAL		104	104	111	112	0	(8)	0	(8)	0	104	0	0	0	2	06/15/2020	1
36220S P8 3	GNMA PASS TH #00286747 9.000		06/15/2006	PAID ON PRINCIPAL		155	155	165	164	0	(9)	0	(9)	0	155	0	0	0	2	03/15/2020	1
36220S 4X 1	GNMA PASS TH #00287138 9.000		06/15/2006	PAID ON PRINCIPAL		98	98	104	102	0	(4)	0	(4)	0	98	0	0	0	2	02/15/2020	1
36220U 5V 9	GNMA PASS TH #00288960 9.000		06/15/2006	PAID ON PRINCIPAL		143	143	152	152	0	(9)	0	(9)	0	143	0	0	0	2	03/15/2020	1
36220V FQ 7	GNMA PASS TH #00289175 9.000		06/15/2006	PAID ON PRINCIPAL		336	336	359	351	0	(15)	0	(15)	0	336	0	0	0	5	05/15/2020	1
36220X K7 9	GNMA PASS TH #00291118 9.000		06/15/2006	PAID ON PRINCIPAL		80	80	85	85	0	(5)	0	(5)	0	80	0	0	0	1	07/15/2020	1
36220S NF 9	GNMA PASS TH #00297490 9.000		06/15/2006	PAID ON PRINCIPAL		143	143	153	151	0	(7)	0	(7)	0	143	0	0	0	2	11/15/2020	1
36223B M4 9	GNMA PASS TH #00302879 9.000		06/15/2006	PAID ON PRINCIPAL		181	181	193	190	0	(10)	0	(10)	0	181	0	0	0	3	04/15/2021	1
36223D VN 3	GNMA PASS TH #00304921 9.000		06/15/2006	PAID ON PRINCIPAL		118	118	125	123	0	(6)	0	(6)	0	118	0	0	0	2	03/15/2021	1
36223N VQ 4	GNMA PASS TH #00313023 9.000		06/15/2006	PAID ON PRINCIPAL		70	70	75	74	0	(4)	0	(4)	0	70	0	0	0	1	09/15/2021	1
36223R CZ 6	GNMA PASS TH #00315188 9.000		06/15/2006	PAID ON PRINCIPAL		131	131	140	138	0	(7)	0	(7)	0	131	0	0	0	2	06/15/2022	1
36223T VY 4	GNMA PASS TH #00317531 9.000		06/15/2006	PAID ON PRINCIPAL		111	111	118	117	0	(6)	0	(6)	0	111	0	0	0	2	01/15/2022	1
36203X GY 6	GNMA PASS TH #00362115 9.000		06/15/2006	PAID ON PRINCIPAL		470	470	501	500	0	(30)	0	(30)	0	470	0	0	0	7	11/15/2023	1
36204T QG 9	GNMA PASS TH #00379475 9.000		06/15/2006	PAID ON PRINCIPAL		123	123	131	129	0	(6)	0	(6)	0	123	0	0	0	2	07/15/2024	1
36205G 4M 0	GNMA PASS TH #00390628 9.000		06/15/2006	PAID ON PRINCIPAL		116	116	124	123	0	(7)	0	(7)	0	116	0	0	0	2	07/15/2024	1
36290S WE 7	GNMA PASS TH #00616345 4.500		06/15/2006	PAID ON PRINCIPAL		266,491	266,491	266,949	266,953	0	(462)	0	(462)	0	266,491	0	0	0	1,846	04/15/2019	1
36291F 3W 6	GNMA PASS TH #00627313 4.500		06/15/2006	PAID ON PRINCIPAL		272,655	272,655	273,123	273,091	0	(436)	0	(436)	0	272,655	0	0	0	2,041	06/15/2019	1
0399999	Total - Bonds - U.S. Government					692,978	692,978	690,672	690,455	0	2,522	0	2,522	0	692,978	0	0	0	5,284	XXX	XXX
Bonds - Special Revenue and Special Assessment																					
64988P RN 8	NEW YORK MTG AGY REV H 4.800		04/03/2006	REDEEMED		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	6,240	10/01/2022	1FE
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2006	PAID ON PRINCIPAL		481,853	481,853	467,383	466,913	0	14,940	0	14,940	0	481,853	0	0	0	4,342	12/15/2033	1
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		247,255	247,255	246,482	246,506	0	749	0	749	0	247,255	0	0	0	2,036	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		110	110	107	108	0	2	0	2	0	110	0	0	0	1	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		91,281	91,281	93,389	94,823	0	(3,542)	0	(3,542)	0	91,281	0	0	0	940	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2006	PAID ON PRINCIPAL		1,059,370	1,059,370	1,056,059	1,056,270	0	3,100	0	3,100	0	1,059,370	0	0	0	8,959	10/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		760	760	802	876	0	(116)	0	(116)	0	760	0	0	0	8	09/15/2029	1
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		247	247	261	302	0	(54)	0	(54)	0	247	0	0	0	3	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		06/15/2006	PAID ON PRINCIPAL		74	74	76	82	0	(8)	0	(8)	0	74	0	0	0	1	07/15/2031	1
31288A ML 6	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		317	317	334	360	0	(44)	0	(44)	0	317	0	0	0	4	10/15/2032	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		69,740	69,740	71,350	72,677	0	(2,937)	0	(2,937)	0	69,740	0	0	0	696	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		60,675	60,675	62,075	63,371	0	(2,696)	0	(2,696)	0	60,675	0	0	0	907	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		2,231	2,231	2,175	2,192	0	40	0	40	0	2,231	0	0	0	25	09/15/2023	1
313956 LB 8	FHLMC GOLD PASSTHRU 8.000		06/15/2006	PAID ON PRINCIPAL		2,521	2,521	2,522	2,518	0	3	0	3	0	2,521	0	0	0	34	05/15/2012	1
313956 LG 7	FHLMC GOLD PASSTHRU 8.000		06/15/2006	PAID ON PRINCIPAL		2,798	2,798	2,800	2,796	0	2	0	2	0	2,798	0	0	0	37	05/15/2012	1
313956 LH 5	FHLMC GOLD PASSTHRU 8.000		06/15/2006	PAID ON PRINCIPAL		281	281	282	281	0	0	0	0	0	281	0	0	0	4	05/15/2012	1
313956 LT 9	FHLMC GOLD PASSTHRU 8.000		06/15/2006	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	1	05/15/2012	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		91	91	88	89	0	2	0	2	0	91	0	0	0	1	09/15/2023	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2006	PAID ON PRINCIPAL		416	416	404	407	0	9	0	9	0	416	0	0	0	5	10/15/2023	1
31294J G4 4	FHLMC GOLD PASSTHRU 6.500		06/15/2006	PAID ON PRINCIPAL		8,342	8,342	7,940	8,228	0	113	0	113	0	8,342	0	0	0	90	06/15/2008	1
31357M VA 0	FHLMC GOLD PASSTHRU 6.500		06/15/2006	PAID ON PRINCIPAL		1,739	1,739	1,656	1,716	0	23	0	23	0	1,739	0	0	0	19	06/15/2008	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		746,865	746,865	764,079	770,288	0	(23,423)	0	(23,423)	0	746,865	0	0	0	7,390	04/15/2033	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		06/15/2006	PAID ON PRINCIPAL		57,090	57,090	51,636	52,015	0	5,075	0	5,075	0	57,090	0	0	0	356	11/15/2026	1

E05

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2006	PAID ON PRINCIPAL		21,317	21,317	21,250	21,254	0	63	0	63	0	21,317	0	0	0	235	05/15/2028	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2006	PAID ON PRINCIPAL		52,526	52,526	46,770	46,770	0	5,756	0	5,756	0	52,526	0	0	0	175	05/15/2034	1
31371K D9 9	FNMA PASS TH #00254028 6.500		06/25/2006	PAID ON PRINCIPAL		57,926	57,926	59,148	59,295	0	(1,368)	0	(1,368)	0	57,926	0	0	0	580	09/25/2031	1
31371K EJ 6	FNMA PASS TH #00254037 5.500		06/25/2006	PAID ON PRINCIPAL		37,416	37,416	37,299	37,308	0	108	0	108	0	37,416	0	0	0	330	10/25/2016	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		06/25/2006	PAID ON PRINCIPAL		167,206	167,206	167,571	167,503	0	(298)	0	(298)	0	167,206	0	0	0	1,187	11/25/2018	1
31374J ZW 4	FNMA PASS TH #00315857 7.500		06/25/2006	PAID ON PRINCIPAL		37	37	38	37	0	(0)	0	(0)	0	37	0	0	0	0	02/25/2023	1
31376K B2 1	FNMA PASS TH #00357457 5.500		06/25/2006	PAID ON PRINCIPAL		434,618	434,618	433,669	433,771	0	847	0	847	0	434,618	0	0	0	4,409	11/25/2033	1
31378Q DF 5	FNMA PASS TH #00405202 6.000		06/25/2006	PAID ON PRINCIPAL		8,569	8,569	8,267	8,312	0	257	0	257	0	8,569	0	0	0	83	03/25/2028	1
31378R S5 9	FNMA PASS TH #00406540 6.500		06/25/2006	PAID ON PRINCIPAL		2,036	2,036	2,041	2,040	0	(4)	0	(4)	0	2,036	0	0	0	22	12/25/2027	1
31379K RZ 8	FNMA PASS TH #00421804 6.500		06/25/2006	PAID ON PRINCIPAL		38,368	38,368	38,170	38,183	0	185	0	185	0	38,368	0	0	0	264	04/25/2028	1
31383L VW 2	FNMA PASS TH #00506529 6.000		06/25/2006	PAID ON PRINCIPAL		15,124	15,124	14,004	13,971	0	1,153	0	1,153	0	15,124	0	0	0	162	07/25/2029	1
31384V L7 5	FNMA PASS TH #00535050 7.500		06/25/2006	PAID ON PRINCIPAL		42,286	42,286	44,203	46,183	0	(3,897)	0	(3,897)	0	42,286	0	0	0	494	12/25/2029	1
31385J NQ 7	FNMA PASS TH #00545899 5.500		06/25/2006	PAID ON PRINCIPAL		45,107	45,107	46,185	46,531	0	(1,425)	0	(1,425)	0	45,107	0	0	0	413	09/25/2017	1
31386T G8 2	FNMA PASS TH #00572723 5.500		06/25/2006	PAID ON PRINCIPAL		34,197	34,197	34,096	34,111	0	86	0	86	0	34,197	0	0	0	314	03/25/2016	1
31386X B2 1	FNMA PASS TH #00576157 5.500		06/25/2006	PAID ON PRINCIPAL		59,169	59,169	58,994	59,021	0	148	0	148	0	59,169	0	0	0	541	03/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500		06/25/2006	PAID ON PRINCIPAL		44,139	44,139	44,001	44,014	0	125	0	125	0	44,139	0	0	0	242	04/25/2016	1
31387A 6L 4	FNMA PASS TH #00578775 5.500		06/25/2006	PAID ON PRINCIPAL		3,901	3,901	3,889	3,891	0	11	0	11	0	3,901	0	0	0	36	05/25/2016	1
31387D VL 0	FNMA PASS TH #00581219 5.500		06/25/2006	PAID ON PRINCIPAL		4,724	4,724	4,710	4,712	0	13	0	13	0	4,724	0	0	0	43	05/25/2016	1
31387H 7K 0	FNMA PASS TH #00585098 5.500		06/25/2006	PAID ON PRINCIPAL		32,880	32,880	32,777	32,783	0	97	0	97	0	32,880	0	0	0	194	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #00591322 5.500		06/25/2006	PAID ON PRINCIPAL		21,534	21,534	21,467	21,476	0	58	0	58	0	21,534	0	0	0	268	07/25/2016	1
31387W 2L 0	FNMA PASS TH #00596679 6.500		06/25/2006	PAID ON PRINCIPAL		61,827	61,827	63,296	63,670	0	(1,843)	0	(1,843)	0	61,827	0	0	0	768	09/25/2031	1
31387W 2P 1	FNMA PASS TH #00596682 6.500		06/25/2006	PAID ON PRINCIPAL		86,274	86,274	88,094	88,349	0	(2,075)	0	(2,075)	0	86,274	0	0	0	927	10/25/2031	1
31387Y X2 4	FNMA PASS TH #00598397 5.500		06/25/2006	PAID ON PRINCIPAL		12,779	12,779	12,739	12,742	0	37	0	37	0	12,779	0	0	0	98	07/25/2016	1
31388A 6W 0	FNMA PASS TH #00598917 5.500		06/25/2006	PAID ON PRINCIPAL		1,321	1,321	1,317	1,318	0	3	0	3	0	1,321	0	0	0	12	10/25/2016	1
31388D K6 3	FNMA PASS TH #00602185 5.500		06/25/2006	PAID ON PRINCIPAL		54,805	54,805	54,634	54,653	0	152	0	152	0	54,805	0	0	0	422	10/25/2016	1
31388E ND 4	FNMA PASS TH #00602588 5.500		06/25/2006	PAID ON PRINCIPAL		13,270	13,270	13,228	13,229	0	40	0	40	0	13,270	0	0	0	122	08/25/2016	1
31388E NH 5	FNMA PASS TH #00602592 5.500		06/25/2006	PAID ON PRINCIPAL		135,983	135,983	135,558	135,572	0	411	0	411	0	135,983	0	0	0	678	09/25/2016	1
31388E NM 4	FNMA PASS TH #00602596 5.500		06/25/2006	PAID ON PRINCIPAL		15,703	15,703	15,654	15,654	0	48	0	48	0	15,703	0	0	0	144	09/25/2016	1
31388E TA 4	FNMA PASS TH #00602745 5.500		06/25/2006	PAID ON PRINCIPAL		25,603	25,603	25,523	25,532	0	70	0	70	0	25,603	0	0	0	141	08/25/2016	1
31388J JU 0	FNMA PASS TH #00606075 5.500		06/25/2006	PAID ON PRINCIPAL		4,957	4,957	4,941	4,943	0	14	0	14	0	4,957	0	0	0	46	10/25/2016	1
31388P PY 1	FNMA PASS TH #00610739 5.500		06/25/2006	PAID ON PRINCIPAL		66,295	66,295	66,088	66,111	0	184	0	184	0	66,295	0	0	0	729	10/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500		06/25/2006	PAID ON PRINCIPAL		26,003	26,003	25,922	25,929	0	74	0	74	0	26,003	0	0	0	235	10/25/2016	1
31390K RG 5	FNMA PASS TH #00648587 7.500		06/25/2006	PAID ON PRINCIPAL		3,985	3,985	4,165	4,346	0	(361)	0	(361)	0	3,985	0	0	0	44	05/25/2032	1
31390N TM 4	FNMA PASS TH #00651356 5.500		06/25/2006	PAID ON PRINCIPAL		46,192	46,192	46,185	46,252	0	(60)	0	(60)	0	46,192	0	0	0	415	07/25/2017	1
31402C QM 7	FNMA PASS TH #00725060 6.000		06/25/2006	PAID ON PRINCIPAL		59,947	59,947	61,347	62,068	0	(2,121)	0	(2,121)	0	59,947	0	0	0	594	01/25/2034	1
31402E S3 3	FNMA PASS TH #00726938 4.500		06/25/2006	PAID ON PRINCIPAL		2,755	2,755	2,656	2,662	0	93	0	93	0	2,755	0	0	0	18	08/25/2033	1
31402J ZY 6	FNMA PASS TH #00730759 4.500		06/25/2006	PAID ON PRINCIPAL		7,286	7,286	7,286	7,299	0	261	0	261	0	7,286	0	0	0	71	08/25/2033	1
31402Q LF 6	FNMA PASS TH #00734826 4.500		06/25/2006	PAID ON PRINCIPAL		93,783	93,783	90,384	90,557	0	3,226	0	3,226	0	93,783	0	0	0	702	08/25/2033	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		06/25/2006	PAID ON PRINCIPAL		287,271	287,271	287,899	287,869	0	(598)	0	(598)	0	287,271	0	0	0	1,847	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		06/25/2006	PAID ON PRINCIPAL		285,698	285,698	286,323	286,239	0	(541)	0	(541)	0	285,698	0	0	0	1,944	12/25/2018	1
31406L F9 4	FNMA PASS TH #00812992 5.500		06/25/2006	PAID ON PRINCIPAL		97,063	97,063	96,848	96,864	0	199	0	199	0	97,063	0	0	0	894	02/25/2035	1
31407G 6H 6	FNMA PASS TH #00830772 5.000		06/25/2006	PAID ON PRINCIPAL		50,412	50,412	50,371	50,376	0	37	0	37	0	50,412	0	0	0	420	08/25/2035	1
31407M HZ 1	FNMA PASS TH #00834648 5.000		03/31/2006	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	178	178	19,272	08/25/2035	1
31409D S8 7	FNMA PASS TH #00868243 5.000		06/25/2006	PAID ON PRINCIPAL		7,393	7,393	7,083	7,083	0	310	0	310	0	7,393	0	0	0	31	03/25/2036	1
68608R VS 9	OREGON HSG & CMNTY SVC 6.200		06/14/2006	REDEEMED		103,347	103,347	105,751	104,713	0	(27)	0	(27)	0	104,686	0	(1,339)	(1,339)	2,948	07/01/2028	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		06/01/2006	REDEEMED		16,784	16,784	15,620	15,840	0	12	0	12	0	15,852	0	932	932	100	06/01/2020	1
92931# AT 4	FHA LEHMAN 92-1 PROJ L 8.360		06/25/2006	PAID ON PRINCIPAL		56,755	56,755	56,781	56,627	0	128	0	128	0	56,755	0	0	0	1,160	01/01/2012	1
3199999.	Total - Bonds - Special Revenue & Assessment					5,841,145	5,840,967	5,836,203	5,850,546	0	(9,172)	0	(9,172)	0	5,841,374	0	(229)	(229)	76,876	XXX	XXX

E05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - Public Utilities																					
171794 AF 7	CILCORP INC 9.375		04/24/2006	CANTOR FITZGERALD		6,476,150	5,000,000	4,991,100	4,992,547	0	1,001	0	1,001	0	4,993,548	0	1,482,602	1,482,602	250,000	10/15/2029	2FE
437410 AB 9	HOMER CITY FUND 8.734		04/03/2006	PAID ON PRINCIPAL		29,500	29,500	29,500	29,500	0	0	0	0	0	29,500	0	0	0	1,288	10/01/2026	3FE
653522 CV 2	NIAGARA MOHAWK POWER 7.750		05/15/2006	MATURED		7,450,000	7,450,000	7,587,719	7,472,181	0	(22,181)	0	(22,181)	0	7,450,000	0	0	0	288,688	05/15/2006	1FE
723484 AB 7	PINNACLE WEST CAP CORP 6.400		04/01/2006	MATURED		281,000	281,000	305,250	283,446	0	(2,446)	0	(2,446)	0	281,000	0	0	0	8,992	04/01/2006	2FE
3899999	Total - Bonds - Public Utilities					14,236,650	12,760,500	12,913,569	12,777,674	0	(23,626)	0	(23,626)	0	12,754,048	0	1,482,602	1,482,602	548,968	XXX	XXX
Bonds - Industrial and Miscellaneous																					
291011 AP 9	EMERSON ELECTRIC 5.625		05/16/2006	GOLDMAN SACHS & CO		1,987,220	2,000,000	2,152,140	2,139,717	0	(5,615)	0	(5,615)	0	2,134,102	0	(146,882)	(146,882)	57,500	11/15/2013	1FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.400		06/30/2006	MATURED		1,609	1,609	1,609	1,609	0	0	0	0	0	1,609	0	0	0	0	06/30/2006	1FE
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2006	PAID ON PRINCIPAL		951,151	951,151	869,314	903,860	0	47,291	0	47,291	0	951,151	0	0	0	8,473	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2006	PAID ON PRINCIPAL		75,989	75,989	74,525	74,812	0	1,177	0	1,177	0	75,989	0	0	0	1,041	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 7.668		06/15/2006	PAID ON PRINCIPAL		103,005	103,005	100,816	101,117	0	1,888	0	1,888	0	103,005	0	0	0	2,089	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 8.134		05/15/2006	PAID ON PRINCIPAL		95,527	95,527	93,497	93,777	0	1,751	0	1,751	0	95,527	0	0	0	1,327	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 8.531		04/15/2006	PAID ON PRINCIPAL		120,871	120,871	118,303	118,656	0	2,215	0	2,215	0	120,871	0	0	0	859	07/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2006	PAID ON PRINCIPAL		217,321	217,321	195,160	204,506	0	12,815	0	12,815	0	217,321	0	0	0	3,260	09/15/2031	1
319963 AG 9	FIRST DATA CORP 3.375		05/16/2006	J P MORGAN CHASE SECURI		4,776,100	5,000,000	4,984,250	4,991,564	0	1,118	0	1,118	0	4,992,682	0	(216,582)	(216,582)	50,625	08/01/2008	1FE
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2006	PAID ON PRINCIPAL		538,989	538,989	491,287	512,559	0	26,429	0	26,429	0	538,989	0	0	0	4,959	07/25/2029	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2006	PAID ON PRINCIPAL		512,543	512,543	512,703	511,969	0	574	0	574	0	512,543	0	0	0	5,504	01/25/2032	1
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500		06/20/2006	PAID ON PRINCIPAL		313,617	313,617	321,670	315,742	0	(2,125)	0	(2,125)	0	313,617	0	0	0	3,623	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO 6.500		06/20/2006	PAID ON PRINCIPAL		1,204,930	1,204,930	1,144,677	1,166,286	0	38,644	0	38,644	0	1,204,930	0	0	0	12,506	03/20/2031	1
513075 AG 6	LAMAR MEDIA CORP 7.250		06/14/2006	J P MORGAN CHASE SECURI		985,000	1,000,000	1,002,500	1,002,500	0	30	0	30	0	1,002,530	0	(17,530)	(17,530)	33,833	01/01/2013	1
513075 AM 3	LAMAR MEDIA CORP 6.625		05/10/2006	J P MORGAN CHASE SECURI		967,500	1,000,000	1,013,750	1,003,750	9,555	(415)	0	9,140	0	1,012,890	0	(45,390)	(45,390)	16,563	08/15/2015	4FE
55305B AC 5	MI HOMES INC 6.875		04/21/2006	WACHOVIA SECURITIES INC		932,500	1,000,000	993,140	900,000	93,611	336	0	93,947	0	993,947	0	(61,447)	(61,447)	39,149	04/01/2012	3FE
559080 AB 2	MAGELLAN MIDSTREAM PAR 5.650		05/15/2006	J P MORGAN CHASE SECURI		1,911,860	2,000,000	1,997,580	1,997,730	0	129	0	129	0	1,997,858	0	(85,998)	(85,998)	66,858	10/15/2016	2FE
786514 BF 5	SAFEWAY INC 5.800		05/30/2006	LEHMAN BROTHERS		394,932	400,000	417,036	412,416	0	(672)	0	(672)	0	411,743	0	(16,811)	(16,811)	6,896	08/15/2012	2FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2006	MATURED		7,306	7,306	7,306	7,306	0	0	0	0	0	7,306	0	0	0	3,163	04/30/2006	1FE
298785 DU 7	EUROPEAN INVESTMENT BA 4.875	F	05/15/2006	SCOTIA CAPITAL		955,140	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(44,860)	(44,860)	12,458	02/16/2016	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		118,930	118,930	119,989	119,947	0	(1,017)	0	(1,017)	0	118,930	0	0	0	993	12/25/2018	1FE
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2006	PAID ON PRINCIPAL		460,523	460,523	456,709	456,971	0	3,551	0	3,551	0	460,523	0	0	0	3,815	08/25/2019	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		06/25/2006	PAID ON PRINCIPAL		47,486	47,486	48,236	47,509	0	(22)	0	(22)	0	47,486	0	0	0	387	07/25/2032	1FE
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2006	PAID ON PRINCIPAL		1,744,582	1,744,582	1,772,659	1,772,132	0	(27,550)	0	(27,550)	0	1,744,582	0	0	0	13,056	02/25/2018	1FE
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2006	PAID ON PRINCIPAL		568,931	568,931	554,352	554,352	0	14,579	0	14,579	0	568,931	0	0	0	4,548	03/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		116,854	116,854	117,219	117,223	0	(369)	0	(369)	0	116,854	0	0	0	1,009	07/25/2018	1FE
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		06/25/2006	PAID ON PRINCIPAL		624,452	624,452	625,574	625,337	0	(885)	0	(885)	0	624,452	0	0	0	4,512	12/25/2018	1FE
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		06/25/2006	PAID ON PRINCIPAL		210,730	210,730	208,688	208,813	0	1,917	0	1,917	0	210,730	0	0	0	1,503	07/25/2019	1FE
161546 GB 6	CFAB 2003-4 2A2 5.259		05/25/2006	PAID ON PRINCIPAL		58,217	58,217	58,217	58,217	0	0	0	0	0	58,217	0	0	0	320	05/25/2033	1FE
161546 GB 6	CFAB 2003-4 2A2 5.381		06/25/2006	PAID ON PRINCIPAL		57,799	57,799	57,799	57,799	0	0	0	0	0	57,799	0	0	0	768	05/25/2033	1FE
23322B CJ 5	DLJCM 1998-CG1 A1B 6.410		06/10/2006	PAID ON PRINCIPAL		159,396	159,396	168,150	162,442	0	(3,046)	0	(3,046)	0	159,396	0	0	0	1,955	06/10/2031	1FE
33735P AF 4	FUCMT 1999-C1 A2 6.070		06/15/2006	PAID ON PRINCIPAL		27,071	27,071	24,488	26,090	0	981	0	981	0	27,071	0	0	0	293	10/15/2035	1FE
337367 AB 2	FULBA 1998-C2 A2 6.560		06/18/2006	PAID ON PRINCIPAL		231,214	231,214	258,021	242,239	0	(11,024)	0	(11,024)	0	231,214	0	0	0	2,344	11/18/2035	1FE
61745M KG 7	MSC 1999-WF1 A2 6.210		06/15/2006	PAID ON PRINCIPAL		3,751	3,751	3,954	3,836	0	(85)	0	(85)	0	3,751	0	0	0	45	11/15/2031	1FE
760985 YR 6	RAMP 2003-RZ4 A3 3.380		06/25/2006	PAID ON PRINCIPAL		1,359,985	1,359,985	1,370,610	1,360,255	0	(270)	0	(270)	0	1,359,985	0	0	0	8,290	02/25/2030	1FE
76110W PG 5	RASC 2002-KS4 A1IB (AM 5.209		05/25/2006	PAID ON PRINCIPAL		124,688	124,688	124,571	126,415	0	(1,727)	0	(1,727)	0	124,688	0	0	0	721	07/25/2032	1FE
76110W PG 5	RASC 2002-KS4 A1IB (AM 5.331		06/25/2006	PAID ON PRINCIPAL		49,988	49,988	49,941	50,680	0	(692)	0	(692)	0	49,988	0	0	0	640	07/25/2032	1FE
4599999	Total - Bonds - Industrial & Miscellaneous					23,017,707	23,507,455	23,510,439	23,450,133	103,166	99,909	0	203,075	0	23,653,208	0	(635,501)	(635,501)	375,885	XXX	XXX
6099997	Total - Bonds - Part 4					43,788,479	42,801,899	42,950,883	42,768,808	103,166	69,634	0	172,800	0	42,941,608	0	846,872	846,872	1,007,013	XXX	XXX
6099999	Total - Bonds					43,788,479	42,801,899	42,950,883	42,768,808	103,166	69,634	0	172,800	0	42,941,608	0	846,872	846,872	1,007,013	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks					43,788,479	XXX	42,950,883	42,768,808	103,166	69,634	0	172,800	0	42,941,608	0	846,872	846,872	1,007,013	XXX	XXX

E05.2

SCHEDULE D - PART 4

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

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

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

**Sch. DB-Part A-Section 1
NONE**

**Sch. DB-Part B-Section 1
NONE**

**Sch. DB-Part C-Section 1
NONE**

**Sch. DB-Part D-Section 1
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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 ILLINOIS.....	CHICAGO,IL.....	.....0.000	.....0	.....0	.....357,285	.....82,670	.....37,452	XXX
BANK OF AMERICA(FLEET).....	HARTFORD,CT.....	.....0.000	.....0	.....0	...(22,804,220)	...(31,613,121)	...(25,448,519)	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....0.000	.....0	.....0	.....1,464,864	.....2,860,014	.....(673,056)	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	...(20,982,071)	...(28,670,437)	...(26,084,123)	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	...(20,982,071)	...(28,670,437)	...(26,084,123)	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	...(20,982,071)	...(28,670,437)	...(26,084,123)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned at End of Current Quarter

1 CUSIP Identification	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Gross Investment Income
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NONE