

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2007

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 06183-6014  
Primary Location of Books and Records: One Tower Square, Hartford, CT 06183 (860) 277-0111  
Internet Website Address: travelers.com  
Statutory Statement Contact: Michael J. Doody (860) 277-3966  
Annual.Statement.Contact@Travelers.com (860) 277-7002  
(E-Mail Address) (Fax Number)  
Policyowner Relations Contact: One Tower Square, 5GS, Hartford, CT 06183 (860) 277-1561

### OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	JOSEPH PATRICK LACHER, JR	Executive Vice President, Personal Insurance
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	SAMUEL GERSTEN LISS	Executive Vice President, Strategic Development and Financial & Professional & International Insurance
3. CHARLES JOSEPH CLARKE	Vice Chairman	MARIA OLIVO	Executive Vice President, Investor Relations & Communications
4. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	KATHLEEN LYNCH PRESTON	Executive Vice President, Enterprise Development
5. # ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	DOREEN SPADORCIA	Executive Vice President, Claim
6. JOHN JOSEPH ALBANO	Executive Vice President, Business Insurance	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	BRUCE ALLEN BACKBERG	Senior Vice President & Corporate Secretary
8. # WILLIAM ALLEN BLOOM	Executive Vice President, Insurance Operations and Information Technology & Chief Information Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Standards
9. JOHN PATRICK CLIFFORD, JR	Executive Vice President, Human Resources	WADE THOMAS OVERGAARD	Senior Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management and Business Conduct Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President, Treasurer & Corporate Controller
		SCOTT WILLIAM RYNDA	Senior Vice President, Tax Administration

### DIRECTORS

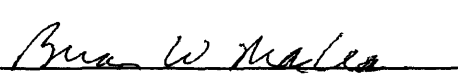

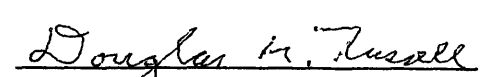
JAY STEVEN BENET  
WILLIAM HERBERT HEYMAN  
JOSEPH PATRICK LACHER, JR.  
BRIAN WILLIAM MacLEAN  
DOREEN SPADORCIA

STATE OF CONNECTICUT

COUNTY OF HARTFORD

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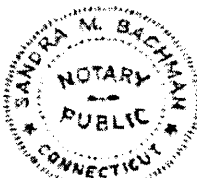
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any 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	_____ Bruce A. Backberg	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

26th day of July, 2007

 Notary Public  
My Commission Expires September 30, 2007



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.....	3,104,486,088	0	3,104,486,088	2,912,711,671
2. Stocks:				
2.1 Preferred stocks.....	15,129,932	0	15,129,932	14,864,359
2.2 Common stocks.....	431	0	431	827
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 (\$.....(13,850,399)), cash equivalents (\$.....0) and short-term investments (\$.....51,723,410).....	37,873,011	0	37,873,011	114,080,791
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).....	3,157,489,462	0	3,157,489,462	3,041,657,648
11. Title Plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	39,571,437	0	39,571,437	34,978,331
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	125,190,378	17,855,342	107,335,036	68,056,272
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....42,860,618 earned but unbilled premiums).....	140,420,559	5,722,763	134,697,796	98,101,026
13.3 Accrued retrospective premiums.....	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	5,291,924	0	5,291,924	3,954,977
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.....	95,318,855	55,062,478	40,256,377	42,796,290
17. Guaranty funds receivable or on deposit.....	345,824	0	345,824	451,318
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.....	3,733,252	3,384,559	348,693	1,418,674
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	3,567,361,690	82,025,141	3,485,336,549	3,291,414,536
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. TOTALS (Lines 24 and 25).....	3,567,361,690	82,025,141	3,485,336,549	3,291,414,536

## 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.....	3,726,954	0	3,726,954	6,134,622
2302. Assumed reinsurance receivable and payable.....	1,051,344	0	1,051,344	926,169
2303. State surcharges receivable.....	284,807	0	284,807	149,430
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(1,329,853)	3,384,559	(4,714,411)	(5,791,547)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	3,733,252	3,384,559	348,693	1,418,674

# 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 \$....174,581,463).....	844,437,206	872,911,753
2. Reinsurance payable on paid losses and loss adjustment expenses.....	0	0
3. Loss adjustment expenses.....	142,917,790	128,785,154
4. Commissions payable, contingent commissions and other similar charges.....	20,639,009	28,073,926
5. Other expenses (excluding taxes, licenses and fees).....	20,534,912	30,823,925
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	18,020,630	21,233,762
7.1 Current federal and foreign income taxes (including \$....(45,642) on realized capital gains (losses)).....	75,624,277	38,726,832
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$....1,780.....	1,780	726
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....126,833,079 and including warranty reserves of \$.....0).....	730,254,613	724,600,436
10. Advance premium.....	55,519	111,044
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,459,798	7,080,280
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(23,607,201)	(4,981,682)
13. Funds held by company under reinsurance treaties.....	144,930,604	99,054,332
14. Amounts withheld or retained by company for account of others.....	36,765,131	39,095,839
15. Remittances and items not allocated.....	43,949,134	60,285,233
16. Provision for reinsurance.....	5,627,014	5,627,014
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.....	26,464,286	86,256,776
20. Payable for securities.....	3,636,924	4,975,100
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.....	21,404,606	20,853,335
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	2,120,116,034	2,163,513,785
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	2,120,116,034	2,163,513,785
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).....	1,032,923,113	795,603,349
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).....	1,365,220,515	1,127,900,751
36. TOTALS.....	3,485,336,549	3,291,414,536

### DETAILS OF WRITE-INS

2301. Retroactive reinsurance reserve assumed.....	21,398,974	20,845,771
2302. Federal excise tax-reinsurance contracts.....	5,633	7,564
2303. ....	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	21,404,606	20,853,335
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

# 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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....703,334,019).....	653,226,123	576,399,050	1,218,494,027
1.2 Assumed..... (written \$.....55,557,412).....	35,692,311	30,954,459	66,721,707
1.3 Ceded..... (written \$.....118,211,182).....	44,689,909	82,888,027	176,874,897
1.4 Net..... (written \$.....640,680,248).....	644,228,525	524,465,482	1,108,340,837
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....187,001,004):			
2.1 Direct.....	118,740,714	191,158,149	379,076,924
2.2 Assumed.....	(7,694,289)	(1,693,545)	2,222,104
2.3 Ceded.....	27,095,152	1,392,725	58,368,542
2.4 Net.....	83,951,273	188,071,878	322,930,486
3. Loss expenses incurred.....	38,959,515	28,833,368	62,626,247
4. Other underwriting expenses incurred.....	248,598,575	226,568,074	452,022,860
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	371,509,363	443,473,321	837,579,593
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	272,719,162	80,992,161	270,761,244
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	70,108,014	58,776,982	125,225,448
10. Net realized capital gains (losses) less capital gains tax of \$.....(45,642).....	108,225	264,316	656,536
11. Net investment gain (loss) (Lines 9 + 10).....	70,216,240	59,041,298	125,881,984
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....477,339 amount charged off \$.....607,295).....	(129,956)	(493,399)	(621,461)
13. Finance and service charges not included in premiums.....	20,538	17,697	35,384
14. Aggregate write-ins for miscellaneous income.....	5,612,721	1,470,573	1,773,496
15. Total other income (Lines 12 through 14).....	5,503,302	994,870	1,187,419
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	348,438,704	141,028,329	397,830,646
17. Dividends to policyholders.....	4,925,397	5,811,858	10,646,776
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).....	343,513,307	135,216,471	387,183,871
19. Federal and foreign income taxes incurred.....	106,895,825	37,746,020	122,913,596
20. Net income (Line 18 minus Line 19) (to Line 22).....	236,617,482	97,470,451	264,270,275
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,127,900,751	856,873,003	856,873,003
22. Net income (from Line 20).....	236,617,482	97,470,451	264,270,275
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 \$.....(319,386).....	(591,452)	(393,929)	(325,965)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(2,205,595)	(746,795)	7,319,899
27. Change in nonadmitted assets.....	3,499,330	2,850,792	(2,061,977)
28. Change in provision for reinsurance.....	0	0	1,825,516
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	0
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).....	237,319,764	99,180,518	271,027,747
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,365,220,515	956,053,522	1,127,900,751
<b>DETAILS OF WRITE-INS</b>			
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.....	5,612,723	1,470,573	6,547,596
1402. Fines and penalties of regulatory authorities.....	(3)	0	(4,774,100)
1403. ....	0	0	0
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).....	5,612,721	1,470,573	1,773,496
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
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	557,637,959	1,171,897,577
2. Net investment income.....	71,416,083	128,480,405
3. Miscellaneous income.....	5,503,302	1,187,419
4. Total (Lines 1 through 3).....	634,557,344	1,301,565,400
5. Benefit and loss related payments.....	113,762,767	149,737,004
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	294,284,908	492,744,026
8. Dividends paid to policyholders.....	3,545,879	8,625,552
9. Federal and foreign income taxes paid (recovered) net of \$....87,099 tax on capital gains (losses).....	69,952,738	132,356,873
10. Total (Lines 5 through 9).....	481,546,292	783,463,454
11. Net cash from operations (Line 4 minus Line 10).....	153,011,052	518,101,946
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	191,160,542	205,857,584
12.2 Stocks.....	4,465,000	6,444,060
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.....	0	4,975,100
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	195,625,542	217,276,744
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	389,386,680	732,420,199
13.2 Stocks.....	5,000,000	14,434,044
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	1,338,176	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	395,724,856	746,854,243
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).....	(200,099,314)	(529,577,498)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>		
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.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	0
16.6 Other cash provided (applied).....	(29,119,519)	106,833,732
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6).....	(29,119,519)	106,833,732
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(76,207,780)	95,358,180
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	114,080,791	18,722,611
19.2 End of period (Line 18 plus Line 19.1).....	37,873,011	114,080,791
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 .....	0	0

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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.

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## **NOTES TO FINANCIAL STATEMENTS**

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**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.

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## **NOTES TO FINANCIAL STATEMENTS**

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  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

- 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

- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

\_\_\_\_\_

\_\_\_\_\_

**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**

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount. \$.....0

**INVESTMENT**

- 11.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [ ] No [X]
- 11.2 If yes, explain:

\_\_\_\_\_

\_\_\_\_\_

- 12.1 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]

- 12.2 If yes, give full and complete information relating thereto:
- \_\_\_\_\_
- \_\_\_\_\_

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

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

- 15.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [ ] No [X]

- 15.2 If yes, please complete the following:

	1 Prior Year-End		2 Current Quarter	
	Book/Adjusted Carrying Value		Book/Adjusted Carrying Value	
15.21 Bonds.....	\$.....0	\$.....0	\$.....0	\$.....0
15.22 Preferred Stock.....	\$.....0	\$.....0	\$.....0	\$.....0
15.23 Common Stock.....	\$.....0	\$.....0	\$.....0	\$.....0
15.24 Short-Term Investments.....	\$.....0	\$.....0	\$.....0	\$.....0
15.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0	\$.....0	\$.....0
15.26 All Other.....	\$.....0	\$.....0	\$.....0	\$.....0
15.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 15.21 to 15.26).....	\$.....0	\$.....0	\$.....0	\$.....0
15.28 Total Investment in Parent included in Lines 15.21 to 15.26 above .....	\$.....0	\$.....0	\$.....0	\$.....0

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

- 16.2 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.

17. 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 [ ]

- 17.1 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

- 17.2 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		

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

- 17.4 If yes, give full and complete information relating thereto:

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

- 17.5 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		

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

- 18.2 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, 2007. 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	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....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.....	2,927,576,857	2,402,270,813
2. Cost of bonds and stocks acquired.....	394,386,680	746,854,242
3. Accrual of discount.....	1,553,291	3,032,925
4. Increase (decrease) by adjustment.....	(910,838)	(502,126)
5. Increase (decrease) by foreign exchange adjustment.....	0	0
6. Total profit (loss) on disposal.....	62,583	1,096,549
7. Consideration for bonds and stocks disposed of.....	195,625,542	212,301,644
8. Amortization of premium.....	7,426,579	12,873,904
9. Book/adjusted carrying value, current period.....	3,119,616,451	2,927,576,857
10. Total valuation allowance.....	0	0
11. Subtotal (Lines 9 plus 10).....	3,119,616,451	2,927,576,857
12. Total nonadmitted amounts.....	0	0
13. Statement value.....	3,119,616,451	2,927,576,857

## 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
<b>BONDS</b>								
1. Class 1.....	2,892,980,310	666,587,415	616,248,055	(1,668,839)	2,892,980,310	2,941,650,832	0	2,864,876,059
2. Class 2.....	155,624,886	17,217,335	5,000,000	5,817,083	155,624,886	173,659,304	0	144,994,660
3. Class 3.....	14,506,767	1,503,750	18,750	6,116,108	14,506,767	22,107,875	0	20,359,258
4. Class 4.....	29,368,081	1,927,500	0	(13,561,733)	29,368,081	17,733,848	0	19,727,582
5. Class 5.....	0	1,005,000	0	(45,000)	0	960,000	0	0
6. Class 6.....	97,639	0	0	0	97,639	97,639	0	97,639
7. Total Bonds.....	3,092,577,683	688,241,000	621,266,805	(3,342,380)	3,092,577,683	3,156,209,498	0	3,050,055,197
<b>PREFERRED STOCK</b>								
8. Class 1.....	14,859,233	2,000,000	1,469,835	(259,467)	14,859,233	15,129,932	0	14,864,359
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.....	14,859,233	2,000,000	1,469,835	(259,467)	14,859,233	15,129,932	0	14,864,359
15. Total Bonds and Preferred Stock.....	3,107,436,916	690,241,000	622,736,640	(3,601,847)	3,107,436,916	3,171,339,430	0	3,064,919,556

**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.....	51,723,410	XXX	51,723,410	36,017	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.....	137,343,526	56,137,664
2. Cost of short-term investments acquired.....	1,089,194,708	2,103,314,389
3. Increase (decrease) by adjustment.....	0	0
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.....	1,174,814,824	2,022,108,527
7. Book/adjusted carrying value, current period.....	51,723,410	137,343,526
8. Total valuation allowance.....	0	0
9. Subtotal (Lines 7 plus 8).....	51,723,410	137,343,526
10. Total nonadmitted amounts.....	0	0
11. Statement value (Lines 9 minus 10).....	51,723,410	137,343,526
12. Income collected during period.....	2,595,646	6,998,380
13. Income earned during period.....	2,595,646	6,998,380

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

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

**Sch. F  
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 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	8,582,245	8,344,998	6,273,610	4,771,713	14,823,036	13,253,834
2. Alaska.....AK	YES	2,381,742	2,378,378	(907,666)	(478,548)	3,104,771	3,425,500
3. Arizona.....AZ	YES	14,676,493	14,435,075	971,375	791,428	17,694,001	14,496,900
4. Arkansas.....AR	YES	4,581,884	4,515,839	346,969	569,717	5,787,711	5,193,454
5. California.....CA	YES	68,754,856	68,294,101	10,328,554	2,152,320	131,005,300	127,627,711
6. Colorado.....CO	YES	14,489,306	11,275,699	1,354,983	1,457,616	20,578,890	18,835,431
7. Connecticut.....CT	YES	10,720,672	9,642,390	682,444	425,483	24,504,979	18,872,852
8. Delaware.....DE	YES	2,146,488	2,454,047	7,842	55,658	2,639,317	2,328,112
9. District of Columbia.....DC	YES	9,640,133	8,664,485	6,576,262	626,724	18,452,010	13,413,011
10. Florida.....FL	YES	55,039,248	52,029,020	13,330,720	3,667,426	68,442,946	60,887,918
11. Georgia.....GA	YES	24,323,154	19,162,159	6,564,186	17,978,574	32,002,040	35,688,727
12. Hawaii.....HI	YES	6,049,172	5,420,899	137,379	(175,192)	7,287,935	6,402,588
13. Idaho.....ID	YES	3,168,548	2,878,834	4,204,250	13,652	6,619,201	3,864,501
14. Illinois.....IL	YES	29,438,803	27,966,275	3,986,040	1,925,194	57,775,766	56,702,071
15. Indiana.....IN	YES	10,059,794	9,596,945	575,741	367,127	13,683,250	11,612,024
16. Iowa.....IA	YES	5,074,782	4,632,296	3,136,232	429,952	6,955,442	5,531,913
17. Kansas.....KS	YES	5,562,076	4,468,635	81,432	971	6,314,355	4,551,011
18. Kentucky.....KY	YES	11,809,786	8,944,968	1,782,757	822,007	10,822,962	9,710,834
19. Louisiana.....LA	YES	12,905,322	11,289,568	5,590,939	461,913	30,681,367	26,592,216
20. Maine.....ME	YES	2,256,362	2,264,107	10,311	(7,035)	3,741,976	3,513,105
21. Maryland.....MD	YES	16,862,450	16,873,832	(826,895)	1,643,042	32,279,723	31,441,281
22. Massachusetts.....MA	YES	16,703,612	14,311,340	7,728,920	7,200,719	34,770,613	33,328,978
23. Michigan.....MI	YES	10,748,735	11,967,898	1,065,955	1,114,716	23,360,117	21,001,715
24. Minnesota.....MN	YES	11,931,036	8,939,273	883,238	138,562	11,614,970	10,027,503
25. Mississippi.....MS	YES	10,202,605	12,508,124	8,753,970	288,120	13,007,019	8,866,363
26. Missouri.....MO	YES	15,483,420	13,803,905	1,188,803	1,151,893	19,124,768	16,863,651
27. Montana.....MT	YES	4,463,349	4,142,312	24,069	13,815	4,659,346	4,173,532
28. Nebraska.....NE	YES	4,407,672	3,480,461	190,407	71,282	5,165,526	4,513,165
29. Nevada.....NV	YES	7,962,297	6,582,644	197,560	484,062	7,837,526	7,655,247
30. New Hampshire.....NH	YES	3,857,001	2,754,273	265,147	34,211	3,377,741	3,155,830
31. New Jersey.....NJ	YES	15,348,718	16,012,511	3,801,894	1,331,221	29,149,558	27,152,020
32. New Mexico.....NM	YES	2,935,858	2,631,094	831,356	261,861	3,900,149	4,922,073
33. New York.....NY	YES	57,960,132	39,194,595	4,742,358	22,240,997	75,789,438	89,353,810
34. North Carolina.....NC	YES	20,909,180	22,591,284	1,245,271	1,296,705	28,783,928	26,179,828
35. North Dakota.....ND	YES	1,367,766	999,356	27,694	(3,563)	1,457,794	1,437,809
36. Ohio.....OH	YES	14,063,825	15,079,232	1,767,475	1,754,698	40,618,698	36,830,513
37. Oklahoma.....OK	YES	4,772,068	5,777,662	909,763	603,003	8,045,029	6,848,749
38. Oregon.....OR	YES	8,541,018	7,918,267	185,730	308,604	9,853,548	9,132,826
39. Pennsylvania.....PA	YES	28,353,636	27,879,678	7,414,920	1,222,353	42,157,748	38,560,799
40. Rhode Island.....RI	YES	1,810,405	2,754,240	9,631,114	4,958,685	4,222,253	4,393,784
41. South Carolina.....SC	YES	11,527,044	11,330,592	128,733	151,112	14,482,991	12,572,860
42. South Dakota.....SD	YES	1,272,770	1,129,955	50,211	(802)	1,418,602	1,215,064
43. Tennessee.....TN	YES	13,263,120	13,827,105	(830,316)	4,022,438	19,369,726	19,284,046
44. Texas.....TX	YES	46,901,149	42,100,126	5,413,186	5,806,189	74,300,680	80,168,801
45. Utah.....UT	YES	7,381,349	6,086,851	268,435	60,489	6,124,031	5,349,774
46. Vermont.....VT	YES	320,906	459,780	72,600	6,000	1,034,449	983,169
47. Virginia.....VA	YES	23,832,446	20,032,221	2,483,287	980,342	27,759,431	23,504,194
48. Washington.....WA	YES	20,693,672	19,002,193	877,326	130,297	26,963,097	23,640,656
49. West Virginia.....WV	YES	6,721,419	6,688,299	808,308	49,733	7,082,106	6,354,582
50. Wisconsin.....WI	YES	6,503,769	6,872,795	1,263,565	724,249	14,882,044	14,117,262
51. Wyoming.....WY	YES	3,930,514	3,009,207	24,081	47,035	2,942,871	2,732,767
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	640,213	56,774	7,373,170	74,028	1,810,489	1,611,620
59. Totals.....(a)	51	703,334,019	645,456,595	132,995,695	94,022,797	1,080,263,263	1,019,877,987

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....	XXX	640,213	56,774	7,373,170	74,028	1,810,489	1,611,620
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	640,213	56,774	7,373,170	74,028	1,810,489	1,611,620

(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

The Travelers Companies, Inc.	Minnesota	41-0518860	Travelers (Bermuda) Limited *	Bermuda	98-0190863
... St. Paul Fire and Marine Insurance Company (24767) *	Minnesota	41-0406690	Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... St. Paul Mercury Insurance Company (24791) *	Minnesota	41-0881659	... Farmington Casualty Company (41483) *	Connecticut	06-1067463
... St. Paul Guardian Insurance Company (24775) *	Minnesota	41-0963301	... Travelers Guarantee Company of Canada*	Canada	
... St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Coronation Insurance Company, Ltd. *	Canada	
... Seaboard Surety Company (22535)*	New York	13-5379820	... TCS European Investments Inc.	Connecticut	06-1549972
... St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... Athena Assurance Company (41769) *	Minnesota	41-1435765	... Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... St. Paul Medical Liability Insurance Company (41750) *	Minnesota	41-1435766	... Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... Travelers PC Fund Investments, Inc.	Connecticut	06-1514468
... Unionamerica Holdings, Ltd.	United Kingdom		... The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... Unionamerica Acquisition Company, Ltd.	United Kingdom		... The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... Unionamerica Insurance Company, Ltd. *	United Kingdom		... First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... Unionamerica Combined Investment Co., Ltd.	United Kingdom		... First Trenton Indemnity Company (29930) *	New Jersey	22-3129711
... Jago Dedicated, Ltd. (88.9%)	United Kingdom		... Travelers Auto Insurance Co. of New Jersey (10785) *	New Jersey	22-3499393
... Jago Capital Limited	United Kingdom		... Atlantic Insurance Company (22209) *	Texas	75-6013587
... Lloyds Syndicate 205 *	United Kingdom		... Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... MMedica Insurance Company, Ltd. *	Ireland		... Select Insurance Company (22233) *	Texas	75-6013697
... Captiva, Ltd. (81.1%) *	Bermuda	98-0170615	... Gulf Insurance Holdings U.K. Ltd.	United Kingdom	
... United States Fidelity and Guaranty Company (25887) *	Maryland	52-0515280	... Gulf Underwriting Holdings Limited	United Kingdom	
... Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Gulf Underwriting Limited *	United Kingdom	
... Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
... Discover Re Managers, Inc.	Delaware	06-1288492	... The Northland Company	Minnesota	41-0588627
... Discover Reinsurance Company (44440) *	Indiana	06-1313745	... Commercial Guaranty Casualty Insurance Company (21296) *	Indiana	35-0293730
... Discovery Managers, Ltd.	Connecticut	06-1273933	... Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
... Chandler AZ Properties, LLC	Delaware	41-0406690	... Jupiter Holdings, Inc.	Minnesota	41-1769846
... USF&G Financial Services Corporation	Maryland	52-1386957	... American Equity Insurance Company (43117) *	Arizona	86-0703220
... Mountain Ridge Insurance Company (10950) *	Vermont	52-1957776	... American Equity Specialty Insurance Company (10819) *	California	86-0868106
... St. Paul Bermuda Holdings, Inc.	Delaware	41-1835264	... Northland Insurance Company (24015) *	Minnesota	41-6009967
... St. Paul (Bermuda), Ltd. *	Bermuda	98-0162036	... Northfield Insurance Company (27987) *	Iowa	41-0983992
... St. Paul Re (Bermuda), Ltd. *	Bermuda	98-0114704	... Northland Casualty Company (24031) *	Minnesota	94-6051964
... St. Paul Reinsurance Company Limited *	United Kingdom		... Travelers Indemnity UK Investments, LLC	Connecticut	06-1591454
... St. Paul Travelers Insurance Company Limited *	United Kingdom		... The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... F&G U.K. Underwriters Limited	United Kingdom		... The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... Lloyds Syndicate 5000 (40%) *	United Kingdom		... The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... Aprilgrange Limited	United Kingdom		... Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... Lloyds Syndicate 5000 (60%) *	United Kingdom		... Constitution State Services, LLC	Connecticut	06-1501229
... Travelers Property Casualty Corp.	Connecticut	06-1008174	... The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... Travelers Insurance Group Holdings Inc.	Delaware	06-1445591	... TINDY RE Investments, Inc.	Connecticut	06-1575463
... TPC Investments Inc.	Connecticut	06-1534005	... TINDY Foreign, Inc.	Connecticut	20-4403403
... TPC UK Investments LLC	United Kingdom		... TravCo Insurance Company (28188) *	Connecticut	35-1838077
... The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509	... Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755	... The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264	... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274	... The Travelers Marine Corporation	California	94-0338230
... Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200			

## Notes:

\* Denotes affiliated insurer

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

# 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	10,619	0.0	0.0
2. Allied lines.....	0	93	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(1,639,471)	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	(1)	0.0	0.0
10. Financial guaranty.....	46	10	20.8	(75.3)
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	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.....	77,453	(281,103)	(362.9)	(663.3)
17.1. Other liability-occurrence.....	54,881	535,085	975.0	405.9
17.2. Other liability-claims made.....	164,847,640	87,078,286	52.8	47.5
18.1. Products liability-occurrence.....	0	14,645	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	(150,174)	0.0	0.0
21. Auto physical damage.....	0	(7,328)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	53,080,031	26,704,777	50.3	13.3
24. Surety.....	422,224,881	3,059,028	0.7	29.7
26. Burglary and theft.....	12,941,192	3,416,249	26.4	25.4
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. 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.....	653,226,123	118,740,714	18.2	33.2
<b>DETAILS OF WRITE-INS</b>				
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
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	460
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	77,453	25,771
17.1. Other liability-occurrence.....	49,389	54,881	273,311
17.2. Other liability-claims made.....	82,487,597	167,787,218	163,088,552
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.....	25,784,449	54,403,504	53,098,018
24. Surety.....	249,639,992	467,880,297	417,490,342
26. Burglary and theft.....	6,765,984	13,130,666	11,480,140
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.....	364,727,411	703,334,019	645,456,595
<b>DETAILS OF WRITE-INS</b>			
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)	2007 Loss and LAE Payments on Claims Reported as of Prior Year-End	2007 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2007 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. 2004 + Prior	127,609	246,678	374,288	27,868	3,612	31,480	102,262	0	229,620	331,883	2,521	(13,446)	(10,925)
2. 2005	41,001	196,341	237,342	23,140	1,800	24,940	30,053	0	136,367	166,420	12,192	(58,173)	(45,981)
3. Subtotals 2005 + Prior	168,610	443,019	611,629	51,008	5,412	56,420	132,316	0	365,987	498,303	14,713	(71,620)	(56,906)
4. 2006	63,371	326,697	390,068	59,513	5,134	64,647	45,852	(3,589)	243,667	285,930	41,994	(81,485)	(39,491)
5. Subtotals 2006 + Prior	231,981	769,716	1,001,697	110,521	10,546	121,067	178,168	(3,589)	609,654	784,233	56,707	(153,105)	(96,397)
6. 2007	XXX	XXX	XXX	XXX	16,186	16,186	XXX	23,759	179,363	203,122	XXX	XXX	XXX
7. Totals	231,981	769,716	1,001,697	110,521	26,732	137,253	178,168	20,171	789,017	987,355	56,707	(153,105)	(96,397)
8. Prior Year-End's Surplus As Regards Policyholders	1,127,901										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. ....24.4 %	2. ....(19.9)%	3. ....(9.6)%
													Col. 13, Line 7 Line 8
													4. ....(8.5)%

# 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.

	<b>Response</b>
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 _____
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO _____

**Explanation:**

**Bar Code:**



**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Equities and deposits in pools and associations.....	29,287	0	29,287	29,292
2305. Other assets nonadmitted.....	3,384,559	3,384,559	0	0
2306. Suspense, undistributed payments.....	(356,742)	0	(356,742)	(378,438)
2307. Other assets - Reliance acquisition.....	(4,386,957)	0	(4,386,957)	(5,442,400)
2397. Summary of remaining write-ins for Line 23.....	(1,329,853)	3,384,559	(4,714,411)	(5,791,547)

**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	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)
<b>Bonds - States, Territories and Possessions</b>									
20772G MW 4	CONNECTICUT GENERAL OBLI 4.500 2026 05.....		04/25/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		4,048,080	4,000,000	0	1FE.....
20772G YQ 5	CONNECTICUT GENERAL OBLI 5.000 2021 06.....		05/30/2007.....	MORGAN STANLEY DEAN WITTER.....		4,268,360	4,000,000	0	1FE.....
246380 N6 2	DELAWARE GENERAL OBLIGAT 5.000 2012 05.....		05/03/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		14,773,033	13,925,000	0	1FE.....
1799999.	Total - Bonds - States, Territories & Possessions.....					23,089,473	21,925,000	0	XXX.....
<b>Bonds - Political Subdivisions of States</b>									
145628 PK 3	CARROLLTON FMRS BRH ISD 4.500 2015 02.....		05/03/2007.....	RBC DAIN RAUSCHER INC.....		7,512,186	7,215,000	74,856	1FE.....
145628 PL 1	CARROLLTON FMRS BRH ISD 4.500 2016 02.....		05/03/2007.....	RBC DAIN RAUSCHER INC.....		4,401,943	4,225,000	43,834	1FE.....
166393 P6 9	CHESTERFIELD CO GENERAL 5.000 2021 01.....		04/03/2007.....	CITIGROUP GLOBAL MARKETS.....		2,704,974	2,505,000	0	1FE.....
528828 SD 9	LEWISVILLE ISD GO REF S2 5.000 2021 08.....		04/26/2007.....	RBC DAIN RAUSCHER INC.....		4,287,320	4,000,000	8,889	1FE.....
703589 EY 3	PAULDING CO GENERAL OBLI 5.000 2024 02.....		04/25/2007.....	MORGAN KEEGAN & CO INC.....		1,605,930	1,500,000	2,708	1FE.....
718814 XU 5	PHOENIX GENERAL OBLIGATI 4.500 2022 07.....		05/23/2007.....	UBS AG.....		10,088,300	10,000,000	0	1FE.....
763261 SH 8	RICHARDSON ISD GO S2007 5.000 2023 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		1,746,190	1,640,000	4,556	1FE.....
763261 SJ 4	RICHARDSON ISD GO S2007 5.000 2024 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		1,837,762	1,730,000	4,806	1FE.....
763261 SK 1	RICHARDSON ISD GO S2007 5.000 2025 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		1,930,383	1,820,000	5,056	1FE.....
763261 SL 9	RICHARDSON ISD GO S2007 5.000 2026 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		2,024,275	1,910,000	5,306	1FE.....
763261 SM 7	RICHARDSON ISD GO S2007 5.000 2027 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		2,123,335	2,005,000	5,569	1FE.....
763261 SN 5	RICHARDSON ISD GO S2007 5.000 2028 02.....		05/07/2007.....	RBC DAIN RAUSCHER INC.....		2,232,802	2,110,000	5,861	1FE.....
937785 QD 8	WASHINGTON CO GENERAL OB 5.000 2019 02.....		06/12/2007.....	PIPER JAFFRAY & HOPWOOD.....		1,050,100	1,000,000	3,611	1FE.....
2499999.	Total - Bonds - Political Subdivision.....					43,545,500	41,660,000	165,051	XXX.....
<b>Bonds - Special Revenue and Special Assessment</b>									
172311 FJ 6	CINCINNATI WATER SYSTEM 5.000 2022 12.....		05/01/2007.....	CITIGROUP GLOBAL MARKETS.....		3,250,637	3,020,000	0	1FE.....
186432 F9 6	CLEVELAND WTRWKS REV S07 5.000 2024 01.....		06/12/2007.....	BEAR STEARNS & CO.....		4,903,103	4,740,000	0	1FE.....
186432 G2 0	CLEVELAND WTRWKS REV S07 5.000 2025 01.....		06/12/2007.....	BEAR STEARNS & CO.....		5,188,823	5,020,000	0	1FE.....
57583R FZ 3	MASSACHUSETTS DEV FIN AG 3.700 2036 07.....		05/31/2007.....	GOLDMAN SACHS & CO.....		14,497,100	14,500,000	44,815	1.....
684517 LT 0	ORANGE CO SCH BRD COP S2 5.000 2027 08.....		06/29/2007.....	CITIGROUP GLOBAL MARKETS.....		3,636,924	3,530,000	0	1FE.....
821692 RJ 1	SHELBY CO HEALTH EDL & H 6.500 2026 09.....		06/05/2007.....	FIRST ALBANY CORP.....		4,704,806	4,205,000	73,646	1FE.....
915137 C8 4	UNIV OF TEXAS FING SYS R 5.000 2020 08.....		06/13/2007.....	CITIGROUP GLOBAL MARKETS.....		10,403,400	10,000,000	227,778	1FE.....
3199999.	Total - Bonds - Special Revenue & Special Assessments.....					46,584,793	45,015,000	346,239	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
032511 AX 5	ANADARKO PETROLEUM CORP 5.950 2016 09.....		06/12/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		965,990	1,000,000	14,875	2FE.....
037411 AT 2	APACHE CORP 5.250 2013 04.....		04/11/2007.....	CITIGROUP GLOBAL MARKETS.....		997,510	1,000,000	0	1FE.....
12189T AY 0	BURLINGTON NORTHERN SANT 5.650 2017 05.....		04/10/2007.....	J P MORGAN CHASE SECURITIES INC.....		1,999,000	2,000,000	0	2FE.....
140661 AE 9	CAPMARK FINANCIAL GROUP 5.875 2012 05.....		05/03/2007.....	CITIGROUP GLOBAL MARKETS.....		3,998,280	4,000,000	0	2FE.....
181592 AF 3	CLARKE AMERICAN (144A) 9.500 2015 05.....		06/07/2007.....	J P MORGAN CHASE SECURITIES INC.....		1,005,000	1,000,000	10,819	5FE.....
20030N AP 6	COMCAST CORP 6.500 2017 01.....		06/05/2007.....	UBS AG.....		1,034,400	1,000,000	25,819	2FE.....
21036P AE 8	CONSTELLATION BRANDS (14 7.250 2017 05.....		05/09/2007.....	BANC OF AMERICA SECURITIES LLC.....		500,000	500,000	0	3FE.....
22238H GQ 7	COUNTRYWIDE FINANCIAL CO 5.800 2012 06.....		06/04/2007.....	GOLDMAN SACHS & CO.....		1,996,140	2,000,000	0	1FE.....
02150J AC 6	CWALT 2007-9T1 1A3 6.000 2037 05.....		06/12/2007.....	COUNTRYWIDE SECURITIES CORP.....		14,346,432	14,825,161	34,592	1FE.....
32055R AR 8	FIRST INDUSTRIAL LP 5.950 2017 05.....		05/01/2007.....	J P MORGAN CHASE SECURITIES INC.....		1,246,625	1,250,000	0	2FE.....
462846 AC 0	IRON MOUNTAIN INC 6.625 2016 01.....		06/06/2007.....	MERRILL LYNCH CAPITAL MARKETS.....		1,927,500	2,000,000	58,889	4FE.....
49446R AH 2	KIMCO REALTY 5.700 2017 05.....		04/23/2007.....	BANC OF AMERICA SECURITIES LLC.....		999,840	1,000,000	0	2FE.....
75884R AQ 6	REGENCY CENTERS LP 5.875 2017 06.....		05/31/2007.....	WACHOVIA SECURITIES INC.....		1,990,540	2,000,000	0	2FE.....
858119 AG 5	STEEL DYNAMICS INC (144A 6.750 2015 04.....		04/25/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,003,750	1,000,000	5,063	3FE.....
87612E AP 1	TARGET CORP 5.375 2017 05.....		04/26/2007.....	J P MORGAN CHASE SECURITIES INC.....		3,989,280	4,000,000	0	1FE.....
91913Y AM 2	VALERO ENERGY 6.125 2017 06.....		06/05/2007.....	CITIGROUP GLOBAL MARKETS.....		1,998,180	2,000,000	0	2FE.....
920355 AD 6	VALSPAR CORP 5.625 2012 05.....		04/12/2007.....	BARCLAYS CAPITAL INC.....		998,840	1,000,000	0	2FE.....
94973V AM 9	WELLPOINT INC 5.875 2017 06.....		06/05/2007.....	BANC OF AMERICA SECURITIES LLC.....		1,985,640	2,000,000	0	2FE.....
02660T BM 4	AHM 2004-3 3A 3.710 2034 10.....		04/25/2007.....	UBS AG.....		20,003,032	19,999,907	59,772	1FE.....
92977F AB 8	WAOT 2006-A A2 5.410 2009 04.....		04/19/2007.....	CREDIT SUISSE FIRST BOSTON.....		1,343,904	1,344,166	808	1FE.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....					64,329,883	64,919,234	210,637	XXX.....
6099997.	Total - Bonds - Part 3.....					177,549,649	173,519,234	721,927	XXX.....
6099999.	Total - Bonds.....					177,549,649	173,519,234	721,927	XXX.....

E04

**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)
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>									
225448 AA 7	CREDIT SUISSE GUERNSEY 5.86% PERPETUAL		05/08/2007	CREDIT SUISSE 1ST BOSTON	2,000,000.000	2,000,000	0.00	0	P1UFE
6299999	Total - Preferred Stocks - Banks, Trust & Ins. Cos.					2,000,000	XXX	0	XXX
6599997	Total - Preferred Stocks - Part 3					2,000,000	XXX	0	XXX
6599999	Total - Preferred Stocks					2,000,000	XXX	0	XXX
7399999	Total - Preferred and Common Stocks					2,000,000	XXX	0	XXX
7499999	Total - Bonds, Preferred and Common Stocks					179,549,649	XXX	721,927	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation 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.							
<b>Bonds - U.S. Government</b>																					
36202D 6D 8	GNMA II PASS #00003568 5.000		06/20/2007	PAID ON PRINCIPAL		106,179	106,179	101,949	102,048	0	4,132	0	4,132	0	106,179	0	0	0	908	06/20/2034	1
36216X AK 7	GNMA PASS TH #00177410 9.000		06/15/2007	PAID ON PRINCIPAL		1,833	1,833	1,956	1,935	0	(102)	0	(102)	0	1,833	0	0	0	27	01/15/2020	1
36217X MB 3	GNMA PASS TH #00206554 9.000		06/15/2007	PAID ON PRINCIPAL		320	320	342	338	0	(18)	0	(18)	0	320	0	0	0	5	09/15/2020	1
36219P M7 7	GNMA PASS TH #00255182 9.000		06/15/2007	PAID ON PRINCIPAL		78	78	83	81	0	(3)	0	(3)	0	78	0	0	0	1	03/15/2020	1
36220H BL 3	GNMA PASS TH #00278243 9.000		06/15/2007	PAID ON PRINCIPAL		8,187	8,187	8,737	8,637	0	(449)	0	(449)	0	8,187	0	0	0	122	02/15/2020	1
36220R QG 6	GNMA PASS TH #00285855 9.000		06/15/2007	PAID ON PRINCIPAL		114	114	122	123	0	(9)	0	(9)	0	114	0	0	0	2	06/15/2020	1
36220S 4X 1	GNMA PASS TH #00287138 9.000		06/15/2007	PAID ON PRINCIPAL		23	23	25	24	0	(1)	0	(1)	0	23	0	0	0	0	02/15/2020	1
36220U 5V 9	GNMA PASS TH #00288960 9.000		06/15/2007	PAID ON PRINCIPAL		146	146	156	156	0	(10)	0	(10)	0	146	0	0	0	2	03/15/2020	1
36220V FQ 7	GNMA PASS TH #00289175 9.000		06/15/2007	PAID ON PRINCIPAL		369	369	394	386	0	(17)	0	(17)	0	369	0	0	0	6	05/15/2020	1
36220X K7 9	GNMA PASS TH #00291118 9.000		06/15/2007	PAID ON PRINCIPAL		88	88	94	94	0	(6)	0	(6)	0	88	0	0	0	1	07/15/2020	1
36220S NF 9	GNMA PASS TH #00297490 9.000		06/15/2007	PAID ON PRINCIPAL		158	158	168	166	0	(8)	0	(8)	0	158	0	0	0	2	11/15/2020	1
36223B M4 9	GNMA PASS TH #00302879 9.000		06/15/2007	PAID ON PRINCIPAL		6,898	6,898	7,361	7,294	0	(396)	0	(396)	0	6,898	0	0	0	154	04/15/2021	1
36223D VN 3	GNMA PASS TH #00304921 9.000		06/15/2007	PAID ON PRINCIPAL		129	129	138	136	0	(7)	0	(7)	0	129	0	0	0	2	03/15/2021	1
36223N VQ 4	GNMA PASS TH #00313023 9.000		06/15/2007	PAID ON PRINCIPAL		77	77	82	81	0	(4)	0	(4)	0	77	0	0	0	1	09/15/2021	1
36223R CZ 6	GNMA PASS TH #00315188 9.000		06/15/2007	PAID ON PRINCIPAL		223	223	238	236	0	(13)	0	(13)	0	223	0	0	0	3	06/15/2022	1
36223T VY 4	GNMA PASS TH #00317531 9.000		06/15/2007	PAID ON PRINCIPAL		81	81	87	86	0	(5)	0	(5)	0	81	0	0	0	1	01/15/2022	1
36203X GY 6	GNMA PASS TH #00362115 9.000		06/15/2007	PAID ON PRINCIPAL		109	109	117	117	0	(8)	0	(8)	0	109	0	0	0	2	11/15/2023	1
36204T Q4 9	GNMA PASS TH #00379475 9.000		06/15/2007	PAID ON PRINCIPAL		133	133	142	141	0	(8)	0	(8)	0	133	0	0	0	2	07/15/2024	1
36205G 4M 0	GNMA PASS TH #00390628 9.000		06/15/2007	PAID ON PRINCIPAL		128	128	137	137	0	(9)	0	(9)	0	128	0	0	0	2	07/15/2024	1
36290S WE 7	GNMA PASS TH #00616345 4.500		06/15/2007	PAID ON PRINCIPAL		241,196	241,196	241,610	241,560	0	(365)	0	(365)	0	241,196	0	0	0	1,725	04/15/2019	1
36291F 3W 6	GNMA PASS TH #00627313 4.500		06/15/2007	PAID ON PRINCIPAL		93,575	93,575	93,736	93,711	0	(136)	0	(136)	0	93,575	0	0	0	701	06/15/2019	1
0399999	Total - Bonds - U.S. Government					460,047	460,047	457,674	457,489	0	2,558	0	2,558	0	460,047	0	0	0	3,671	XXX	XXX
<b>Bonds - States, Territories and Possessions</b>																					
64966C R3 7	NEW YORK GENERAL OBLIG 6.000		04/15/2007	REDEEMED		3,030,000	3,000,000	3,104,226	3,038,400	0	(8,400)	0	(8,400)	0	3,030,000	0	0	0	90,000	04/15/2009	1FE
1799999	Total - Bonds - States, Territories & Possessions					3,030,000	3,000,000	3,104,226	3,038,400	0	(8,400)	0	(8,400)	0	3,030,000	0	0	0	90,000	XXX	XXX
<b>Bonds - Political Subdivisions of States</b>																					
181054 G9 2	CLARK CO SCH DIST LT G 5.250		06/15/2007	REDEEMED		5,050,000	5,000,000	5,134,050	5,057,100	0	(7,100)	0	(7,100)	0	5,050,000	0	0	0	131,250	06/15/2017	1FE
2499999	Total - Bonds - Political Subdivisions					5,050,000	5,000,000	5,134,050	5,057,100	0	(7,100)	0	(7,100)	0	5,050,000	0	0	0	131,250	XXX	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																					
57583R FZ 3	MASSACHUSETTS DEV FIN 3.700		06/07/2007	GOLDMAN SACHS & CO		14,500,000	14,500,000	14,497,100	14,497,100	0	290	0	290	0	14,497,390	0	2,610	2,610	55,105	07/15/2036	1
64988P RN 8	NEW YORK MTG AGY REV H 4.800		04/02/2007	REDEEMED		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	4,200	10/01/2022	1FE
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2007	PAID ON PRINCIPAL		419,233	419,233	417,923	417,939	0	1,293	0	1,293	0	419,233	0	0	0	3,238	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		180	180	175	176	0	4	0	4	0	180	0	0	0	2	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		58,103	58,103	59,445	60,582	0	(2,479)	0	(2,479)	0	58,103	0	0	0	565	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2007	PAID ON PRINCIPAL		814,619	814,619	812,073	812,179	0	2,440	0	2,440	0	814,619	0	0	0	7,060	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2007	PAID ON PRINCIPAL		412,696	412,696	400,302	399,783	0	12,913	0	12,913	0	412,696	0	0	0	3,754	12/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		5,129	5,129	5,409	5,941	0	(812)	0	(812)	0	5,129	0	0	0	60	09/15/2029	1
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		216	216	228	273	0	(56)	0	(56)	0	216	0	0	0	3	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		06/15/2007	PAID ON PRINCIPAL		73	73	75	81	0	(9)	0	(9)	0	73	0	0	0	1	07/15/2031	1
31288A ML 6	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		341	341	360	397	0	(56)	0	(56)	0	341	0	0	0	4	10/15/2032	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		48,836	48,836	49,963	51,097	0	(2,261)	0	(2,261)	0	48,836	0	0	0	377	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		364	364	373	387	0	(23)	0	(23)	0	364	0	0	0	4	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		703	703	685	689	0	14	0	14	0	703	0	0	0	6	09/15/2023	1
313956 LB 8	FHLMC GOLD PASSTHRU 8.000		06/15/2007	PAID ON PRINCIPAL		12,448	12,448	12,456	12,428	0	21	0	21	0	12,448	0	0	0	163	05/15/2012	1
313956 LG 7	FHLMC GOLD PASSTHRU 8.000		06/15/2007	PAID ON PRINCIPAL		3,053	3,053	3,055	3,050	0	3	0	3	0	3,053	0	0	0	41	05/15/2012	1
313956 LH 5	FHLMC GOLD PASSTHRU 8.000		06/15/2007	PAID ON PRINCIPAL		292	292	292	291	0	0	0	0	0	292	0	0	0	4	05/15/2012	1
313956 LT 9	FHLMC GOLD PASSTHRU 8.000		06/15/2007	PAID ON PRINCIPAL		70	70	70	70	0	0	0	0	0	70	0	0	0	1	05/15/2012	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		98	98	95	95	0	2	0	2	0	98	0	0	0	1	09/15/2023	1

E05

**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)
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2007	PAID ON PRINCIPAL		448	448	435	438	0	11	0	11	0	448	0	0	0	5	10/15/2023	1
31294J G4 4	FHLMC GOLD PASSTHRU 6.500		06/15/2007	PAID ON PRINCIPAL		6,078	6,078	5,785	6,019	0	59	0	59	0	6,078	0	0	0	65	06/15/2008	1
31357M VA 0	FHLMC GOLD PASSTHRU 6.500		06/15/2007	PAID ON PRINCIPAL		1,863	1,863	1,773	1,845	0	18	0	18	0	1,863	0	0	0	20	06/15/2008	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		543,841	543,841	556,376	562,295	0	(18,454)	0	(18,454)	0	543,841	0	0	0	5,640	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2007	PAID ON PRINCIPAL		646,455	646,455	575,615	577,708	0	68,747	0	68,747	0	646,455	0	0	0	5,294	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		06/15/2007	PAID ON PRINCIPAL		12,040	12,040	10,890	10,866	0	1,174	0	1,174	0	12,040	0	0	0	121	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2007	PAID ON PRINCIPAL		39,809	39,809	39,683	39,685	0	125	0	125	0	39,809	0	0	0	224	05/15/2028	1
31371K D9 9	FNMA PASS TH #00254028 6.500		06/25/2007	PAID ON PRINCIPAL		101,791	101,791	103,938	104,431	0	(2,639)	0	(2,639)	0	101,791	0	0	0	1,030	09/25/2031	1
31371K EJ 6	FNMA PASS TH #00254037 5.500		06/25/2007	PAID ON PRINCIPAL		29,541	29,541	29,448	29,452	0	89	0	89	0	29,541	0	0	0	296	10/25/2016	1
31371L EZ 8	FNMA PASS TH #00254952 4.500		06/25/2007	PAID ON PRINCIPAL		180,359	180,359	180,753	180,622	0	(264)	0	(264)	0	180,359	0	0	0	1,383	11/25/2018	1
31374J ZW 4	FNMA PASS TH #00315857 7.500		06/25/2007	PAID ON PRINCIPAL		40	40	41	40	0	(0)	0	(0)	0	40	0	0	0	0	02/25/2023	1
31376K B2 1	FNMA PASS TH #00357457 5.500		06/25/2007	PAID ON PRINCIPAL		349,928	349,928	349,164	349,212	0	716	0	716	0	349,928	0	0	0	3,320	11/25/2033	1
31378Q DF 5	FNMA PASS TH #00405202 6.000		06/25/2007	PAID ON PRINCIPAL		1,444	1,444	1,394	1,403	0	42	0	42	0	1,444	0	0	0	14	03/25/2028	1
31378R S5 9	FNMA PASS TH #00406540 6.500		06/25/2007	PAID ON PRINCIPAL		121	121	122	122	0	(0)	0	(0)	0	121	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #00421804 6.500		06/25/2007	PAID ON PRINCIPAL		63,575	63,575	63,247	63,258	0	316	0	316	0	63,575	0	0	0	968	04/25/2028	1
31383L VW 2	FNMA PASS TH #00506529 6.000		06/25/2007	PAID ON PRINCIPAL		24,319	24,319	22,518	22,549	0	1,770	0	1,770	0	24,319	0	0	0	130	07/25/2029	1
31384V L7 5	FNMA PASS TH #00535050 7.500		06/25/2007	PAID ON PRINCIPAL		31,934	31,934	33,382	35,302	0	(3,368)	0	(3,368)	0	31,934	0	0	0	421	12/25/2029	1
31385J NQ 7	FNMA PASS TH #00545899 5.500		06/25/2007	PAID ON PRINCIPAL		34,894	34,894	35,728	35,934	0	(1,040)	0	(1,040)	0	34,894	0	0	0	337	09/25/2017	1
31386T G8 2	FNMA PASS TH #00572723 5.500		06/25/2007	PAID ON PRINCIPAL		31,841	31,841	31,746	31,756	0	85	0	85	0	31,841	0	0	0	292	03/25/2016	1
31386X B2 1	FNMA PASS TH #00576157 5.500		06/25/2007	PAID ON PRINCIPAL		62,753	62,753	62,567	62,588	0	165	0	165	0	62,753	0	0	0	442	03/25/2016	1
31386Y B2 9	FNMA PASS TH #00577057 5.500		06/25/2007	PAID ON PRINCIPAL		8,477	8,477	8,450	8,452	0	25	0	25	0	8,477	0	0	0	81	04/25/2016	1
31387A 6L 4	FNMA PASS TH #00578775 5.500		06/25/2007	PAID ON PRINCIPAL		3,004	3,004	2,995	2,996	0	8	0	8	0	3,004	0	0	0	28	05/25/2016	1
31387D VL 0	FNMA PASS TH #00581219 5.500		06/25/2007	PAID ON PRINCIPAL		30,193	30,193	30,099	30,107	0	86	0	86	0	30,193	0	0	0	394	05/25/2016	1
31387H 7K 0	FNMA PASS TH #00585098 5.500		06/25/2007	PAID ON PRINCIPAL		90,203	90,203	89,921	89,927	0	276	0	276	0	90,203	0	0	0	824	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #00591322 5.500		06/25/2007	PAID ON PRINCIPAL		7,270	7,270	7,247	7,249	0	21	0	21	0	7,270	0	0	0	86	07/25/2016	1
31387W 2L 0	FNMA PASS TH #00596679 6.500		06/25/2007	PAID ON PRINCIPAL		110,103	110,103	112,717	113,696	0	(3,593)	0	(3,593)	0	110,103	0	0	0	1,097	09/25/2031	1
31387W 2P 1	FNMA PASS TH #00596682 6.500		06/25/2007	PAID ON PRINCIPAL		203,102	203,102	207,386	208,393	0	(5,291)	0	(5,291)	0	203,102	0	0	0	2,334	10/25/2031	1
31387Y X2 4	FNMA PASS TH #00598397 5.500		06/25/2007	PAID ON PRINCIPAL		17,624	17,624	17,568	17,570	0	53	0	53	0	17,624	0	0	0	116	07/25/2016	1
31388A K6 0	FNMA PASS TH #00598917 5.500		06/25/2007	PAID ON PRINCIPAL		1,404	1,404	1,400	1,400	0	4	0	4	0	1,404	0	0	0	13	10/25/2016	1
31388D 6W 3	FNMA PASS TH #00602185 5.500		06/25/2007	PAID ON PRINCIPAL		36,484	36,484	36,370	36,377	0	106	0	106	0	36,484	0	0	0	342	10/25/2016	1
31388E ND 4	FNMA PASS TH #00602588 5.500		06/25/2007	PAID ON PRINCIPAL		12,165	12,165	12,127	12,127	0	38	0	38	0	12,165	0	0	0	112	08/25/2016	1
31388E NH 5	FNMA PASS TH #00602592 5.500		06/25/2007	PAID ON PRINCIPAL		10,195	10,195	10,163	10,163	0	32	0	32	0	10,195	0	0	0	94	09/25/2016	1
31388E NM 4	FNMA PASS TH #00602596 5.500		06/25/2007	PAID ON PRINCIPAL		14,421	14,421	14,375	14,374	0	46	0	46	0	14,421	0	0	0	132	09/25/2016	1
31388E TA 4	FNMA PASS TH #00602745 5.500		06/25/2007	PAID ON PRINCIPAL		21,695	21,695	21,627	21,632	0	62	0	62	0	21,695	0	0	0	122	08/25/2016	1
31388J JU 0	FNMA PASS TH #00606075 5.500		06/25/2007	PAID ON PRINCIPAL		4,474	4,474	4,460	4,461	0	13	0	13	0	4,474	0	0	0	41	10/25/2016	1
31388P PY 1	FNMA PASS TH #00610739 5.500		06/25/2007	PAID ON PRINCIPAL		34,947	34,947	34,838	34,847	0	100	0	100	0	34,947	0	0	0	316	10/25/2016	1
31388P XP 1	FNMA PASS TH #00610986 5.500		06/25/2007	PAID ON PRINCIPAL		18,346	18,346	18,289	18,292	0	55	0	55	0	18,346	0	0	0	124	10/25/2016	1
31390K RG 5	FNMA PASS TH #00648587 7.500		06/25/2007	PAID ON PRINCIPAL		118,390	118,390	123,764	130,989	0	(12,598)	0	(12,598)	0	118,390	0	0	0	2,213	05/25/2032	1
31390N TM 4	FNMA PASS TH #00651356 5.500		06/25/2007	PAID ON PRINCIPAL		46,587	46,587	46,580	46,631	0	(44)	0	(44)	0	46,587	0	0	0	422	07/25/2017	1
31402C QM 7	FNMA PASS TH #00725060 6.000		06/25/2007	PAID ON PRINCIPAL		38,027	38,027	38,915	39,365	0	(1,338)	0	(1,338)	0	38,027	0	0	0	338	01/25/2034	1
31402E S3 3	FNMA PASS TH #00726938 4.500		06/25/2007	PAID ON PRINCIPAL		4,583	4,583	4,417	4,431	0	152	0	152	0	4,583	0	0	0	35	08/25/2033	1
31402J ZY 6	FNMA PASS TH #00730759 4.500		06/25/2007	PAID ON PRINCIPAL		3,633	3,633	3,501	3,510	0	123	0	123	0	3,633	0	0	0	28	08/25/2033	1
31402Q LF 6	FNMA PASS TH #00734826 4.500		06/25/2007	PAID ON PRINCIPAL		49,615	49,615	47,816	47,927	0	1,687	0	1,687	0	49,615	0	0	0	385	08/25/2033	1
31403A 2X 2	FNMA PASS TH #00743390 4.500		06/25/2007	PAID ON PRINCIPAL		82,703	82,703	82,884	82,875	0	(173)	0	(173)	0	82,703	0	0	0	537	11/25/2018	1
31403R CK 2	FNMA PASS TH #00755274 4.500		06/25/2007	PAID ON PRINCIPAL		166,968	166,968	167,334	167,239	0	(270)	0	(270)	0	166,968	0	0	0	1,432	12/25/2018	1
31406L F9 4	FNMA PASS TH #00812992 5.500		06/25/2007	PAID ON PRINCIPAL		25,139	25,139	25,083	25,085	0	54	0	54	0	25,139	0	0	0	234	02/25/2035	1
31407G 6H 6	FNMA PASS TH #00830772 5.000		06/25/2007	PAID ON PRINCIPAL		71,673	71,673	71,615	71,618	0	55	0	55	0	71,673	0	0	0	599	08/25/2035	1
31409D S8 7	FNMA PASS TH #00868243 5.000		04/25/2007	VARIOUS		3,059,721	3,162,665	3,030,229	3,035,594	0	105	0	105	0	3,035,699	0	24,022	24,022	17,971	03/25/2036	1

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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Designation 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.							
68608R VS 9	OREGON HSG & CMNTY SVC 6.200		06/01/2007	REDEEMED		75,622	75,622	77,381	76,533	0	(147)	0	(147)	0	76,386	0	(764)	(764)	1,954	07/01/2028	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		06/01/2007	REDEEMED		12,053	12,053	11,217	11,401	0	9	0	9	0	11,410	0	642	642	143	06/01/2020	1
92931# AT 4	FHA LEHMAN 92-1 PROJ L 8.360		06/25/2007	PAID ON PRINCIPAL		68,215	68,215	68,247	68,043	0	172	0	172	0	68,215	0	0	0	1,262	01/01/2012	1
3199999.	Total - Bonds - Special Revenue & Assessment					23,061,563	23,164,508	22,968,698	22,996,386	0	38,667	0	38,667	0	23,035,053	0	26,511	26,511	128,401	XXX	XXX
<b>Bonds - Public Utilities</b>																					
437410 AB 9	HOMER CITY FUND 8.734		04/05/2007	PAID ON PRINCIPAL		18,750	18,750	18,750	18,750	0	0	0	0	0	18,750	0	0	0	819	10/01/2026	3FE
842809 AA 3	SOUTHERN ELECTRIC PLC 7.375	F	05/01/2007	MATURED		9,000,000	9,000,000	8,938,671	8,994,650	0	5,350	0	5,350	0	9,000,000	0	0	0	331,875	05/01/2007	1FE
3899999.	Total - Bonds - Public Utilities					9,018,750	9,018,750	8,957,421	9,013,400	0	5,350	0	5,350	0	9,018,750	0	0	0	332,694	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
05565S AA 2	BURLINGTON NORTHERN SA 5.629		04/03/2007	PAID ON PRINCIPAL		112,160	112,160	112,160	112,160	0	0	0	0	0	112,160	0	0	0	4,069	04/01/2024	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		06/30/2007	MATURED		1,725	1,725	1,725	1,725	0	0	0	0	0	1,725	0	0	0	12,752	06/30/2007	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		06/30/2007	MATURED		47	47	47	47	0	0	0	0	0	47	0	0	0	347	06/30/2007	1FE
31337L AK 4	FHR 2160 ZA CMO 6.000		06/15/2007	PAID ON PRINCIPAL		595,665	595,665	547,959	565,582	0	30,083	0	30,083	0	595,665	0	0	0	5,891	06/15/2029	1
31337V VV 8	FHR 2248 ZA CMO 7.000		06/15/2007	PAID ON PRINCIPAL		216,740	216,740	212,563	213,807	0	2,933	0	2,933	0	216,740	0	0	0	3,176	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 7.046		06/15/2007	PAID ON PRINCIPAL		331,518	331,518	324,474	325,681	0	5,837	0	5,837	0	331,518	0	0	0	4,419	07/15/2031	1
31337U VD 7	FHR 2357 OH CMO 6.500		06/15/2007	PAID ON PRINCIPAL		433,819	433,819	429,820	431,058	0	2,761	0	2,761	0	433,819	0	0	0	4,617	09/15/2031	1
31337V 5V 4	FHR 2359 ZA CMO 6.000		06/15/2007	PAID ON PRINCIPAL		582,978	582,978	523,529	551,758	0	31,219	0	31,219	0	582,978	0	0	0	6,243	09/15/2031	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2007	PAID ON PRINCIPAL		430,350	430,350	396,675	409,082	0	21,268	0	21,268	0	430,350	0	0	0	4,116	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		06/25/2007	PAID ON PRINCIPAL		580,514	580,514	512,345	548,243	0	32,271	0	32,271	0	580,514	0	0	0	5,855	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2007	PAID ON PRINCIPAL		332,416	332,416	332,520	332,045	0	371	0	371	0	332,416	0	0	0	3,644	01/25/2032	1
3837H4 UJ 4	GNR 2000-34 ZB CMO 7.500		06/20/2007	PAID ON PRINCIPAL		230,962	230,962	230,841	231,384	0	(422)	0	(422)	0	230,962	0	0	0	2,587	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO 6.500		06/20/2007	PAID ON PRINCIPAL		589,060	589,060	560,723	570,106	0	18,954	0	18,954	0	589,060	0	0	0	5,880	03/20/2031	1
441812 FL 3	HOUSEHOLD FINANCE CORP 7.650		05/15/2007	MATURED		600,000	600,000	598,668	599,730	0	270	0	270	0	600,000	0	0	0	22,950	05/15/2007	1FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		04/30/2007	MATURED		7,648	7,648	7,648	7,648	0	0	0	0	0	7,648	0	0	0	2,821	04/30/2007	1FE
90807E AF 2	UNION PLANTERS BANK 5.125		06/15/2007	MATURED		300,000	300,000	321,669	302,677	0	(2,677)	0	(2,677)	0	300,000	0	0	0	7,688	06/15/2007	1FE
87971M AB 9	TELUS CORP 7.500	I	06/01/2007	MATURED		5,000,000	5,000,000	4,975,300	4,997,042	0	2,958	0	2,958	0	5,000,000	0	0	0	187,500	06/01/2007	2FE
02660T BM 4	AHM 2004-3 3A 3.710		06/25/2007	PAID ON PRINCIPAL		1,771,523	1,771,523	1,771,799	1,771,799	0	(277)	0	(277)	0	1,771,523	0	0	0	8,286	10/25/2034	1FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		121,823	121,823	122,908	122,796	0	(973)	0	(973)	0	121,823	0	0	0	872	12/25/2018	1FE
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		264,724	264,724	262,532	262,795	0	1,929	0	1,929	0	264,724	0	0	0	1,968	08/25/2019	1FE
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		06/25/2007	PAID ON PRINCIPAL		53,038	53,038	53,875	52,872	0	166	0	166	0	53,038	0	0	0	573	07/25/2032	1FE
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2007	PAID ON PRINCIPAL		678,074	678,074	688,987	687,519	0	(9,445)	0	(9,445)	0	678,074	0	0	0	6,617	02/25/2018	1FE
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2007	PAID ON PRINCIPAL		621,348	621,348	605,426	606,278	0	15,070	0	15,070	0	621,348	0	0	0	5,256	03/25/2018	1FE
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		130,406	130,406	130,813	130,746	0	(340)	0	(340)	0	130,406	0	0	0	974	07/25/2018	1FE
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		06/25/2007	PAID ON PRINCIPAL		463,820	463,820	464,653	464,280	0	(460)	0	(460)	0	463,820	0	0	0	3,782	12/25/2018	1FE
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		06/25/2007	PAID ON PRINCIPAL		221,648	221,648	219,501	219,740	0	1,908	0	1,908	0	221,648	0	0	0	1,803	07/25/2019	1FE
161546 GB 6	CFAB 2003-4 2A2 5.620		06/25/2007	PAID ON PRINCIPAL		16,796	16,796	16,796	16,796	0	0	0	0	0	16,796	0	0	0	241	05/25/2033	1FE
23322B CJ 5	DLJCM 1998-CG1 A1B 6.410		06/12/2007	PAID ON PRINCIPAL		162,272	162,272	171,184	163,847	0	2,751	0	2,751	0	166,597	0	(4,325)	(4,325)	1,431	06/10/2031	1FE
33735P AF 4	FUCMT 1999-C1 A2 6.070		06/15/2007	PAID ON PRINCIPAL		24,520	24,520	22,180	23,915	0	605	0	605	0	24,520	0	0	0	238	10/15/2035	1FE
337367 AB 2	FULBA 1998-C2 A2 6.560		06/18/2007	PAID ON PRINCIPAL		148,256	148,256	165,445	152,079	0	(3,823)	0	(3,823)	0	148,256	0	0	0	1,824	11/18/2035	1FE
361849 QD 7	GMACC 2001-C1 A1 5.988		06/15/2007	PAID ON PRINCIPAL		470,019	470,019	469,835	469,835	0	184	0	184	0	470,019	0	0	0	4,551	04/15/2034	1FE
501773 CS 2	LBCMT 1999-C1 A2 6.780		06/15/2007	PAID ON PRINCIPAL		29,567	29,567	32,069	30,369	0	(802)	0	(802)	0	29,567	0	0	0	335	06/15/2031	1FE
61745M JF 7	MSC 1999-WF1 A2 6.210		06/15/2007	PAID ON PRINCIPAL		5,210	5,210	5,491	5,279	0	(69)	0	(69)	0	5,210	0	0	0	37	11/15/2031	1FE
655356 JG 1	NASC 1998-D6 A1B 6.590		06/15/2007	PAID ON PRINCIPAL		164,494	164,494	166,962	164,897	0	(403)	0	(403)	0	164,494	0	0	0	1,802	03/15/2030	1FE
76110W PG 5	RASC 2002-KS4 A1B (AM 5.820		06/25/2007	PAID ON PRINCIPAL		74,851	74,851	74,781	75,040	0	(188)	0	(188)	0	74,851	0	0	0	745	07/25/2032	1FE
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2007	PAID ON PRINCIPAL		16,598	16,598	16,595	16,574	0	24	0	24	0	16,598	0	0	0	152	12/25/2033	1FE
92977F AB 8	WAOT 2006-A A2 5.410		06/20/2007	PAID ON PRINCIPAL		1,147,699	1,147,699	1,147,596	1,147,596	0	103	0	103	0	1,147,699	0	0	0	9,134	04/20/2009	1FE
4599999.	Total - Bonds - Industrial & Miscellaneous					16,932,287	16,932,287	16,704,094	16,784,827	0	151,785	0	151,785	0	16,936,612	0	(4,325)	(4,325)	335,173	XXX	XXX
6099997.	Total - Bonds - Part 4					57,552,647	57,575,592	57,326,163	57,347,603	0	182,859	0	182,859	0	57,530,462	0	22,185	22,185	1,021,189	XXX	XXX
6099999.	Total - Bonds					57,552,647	57,575,592	57,326,163	57,347,603	0	182,859	0	182,859	0	57,530,462	0	22,185	22,185	1,021,189	XXX	XXX

E05.2

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of 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	10 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 Designation 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.							
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																				
003714 81 3	ABN AMRO NORTH AMER INC SER L 6 4	06/15/2007	ISSUE CALLED at 1000.000	1,465,000	1,465,000	0	1,469,835	1,478,734	(8,900)	0	0	(8,900)	0	1,469,835	0	(4,835)	(4,835)	47,320	XXX	P1UFE
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies			1,465,000	1,465,000	XXX	1,469,835	1,478,734	(8,900)	0	0	(8,900)	0	1,469,835	0	(4,835)	(4,835)	47,320	XXX	XXX
6599997	Total - Preferred Stocks - Part 4			1,465,000	1,465,000	XXX	1,469,835	1,478,734	(8,900)	0	0	(8,900)	0	1,469,835	0	(4,835)	(4,835)	47,320	XXX	XXX
6599999	Total - Preferred Stocks			1,465,000	1,465,000	XXX	1,469,835	1,478,734	(8,900)	0	0	(8,900)	0	1,469,835	0	(4,835)	(4,835)	47,320	XXX	XXX
7399999	Total - Preferred and Common Stocks			1,465,000	1,465,000	XXX	1,469,835	1,478,734	(8,900)	0	0	(8,900)	0	1,469,835	0	(4,835)	(4,835)	47,320	XXX	XXX
7499999	Total - Bonds, Preferred and Common Stocks			59,017,647	59,017,647	XXX	58,795,998	58,826,337	(8,900)	182,859	0	173,959	0	59,000,297	0	17,350	17,350	1,068,509	XXX	XXX

(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**

**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	
<b>Open Depositories</b>								
BANK OF AMERICA.....	HARTFORD,CT.....	.....0.000	.....0	.....0	...(29,138,449)	...(20,855,709)	...(13,580,533)	XXX
BANK OF AMERICA ILLINOIS.....	CHICAGO,IL.....	.....0.000	.....0	.....0	.....(486,176)	.....66,126	.....30,951	XXX
JP MORGAN, NY.....	BROOKLYN,NY.....	.....0.000	.....0	.....0	.....(374,270)	...(27,935,026)	.....(300,817)	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	...(29,998,895)	...(48,724,609)	...(13,850,399)	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	...(29,998,895)	...(48,724,609)	...(13,850,399)	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	...(29,998,895)	...(48,724,609)	...(13,850,399)	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 Gross Investment Income
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**NONE**