



# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,951,251,719	0	3,951,251,719	3,597,123,297
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	7,586,626
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(14,796,490)), cash equivalents (\$.....0) and short-term investments (\$.....155,401,264).....	140,604,774	0	140,604,774	156,938,032
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).....	4,091,856,494	0	4,091,856,494	3,761,647,955
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	49,349,346	0	49,349,346	48,761,057
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	247,562,213	12,942,486	234,619,728	197,049,089
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....42,860,618 earned but unbilled premiums).....	124,069,497	6,131,961	117,937,536	106,546,672
13.3 Accrued retrospective premiums.....	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	8,750,884	0	8,750,884	12,426,353
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.....	96,219,375	58,517,049	37,702,326	28,487,173
17. Guaranty funds receivable or on deposit.....	267,809	0	267,809	373,513
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.....	62,189,093	0	62,189,093	82,144,566
22. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
23. Aggregate write-ins for other than invested assets.....	21,389,955	33,177	21,356,779	3,163,962
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	4,701,654,667	77,624,672	4,624,029,995	4,240,600,340
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	4,701,654,667	77,624,672	4,624,029,995	4,240,600,340

### 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. Reinsurance receivable/payable intercompany.....	13,994,572	0	13,994,572	0
2302. Suspense, undistributed payments.....	5,163,238	0	5,163,238	1,352,004
2303. Assumed reinsurance receivable and payable.....	926,169	0	926,169	926,169
2398. Summary of remaining write-ins for Line 23 from overflow page.....	1,305,977	33,177	1,272,800	885,789
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	21,389,955	33,177	21,356,779	3,163,962

# 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 \$....201,387,695).....	919,151,091	829,833,968
2. Reinsurance payable on paid losses and loss adjustment expenses.....	20,750	10,206
3. Loss adjustment expenses.....	364,255,156	277,210,510
4. Commissions payable, contingent commissions and other similar charges.....	52,856,337	52,169,266
5. Other expenses (excluding taxes, licenses and fees).....	25,367,802	29,258,241
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	52,731,536	43,255,699
7.1 Current federal and foreign income taxes (including \$....(1,106,513) on realized capital gains (losses)).....	1,213,857	101,851,372
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....138,844,380 and including warranty reserves of \$.....0).....	823,345,107	846,899,104
10. Advance premium.....	165,332	140,144
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,699,603	9,618,230
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(27,068,503)	(45,467,530)
13. Funds held by company under reinsurance treaties.....	100,807,523	105,982,816
14. Amounts withheld or retained by company for account of others.....	17,921,973	31,563,655
15. Remittances and items not allocated.....	29,420,402	57,499,918
16. Provision for reinsurance.....	5,452,296	5,452,296
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.....	0	0
20. Payable for securities.....	33,047,551	5,173,450
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.....	8,136,348	16,440,791
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	2,416,524,160	2,366,892,137
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	2,416,524,160	2,366,892,137
27. Aggregate write-ins for special surplus funds.....	44,485,000	39,700,000
28. Common capital stock.....	6,480,000	6,480,000
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.....	433,803,760	433,803,760
33. Unassigned funds (surplus).....	1,722,737,075	1,393,724,443
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).....	2,207,505,835	1,873,708,203
36. Totals.....	4,624,029,995	4,240,600,340

### DETAILS OF WRITE-INS

2301. Retroactive reinsurance reserve assumed.....	6,714,753	11,097,864
2302. Escheat liability.....	1,403,424	2,187,551
2303. Federal excise tax-reinsurance contracts.....	18,171	22,878
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	3,132,498
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	8,136,348	16,440,791
2701. Special surplus from retroactive reinsurance.....	44,485,000	39,700,000
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).....	44,485,000	39,700,000
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 \$.....1,095,401,293).....	1,030,827,594	1,027,282,924	1,368,749,745
1.2 Assumed..... (written \$.....50,508,441).....	62,571,820	63,721,965	84,526,013
1.3 Ceded..... (written \$.....211,594,477).....	135,530,158	107,156,598	130,848,225
1.4 Net..... (written \$.....934,315,257).....	957,869,256	983,848,291	1,322,427,533
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....234,223,944):			
2.1 Direct.....	207,645,126	223,501,871	160,672,937
2.2 Assumed.....	13,023,423	(7,345,048)	(22,831,394)
2.3 Ceded.....	30,910,482	(45,753,243)	52,291,898
2.4 Net.....	189,758,067	261,910,066	85,549,645
3. Loss adjustment expenses incurred.....	114,080,939	133,114,347	164,950,006
4. Other underwriting expenses incurred.....	360,759,010	378,273,224	493,990,650
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	664,598,015	773,297,637	744,490,301
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	293,271,242	210,550,654	577,937,232
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	132,555,785	121,884,482	165,798,056
10. Net realized capital gains (losses) less capital gains tax of \$.....(487,163).....	(12,672,354)	(7,771,744)	(10,285,518)
11. Net investment gain (loss) (Lines 9 + 10).....	119,883,431	114,112,738	155,512,538
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....519,107 amount charged off \$.....1,122,607).....	(603,500)	198,892	29,604
13. Finance and service charges not included in premiums.....	64,139	44,375	61,234
14. Aggregate write-ins for miscellaneous income.....	20,075,097	23,226,180	33,842,538
15. Total other income (Lines 12 through 14).....	19,535,736	23,469,447	33,933,377
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	432,690,408	348,132,838	767,383,147
17. Dividends to policyholders.....	5,594,632	5,747,042	8,748,501
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).....	427,095,776	342,385,796	758,634,646
19. Federal and foreign income taxes incurred.....	130,225,679	106,871,536	239,004,229
20. Net income (Line 18 minus Line 19) (to Line 22).....	296,870,097	235,514,260	519,630,417
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,873,708,203	1,290,646,286	1,290,646,286
22. Net income (from Line 20).....	296,870,097	235,514,260	519,630,417
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 \$.....7,241,490.....	16,394,149	(3,055,436)	(17,100,528)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	4,271,030	5,833,596	(682,831)
27. Change in nonadmitted assets.....	14,347,672	(420,243)	199,134
28. Change in provision for reinsurance.....	0	0	29,367
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.....	1,914,683	0	0
32. Capital changes:			
32.1 Paid in.....	0	480,000	480,000
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	130,506,358	130,506,358
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	(50,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	333,797,632	368,858,535	583,061,917
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,207,505,835	1,659,504,821	1,873,708,203
<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.....	15,290,162	13,631,744	17,988,116
1402. Retroactive reinsurance gain/loss.....	4,785,000	10,000,000	16,700,000
1403. Fines and penalties of regulatory authorities.....	(66)	(405,564)	(845,578)
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).....	20,075,097	23,226,180	33,842,538
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

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>		
1. Premiums collected net of reinsurance.....	904,767,415	1,253,625,024
2. Net investment income.....	141,428,544	176,150,411
3. Miscellaneous income.....	19,535,736	33,933,377
4. Total (Lines 1 through 3).....	1,065,731,695	1,463,708,812
5. Benefit and loss related payments.....	96,754,930	177,265,602
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	381,444,956	499,540,601
8. Dividends paid to policyholders.....	5,513,258	7,885,676
9. Federal and foreign income taxes paid (recovered) net of \$....325,159 tax on capital gains (losses).....	230,376,032	164,049,346
10. Total (Lines 5 through 9).....	714,089,176	848,741,225
11. Net cash from operations (Line 4 minus Line 10).....	351,642,518	614,967,587
<b>CASH FROM INVESTMENTS</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	136,342,641	317,346,223
12.2 Stocks.....	14,043,536	0
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	52
12.7 Miscellaneous proceeds.....	27,874,101	5,173,450
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	178,260,278	322,519,725
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	495,055,602	647,850,368
13.2 Stocks.....	0	0
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	0	0
13.5 Other invested assets.....	0	0
13.6 Miscellaneous applications.....	0	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	495,055,602	647,850,368
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).....	(316,795,323)	(325,330,643)
<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	50,000,000
16.6 Other cash provided (applied).....	(51,180,453)	(168,446,889)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(51,180,453)	(218,446,889)
<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).....	(16,333,258)	71,190,055
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	156,938,032	85,747,977
19.2 End of period (Line 18 plus Line 19.1).....	140,604,774	156,938,032
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>		
20.0001 Statutory merger.....	138,731,884	0
20.0002 Stocks converted to bonds.....	14,038,484	0
20.0003 Intercompany transactions.....	0	5,051,794

## NOTES TO FINANCIAL STATEMENTS

### **Note 1 - Summary of Significant Accounting Policies**

#### A. Accounting Practices:

Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The impact of any permitted accounting practices on statutory surplus was not material.

#### B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

#### C. Accounting Policy:

No significant change.

### **Note 2 - Accounting Changes and Corrections of Errors**

No material change.

### **Note 3 - Business Combinations and Goodwill**

On January 2, 2009 in accordance with a Plan of Merger and in connection with and as part of a series of related transactions as contemplated by and described in the "Agreement and Plan of Restructuring" dated October 15, 2008, Seaboard Surety Company (Seaboard) merged with and into the Company, with the Company being the surviving corporation. At the time of this merger Seaboard had a statutory carrying value of \$138,731,884.

As part of these transactions St. Paul Fire and Marine Insurance Company (Fire and Marine) distributed 100% of the common shares of Seaboard to its sole shareholder and parent The Travelers Companies, Inc. (TRV). The transaction qualified as a tax-free spin-off distribution under Section 355 of the Internal Revenue Code and was reported as a return of capital / dividend in Fire and Marine's quarterly statement. In accordance with the "Plan of Merger", Seaboard then merged with and into the Company at which time all issued and outstanding shares of Seaboard were exchanged for 400 shares of the Company. TRV then contributed the 400 shares as a capital contribution to Travelers Property Casualty Corp. (TPC). TPC then contributed the 400 shares to Travelers Insurance Group Holdings Inc. which in turn contributed the 400 shares to the Company's parent Travelers Casualty and Surety Company (TCS). As a result TCS continues to own all issued and outstanding shares of the Company. The statutory merger method was utilized in merging the two entities, of which the Company was the surviving entity and 100% of the outstanding common stock of Seaboard was retired.

Details of the results of operations for the previously separate entities for the period ending December 31, 2008 were as follows:

	<u>The Company</u>	<u>Seaboard</u>
Net underwriting gain	\$ 574,505,806	\$ 3,431,426
Net investment gain	148,340,038	7,172,500
Other income	33,932,463	914
Less - Dividends to policyholders	<u>8,750,624</u>	<u>(2,123)</u>
Net income after capital gains tax and before all other federal and foreign income taxes	748,027,683	10,606,963
Federal and foreign income taxes incurred	<u>236,241,489</u>	<u>2,762,739</u>
Net income	<u>\$ 511,786,194</u>	<u>\$ 7,844,224</u>

#### C. Impairment Loss

No significant change.

### **Note 4 - Discontinued Operations**

No significant change.

### **Note 5 - Investments**

#### A. Mortgage Loans:

No significant change.

#### B. Debt Restructuring:

No significant change.

## NOTES TO FINANCIAL STATEMENTS

### C. Reverse Mortgages:

No significant change.

### D. Loan-Backed Securities

The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using actual and currently estimated future cash flows, including anticipated prepayments, with the original cost. For those securities where an other-than-temporary impairment has been recognized, the prospective method is utilized.

For collateralized mortgage obligations and asset-backed securities, the Smith Barney Mortgage Prepayment Model provided by Yield Book® is used to project prepayments whenever it is available. For pass-through certificates and when collateralized mortgage obligations and asset-backed securities are not modeled in Yield Book® or no prepayment model is provided, a consensus forecast from Bloomberg L.P. is used if available, otherwise the average three-month prepayment history is used.

When unit prices published by the Securities Valuation Office were not available, the Company used Bloomberg and Financial Times Interactive Data, as well as broker quotes in determining the fair value of its loan-backed securities.

In 2009, the Company changed from the retrospective to prospective method for valuing the securities listed below. These securities shown in the aggregate and individually had a recognized other-than-temporary impairment.

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair value</u>
Aggregate Intent & Ability to Retain	\$20,729,393	\$3,530,048	\$17,199,345	\$12,393,959

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair value</u>
02660TBM4	\$ 7,354,067	\$7,280,828	\$ 73,239	\$7,280,828	\$4,854,763
02150JAC6	13,126,996	9,676,641	3,450,355	9,676,641	7,416,673
76110WPG5	248,330	241,876	6,454	241,876	122,523

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

	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	<u>Gross Unrealized Fair Value</u>	<u>Gross Unrealized Losses</u>	<u>Gross Unrealized Fair Value</u>	<u>Gross Unrealized Losses</u>	<u>Gross Unrealized Fair Value</u>	<u>Gross Unrealized Losses</u>
at September 30, 2009						
Loan-backed securities	\$ 255,036	\$ 573	\$ 169,828	\$ 7,650	\$ 424,864	\$ 8,223
Structured securities	8,262,967	1,766,035	29,969,894	1,107,248	38,232,861	2,873,283

When determining whether or not to recognize an other-than-temporary impairment, the Company considers estimated cash flows, the investee's current financial condition, liquidity, near term recovery prospects, and other relevant information, including the outlook for the business sectors in which the investee operates.

### E. Repurchase Agreements:

No significant change.

### F. Real Estate:

No significant change.

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

No significant change.

### **Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

### **Note 7 - Investment Income**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 8 - Derivative Instruments**

No significant change.

**Note 9 - Income Taxes**

No significant change.

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

No significant change.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

**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 - Other Items**

No significant change.



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## **NOTES TO FINANCIAL STATEMENTS**

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### **Note 21 – Events Subsequent**

No significant change.

### **Note 22 - Reinsurance**

No significant change.

### **Note 23 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

### **Note 24 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from December 31, 2008 to September 30, 2009, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$56,643,000, resulting from better than expected loss development in recent accident years primarily in the surety line of business. This improvement is the result of a lower than expected level of large losses and better than expected claim emergence on large losses. There are no material additional premiums or return premiums as a result of this prior year effect.

### **Note 25 – Intercompany Pooling Arrangements**

No significant change.

### **Note 26 – Structured Settlements**

No significant change.

### **Note 27 – Health Care Receivables**

No significant change.

### **Note 28 – Participating Policies**

No significant change.

### **Note 29 – Premium Deficiency Reserves**

No significant change.

### **Note 30 – High Deductibles**

No significant change.

### **Note 31 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change

### **Note 32 – Asbestos/Environmental Reserves**

No significant change.

### **Note 33 – Subscriber Savings Accounts**

No significant change.

### **Note 34 – Multiple Peril Crop Insurance**

No significant change.

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA GENERAL INTERROGATORIES

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

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ X ] No [ ]
- 2.2 If yes, date of change: 1/2/2009.....
3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]  
If yes, complete the Schedule Y-Part 1 - Organizational chart.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

\_\_\_\_\_

\_\_\_\_\_

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....
- 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). 1/27/2006.....

- 6.4 By what department or departments?  
Connecticut
- \_\_\_\_\_

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

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

- 7.2 If yes, give full information:  
\_\_\_\_\_  
\_\_\_\_\_

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

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

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

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [ X ] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:  
\_\_\_\_\_  
\_\_\_\_\_

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
\_\_\_\_\_  
\_\_\_\_\_

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA 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

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

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### FINANCIAL

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

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

### INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....0	\$ .....0
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....0	\$ .....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....0	\$ .....0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$ .....0	\$ .....0

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

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

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

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

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

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

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

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

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

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

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

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

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

17.2 If no, list exceptions:

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**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.

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

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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:

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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 F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		13,956,267	15,045,433	974,518	3,030,489	16,481,249	18,485,082
2. Alaska.....AK.....L.....		4,821,517	4,536,958	(982,408)	(379,405)	3,738,880	5,293,252
3. Arizona.....AZ.....L.....		23,083,849	22,422,771	1,702,503	3,902,231	20,105,525	23,952,696
4. Arkansas.....AR.....L.....		10,373,702	8,120,467	3,399,405	277,413	7,507,427	7,982,077
5. California.....CA.....L.....		103,586,578	110,245,541	43,553,415	18,322,434	164,433,125	172,974,506
6. Colorado.....CO.....L.....		25,166,120	22,445,375	1,363,122	4,618,484	20,356,981	24,561,959
7. Connecticut.....CT.....L.....		22,567,088	23,527,634	1,927,993	1,161,685	27,779,862	28,673,924
8. Delaware.....DE.....L.....		3,896,807	4,295,334	249,073	1,021,539	3,286,333	2,973,581
9. District of Columbia.....DC.....L.....		18,739,231	14,607,464	7,757,970	13,242,067	20,995,834	35,510,021
10. Florida.....FL.....L.....		60,647,938	81,264,502	10,188,177	6,221,659	86,221,945	91,034,542
11. Georgia.....GA.....L.....		32,706,628	32,391,367	2,149,845	6,208,563	41,411,018	40,691,496
12. Hawaii.....HI.....L.....		7,432,412	11,372,841	785,518	760,389	10,124,341	11,859,096
13. Idaho.....ID.....L.....		4,203,376	4,455,809	1,388,448	230,387	6,577,650	7,305,003
14. Illinois.....IL.....L.....		49,814,104	43,129,463	6,332,825	3,741,580	52,612,659	54,826,978
15. Indiana.....IN.....L.....		15,217,018	14,974,603	1,902,732	839,721	14,705,484	15,310,729
16. Iowa.....IA.....L.....		8,227,536	6,595,161	1,407,218	307,036	7,193,162	8,050,046
17. Kansas.....KS.....L.....		8,789,267	7,001,998	1,340,644	1,674,700	8,473,008	8,207,253
18. Kentucky.....KY.....L.....		16,212,868	14,436,694	1,603,375	662,674	14,271,191	15,009,642
19. Louisiana.....LA.....L.....		28,617,701	24,413,985	1,305,640	7,263,157	20,568,571	20,871,857
20. Maine.....ME.....L.....		4,993,165	4,342,540	480,979	314,902	3,724,039	4,031,200
21. Maryland.....MD.....L.....		25,831,415	30,601,930	3,667,274	6,025,898	30,732,342	29,872,425
22. Massachusetts.....MA.....L.....		27,180,046	24,758,220	5,855,944	3,185,540	39,310,194	43,756,773
23. Michigan.....MI.....L.....		16,651,276	16,240,915	3,793,275	6,909,129	22,133,671	26,216,879
24. Minnesota.....MN.....L.....		15,633,198	14,302,786	2,103,342	2,150,896	15,079,428	15,407,173
25. Mississippi.....MS.....L.....		13,945,786	13,736,121	1,434,501	5,133,676	14,172,065	15,336,036
26. Missouri.....MO.....L.....		25,277,340	20,847,631	4,447,220	5,106,146	20,807,948	22,986,380
27. Montana.....MT.....L.....		8,836,786	7,611,439	386,472	353,951	5,616,023	5,755,027
28. Nebraska.....NE.....L.....		4,929,297	4,729,467	117,604	343,922	6,478,276	6,704,866
29. Nevada.....NV.....L.....		11,051,471	11,939,953	488,952	3,714,203	9,878,227	11,910,654
30. New Hampshire.....NH.....L.....		3,740,085	4,067,094	358,111	156,065	3,593,520	4,305,684
31. New Jersey.....NJ.....L.....		28,656,187	21,294,478	2,832,966	2,755,727	27,607,490	30,211,310
32. New Mexico.....NM.....L.....		4,486,909	4,637,882	329,486	(71,175)	4,406,749	5,373,904
33. New York.....NY.....L.....		80,987,913	83,635,735	8,877,154	7,952,661	102,928,921	91,951,183
34. North Carolina.....NC.....L.....		33,614,081	35,629,190	1,743,315	975,114	34,333,626	35,199,420
35. North Dakota.....ND.....L.....		3,340,667	1,973,909	126,225	(2,563)	1,564,083	1,782,298
36. Ohio.....OH.....L.....		25,266,742	23,365,988	3,576,122	8,980,131	29,931,763	30,770,869
37. Oklahoma.....OK.....L.....		10,847,448	7,641,255	837,792	8,477,989	7,837,990	7,596,195
38. Oregon.....OR.....L.....		15,455,922	12,801,805	1,372,732	931,093	12,010,090	13,496,167
39. Pennsylvania.....PA.....L.....		44,613,525	42,529,470	6,620,446	7,674,557	44,930,190	45,227,048
40. Rhode Island.....RI.....L.....		4,745,427	3,365,292	412,367	(106,934)	5,303,108	3,666,249
41. South Carolina.....SC.....L.....		17,322,701	14,758,111	1,805,847	2,694,188	16,512,955	18,481,037
42. South Dakota.....SD.....L.....		2,468,709	2,065,754	236,433	96,373	2,670,585	1,889,874
43. Tennessee.....TN.....L.....		18,667,416	18,940,821	1,422,185	2,241,355	19,839,851	23,989,279
44. Texas.....TX.....L.....		72,161,779	71,090,024	12,047,465	7,230,696	81,922,409	91,697,243
45. Utah.....UT.....L.....		9,702,003	12,450,506	127,750	841,510	8,976,946	9,578,358
46. Vermont.....VT.....L.....		1,064,850	923,791	(2,250)	(52,000)	725,765	1,122,849
47. Virginia.....VA.....L.....		40,630,566	40,292,631	4,414,447	2,502,441	37,856,515	38,229,356
48. Washington.....WA.....L.....		36,765,515	35,371,318	11,761,803	(7,731,850)	43,907,659	48,409,880
49. West Virginia.....WV.....L.....		9,532,906	10,441,150	1,379,705	1,045,046	7,568,247	7,815,359
50. Wisconsin.....WI.....L.....		12,691,347	10,389,468	1,575,499	878,618	15,469,444	15,510,636
51. Wyoming.....WY.....L.....		5,265,130	5,301,499	39,022	40,979	4,964,065	4,723,993
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	1,000	0	0	0	1,552
54. Puerto Rico.....PR.....N.....		79,580	50,182	0	700,000	1,452,862	1,622,815
55. US Virgin Islands.....VI.....N.....		0	1,450	0	0	0	235
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		904,100	441,501	2,208,872	3,173,090	13,015,810	13,650,839
59. Totals.....(a).....51.....		1,095,401,293	1,077,855,706	175,229,071	157,728,177	1,244,107,098	1,321,854,785

**DETAILS OF WRITE-INS**

5801. Other Alien Combined.....XXX.....		904,100	441,501	2,208,872	3,173,090	13,015,810	13,650,839
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.....		904,100	441,501	2,208,872	3,173,090	13,015,810	13,650,839

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

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

Q11

**NONE**

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	39	0.0	0.0
2. Allied lines.....	0	125	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	57,467	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	9	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims made.....	0	0	0.0	0.0
12. Earthquake.....	0	28	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.....	195,420	(4,600,416)	(2,354.1)	(1,523.3)
17.1 Other liability-occurrence.....	200,978	4,078,671	2,029.4	(9,705.7)
17.2 Other liability-claims made.....	283,736,682	113,112,956	39.9	13.6
18.1 Products liability-occurrence.....	0	55,954	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	82,399	0.0	0.0
21. Auto physical damage.....	0	8,204	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	81,058,326	23,745,102	29.3	(11.4)
24. Surety.....	642,112,620	66,380,158	10.3	32.0
26. Burglary and theft.....	23,523,568	4,724,430	20.1	10.0
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,030,827,594	207,645,126	20.1	21.8
<b>DETAILS OF WRITE-INS</b>				
3401. ....	0	0	0.0	0.0
3402. ....	0	0	0.0	0.0
3403. ....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	195,420	(38,844)
17.1. Other liability-occurrence.....	(7,060)	12,483	175,392
17.2. Other liability-claims made.....	115,958,543	342,629,478	253,935,460
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.....	28,948,615	82,810,987	84,157,729
24. Surety.....	235,613,622	645,895,227	716,588,083
26. Burglary and theft.....	8,544,301	23,857,698	23,037,886
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	389,058,021	1,095,401,293	1,077,855,706
<b>DETAILS OF WRITE-INS</b>			
3401. ....	0	0	0
3402. ....	0	0	0
3403. ....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2009 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. 2006 + Prior.....	102,507	282,463	384,970	9,555	3,114	12,669	91,305	0	260,546	351,851	(1,648)	(18,803)	(20,451)
2. 2007.....	88,874	218,087	306,961	37,584	2,132	39,715	63,693	0	187,933	251,626	12,403	(28,022)	(15,619)
3. Subtotals 2007 + Prior.....	191,381	500,550	691,931	47,138	5,245	52,384	154,998	0	448,479	603,477	10,755	(46,826)	(36,070)
4. 2008.....	78,151	336,962	415,113	25,537	7,154	32,691	62,189	0	299,660	361,848	9,575	(30,148)	(20,573)
5. Subtotals 2008 + Prior.....	269,532	837,512	1,107,044	72,676	12,399	85,075	217,187	0	748,139	965,325	20,331	(76,974)	(56,643)
6. 2009.....	XXX	XXX	XXX	XXX	42,402	42,402	XXX	45,698	272,383	318,081	XXX	XXX	XXX
7. Totals.....	269,532	837,512	1,107,044	72,676	54,802	127,478	217,187	45,698	1,020,521	1,283,406	20,331	(76,974)	(56,643)
8. Prior Year-End's Surplus As Regards Policyholders	1,873,708												
											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. ....7.5 %	2. ....(9.2)%	3. ....(5.1)%
													Col. 13, Line 7 Line 8
													4. ....(3.0)%

Q13

# 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 Professional Liability Supplement) be filed with this statement?	NO _____
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO _____

**Explanation:**

- 1.
- 2.
- 3.

**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. Other assets - Reliance acquisition.....	598,430	0	598,430	(429,912)
2305. Ceded deposit asset.....	378,371	0	378,371	999,664
2306. State surcharges receivable.....	326,091	0	326,091	308,587
2307. Amounts receivable under high deductible policies.....	3,085	33,177	(30,092)	(61,109)
2308. Equities and deposits in pools and associations.....	0	0	0	7,027
2309. Other assets.....	0	0	0	61,532
2397. Summary of remaining write-ins for Line 23.....	1,305,977	33,177	1,272,800	885,789

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2304. Reinsurance receivable/payable intercompany.....	0	3,132,498
2397. Summary of remaining write-ins for Line 23.....	0	3,132,498

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**SCHEDULE A - VERIFICATION**

Real Estate

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

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,604,709,922	3,326,495,321
2. Cost of bonds and stocks acquired.....	495,055,602	647,850,369
3. Accrual of discount.....	2,273,158	(4,682,684)
4. Unrealized valuation increase (decrease).....	23,635,636	(26,308,505)
5. Total gain (loss) on disposals.....	716,996	(703,340)
6. Deduct consideration for bonds and stocks disposed of.....	150,386,177	317,346,223
7. Deduct amortization of premium.....	13,808,697	10,523,337
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	10,944,721	10,071,680
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,951,251,719	3,604,709,922
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,951,251,719	3,604,709,922

**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 (a).....	3,477,680,830	968,356,818	744,316,775	(20,448,266)	3,443,020,313	3,477,680,830	3,681,272,606	3,431,134,262
2. Class 2 (a).....	301,104,099	20,388,222	9,973,166	28,373,312	258,094,685	301,104,099	339,892,467	245,005,666
3. Class 3 (a).....	47,242,533	0	2,823,800	1,683,023	41,745,530	47,242,533	46,101,756	84,939,308
4. Class 4 (a).....	34,719,778	0	0	(5,730,771)	33,611,934	34,719,778	28,989,007	18,028,974
5. Class 5 (a).....	1,158,376	29,277	572,713	7,819,259	1,083,750	1,158,376	8,434,199	380,000
6. Class 6 (a).....	13,367,677	0	0	(11,404,728)	5,720,049	13,367,677	1,962,950	695,049
7. Total Bonds.....	3,875,273,292	988,774,317	757,686,454	291,828	3,783,276,260	3,875,273,292	4,106,652,985	3,780,183,259
<b>PREFERRED STOCK</b>								
8. Class 1.....	0	0	0	0	0	0	0	5,499,016
9. Class 2.....	0	0	0	0	0	0	0	2,087,610
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	7,586,626
15. Total Bonds and Preferred Stock.....	3,875,273,292	988,774,317	757,686,454	291,828	3,783,276,260	3,875,273,292	4,106,652,985	3,787,769,885

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

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	155,401,264	XXX	155,401,264	8,756	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	183,059,964	94,273,085
2. Cost of short-term investments acquired.....	1,801,574,702	3,492,293,961
3. Accrual of discount.....	7,212	2,590
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,829,240,614	3,403,509,672
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	155,401,264	183,059,964
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	155,401,264	183,059,964

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

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

**SCHEDULE E- VERIFICATION**

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	11,120,549
2. Cost of cash equivalents acquired.....	0	69,543,581
3. Accrual of discount.....	0	91,450
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	52
6. Deduct consideration received on disposals.....	0	80,755,632
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0



**Sch. A-Part 2**  
**NONE**

**Sch. A-Part 3**  
**NONE**

**Sch. B-Part 2**  
**NONE**

**Sch. B-Part 3**  
**NONE**

**Sch. BA-Part 2**  
**NONE**

**Sch. BA-Part 3**  
**NONE**

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

1	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 - U.S. Government</b>									
912810 EG 9	U S TREASURY BONDS 8.750 2020 08.....		08/07/2009.....	BAS-MERRILL LYNCH.....		11,083,782	7,900,000	332,573	1.....
0399999.	Total - Bonds - U.S. Government.....					11,083,782	7,900,000	332,573	XXX.....
<b>Bonds - U.S. States, Territories and Possessions</b>									
677520 3Q 9	OHIO COMMON SCHOOLS GO R 4.000 2019 09.....		09/22/2009.....	JEFFERIES & CO INC.....		5,440,400	5,000,000	.0	1FE.....
70914P LD 2	PENNSYLVANIA GEN OBLIG R 5.000 2021 07.....		08/25/2009.....	BAS-MERRILL LYNCH.....		5,731,750	5,000,000	.0	1FE.....
917542 QS 4	UTAH GENERAL OBLIGATION 4.154 2019 07.....		09/15/2009.....	MORGAN STANLEY.....		5,000,000	5,000,000	.0	1FE.....
93974C KF 6	WASHINGTON GENERAL OBLIG 5.000 2026 08.....		07/15/2009.....	J P MORGAN CHASE SECURITIES INC.....		17,540,764	16,460,000	.0	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					33,712,914	31,460,000	.0	XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
208418 KE 2	CONROE ISD GEN OBLIG REF 3.000 2018 02.....		07/23/2009.....	GOLDMAN SACHS & CO.....		2,081,310	2,100,000	350	1FE.....
208418 KF 9	CONROE ISD GEN OBLIG REF 3.500 2019 02.....		07/23/2009.....	GOLDMAN SACHS & CO.....		2,012,860	2,000,000	389	1FE.....
208418 KG 7	CONROE ISD GEN OBLIG REF 4.000 2020 02.....		07/23/2009.....	GOLDMAN SACHS & CO.....		1,545,450	1,500,000	333	1FE.....
208418 KH 5	CONROE ISD GEN OBLIG REF 4.000 2021 02.....		07/23/2009.....	GOLDMAN SACHS & CO.....		1,526,115	1,500,000	333	1FE.....
208418 KJ 1	CONROE ISD GEN OBLIG REF 2.500 2016 02.....		07/23/2009.....	GOLDMAN SACHS & CO.....		2,483,650	2,500,000	347	1FE.....
494800 FQ 3	KING CO RURAL LIBRARY DI 4.000 2020 12.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		7,875,682	7,295,000	.0	1FE.....
494800 FR 1	KING CO RURAL LIBRARY DI 4.000 2021 12.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		2,951,102	2,760,000	.0	1FE.....
55844R CA 0	MADISON PROM NOTES GO S2 4.125 2018 10.....		09/15/2009.....	STONE & YOUNGBERG.....		5,379,867	5,390,000	.0	1FE.....
584002 NH 8	MECKLENBURG CO GENERAL O 5.000 2015 03.....		08/04/2009.....	CITIGROUP GLOBAL MARKETS.....		5,790,900	5,000,000	.0	1FE.....
584002 NK 1	MECKLENBURG CO GENERAL O 5.000 2017 03.....		08/04/2009.....	CITIGROUP GLOBAL MARKETS.....		5,853,150	5,000,000	.0	1FE.....
613681 H8 1	MONTGOMERY CO GENERAL OB 4.750 2028 03.....		08/17/2009.....	WELLS FARGO SECURITIES.....		5,000,000	5,000,000	.0	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					42,500,086	40,045,000	1,753	XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
130178 TQ 9	CALIFORNIA ED FAC AUTH S 5.000 2023 03.....		07/15/2009.....	MORGAN STANLEY.....		3,427,860	3,000,000	.0	1FE.....
407288 WU 9	HAMILTON CO SEWER SYS RE 5.000 2018 12.....		08/10/2009.....	CITIGROUP GLOBAL MARKETS.....		2,278,000	2,000,000	.0	1FE.....
407288 WW 5	HAMILTON CO SEWER SYS RE 5.000 2019 12.....		08/10/2009.....	CITIGROUP GLOBAL MARKETS.....		3,087,398	2,725,000	.0	1FE.....
407288 WY 1	HAMILTON CO SEWER SYS RE 5.000 2020 12.....		08/10/2009.....	CITIGROUP GLOBAL MARKETS.....		7,554,735	6,750,000	.0	1FE.....
495289 VA 5	KING CO SEWER REV S2009 5.000 2026 01.....		07/27/2009.....	BARCLAYS CAPITAL INC.....		2,324,903	2,225,000	.0	1FE.....
495289 VC 1	KING CO SEWER REV S2009 5.000 2028 01.....		07/27/2009.....	BARCLAYS CAPITAL INC.....		2,626,908	2,550,000	.0	1FE.....
745181 NB 9	PUERTO RICO CMWLTH HWY & 5.500 2036 07.....		07/15/2009.....	RBC DAIN RAUSCHER INC.....		609,350	500,000	1,451	2FE.....
79575D D8 0	SALT RIVER PROJ AG IMPT 4.500 2019 01.....		09/29/2009.....	J P MORGAN CHASE SECURITIES INC.....		11,400,500	10,000,000	.0	1FE.....
882117 M9 2	TEXAS A & M PERM UNIV FU 5.000 2027 07.....		08/20/2009.....	RBC DAIN RAUSCHER INC.....		1,424,150	1,300,000	24,917	1FE.....
882117 N2 6	TEXAS A & M PERM UNIV FU 5.250 2028 07.....		08/20/2009.....	RBC DAIN RAUSCHER INC.....		1,113,190	1,000,000	20,125	1FE.....
92817S BF 4	VIRGINIA PUBLIC SCHOOL A 4.500 2025 08.....		09/23/2009.....	RBC DAIN RAUSCHER INC.....		2,341,523	2,225,000	15,853	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					38,188,517	34,275,000	62,346	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
001192 AG 8	AGL CAPITAL CORP 5.250 2019 08.....		08/06/2009.....	WELLS FARGO SECURITIES.....		993,380	1,000,000	146	2FE.....
037735 CP 0	APPALACHIAN POWER CO 7.950 2020 01.....		07/09/2009.....	WACHOVIA SECURITIES INC.....		1,172,870	1,000,000	27,604	2FE.....
081437 AG 0	BEMIS CO 5.650 2014 08.....		07/22/2009.....	BAS-MERRILL LYNCH.....		1,030,410	1,000,000	.0	2FE.....
14170T AE 1	CAREFUSION CORP (144A) 5.125 2014 08.....		08/04/2009.....	GOLDMAN SACHS & CO.....		1,028,530	1,000,000	2,278	2FE.....
207597 ED 3	CONNECTICUT LIGHT AND PO 5.650 2018 05.....		08/05/2009.....	FTN FINANCIAL.....		276,419	260,000	4,040	1FE.....
413875 AL 9	HARRIS CORP 6.375 2019 06.....		09/15/2009.....	KEYBANC CAPITAL MARK.....		1,094,170	1,000,000	17,531	2FE.....
58405U AE 2	MEDCO HEALTH SOLUTIONS 6.125 2013 03.....		07/07/2009.....	J P MORGAN CHASE SECURITIES INC.....		420,744	405,000	7,924	2FE.....
589331 AN 7	MERCK & CO INC 5.000 2019 06.....		07/29/2009.....	BARCLAYS CAPITAL INC.....		1,028,680	1,000,000	5,278	1FE.....
61166W AF 8	MONSANTO CO 5.125 2018 04.....		09/22/2009.....	BAS-MERRILL LYNCH.....		314,139	300,000	6,833	1FE.....
61744Y AD 0	MORGAN STANLEY 5.950 2017 12.....		09/24/2009.....	GOLDMAN SACHS & CO.....		1,027,350	1,000,000	15,040	1FE.....
640204 AG 8	NEIMAN MARCUS 9.000 2015 10.....		07/15/2009.....	PAY IN KIND.....		29,277	29,277	.0	5FE.....
651639 AL 0	NEWMONT MINING 5.125 2019 10.....		09/16/2009.....	UBS AG.....		1,004,880	1,000,000	427	2FE.....
65364U AA 4	NIAGARA MOHAWK POWER (14 4.881 2019 08.....		08/04/2009.....	BAS-MERRILL LYNCH.....		1,011,450	1,000,000	.0	1FE.....
655844 AU 2	NORFOLK SOUTHERN CORP 5.257 2014 09.....		08/25/2009.....	CANTOR FITZGERALD.....		701,498	655,000	15,399	2FE.....
666807 BA 9	NORTHROP GRUMMAN 5.050 2019 08.....		07/27/2009.....	J P MORGAN CHASE SECURITIES INC.....		998,370	1,000,000	.0	2FE.....
67021C AE 7	INSTAR ELECTRIC 5.625 2017 11.....		07/31/2009.....	FTN FINANCIAL.....		113,329	105,000	1,313	1FE.....
74005P AU 8	PRAXAIR INC 4.500 2019 08.....		08/10/2009.....	BAS-MERRILL LYNCH.....		1,990,120	2,000,000	.0	1FE.....
760761 AA 4	REPUBLIC SERVICES (144A) 5.500 2019 09.....		08/31/2009.....	BAS-MERRILL LYNCH.....		992,850	1,000,000	.0	2FE.....

QE04

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
776696 AC 0	ROPER INDUSTRIES 6.250 2019 09.....		08/27/2009.....	J P MORGAN CHASE SECURITIES INC.....		1,008,800	1,000,000	0	2FE.....
826418 BD 6	SIERRA PACIFIC POWER 6.000 2016 05.....		08/18/2009.....	BARCLAYS CAPITAL INC.....		1,061,710	1,000,000	16,000	2FE.....
790849 AE 3	ST JUDE MEDICAL 3.750 2014 07.....		08/05/2009.....	WELLS FARGO SECURITIES.....		1,006,180	1,000,000	1,250	1FE.....
883203 BP 5	TEXTRON INC 6.200 2015 03.....		09/14/2009.....	BAS-MERRILL LYNCH.....		1,997,620	2,000,000	0	2FE.....
872540 AN 9	TJX COS INC 4.200 2015 08.....		07/20/2009.....	J P MORGAN CHASE SECURITIES INC.....		999,920	1,000,000	0	1FE.....
907818 DB 1	UNION PACIFIC CO 7.875 2019 01.....		07/21/2009.....	J P MORGAN CHASE SECURITIES INC.....		1,187,470	1,000,000	1,969	2FE.....
92344S AL 4	VERIZON WIRELESS (144A) 5.550 2014 02.....		08/24/2009.....	GOLDMAN SACHS & CO.....		1,084,110	1,000,000	4,008	1FE.....
92553P AF 9	VIACOM INC 4.250 2015 09.....		09/24/2009.....	WELLS FARGO SECURITIES.....		1,996,280	2,000,000	0	2FE.....
95709T AD 2	WESTAR ENERGY 5.100 2020 07.....		07/17/2009.....	WELLS FARGO SECURITIES.....		941,550	1,000,000	992	2FE.....
988498 AF 8	YUM! BRANDS INC 5.300 2019 09.....		08/20/2009.....	GOLDMAN SACHS & CO.....		998,490	1,000,000	0	2FE.....
067901 AB 4	BARRICK GOLD CORP 6.950 2019 04.....	A	07/30/2009.....	RBC CAPITAL MARKETS.....		1,149,250	1,000,000	25,097	2FE.....
893526 8Y 2	TRANS CANADA PIPELINE 7.125 2019 01.....	A	07/10/2009.....	CITIGROUP GLOBAL MARKETS.....		1,147,810	1,000,000	0	1FE.....
822582 AJ 1	SHELL INTERNATIONAL FIN 4.300 2019 09.....	F	09/15/2009.....	MORGAN STANLEY.....		1,993,080	2,000,000	0	1FE.....
9612EA AB 1	WESTPAC SEC NZ LT (144A) 3.450 2014 07.....	F	07/21/2009.....	J P MORGAN CHASE SECURITIES INC.....		997,820	1,000,000	0	1FE.....
3899999	Total - Bonds - Industrial & Miscellaneous.....					32,798,556	31,754,277	153,129	XXX.....
8399997	Total - Bonds - Part 3.....					158,283,854	145,434,277	549,801	XXX.....
8399999	Total - Bonds.....					158,283,854	145,434,277	549,801	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					158,283,854	XXX	549,801	XXX.....

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	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)
<b>Bonds - U.S. Government</b>																					
912827 5N 8	U S TREASURY NOTES 6.000		.08/15/2009	MATURED		675,000	675,000	752,467	685,516	.0	(10,516)	.0	(10,516)	.0	675,000	.0	.0	.0	20,250	08/15/2009	1
92931# AT 4	FHA LEHMAN 92-1 PROJ L 8.360		.09/25/2009	VARIOUS		57,202	57,202	57,229	57,136	.0	.66	.0	.66	.0	57,202	.0	.0	.0	.645	01/01/2012	1
36202C CF 8	GNMA II PASS #1870 8.500		.09/20/2009	PAID ON PRINCIPAL		120	120	126	126	.0	(6)	.0	(6)	.0	120	.0	.0	.0	.2	09/20/2024	1
36202C DG 5	GNMA II PASS #1903 8.500		.09/20/2009	PAID ON PRINCIPAL		38	38	39	39	.0	(2)	.0	(2)	.0	38	.0	.0	.0	.1	11/20/2024	1
36202C EL 3	GNMA II PASS #1939 8.500		.09/20/2009	PAID ON PRINCIPAL		11	11	12	12	.0	(1)	.0	(1)	.0	11	.0	.0	.0	.0	01/20/2025	1
36202C G5 6	GNMA II PASS #2020 8.500		.09/20/2009	PAID ON PRINCIPAL		466	466	487	489	.0	(23)	.0	(23)	.0	466	.0	.0	.0	.10	06/20/2025	1
36202C HP 1	GNMA II PASS #2038 8.500		.09/20/2009	PAID ON PRINCIPAL		10	10	10	10	.0	(0)	.0	(0)	.0	10	.0	.0	.0	.0	07/20/2025	1
36202C J4 6	GNMA II PASS #2083 8.500		.09/20/2009	PAID ON PRINCIPAL		20	20	21	21	.0	(1)	.0	(1)	.0	20	.0	.0	.0	.0	09/20/2025	1
36202C LX 9	GNMA II PASS #2142 8.500		.09/20/2009	PAID ON PRINCIPAL		47	47	49	48	.0	(2)	.0	(2)	.0	47	.0	.0	.0	.1	12/20/2025	1
36202D QY 0	GNMA II PASS #3171 5.500		.09/20/2009	PAID ON PRINCIPAL		9,071	9,071	8,666	8,553	.0	518	.0	518	.0	9,071	.0	.0	.0	.78	12/20/2031	1
36202D 6D 8	GNMA II PASS #3568 5.000		.09/20/2009	PAID ON PRINCIPAL		114,313	114,313	109,758	109,866	.0	4,447	.0	4,447	.0	114,313	.0	.0	.0	.933	06/20/2034	1
36202E UR 8	GNMA II PASS #4192 4.500		.09/20/2009	PAID ON PRINCIPAL		108,651	108,651	99,212	99,518	.0	9,133	.0	9,133	.0	108,651	.0	.0	.0	.798	07/20/2038	1
36202E XT 1	GNMA II PASS #4290 5.500		.09/20/2009	PAID ON PRINCIPAL		349,066	349,066	347,757	347,711	.0	1,355	.0	1,355	.0	349,066	.0	.0	.0	3,001	11/20/2038	1
36216X AK 7	GNMA PASS TH #177410 9.000		.09/15/2009	PAID ON PRINCIPAL		1,168	1,168	1,247	1,231	.0	(63)	.0	(63)	.0	1,168	.0	.0	.0	.24	01/15/2020	1
36217X MB 3	GNMA PASS TH #206554 9.000		.09/15/2009	PAID ON PRINCIPAL		396	396	423	418	.0	(22)	.0	(22)	.0	396	.0	.0	.0	.6	09/15/2020	1
36220H BL 3	GNMA PASS TH #278243 9.000		.09/15/2009	PAID ON PRINCIPAL		59	59	63	63	.0	(3)	.0	(3)	.0	59	.0	.0	.0	.1	02/15/2020	1
36220R QG 6	GNMA PASS TH #285855 9.000		.09/15/2009	PAID ON PRINCIPAL		141	141	151	152	.0	(11)	.0	(11)	.0	141	.0	.0	.0	.2	06/15/2020	1
36220S 4X 1	GNMA PASS TH #287138 9.000		.09/15/2009	PAID ON PRINCIPAL		24	24	26	25	.0	(1)	.0	(1)	.0	24	.0	.0	.0	.0	02/15/2020	1
36220U 5V 9	GNMA PASS TH #288960 9.000		.09/15/2009	PAID ON PRINCIPAL		182	182	194	194	.0	(12)	.0	(12)	.0	182	.0	.0	.0	.3	03/15/2020	1
36220V FQ 7	GNMA PASS TH #289175 9.000		.09/15/2009	PAID ON PRINCIPAL		457	457	488	478	.0	(21)	.0	(21)	.0	457	.0	.0	.0	.7	05/15/2020	1
36220X K7 9	GNMA PASS TH #291118 9.000		.09/15/2009	PAID ON PRINCIPAL		91	91	97	97	.0	(6)	.0	(6)	.0	91	.0	.0	.0	.1	07/15/2020	1
36223B M4 9	GNMA PASS TH #302879 9.000		.09/15/2009	PAID ON PRINCIPAL		96	96	103	102	.0	(6)	.0	(6)	.0	96	.0	.0	.0	.1	04/15/2021	1
36223D VN 3	GNMA PASS TH #304921 9.000		.09/15/2009	PAID ON PRINCIPAL		160	160	170	168	.0	(8)	.0	(8)	.0	160	.0	.0	.0	.2	03/15/2021	1
36223N VQ 4	GNMA PASS TH #313023 9.000		.09/15/2009	PAID ON PRINCIPAL		95	95	101	100	.0	(5)	.0	(5)	.0	95	.0	.0	.0	.1	09/15/2021	1
36223R CZ 6	GNMA PASS TH #315188 9.000		.09/15/2009	PAID ON PRINCIPAL		193	193	206	203	.0	(10)	.0	(10)	.0	193	.0	.0	.0	.3	06/15/2022	1
36223T VY 4	GNMA PASS TH #317531 9.000		.09/15/2009	PAID ON PRINCIPAL		100	100	107	105	.0	(5)	.0	(5)	.0	100	.0	.0	.0	.2	01/15/2022	1
36203X GY 6	GNMA PASS TH #362115 9.000		.09/15/2009	PAID ON PRINCIPAL		135	135	144	145	.0	(10)	.0	(10)	.0	135	.0	.0	.0	.2	11/15/2023	1
36205G 4M 0	GNMA PASS TH #390628 9.000		.09/15/2009	PAID ON PRINCIPAL		164	164	175	175	.0	(11)	.0	(11)	.0	164	.0	.0	.0	.2	07/15/2024	1
36206J F8 2	GNMA PASS TH #412491 8.500		.09/15/2009	PAID ON PRINCIPAL		12	12	13	13	.0	(0)	.0	(0)	.0	12	.0	.0	.0	.0	08/15/2026	1
36290S WE 7	GNMA PASS TH #616345 4.500		.09/15/2009	PAID ON PRINCIPAL		315,505	315,505	316,048	315,859	.0	(353)	.0	(353)	.0	315,505	.0	.0	.0	2,661	04/15/2019	1
36291F 3W 6	GNMA PASS TH #627313 4.500		.09/15/2009	PAID ON PRINCIPAL		134,136	134,136	134,366	134,288	.0	(153)	.0	(153)	.0	134,136	.0	.0	.0	1,002	06/15/2019	1
831641 DS 5	SBIC 2003-P10B 1 5.136		.08/10/2009	DIRECT WITH COMPANY		39,389	39,389	39,389	39,389	.0	.0	.0	.0	.0	39,389	.0	.0	.0	.510	08/10/2013	1
831641 DQ 1	SBIC 2004-P10A 1 4.504		.08/10/2009	DIRECT WITH COMPANY		37,027	37,027	37,027	37,027	.0	.0	.0	.0	.0	37,027	.0	.0	.0	.420	02/10/2014	1
0399999	Total - Bonds - U.S. Government					1,843,547	1,843,547	1,906,370	1,839,279	.0	4,268	.0	4,268	.0	1,843,547	.0	.0	.0	30,370	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
745277 FU 2	PUERTO RICO MUN FIN AG 5.500		.08/01/2009	REDEEMED		505,000	500,000	537,305	510,795	.0	(5,795)	.0	(5,795)	.0	505,000	.0	.0	.0	13,750	08/01/2017	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					505,000	500,000	537,305	510,795	.0	(5,795)	.0	(5,795)	.0	505,000	.0	.0	.0	13,750	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
38373Y UH 5	GNR 2003-5 B (PROJECT 4.486		.09/16/2009	PAID ON PRINCIPAL		41,686	41,686	41,321	41,678	.0	.7	.0	.7	.0	41,686	.0	.0	.0	.312	10/16/2025	1
414004 YL 9	HARRIS CO TOLL RD SR L 5.000		.08/15/2009	MATURED		7,000,000	7,000,000	7,742,000	7,093,310	.0	(93,310)	.0	(93,310)	.0	7,000,000	.0	.0	.0	175,000	08/15/2009	1FE

QE05

**SCHEDULE D - PART 4**

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Amortization/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
882854	GU 0 TEXAS WATER DEV BOARD		09/21/2009	REDEEMED	5,750	5,000,000	5,000,000	4,962,300	4,978,100	0	1,400	0	1,400	0	4,979,500	0	20,500	20,500	196,458	07/15/2016	1FE
31296R	CX 4 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	5,000	367,075	367,075	365,928	365,954	0	1,121	0	1,121	0	367,075	0	0	0	3,077	12/15/2033	1
31292G	GN 0 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	66	66	64	65	0	2	0	2	0	66	0	0	0	1	01/15/2023	1
31292H	SQ 8 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,000	104,450	104,450	106,862	108,881	0	(4,431)	0	(4,431)	0	104,450	0	0	0	893	11/15/2032	1
31292H	ZM 9 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	5,000	1,252,464	1,252,464	1,248,550	1,248,774	0	3,689	0	3,689	0	1,252,464	0	0	0	9,377	10/15/2033	1
31292H	4J 0 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	5,500	566,829	566,829	549,807	549,815	0	17,014	0	17,014	0	566,829	0	0	0	4,655	12/15/2033	1
31293W	LD 0 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	16,318	16,318	17,210	18,829	0	(2,511)	0	(2,511)	0	16,318	0	0	0	170	09/15/2029	1
31298P	VR 8 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	963	963	1,015	1,201	0	(238)	0	(238)	0	963	0	0	0	8	06/15/2031	1
31298Q	SR 0 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,500	22	22	22	24	0	(3)	0	(3)	0	22	0	0	0	0	07/15/2031	1
31288A	ML 6 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	302	302	318	352	0	(50)	0	(50)	0	302	0	0	0	4	10/15/2032	1
31288B	3C 5 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,000	177,461	177,461	181,558	185,607	0	(8,146)	0	(8,146)	0	177,461	0	0	0	1,492	11/15/2032	1
31288H	H6 0 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,000	424	424	434	449	0	(25)	0	(25)	0	424	0	0	0	4	03/15/2033	1
31335G	BZ 7 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	1,692	1,692	1,649	1,659	0	32	0	32	0	1,692	0	0	0	22	09/15/2023	1
313956	LG 7 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	8,000	4,005	4,005	4,008	3,999	0	6	0	6	0	4,005	0	0	0	53	05/15/2012	1
313956	LH 5 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	8,000	170	170	170	170	0	0	0	0	0	170	0	0	0	2	05/15/2012	1
313956	LT 9 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	8,000	133	133	133	133	0	0	0	0	0	133	0	0	0	1	05/15/2012	1
313981	BL 5 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	105	105	102	102	0	3	0	3	0	105	0	0	0	1	09/15/2023	1
313982	VA 5 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	7,000	529	529	513	517	0	12	0	12	0	529	0	0	0	6	10/15/2023	1
31283H	WZ 4 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,000	753,188	753,188	770,548	778,503	0	(25,315)	0	(25,315)	0	753,188	0	0	0	6,890	04/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	4,000	547,505	547,505	487,508	492,710	0	54,795	0	54,795	0	547,505	0	0	0	3,548	05/15/2034	1
31281A	MV 1 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,000	49,288	49,288	44,579	44,504	0	4,784	0	4,784	0	49,288	0	0	0	680	11/15/2026	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU		09/15/2009	PAID ON PRINCIPAL	6,500	334	334	333	333	0	1	0	1	0	334	0	0	0	4	05/15/2028	1
31371K	D9 9 FNMA PASS TH #254028		09/25/2009	PAID ON PRINCIPAL	6,500	48,453	48,453	49,475	49,740	0	(1,287)	0	(1,287)	0	48,453	0	0	0	479	09/25/2031	1
31371K	EJ 6 FNMA PASS TH #254037		09/25/2009	PAID ON PRINCIPAL	5,500	17,251	17,251	17,197	17,197	0	53	0	53	0	17,251	0	0	0	129	10/25/2016	1
31371L	EZ 8 FNMA PASS TH #254952		09/25/2009	PAID ON PRINCIPAL	4,500	153,839	153,839	154,175	153,989	0	(150)	0	(150)	0	153,839	0	0	0	1,173	11/25/2018	1
31374J	ZW 4 FNMA PASS TH #315857		09/25/2009	PAID ON PRINCIPAL	7,500	48	48	48	48	0	(0)	0	(0)	0	48	0	0	0	1	02/25/2023	1
31376K	B2 1 FNMA PASS TH #357457		09/25/2009	PAID ON PRINCIPAL	5,500	594,951	594,951	593,651	593,696	0	1,255	0	1,255	0	594,951	0	0	0	5,204	11/25/2033	1
31378Q	DF 5 FNMA PASS TH #405202		09/25/2009	PAID ON PRINCIPAL	6,000	11,417	11,417	11,016	11,067	0	350	0	350	0	11,417	0	0	0	111	03/25/2028	1
31378R	S5 9 FNMA PASS TH #406540		09/25/2009	PAID ON PRINCIPAL	6,500	14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	0	12/25/2027	1
31379K	RZ 8 FNMA PASS TH #421804		09/25/2009	PAID ON PRINCIPAL	6,500	8,273	8,273	8,230	8,232	0	41	0	41	0	8,273	0	0	0	91	04/25/2028	1
31383L	VW 2 FNMA PASS TH #506529		09/25/2009	PAID ON PRINCIPAL	6,000	523	523	485	482	0	41	0	41	0	523	0	0	0	5	07/25/2029	1
31384V	L7 5 FNMA PASS TH #535050		09/25/2009	PAID ON PRINCIPAL	7,500	18,456	18,456	19,292	20,529	0	(2,073)	0	(2,073)	0	18,456	0	0	0	284	12/25/2029	1
31385J	NQ 7 FNMA PASS TH #545899		09/25/2009	PAID ON PRINCIPAL	5,500	29,053	29,053	29,748	29,799	0	(746)	0	(746)	0	29,053	0	0	0	249	09/25/2017	1
31386T	G8 2 FNMA PASS TH #572723		09/25/2009	PAID ON PRINCIPAL	5,500	21,929	21,929	21,864	21,867	0	62	0	62	0	21,929	0	0	0	203	03/25/2016	1
31386X	B2 1 FNMA PASS TH #576157		09/25/2009	PAID ON PRINCIPAL	5,500	14,206	14,206	14,164	14,167	0	39	0	39	0	14,206	0	0	0	126	03/25/2016	1
31386Y	B2 9 FNMA PASS TH #577057		09/25/2009	PAID ON PRINCIPAL	5,500	5,440	5,440	5,423	5,423	0	17	0	17	0	5,440	0	0	0	50	04/25/2016	1
31387A	6L 4 FNMA PASS TH #578775		09/25/2009	PAID ON PRINCIPAL	5,500	2,972	2,972	2,963	2,963	0	9	0	9	0	2,972	0	0	0	27	05/25/2016	1
31387D	VL 0 FNMA PASS TH #581219		09/25/2009	PAID ON PRINCIPAL	5,500	1,903	1,903	1,897	1,898	0	6	0	6	0	1,903	0	0	0	18	05/25/2016	1
31387H	7K 0 FNMA PASS TH #585098		09/25/2009	PAID ON PRINCIPAL	5,500	4,638	4,638	4,623	4,623	0	14	0	14	0	4,638	0	0	0	43	06/25/2016	1
31387Q	4F 4 FNMA PASS TH #591322		09/25/2009	PAID ON PRINCIPAL	5,500	3,005	3,005	2,995	2,996	0	9	0	9	0	3,005	0	0	0	27	07/25/2016	1
31387W	2L 0 FNMA PASS TH #596679		09/25/2009	PAID ON PRINCIPAL	6,500	55,423	55,423	56,739	57,276	0	(1,852)	0	(1,852)	0	55,423	0	0	0	574	09/25/2031	1

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
31387W 2P 1	FNMA PASS TH #596682	5.500	09/25/2009	PAID ON PRINCIPAL		218,543	218,543	223,153	224,321	0	(5,777)	0	(5,777)	0	218,543	0	0	0	1,963	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397	5.500	09/25/2009	PAID ON PRINCIPAL		14,685	14,685	14,639	14,639	0	45	0	45	0	14,685	0	0	0	130	07/25/2016	1
31388A K6 0	FNMA PASS TH #598917	5.500	09/25/2009	PAID ON PRINCIPAL		1,611	1,611	1,606	1,607	0	5	0	5	0	1,611	0	0	0	15	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185	5.500	09/25/2009	PAID ON PRINCIPAL		32,988	32,988	32,885	32,889	0	99	0	99	0	32,988	0	0	0	304	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588	5.500	09/25/2009	PAID ON PRINCIPAL		13,050	13,050	13,009	13,008	0	42	0	42	0	13,050	0	0	0	120	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592	5.500	09/25/2009	PAID ON PRINCIPAL		40,395	40,395	40,269	40,267	0	129	0	129	0	40,395	0	0	0	502	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596	5.500	09/25/2009	PAID ON PRINCIPAL		13,518	13,518	13,476	13,474	0	44	0	44	0	13,518	0	0	0	124	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745	5.500	09/25/2009	PAID ON PRINCIPAL		11,595	11,595	11,559	11,560	0	35	0	35	0	11,595	0	0	0	81	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075	5.500	09/25/2009	PAID ON PRINCIPAL		3,773	3,773	3,762	3,762	0	11	0	11	0	3,773	0	0	0	35	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739	5.500	09/25/2009	PAID ON PRINCIPAL		57,367	57,367	57,188	57,197	0	170	0	170	0	57,367	0	0	0	428	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2009	PAID ON PRINCIPAL		16,891	16,891	16,838	16,839	0	52	0	52	0	16,891	0	0	0	187	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587	7.500	09/25/2009	PAID ON PRINCIPAL		671	671	701	750	0	(79)	0	(79)	0	671	0	0	0	8	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356	5.500	09/25/2009	PAID ON PRINCIPAL		88,704	88,704	88,691	88,736	0	(31)	0	(31)	0	88,704	0	0	0	776	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060	6.000	09/25/2009	PAID ON PRINCIPAL		21,587	21,587	22,091	22,392	0	(805)	0	(805)	0	21,587	0	0	0	191	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938	4.500	09/25/2009	PAID ON PRINCIPAL		6,076	6,076	5,856	5,884	0	192	0	192	0	6,076	0	0	0	42	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759	4.500	09/25/2009	PAID ON PRINCIPAL		6,787	6,787	6,541	6,570	0	217	0	217	0	6,787	0	0	0	58	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826	4.500	09/25/2009	PAID ON PRINCIPAL		47,248	47,248	45,535	45,694	0	1,554	0	1,554	0	47,248	0	0	0	352	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390	4.500	09/25/2009	PAID ON PRINCIPAL		54,158	54,158	54,276	54,239	0	(81)	0	(81)	0	54,158	0	0	0	404	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274	4.500	09/25/2009	PAID ON PRINCIPAL		123,957	123,957	124,228	124,100	0	(144)	0	(144)	0	123,957	0	0	0	1,002	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992	5.500	09/25/2009	PAID ON PRINCIPAL		538,800	538,800	537,605	537,559	0	1,241	0	1,241	0	538,800	0	0	0	4,694	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772	5.000	09/25/2009	PAID ON PRINCIPAL		80,257	80,257	80,192	80,196	0	61	0	61	0	80,257	0	0	0	347	08/25/2035	1
65888M T9 2	NORTH DAKOTA HSG FIN A	5.400	07/01/2009	PAID ON PRINCIPAL		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,670	01/01/2034	1FE
68608R VS 9	OREGON HSG & CMNTY SVC	6.200	07/01/2009	PAID ON PRINCIPAL		15,000	15,000	15,349	15,038	0	(38)	0	(38)	0	15,000	0	0	0	465	07/01/2028	1FE
938865 BL 5	WASHINGTON HSG DEV COR	7.250	09/01/2009	VARIOUS		21,272	21,272	19,796	20,226	0	34	0	34	0	20,260	0	1,012	1,012	258	06/01/2020	1
3133TL AK 4	FHR 2160 ZA CMO	6.000	09/15/2009	PAID ON PRINCIPAL		493,698	493,698	454,158	469,599	0	24,099	0	24,099	0	493,698	0	0	0	5,016	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO	7.000	09/15/2009	PAID ON PRINCIPAL		106,308	106,308	104,259	104,828	0	1,481	0	1,481	0	106,308	0	0	0	1,210	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO	20.128	07/15/2009	PAID ON PRINCIPAL		83,678	83,678	81,900	82,324	0	1,353	0	1,353	0	83,678	0	0	0	1,398	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO	20.168	08/15/2009	PAID ON PRINCIPAL		56,681	56,681	55,477	55,765	0	917	0	917	0	56,681	0	0	0	1,898	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO	20.245	09/15/2009	PAID ON PRINCIPAL		137,183	137,183	134,268	134,964	0	2,219	0	2,219	0	137,183	0	0	0	6,899	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO	6.500	09/15/2009	PAID ON PRINCIPAL		409,577	409,577	405,801	407,035	0	2,541	0	2,541	0	409,577	0	0	0	3,877	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO	6.000	09/15/2009	PAID ON PRINCIPAL		1,167,160	1,167,160	1,069,332	1,106,499	0	60,661	0	60,661	0	1,167,160	0	0	0	9,686	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO	7.000	09/25/2009	PAID ON PRINCIPAL		8,890	8,890	9,194	9,166	0	(276)	0	(276)	0	8,890	0	0	0	101	12/25/2041	1
31359W KH 3	FNR 1999-33 Z CMO	6.000	09/25/2009	PAID ON PRINCIPAL		506,509	506,509	466,874	482,911	0	23,598	0	23,598	0	506,509	0	0	0	4,514	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO	6.000	09/25/2009	PAID ON PRINCIPAL		979,146	979,146	892,594	929,854	0	49,292	0	49,292	0	979,146	0	0	0	9,512	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO	6.500	09/25/2009	PAID ON PRINCIPAL		310,771	310,771	310,868	310,394	0	376	0	376	0	310,771	0	0	0	3,267	01/25/2032	1
3837H4 U9 4	GNR 2000-34 ZB CMO	7.500	09/20/2009	PAID ON PRINCIPAL		109,093	109,093	111,870	108,712	0	381	0	381	0	109,093	0	0	0	1,217	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO	6.500	09/20/2009	PAID ON PRINCIPAL		459,500	459,500	437,395	442,821	0	16,679	0	16,679	0	459,500	0	0	0	4,720	03/20/2031	1
3133TL 4S 4	FSPC T-017 A5	7.160	09/25/2009	PAID ON PRINCIPAL		93,594	93,594	93,580	93,169	0	425	0	425	0	93,594	0	0	0	1,120	07/25/2029	1FE
31999999	Total - Bonds - U.S. Special Revenue & Assessment					23,437,522	23,437,522	23,787,748	23,290,665	0	125,345	0	125,345	0	23,416,010	0	21,512	21,512	484,043	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

00834# AC 2	ADVANTAGE CAPITAL HAWA	14.000	07/31/2009	MATURED		48,216	48,216	48,216	48,216	0	0	0	0	0	48,216	0	0	0	0	11,503	11/30/2023	1FE
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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	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)
02635P RS 4	AMERICAN GENERAL FINAN 5.375.....		09/01/2009	MATURED.....		2,700,000	2,700,000	2,680,560	2,697,636	0	2,364	0	2,364	0	2,700,000	0	0	0	72,563	09/01/2009	3FE.....
05947U LW 6	BACM 2003-2 A2 4.342.....		09/11/2009	PAID ON PRINCIPAL.....		110,295	110,295	110,852	110,333	0	(39)	0	(39)	0	110,295	0	0	0	.801	03/11/2041	1FE.....
09774X BU 5	BCM 2001-A A 6.805.....		09/15/2009	PAID ON PRINCIPAL.....		205,726	205,726	202,126	202,219	0	3,508	0	3,508	0	205,726	0	0	0	2,260	12/15/2030	2FE.....
14149Y AL 2	CARDINAL HEALTH 5.800.....		09/25/2009	TENDERED.....		1,051,250	1,000,000	998,620	998,784	0	145	0	145	0	998,929	0	52,321	52,321	25,778	10/15/2016	2FE.....
29266R F@ 2	ENERGIZER HOLDINGS INC 3.960.....		09/28/2009	REDEEMED.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	122,320	11/09/2009	2.....
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400.....		08/01/2009	MATURED.....		38,226	38,226	38,226	38,226	0	0	0	0	0	38,226	0	0	0	1,283	08/01/2011	1FE.....
29335# AA 9	ENHANCED CAPITAL PARTN 6.970.....		07/30/2009	MATURED.....		6,169	6,169	6,169	6,169	0	0	0	0	0	6,169	0	0	0	13,917	08/01/2015	1.....
38141G EU 4	GOLDMAN SACHS GROUP 5.625.....		09/24/2009	GOLDMAN SACHS & CO.....		1,006,680	1,000,000	1,006,460	1,005,427	0	(476)	0	(476)	0	1,004,951	0	1,729	1,729	39,688	01/15/2017	1FE.....
393505 A6 9	GT 1998-2 A5 6.240.....		09/01/2009	PAID ON PRINCIPAL.....		123,800	123,800	123,800	101,671	0	22,112	0	22,112	0	123,800	0	0	0	1,300	12/01/2028	3FE.....
44920D AC 0	HART 2006-B A3 5.110.....		09/15/2009	PAID ON PRINCIPAL.....		1,188,541	1,188,541	1,167,742	1,170,007	0	18,534	0	18,534	0	1,188,541	0	0	0	9,937	04/15/2011	1FE.....
485260 BH 5	KANSAS GAS & ELECTRIC 5.647.....		09/30/2009	PAID ON PRINCIPAL.....		100,327	100,327	100,327	100,327	0	0	0	0	0	100,327	0	0	0	2,833	03/29/2021	2FE.....
655356 JF 1	NASC 1998-D6 A1B 6.590.....		09/15/2009	PAID ON PRINCIPAL.....		60,130	60,130	61,032	60,107	0	23	0	23	0	60,130	0	0	0	431	03/15/2030	1FE.....
640204 AG 8	NEIMAN MARCUS 9.000.....		07/31/2009	PALI CAPITAL INC.....		908,993	1,230,448	415,153	541,397	730,899	567,021	1,424,164	(126,244)	0	415,153	0	493,840	493,840	29,277	10/15/2015	5FE.....
86183@ AA 4	STONEHENGE CAP FUND CO 8.905.....		07/31/2009	MATURED.....		7,532	7,532	7,532	7,532	0	0	0	0	0	7,532	0	0	0	2,937	03/01/2013	1FE.....
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000.....		09/25/2009	PAID ON PRINCIPAL.....		127,684	127,684	128,821	128,581	0	(896)	0	(896)	0	127,684	0	0	0	1,112	12/25/2018	1FE.....
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500.....		09/25/2009	PAID ON PRINCIPAL.....		770,427	770,427	764,047	765,130	0	5,297	0	5,297	0	770,427	0	0	0	6,205	08/25/2019	1FE.....
15132E AR 9	CDMC 2002-4 A1 CMO 6.500.....		09/25/2009	PAID ON PRINCIPAL.....		57,428	57,428	58,334	57,244	0	184	0	184	0	57,428	0	0	0	543	07/25/2032	1FE.....
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250.....		09/25/2009	PAID ON PRINCIPAL.....		1,666,184	1,666,184	1,692,999	1,683,388	0	(17,204)	0	(17,204)	0	1,666,184	0	0	0	12,916	02/25/2018	1FE.....
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000.....		09/25/2009	VARIOUS.....		456,200	456,200	444,510	446,288	0	9,912	0	9,912	0	456,200	0	0	0	3,383	03/25/2018	1FE.....
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750.....		09/25/2009	PAID ON PRINCIPAL.....		145,206	145,206	145,660	145,513	0	(307)	0	(307)	0	145,206	0	0	0	1,067	07/25/2018	1FE.....
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750.....		09/25/2009	PAID ON PRINCIPAL.....		733,610	733,610	734,928	733,993	0	(383)	0	(383)	0	733,610	0	0	0	5,671	12/25/2018	1FE.....
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500.....		09/25/2009	PAID ON PRINCIPAL.....		316,937	316,937	313,867	314,364	0	2,574	0	2,574	0	316,937	0	0	0	2,274	07/25/2019	1FE.....
02660T BM 4	AHM 2004-3 3A 3.097.....		09/25/2009	PAID ON PRINCIPAL.....		682,272	682,272	651,889	677,566	0	(9,383)	0	(9,383)	0	668,184	0	14,088	14,088	4,105	10/25/2034	2FE.....
02150J AC 6	CWALT 2007-9T1 1A3 6.000.....		09/25/2009	PAID ON PRINCIPAL.....		174,839	174,839	127,643	77,159	50,209	19,253	0	69,463	0	146,621	0	28,217	28,217	1,748	05/25/2037	5FE.....
161546 GB 6	CFAB 2003-4 2A2 .846.....		09/25/2009	PAID ON PRINCIPAL.....		4,101	4,101	4,101	4,101	0	0	0	0	0	4,101	0	0	0	.9	05/25/2033	1FE.....
161546 GB 6	CFAB 2003-4 2A2 .865.....		08/25/2009	PAID ON PRINCIPAL.....		5,303	5,303	5,303	5,303	0	0	0	0	0	5,303	0	0	0	.8	05/25/2033	1FE.....
161546 GB 6	CFAB 2003-4 2A2 .913.....		07/25/2009	PAID ON PRINCIPAL.....		2,187	2,187	2,187	2,187	0	0	0	0	0	2,187	0	0	0	.2	05/25/2033	1FE.....
66987X CD 5	NHEL 2003-1 A1 1.006.....		09/25/2009	PAID ON PRINCIPAL.....		576	576	577	577	0	(1)	0	(1)	0	576	0	0	0	.2	05/25/2033	1FE.....
66987X CD 5	NHEL 2003-1 A1 1.025.....		08/25/2009	PAID ON PRINCIPAL.....		2,694	2,694	2,697	2,697	0	(3)	0	(3)	0	2,694	0	0	0	.5	05/25/2033	1FE.....
66987X CD 5	NHEL 2003-1 A1 1.073.....		07/25/2009	PAID ON PRINCIPAL.....		7,168	7,168	7,177	7,176	0	(9)	0	(9)	0	7,168	0	0	0	.6	05/25/2033	1FE.....
76110W UX 2	RASC 2003-KS10 A16 4.540.....		09/25/2009	PAID ON PRINCIPAL.....		18,830	18,830	18,827	18,795	0	36	0	36	0	18,830	0	0	0	141	12/25/2033	1FE.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .746.....		09/25/2009	PAID ON PRINCIPAL.....		3,088	3,088	2,879	3,073	0	(118)	0	(118)	0	2,955	0	133	133	.6	07/25/2032	5FE.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .765.....		08/25/2009	PAID ON PRINCIPAL.....		3,975	3,975	3,707	3,957	0	19	0	19	0	3,975	0	0	0	.5	07/25/2032	5FE.....
76110W PG 5	RASC 2002-KS4 A1IB (AM) .813.....		07/25/2009	PAID ON PRINCIPAL.....		4,008	4,008	3,737	3,989	0	19	0	19	0	4,008	0	0	0	.3	07/25/2032	5FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					20,738,601	21,002,126	20,058,575	20,169,146	781,108	622,182	1,424,164	(20,874)	0	20,148,273	0	590,328	590,328	376,035	XXX.....	XXX.....
8399997.	Total - Bonds - Part 4.....					46,524,670	46,783,195	46,289,997	45,809,885	781,108	746,000	1,424,164	102,944	0	45,912,830	0	611,840	611,840	904,198	XXX.....	XXX.....
8399999.	Total - Bonds.....					46,524,670	46,783,195	46,289,997	45,809,885	781,108	746,000	1,424,164	102,944	0	45,912,830	0	611,840	611,840	904,198	XXX.....	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					46,524,670	XXX.....	46,289,997	45,809,885	781,108	746,000	1,424,164	102,944	0	45,912,830	0	611,840	611,840	904,198	XXX.....	XXX.....

QE053

(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, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	...(17,973,387)	...(25,943,412)	...(14,697,601)	XXX
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....4,614	.....4,272	.....54,245	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(41,755)	.....(467)	.....(153,135)	XXX
0199999. Total Open Depositories.....	...XXX...	...XXX...	.....0	.....0	...(18,010,528)	...(25,939,607)	...(14,796,490)	XXX
0399999. Total Cash on Deposit.....	...XXX...	...XXX...	.....0	.....0	...(18,010,528)	...(25,939,607)	...(14,796,490)	XXX
0599999. Total Cash.....	...XXX...	...XXX...	.....0	.....0	...(18,010,528)	...(25,939,607)	...(14,796,490)	XXX

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

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