



QUARTERLY STATEMENT

AS OF MARCH 31, 2010

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

INCORPORATED/ORGANIZED, JULY 18, 1974 COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT 06183**
Main Administrative Office: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT 06183 (860) 277-0111**
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OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman of the Board, President & Chief Executive Officer	SAMUEL GERSTEN LISS.....	Executive Vice President, Strategic Development
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO.....	Executive Vice President & Treasurer
3. CHARLES JOSEPH CLARKE	Vice Chairman	DOREEN SPADORCIA.....	Executive Vice President, Claim
4. WILLIAM HERBERT HEYMAN.....	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & General Counsel
5. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI.....	Executive Vice President, Personal Insurance
6. # JOHN JOSEPH ALBANO	Executive Vice President	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Standards
7. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
8. WILLIAM ALLEN BLOOM... Executive Vice President, Insurance Operations & Information Technology & Chief Information Officer		SCOTT WILLIAM RYNDA.....	Senior Vice President, Corporate Tax
9. JOHN PATRICK CLIFFORD, JR.... Executive Vice President, Human Resources		WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
10. # WILLIAM EUGENE CUNNINGHAM, JR. Executive Vice President, Business Insurance		SMITESH DAVÉ.....	Vice President & Chief Corporate Actuary
11. WILLIAM PATRICK HANNON..... Executive Vice President, Enterprise Risk Management & Business Conduct Officer			

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

23rd day of April, 2010

Notary Public
My Commission Expires September 30, 2012



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,982,607,301	0	3,982,607,301	3,673,398,648
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	13
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 (\$.....(28,793,610)), cash equivalents (\$.....0) and short-term investments (\$.....89,590,872).....	60,797,262	0	60,797,262	91,652,774
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	0	0	0	0
9. Receivables for securities.....	60,173,250	0	60,173,250	167,510
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	4,103,577,813	0	4,103,577,813	3,765,218,946
12. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
13. Investment income due and accrued.....	48,064,788	0	48,064,788	51,425,446
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	75,806,729	15,090,531	60,716,199	74,178,255
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,465,998 earned but unbilled premiums).....	126,639,329	6,991,477	119,647,852	109,422,760
14.3 Accrued retrospective premiums.....	0	0	0	0
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	(5,210,475)	0	(5,210,475)	4,839,080
15.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
15.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
16. Amounts receivable relating to uninsured plans.....	0	0	0	0
17.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
17.2 Net deferred tax asset.....	89,523,943	18,938,349	70,585,594	72,285,733
18. Guaranty funds receivable or on deposit.....	165,246	0	165,246	195,610
19. Electronic data processing equipment and software.....	0	0	0	0
20. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
21. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
22. Receivables from parent, subsidiaries and affiliates.....	47,154,248	0	47,154,248	0
23. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
24. Aggregate write-ins for other than invested assets.....	17,527,271	6,827,243	10,700,028	254,139,872
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	4,503,248,894	47,847,600	4,455,401,293	4,331,705,701
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
27. Total (Lines 25 and 26).....	4,503,248,894	47,847,600	4,455,401,293	4,331,705,701

DETAILS OF WRITE-INS

1001.....	0	0	0	0
1002.....	0	0	0	0
1003.....	0	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Suspense, undistributed payments.....	4,674,684	0	4,674,684	4,648,848
2402. Reinsurance receivable intercompany.....	4,237,120	0	4,237,120	247,774,291
2403. Assumed reinsurance receivable and payable.....	926,169	0	926,169	926,169
2498. Summary of remaining write-ins for Line 24 from overflow page.....	7,689,298	6,827,243	862,056	790,564
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	17,527,271	6,827,243	10,700,028	254,139,872

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 \$....74,114,698).....	888,166,922	898,279,087
2. Reinsurance payable on paid losses and loss adjustment expenses.....	7,770	7,770
3. Loss adjustment expenses.....	440,671,802	391,664,338
4. Commissions payable, contingent commissions and other similar charges.....	14,522,852	34,630,566
5. Other expenses (excluding taxes, licenses and fees).....	13,169,762	31,736,727
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	49,295,121	59,474,472
7.1 Current federal and foreign income taxes (including \$....(489,876) on realized capital gains (losses)).....	26,560,795	6,951,413
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 \$....187,707,467 and including warranty reserves of \$.....0).....	786,010,575	839,517,654
10. Advance premium.....	277,018	357,890
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,333,999	8,825,721
12. Ceded reinsurance premiums payable (net of ceding commissions).....	7,537,037	(47,612,192)
13. Funds held by company under reinsurance treaties.....	98,343,575	101,203,705
14. Amounts withheld or retained by company for account of others.....	84,953,904	47,770,209
15. Remittances and items not allocated.....	25,893,675	49,208,988
16. Provision for reinsurance.....	7,950,503	7,950,503
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	60,758,201
20. Derivatives.....	0	0
21. Payable for securities.....	93,404,881	0
22. Liability for amounts held under uninsured plans.....	0	0
23. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
24. Aggregate write-ins for liabilities.....	4,010,194	4,131,987
25. Total liabilities excluding protected cell liabilities (Lines 1 through 24).....	2,549,110,386	2,494,857,039
26. Protected cell liabilities.....	0	0
27. Total liabilities (Lines 25 and 26).....	2,549,110,386	2,494,857,039
28. Aggregate write-ins for special surplus funds.....	79,853,934	80,835,721
29. Common capital stock.....	6,480,000	6,480,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	433,803,760	433,803,760
34. Unassigned funds (surplus).....	1,386,153,213	1,315,729,180
35. Less treasury stock, at cost:		
35.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
35.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
36. Surplus as regards policyholders (Lines 28 to 34, less 35).....	1,906,290,907	1,836,848,661
37. Totals.....	4,455,401,293	4,331,705,701

DETAILS OF WRITE-INS

2401. Retroactive reinsurance reserve assumed.....	3,005,443	3,174,786
2402. Escheat liability.....	963,836	942,342
2403. Federal excise tax-reinsurance contracts.....	40,915	14,859
2498. Summary of remaining write-ins for Line 24 from overflow page.....	0	0
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	4,010,194	4,131,987
2801. Special surplus from retroactive reinsurance.....	48,285,000	48,285,000
2802. Special surplus for deferred taxes.....	31,568,934	32,550,721
2803.	0	0
2898. Summary of remaining write-ins for Line 28 from overflow page.....	0	0
2899. Totals (Lines 2801 thru 2803 plus 2898) (Line 28 above).....	79,853,934	80,835,721
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....364,213,225).....	357,786,072	328,665,352	1,391,334,662
1.2 Assumed..... (written \$....24,799,633).....	22,417,657	21,159,159	86,144,742
1.3 Ceded..... (written \$....129,745,188).....	67,428,979	37,066,880	204,753,656
1.4 Net..... (written \$....259,267,670).....	312,774,750	312,757,630	1,272,725,748
DEDUCTIONS:			
2. Losses incurred (current accident year \$....76,681,046):			
2.1 Direct.....	102,630,195	49,776,560	257,750,485
2.2 Assumed.....	1,980,443	5,227,121	9,848,533
2.3 Ceded.....	27,773,159	12,767,694	37,196,351
2.4 Net.....	76,837,480	42,235,987	230,402,668
3. Loss adjustment expenses incurred.....	62,509,882	39,139,082	157,268,584
4. Other underwriting expenses incurred.....	116,132,284	119,394,748	496,151,066
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	255,479,645	200,769,817	883,822,318
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	57,295,105	111,987,813	388,903,430
INVESTMENT INCOME			
9. Net investment income earned.....	43,311,619	41,805,441	178,292,826
10. Net realized capital gains (losses) less capital gains tax of \$....(243,402).....	402,204	(8,770,516)	(10,332,276)
11. Net investment gain (loss) (Lines 9 + 10).....	43,713,823	33,034,924	167,960,551
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....196,316 amount charged off \$....430,007).....	(233,692)	(271,675)	(898,909)
13. Finance and service charges not included in premiums.....	26,289	20,824	87,543
14. Aggregate write-ins for miscellaneous income.....	1,387,329	5,067,885	28,346,186
15. Total other income (Lines 12 through 14).....	1,179,926	4,817,035	27,534,820
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	102,188,854	149,839,772	584,398,801
17. Dividends to policyholders.....	1,944,924	2,439,624	7,275,422
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).....	100,243,929	147,400,148	577,123,379
19. Federal and foreign income taxes incurred.....	21,705,874	46,446,492	173,818,946
20. Net income (Line 18 minus Line 19) (to Line 22).....	78,538,055	100,953,656	403,304,433
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,836,848,661	1,873,708,203	1,873,708,203
22. Net income (from Line 20).....	78,538,055	100,953,656	403,304,433
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 \$....307,511.....	571,092	10,435,096	19,027,068
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(2,774,411)	(764,924)	2,075,246
27. Change in nonadmitted assets.....	(5,910,703)	14,999,698	18,466,513
28. Change in provision for reinsurance.....	0	0	(2,498,207)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	1,914,683
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(511,700,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	(981,787)	0	32,550,721
38. Change in surplus as regards policyholders (Lines 22 through 37).....	69,442,246	125,623,527	(36,859,542)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	1,906,290,907	1,999,331,730	1,836,848,661
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,387,329	5,067,885	19,761,251
1402. Retroactive reinsurance gain/loss.....	0	0	8,585,000
1403. Fines and penalties of regulatory authorities.....	0	0	(66)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,387,329	5,067,885	28,346,186
3701. Change in special surplus from deferred taxes.....	(981,787)	0	32,550,721
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).....	(981,787)	0	32,550,721

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	312,504,325	301,229,168	1,386,462,676
2. Net investment income.....	50,874,742	46,126,714	189,695,064
3. Miscellaneous income.....	1,179,926	4,817,035	27,534,820
4. Total (Lines 1 through 3).....	364,558,993	352,172,917	1,603,692,560
5. Benefit and loss related payments.....	76,900,090	8,914,098	154,372,711
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	178,167,153	152,058,853	537,694,710
8. Dividends paid to policyholders.....	2,436,646	2,082,000	8,067,931
9. Federal and foreign income taxes paid (recovered) net of \$.....164,421 tax on capital gains (losses).....	1,853,090	97,150,769	269,324,495
10. Total (Lines 5 through 9).....	259,356,978	260,205,720	969,459,847
11. Net cash from operations (Line 4 minus Line 10).....	105,202,015	91,967,197	634,232,713
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	147,625,546	54,353,106	453,293,598
12.2 Stocks.....	0	14,043,536	14,211,046
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	93,404,881	1,323,390	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	241,030,427	69,720,032	467,504,644
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	460,290,461	126,907,137	531,228,557
13.2 Stocks.....	0	0	177,013
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	0
13.6 Miscellaneous applications.....	60,005,740	0	5,340,960
13.7 Total investments acquired (Lines 13.1 to 13.6).....	520,296,201	126,907,137	536,746,530
14. Net increase (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(279,265,774)	(57,187,105)	(69,241,885)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	511,700,000
16.6 Other cash provided (applied).....	143,208,247	(90,044,297)	(118,576,086)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	143,208,247	(90,044,297)	(630,276,086)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(30,855,512)	(55,264,206)	(65,285,258)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	91,652,774	156,938,032	156,938,032
19.2 End of period (Line 18 plus Line 19.1).....	60,797,262	101,673,826	91,652,774
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Statutory merger.....	0	138,731,885	138,731,885
20.0002 Stocks converted to bonds.....	0	14,038,484	14,038,484
20.0003 Exchange of stock.....	0	0	177,013
20.0004 Intercompany transaction.....	0	0	(183,168,567)

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

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities

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

For collateralized mortgage obligations 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 the quarter ending March 31, 2010, the Company had no securities which changed from the retrospective to prospective valuation method.

The following table provides aggregated information on structured securities classified on the basis for the recognized other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value
Aggregate Intent & Ability to Retain	\$21,008,441	\$3,802,649	\$17,064,411	\$12,702,495

The above table does not reflect the impact of amortization and/or payment of principal that have occurred on securities that have multiple other-than-temporary impairments.

Loan-backed and structured securities with other-than-temporary impairments are as follows:

Cusip	Amortized cost basis before other-than- temporary impairment	Projected cash flow	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair value	Impairment Quarter / Year
02660TBM4	\$ 7,354,067	\$7,280,828	\$ 73,239	\$ 7,280,828	\$ 4,854,763	Q3 - 2009
02150JAC6	13,126,996	9,676,641	3,450,355	9,676,641	7,416,673	Q3 - 2009
76110WPG5	248,330	241,876	6,454	241,876	122,523	Q3 - 2009
02660TBM4	7,154,622	6,934,169	220,453	6,934,169	4,955,916	Q4 - 2009
66987XCD5	279,048	267,817	11,231	267,817	208,638	Q4 - 2009
76110WPG5	238,639	237,078	1,561	237,078	124,063	Q4 - 2009
76110WPG5	225,140	185,784	39,356	185,784	121,268	Q1 - 2010

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:

NOTES TO FINANCIAL STATEMENTS

at March 31, 2010	<u>Less than 12 months</u>		<u>12 months or longer</u>		<u>Total</u>	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	\$ -	\$ -	\$ 168,217	\$ 2,690	\$ 168,217	\$ 2,690
Structured securities	-	-	27,112,404	3,936,253	27,112,404	3,936,253

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.

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.

NOTES TO FINANCIAL STATEMENTS

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.

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 January 1, 2010 to March 31, 2010, the prior year-end total loss and loss adjustment expense reserves developed unfavorably by \$23,007,000, resulting primarily from the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company. There are no material changes to the Company's loss and defense and cost containment reserves for prior years. 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.

Note 35 - Financial Guaranty Insurance

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2004.....

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]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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:

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? If no, attach a description with this statement. Yes [] No []

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:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 If yes, attach an explanation.

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
 3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent _____ 0.0 %

5.2 A&H cost containment percent _____ 0.0 %

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
All Other Insurers				
00000.....	A0-0000000.....	FIANZAS GUARDIANA INBURSA SA.....	MEXICO.....	NO.....

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		4,132,140	4,453,214	3,749,141	75,798	23,223,984	16,417,595
2. Alaska.....AK.....L.....		898,821	1,083,694	25,152	(27,369)	3,947,824	3,606,318
3. Arizona.....AZ.....L.....		7,300,334	7,761,398	(696,098)	217,783	21,278,239	18,973,378
4. Arkansas.....AR.....L.....		3,354,176	3,135,013	613,834	249,692	7,103,910	7,059,990
5. California.....CA.....L.....		39,399,955	29,301,468	9,885,568	19,209,623	159,978,828	169,804,298
6. Colorado.....CO.....L.....		12,261,796	7,665,317	766,379	283,730	20,163,362	19,148,164
7. Connecticut.....CT.....L.....		7,924,505	5,342,578	934,937	613,288	24,341,779	26,315,868
8. Delaware.....DE.....L.....		1,381,893	1,122,100	219,248	44,649	3,157,665	6,403,458
9. District of Columbia.....DC.....L.....		5,486,050	4,315,344	870,905	2,944,331	19,774,078	27,055,644
10. Florida.....FL.....L.....		25,146,043	19,986,444	4,907,191	2,549,367	92,122,265	80,220,388
11. Georgia.....GA.....L.....		10,884,364	9,605,037	1,058,916	1,451,526	37,153,340	36,374,472
12. Hawaii.....HI.....L.....		2,120,854	2,032,772	183,393	(9,421)	9,610,902	9,874,450
13. Idaho.....ID.....L.....		1,124,304	1,195,492	215,398	267,780	8,678,433	6,147,680
14. Illinois.....IL.....L.....		12,733,166	16,835,383	3,205,089	2,321,096	56,411,620	51,232,930
15. Indiana.....IN.....L.....		5,758,449	5,292,903	419,857	443,020	13,063,961	13,570,222
16. Iowa.....IA.....L.....		2,974,734	2,437,675	132,790	464,974	7,305,793	6,864,433
17. Kansas.....KS.....L.....		2,174,689	2,062,607	111,512	579,349	6,724,111	7,383,451
18. Kentucky.....KY.....L.....		4,509,864	5,536,190	597,582	109,111	14,202,230	12,432,382
19. Louisiana.....LA.....L.....		9,556,344	7,759,486	1,597,554	172,515	31,395,397	17,766,340
20. Maine.....ME.....L.....		1,989,436	1,332,963	382,050	447,928	3,777,718	3,522,169
21. Maryland.....MD.....L.....		8,980,410	7,522,199	1,827,423	1,154,184	27,475,571	30,450,719
22. Massachusetts.....MA.....L.....		10,778,719	8,407,544	2,267,764	1,936,130	37,691,308	42,160,533
23. Michigan.....MI.....L.....		5,198,339	6,246,050	1,476,939	1,058,027	20,131,907	22,798,308
24. Minnesota.....MN.....L.....		5,003,381	4,479,741	2,040,827	730,166	15,504,880	14,189,623
25. Mississippi.....MS.....L.....		3,604,710	3,831,450	446,842	757,949	13,194,038	13,235,763
26. Missouri.....MO.....L.....		7,617,979	6,638,023	26,636,134	2,733,184	22,842,906	20,322,568
27. Montana.....MT.....L.....		3,433,430	3,277,586	50,458	185,780	5,847,826	4,999,456
28. Nebraska.....NE.....L.....		1,710,838	1,620,229	(365,667)	54,936	6,045,116	5,585,067
29. Nevada.....NV.....L.....		2,739,625	3,217,015	210,184	455,105	9,901,320	9,118,317
30. New Hampshire.....NH.....L.....		1,693,995	995,156	546,812	227,466	3,616,708	3,341,613
31. New Jersey.....NJ.....L.....		8,173,244	9,782,195	4,289,592	(786,370)	27,500,186	29,020,035
32. New Mexico.....NM.....L.....		1,419,637	1,446,026	16,032	157,996	4,418,883	4,104,465
33. New York.....NY.....L.....		27,179,643	26,323,569	2,630,105	1,227,372	111,734,274	88,234,227
34. North Carolina.....NC.....L.....		10,165,346	8,520,878	1,266,093	684,881	30,950,413	31,382,398
35. North Dakota.....ND.....L.....		789,060	520,335	(1,073)	(1,725)	1,579,657	1,427,450
36. Ohio.....OH.....L.....		9,359,504	8,023,450	3,042,680	926,281	30,572,792	27,235,544
37. Oklahoma.....OK.....L.....		2,660,167	3,962,752	152,638	129,015	7,574,885	7,206,131
38. Oregon.....OR.....L.....		5,528,502	4,460,770	(99,181)	260,026	12,265,709	11,294,851
39. Pennsylvania.....PA.....L.....		16,104,738	16,120,490	3,016,943	3,558,916	44,134,807	43,058,691
40. Rhode Island.....RI.....L.....		1,289,606	2,219,734	250,532	101,774	4,849,636	5,148,209
41. South Carolina.....SC.....L.....		4,997,934	5,765,548	423,720	699,679	15,639,002	16,360,683
42. South Dakota.....SD.....L.....		759,623	706,594	33,033	102,204	2,043,242	2,357,096
43. Tennessee.....TN.....L.....		6,108,003	5,963,107	755,476	685,354	18,927,324	19,935,318
44. Texas.....TX.....L.....		20,853,303	24,216,949	4,539,445	4,493,880	82,069,055	77,197,958
45. Utah.....UT.....L.....		3,310,434	2,820,291	280,915	121,386	8,754,206	7,564,179
46. Vermont.....VT.....L.....		362,927	191,106	(750)	(750)	818,461	650,379
47. Virginia.....VA.....L.....		11,384,929	14,974,293	594,150	954,812	35,725,195	34,582,181
48. Washington.....WA.....L.....		12,488,510	8,699,102	1,137,461	9,032,009	40,670,740	42,067,873
49. West Virginia.....WV.....L.....		3,168,068	3,065,630	369,125	(6,736)	7,660,994	7,443,249
50. Wisconsin.....WI.....L.....		4,040,408	3,644,461	681,985	800,148	14,861,244	14,282,457
51. Wyoming.....WY.....L.....		1,848,924	846,784	1,032	22,214	4,556,890	3,631,853
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....N.....		0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		414,495	(170,919)	(1,538,618)	0	2,476,481	1,089,109
55. US Virgin Islands.....VI.....N.....		0	0	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		(67,122)	136,389	(1,071,223)	581,094	13,015,810	14,372,519
59. Totals.....(a).....52.....		364,213,225	336,731,606	85,088,225	65,445,154	1,248,466,909	1,196,022,449

DETAILS OF WRITE-INS

5801. Other Alien Combined.....XXX.....		(67,122)	136,389	(1,071,223)	581,094	13,015,810	14,372,519
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.....		(67,122)	136,389	(1,071,223)	581,094	13,015,810	14,372,519

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

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	18	0.0	0.0
2. Allied lines.....	0	28	0.0	0.0
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(15,700)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	0	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	(422)	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.....	(4,578)	1,230,759	(26,884.2)	145.6
17.1 Other liability-occurrence.....	(30,184)	2,636,527	(8,734.9)	(227.9)
17.2 Other liability-claims made.....	115,819,183	52,985,077	45.7	49.8
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	126,948	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	44,251	0.0	0.0
21. Auto physical damage.....	0	1,860	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	27,430,093	7,295,332	26.6	21.0
24. Surety.....	206,745,221	36,099,238	17.5	0.2
26. Burglary and theft.....	7,826,336	2,226,280	28.4	23.5
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	357,786,072	102,630,195	28.7	15.1
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	(4,578)	(4,578)	195,227
17.1 Other liability-occurrence.....	0	0	0
17.2 Other liability-claims made.....	120,656,943	120,656,943	109,491,849
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	31,771,383	31,771,383	28,725,136
24. Surety.....	203,795,268	203,795,268	190,643,520
26. Burglary and theft.....	7,994,209	7,994,209	7,675,874
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.....	364,213,225	364,213,225	336,731,606
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2010 Loss and LAE Payments on Claims Reported as of Prior Year-End	2010 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2010 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. 2007 + Prior.....	153,755	356,458	510,214	14,808	1,665	16,473	141,355	0	359,011	500,366	2,408	4,217	6,625
2. 2008.....	74,729	302,130	376,859	12,461	1,233	13,694	63,122	0	302,297	365,420	855	1,401	2,256
3. Subtotals 2008 + Prior.....	228,484	658,588	887,072	27,270	2,898	30,168	204,477	0	661,308	865,786	3,263	5,618	8,881
4. 2009.....	117,718	285,153	402,871	61,183	5,027	66,210	120,733	0	230,054	350,787	64,197	(50,071)	14,126
5. Subtotals 2009 + Prior.....	346,203	943,741	1,289,944	88,452	7,926	96,378	325,210	0	891,362	1,216,573	67,460	(44,453)	23,007
6. 2010.....	XXX	XXX	XXX	XXX	4,074	4,074	XXX	9,153	103,113	112,266	XXX	XXX	XXX
7. Totals.....	346,203	943,741	1,289,944	88,452	12,000	100,452	325,210	9,153	994,475	1,328,839	67,460	(44,453)	23,007
8. Prior Year-End's Surplus As Regards Policyholders	1,836,849										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.19.5 %	2.(4.7)%	3.1.8 %
													Col. 13, Line 7 Line 8
													4.1.3 %

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Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.

Bar Code:



Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. Other assets - Reliance acquisition.....	301,575	0	301,575	(75,200)
2405. State surcharges receivable.....	226,873	0	226,873	470,000
2406. Amounts receivable under high deductible policies.....	3,085	(164,796)	167,881	87,347
2407. Ceded deposit asset.....	165,727	0	165,727	308,416
2408. Other assets nonadmitted.....	6,992,039	6,992,039	0	0
2497. Summary of remaining write-ins for Line 24.....	7,689,298	6,827,243	862,056	790,564

Statement for March 31, 2010 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	3,673,398,661	3,604,709,922
2. Cost of bonds and stocks acquired.....	460,290,461	531,405,569
3. Accrual of discount.....	783,489	3,123,140
4. Unrealized valuation increase (decrease).....	878,603	27,686,284
5. Total gain (loss) on disposals.....	198,158	4,434,117
6. Deduct consideration for bonds and stocks disposed of.....	147,625,546	467,504,644
7. Deduct amortization of premium.....	5,277,169	19,226,733
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	39,356	11,228,992
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,982,607,301	3,673,398,661
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,982,607,301	3,673,398,661

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	3,408,843,649	1,307,053,041	1,049,231,510	767,098	3,667,432,278	0	0	3,408,843,649
2. Class 2 (a).....	306,287,032	23,068,686	5,853,219	(13,275,907)	310,226,593	0	0	306,287,032
3. Class 3 (a).....	41,588,303	7,625,475	115,658	8,421,582	57,519,703	0	0	41,588,303
4. Class 4 (a).....	28,229,778	6,275,988	696,546	840,971	34,650,191	0	0	28,229,778
5. Class 5 (a).....	1,553,005	0	0	(608,005)	945,000	0	0	1,553,005
6. Class 6 (a).....	1,349,581	0	125,000	199,827	1,424,408	0	0	1,349,581
7. Total Bonds.....	3,787,851,348	1,344,023,190	1,056,021,932	(3,654,434)	4,072,198,172	0	0	3,787,851,348
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	0	0	0	0	0	0	0	0
10. Class 3.....	0	0	0	0	0	0	0	0
11. Class 4.....	0	0	0	0	0	0	0	0
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,787,851,348	1,344,023,190	1,056,021,932	(3,654,434)	4,072,198,172	0	0	3,787,851,348

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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.....	89,590,872	XXX	89,590,872	3,791	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.....	114,452,701	183,059,964
2. Cost of short-term investments acquired.....	883,732,729	2,301,075,935
3. Accrual of discount.....	0	7,212
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	908,594,557	2,369,690,411
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).....	89,590,872	114,452,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	89,590,872	114,452,701

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

**Sch. DB-Pt C-Sn 1
NONE**

**Sch. DB-Pt C-Sn 2
NONE**

**Sch. DB-Verification
NONE**

**Sch. E-Verification
NONE**

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

**Sch. BA-Pt 2
NONE**

**Sch. BA-Pt 3
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)			
Bonds - U.S. States, Territories and Possessions												
83710D 2B 3	SOUTH CAROLINA GENERAL O 1.000 2024 04		...03/24/2010	BARCLAYS CAPITAL INC.		2,783,846	4,085,000	0	1FE			
882722 NH 0	TEXAS COLLEGE STUDENT LO 5.000 2028 08		...02/11/2010	WELLS FARGO SECURITIES		5,757,383	5,265,000	0	1FE			
1799999.	Total - Bonds - U.S. States, Territories & Possessions								0	XXX		
Bonds - U.S. Political Subdivisions of States, Territories and Possessions												
215723 GE 1	COOK CO CHSD #219 GO REF 5.000 2025 12		...03/03/2010	RBC DAIN RAUSCHER INC.		5,329,350	5,000,000	67,361	1FE			
249174 HL 0	DENVER CITY & CO SD#1 GO 5.500 2022 12		...03/17/2010	SEATTLE NORTHWEST SECURITIES CORP.		6,074,750	5,000,000	84,792	1FE			
249174 HM 8	DENVER CITY & CO SD#1 GO 5.500 2023 12		...03/03/2010	RBC DAIN RAUSCHER INC.		5,474,250	4,500,000	66,688	1FE			
304081 TP 7	FAIRFAX CO GO S2010 2.500 2017 07		...03/11/2010	MORGAN KEEGAN & CO INC.		1,818,747	1,790,000	0	1FE			
304081 TQ 5	FAIRFAX CO GO S2010 3.000 2018 07		...03/11/2010	MORGAN KEEGAN & CO INC.		2,504,652	2,420,000	0	1FE			
304081 TR 3	FAIRFAX CO GO S2010 5.000 2019 07		...03/11/2010	MORGAN KEEGAN & CO INC.		2,873,000	2,420,000	0	1FE			
304081 TS 1	FAIRFAX CO GO S2010 5.000 2020 07		...03/11/2010	MORGAN KEEGAN & CO INC.		1,241,282	1,045,000	0	1FE			
304081 TT 9	FAIRFAX CO GO S2010 3.000 2021 07		...03/11/2010	MORGAN KEEGAN & CO INC.		1,093,927	1,095,000	0	1FE			
401784 YC 1	GUILFORD CO GEN OBLIG RE 5.000 2021 02		...03/10/2010	WELLS FARGO SECURITIES		4,852,097	4,150,000	0	1FE			
401784 XP 3	GUILFORD CO GO PUB IMPT 5.000 2018 08		...03/10/2010	WELLS FARGO SECURITIES		2,360,760	2,000,000	0	1FE			
401784 XQ 1	GUILFORD CO GO PUB IMPT 5.000 2019 08		...03/10/2010	WELLS FARGO SECURITIES		2,368,120	2,000,000	0	1FE			
472736 P3 5	JEFFERSON CO SD R-001 GO 5.000 2023 12		...02/25/2010	STIFEL NICOLAUS & CO INC.		11,554,400	10,000,000	0	1FE			
486063 KD 1	KATY ISD GO REF S2010A (5.000 2021 02		...03/09/2010	WELLS FARGO SECURITIES		2,288,800	2,000,000	0	1FE			
486063 KE 9	KATY ISD GO REF S2010A (5.000 2022 02		...03/09/2010	WELLS FARGO SECURITIES		1,419,113	1,250,000	0	1FE			
545896 N5 7	LOUDOUN CO GENERAL OBLIG 4.000 2025 06		...02/17/2010	RBC DAIN RAUSCHER INC.		4,220,240	4,120,000	37,080	1FE			
566795 KG 4	MARICOPA CO CCD GO REF S 3.000 2015 07		...03/31/2010	MORGAN STANLEY		3,111,480	3,000,000	0	1FE			
613664 3S 8	MONTGOMERY CO GEN OBLIG 5.000 2023 04		...03/25/2010	STEPHENS INC.		8,540,939	7,420,000	0	1FE			
802385 KA 1	SANTA MONICA CCD GEN OBL 5.000 2015 08		...01/26/2010	RBC DAIN RAUSCHER INC.		290,965	250,000	0	1FE			
802385 KB 9	SANTA MONICA CCD GEN OBL 5.000 2016 08		...01/26/2010	RBC DAIN RAUSCHER INC.		529,101	455,000	0	1FE			
802385 KD 5	SANTA MONICA CCD GEN OBL 5.000 2018 08		...01/26/2010	RBC DAIN RAUSCHER INC.		462,384	400,000	0	1FE			
802385 KH 6	SANTA MONICA CCD GEN OBL 5.000 2022 08		...01/26/2010	RBC DAIN RAUSCHER INC.		1,794,016	1,600,000	0	1FE			
810453 2M 1	SCOTTSDALE GEN OBLIG PRO 4.000 2025 07		...03/23/2010	CITIGROUP GLOBAL MARKETS		3,445,492	3,400,000	0	1FE			
852634 CC 6	STAMFORD GENERAL OBLIGAT 5.000 2020 07		...03/30/2010	MORGAN KEEGAN & CO INC.		6,142,224	5,280,000	0	1FE			
969871 2P 6	WILLIAMSON CO GEN OBLIGA 4.500 2021 04		...03/23/2010	STEPHENS INC.		3,472,202	3,090,000	0	1FE			
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions								0	0		
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions								83,262,291	73,685,000	255,920	XXX
Bonds - U.S. Special Revenue and Special Assessment												
20774U T9 6	CONNECTICUT HEALTH & EDL 5.000 2025 07		...02/09/2010	BARCLAYS CAPITAL INC.		11,193,100	10,000,000	0	1FE			
45200F EG 0	ILLINOIS FIN AUTH (UNIV 270 2038 07		...02/01/2010	GOLDMAN SACHS & CO.		59,937,000	59,937,000	0	1FE			
491313 5D 0	KENTUCKY INFRAS WASTEWTR 5.000 2025 02		...03/22/2010	MORGAN STANLEY		5,562,250	5,000,000	0	1FE			
57585K GQ 5	MASSACHUSETTS H/E (HARVA 220 2024 01		...02/05/2010	GOLDMAN SACHS & CO.		4,999,966	5,000,000	52	1FE			
57586E QS 3	MASSACHUSETTS H/E (HARVA 5.000 2034 12		...01/13/2010	BARCLAYS CAPITAL INC.		10,793,700	10,000,000	0	1FE			
590545 NF 2	MESA UTIL SYS S2006 (FGI 4.500 2029 07		...02/16/2010	RBC DAIN RAUSCHER INC.		5,583,141	5,605,000	33,630	1FE			
59455T E9 9	MICHIGAN MUN BD AUTH CLE 5.000 2023 10		...03/09/2010	BAS-MERRILL LYNCH		10,781,447	9,515,000	0	1FE			
59455T F7 2	MICHIGAN MUN BD AUTH CLE 5.000 2027 10		...03/09/2010	BAS-MERRILL LYNCH		2,751,575	2,500,000	0	1FE			

QE04

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1 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)
604115 AQ 8	MINNESOTA PUB FAC AUTH R 5.000 2025 03.....		...03/23/2010	J P MORGAN CHASE SECURITIES INC.....		.....11,346,000	.....10,000,000	.....0	1FE.....
604115 AR 6	MINNESOTA PUB FAC AUTH R 5.000 2026 03.....		...03/23/2010	J P MORGAN CHASE SECURITIES INC.....		.....14,402,558	.....12,785,000	.....0	1FE.....
646065 C9 1	NEW JERSEY EDL FACS (PRI 4.000 2026 07.....		...02/10/2010	RBC DAIN RAUSCHER INC.....		.....7,801,131	.....7,650,000	.....15,300	1FE.....
646065 D2 5	NEW JERSEY EDL FACS (PRI 4.000 2027 07.....		...02/08/2010	RBC DAIN RAUSCHER INC.....		.....8,332,710	.....8,230,000	.....11,888	1FE.....
64972F SE 7	NEW YORK CITY WTR & SWR .290 2024 06.....		...02/01/2010	GOLDMAN SACHS & CO.....		.....20,000,000	.....20,000,000	.....1,540	1FE.....
65819G DN 5	NORTH CAROLINA CAP FACS 4.450 2026 10.....		...03/30/2010	MORGAN STANLEY.....		.....9,747,282	.....9,505,000	.....0	1FE.....
67766W QA 3	OHIO WATER DEV AUTH PCR 5.000 2027 12.....		...01/11/2010	MORGAN STANLEY.....		.....2,733,525	.....2,500,000	.....0	1FE.....
67766W QB 1	OHIO WATER DEV AUTH PCR 5.000 2028 12.....		...01/11/2010	MORGAN STANLEY.....		.....5,441,400	.....5,000,000	.....0	1FE.....
67766W QC 9	OHIO WATER DEV AUTH PCR 5.000 2029 12.....		...01/11/2010	MORGAN STANLEY.....		.....4,874,310	.....4,500,000	.....0	1FE.....
751100 GL 6	RALEIGH COMB ENTERPRISE 5.000 2019 03.....		...03/18/2010	DAVENPORT & COMPANY.....		.....6,683,535	.....5,700,000	.....0	1FE.....
876443 EY 4	TARRANT REGIONAL WATER D 5.000 2026 03.....		...02/03/2010	BAS-MERRILL LYNCH.....		.....3,466,773	.....3,160,000	.....0	1FE.....
876443 EZ 1	TARRANT REGIONAL WATER D 5.000 2027 03.....		...02/03/2010	BAS-MERRILL LYNCH.....		.....3,623,918	.....3,325,000	.....0	1FE.....
876443 FA 5	TARRANT REGIONAL WATER D 5.000 2028 03.....		...02/03/2010	BAS-MERRILL LYNCH.....		.....3,787,042	.....3,495,000	.....0	1FE.....
876443 FB 3	TARRANT REGIONAL WATER D 5.000 2029 03.....		...02/03/2010	BAS-MERRILL LYNCH.....		.....3,961,834	.....3,675,000	.....0	1FE.....
876443 FC 1	TARRANT REGIONAL WATER D 5.000 2030 03.....		...02/03/2010	BAS-MERRILL LYNCH.....		.....4,148,498	.....3,865,000	.....0	1FE.....
915137 3F 8	UNIV OF TEXAS FING SYS R 5.000 2024 08.....		...03/03/2010	WELLS FARGO SECURITIES.....		.....11,324,800	.....10,000,000	.....0	1FE.....
915115 3W 7	UNIV OF TEXAS PERM UNIV .170 2037 07.....		...02/11/2010	GOLDMAN SACHS & CO.....		.....27,699,987	.....27,700,000	.....877	1.....
915137 3W 1	UNIV OF TEXAS REV FING S 5.375 2023 08.....		...03/25/2010	RBC DAIN RAUSCHER INC.....		.....7,893,798	.....6,600,000	.....0	1FE.....
914455 KT 6	UNIVERSITY MICHIGAN REV 5.000 2026 04.....		...02/09/2010	BAS-MERRILL LYNCH.....		.....11,196,100	.....10,000,000	.....0	1FE.....
977092 TA 3	WISCONSIN CLEAN WTR REV 5.000 2028 06.....		...02/02/2010	MORGAN STANLEY.....		.....2,336,753	.....2,155,000	.....0	1FE.....
977092 TB 1	WISCONSIN CLEAN WTR REV 5.000 2029 06.....		...02/02/2010	MORGAN STANLEY.....		.....5,434,178	.....5,040,000	.....0	1FE.....
977092 TD 7	WISCONSIN CLEAN WTR REV 5.000 2031 06.....		...02/02/2010	MORGAN STANLEY.....		.....6,257,662	.....5,865,000	.....0	1FE.....
30250G AA 6	SSGN 2010-S1 1A 144A (FD .779 2048 02.....		...03/05/2010	BARCLAYS CAPITAL INC.....		.....13,000,000	.....13,000,000	.....0	1FE.....
						.....0	.....0	.....0	
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....307,095,971	.....291,307,000	.....63,287	.....XXX.....

QE04.1

Bonds - Industrial and Miscellaneous

001192 AG 8	AGL CAPITAL CORP 5.250 2019 08.....		...02/17/2010	MORGAN STANLEY.....		.....406,116	.....400,000	.....408	2FE.....
02666Q F4 0	AMERICAN HONDA FINANCE (3.500 2015 03.....		...03/09/2010	DEUTSCHE BANC.....		.....997,820	.....1,000,000	.....0	1FE.....
03523T AB 4	ANHEUSER BUSCH INBEV WOR 7.750 2019 01.....		...03/31/2010	CITIGROUP GLOBAL MARKETS.....		.....1,189,300	.....1,000,000	.....0	2FE.....
03523T AS 7	ANHEUSER BUSCH INBEV WOR 3.625 2015 04.....		...03/24/2010	BAS-MERRILL LYNCH.....		.....1,995,940	.....2,000,000	.....0	2FE.....
05329W AJ 1	AUTONATION INC 6.750 2018 04.....		...03/31/2010	BAS-MERRILL LYNCH.....		.....492,440	.....500,000	.....0	3FE.....
060505 DK 7	BANK OF AMERICA CORP 5.375 2012 09.....		...03/15/2010	BNP PARIBAS.....		.....1,061,140	.....1,000,000	.....1,045	1FE.....
090572 AN 8	BIO-RAD LABORATORIES INC 8.000 2016 09.....		...02/25/2010	CITADEL SECURITIES.....		.....823,575	.....790,000	.....29,318	3FE.....
097023 AZ 8	BOEING CO 4.875 2020 02.....		...02/08/2010	CITIGROUP GLOBAL MARKETS.....		.....1,025,330	.....1,000,000	.....26,135	1FE.....
111621 AE 8	BROCADE COMMUNICATIONS (6.625 2018 01.....		...02/17/2010	FBR CAPITAL MARKETS.....		.....1,015,000	.....1,000,000	.....5,889	3FE.....
14149Y AS 7	CARDINAL HEALTH 5.500 2013 06.....		...02/09/2010	J P MORGAN CHASE SECURITIES INC.....		.....1,082,060	.....1,000,000	.....8,708	2FE.....
165167 BN 6	CHESAPEAKE ENERGY 6.625 2016 01.....		...02/05/2010	CANTOR FITZGERALD.....		.....1,161,960	.....1,200,000	.....5,521	3FE.....
17275R AH 5	CISCO SYSTEMS 4.450 2020 01.....		...02/04/2010	BAS-MERRILL LYNCH.....		.....989,920	.....1,000,000	.....2,967	1FE.....
20451N AC 5	COMPASS MINERALS (144A) 8.000 2019 06.....		...03/10/2010	VARIOUS.....		.....1,129,750	.....1,100,000	.....18,089	4FE.....
22025Y AK 6	CORRECTIONS CORP OF AMER 7.750 2017 06.....		...02/10/2010	BAS-MERRILL LYNCH.....		.....1,022,500	.....1,000,000	.....16,146	3FE.....

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)
291011 BA 1	EMERSON ELECTRIC 5.000 2019 04		02/09/2010	GOLDMAN SACHS & CO		290,818	275,000	4,469	1FE
370334 BH 6	GENERAL MILLS INC 5.650 2019 02		02/18/2010	GOLDMAN SACHS & CO		1,062,220	1,000,000	1,256	2FE
36159R AB 9	GEO GROUP INC (144A) 7.750 2017 10		02/25/2010	VARIOUS		2,495,938	2,475,000	63,442	4FE
438516 AZ 9	HONEYWELL INTERNATIONAL 5.000 2019 02		01/07/2010	BAS-MERRILL LYNCH		1,043,150	1,000,000	20,417	1FE
457030 AG 9	INGLES MARKETS INC 8.875 2017 05		02/26/2010	MORGAN STANLEY		525,300	510,000	13,579	4FE
478366 AU 1	JOHNSON CONTROLS 5.000 2020 03		03/04/2010	CITIGROUP GLOBAL MARKETS		995,430	1,000,000	0	2FE
50075N BA 1	KRAFT FOODS INC 5.375 2020 02		02/04/2010	DEUTSCHE BANC		1,983,520	2,000,000	0	2FE
50075N BB 9	KRAFT FOODS INC 4.125 2016 02		02/04/2010	ROYAL BANK OF SCOTLAND		996,580	1,000,000	0	2FE
502413 AX 5	L-3 COMMUNICATIONS CORP 5.200 2019 10		02/09/2010	BAS-MERRILL LYNCH		1,011,280	1,000,000	18,778	2FE
53217V AB 5	LIFE TECH CORP 4.400 2015 03		02/16/2010	RBC CAPITAL MARKETS		1,010,010	1,000,000	0	2FE
573284 AK 2	MARTIN MARIETTA MATERIAL 6.600 2018 04		02/05/2010	STIFEL NICOLAUS & CO INC		537,360	500,000	10,542	2FE
585055 AS 5	MEDTRONIC INC 4.450 2020 03		03/11/2010	J P MORGAN CHASE SECURITIES INC		1,996,800	2,000,000	0	1FE
655844 AZ 1	NORFOLK SOUTHERN CORP 5.750 2018 04		02/10/2010	CREDIT SUISSE FIRST BOSTON		1,081,750	1,000,000	21,563	2FE
666807 BA 9	NORTHROP GRUMMAN 5.050 2019 08		02/01/2010	UBS AG		1,036,780	1,000,000	421	2FE
68389X AG 0	ORACLE CORP 5.000 2019 07		02/17/2010	GOLDMAN SACHS & CO		1,036,000	1,000,000	6,111	1FE
688225 AA 9	OSHKOSH CORP (144A) 8.250 2017 03		02/26/2010	BAS-MERRILL LYNCH		100,000	100,000	0	4FE
694308 GL 5	PACIFIC GAS & ELECTRIC 5.625 2017 11		02/17/2010	KEYBANC CAPITAL MARK		456,063	425,000	5,445	1FE
713448 BM 9	PEPSICO INC 3.100 2015 01		01/11/2010	BAS-MERRILL LYNCH		1,997,980	2,000,000	0	1FE
713448 BN 7	PEPSICO INC 4.500 2020 01		01/13/2010	CITIGROUP GLOBAL MARKETS		1,001,110	1,000,000	625	1FE
74834L AL 4	QUEST DIAGNOSTICS 5.450 2015 11		02/09/2010	WELLS FARGO SECURITIES		1,094,100	1,000,000	15,290	2FE
760759 AG 5	REPUBLIC SERVICES (144A) 5.000 2020 03		03/01/2010	J P MORGAN CHASE SECURITIES INC		999,850	1,000,000	0	2FE
810186 AH 9	SCOTTS MIRACLE 7.250 2018 01		02/05/2010	J P MORGAN CHASE SECURITIES INC		2,025,000	2,000,000	10,472	4FE
824348 AN 6	SHERWIN-WILLIAMS 3.125 2014 12		02/03/2010	CITIGROUP GLOBAL MARKETS		1,002,670	1,000,000	4,080	1FE
842400 FK 4	SOUTHERN CALIFORNIA EDIS 5.750 2014 03		01/21/2010	STIFEL NICOLAUS & CO INC		1,124,410	1,000,000	20,924	1FE
863667 AA 9	STRYKER CORP 3.000 2015 01		01/12/2010	BAS-MERRILL LYNCH		998,940	1,000,000	0	1FE
871829 AM 9	SYSCO CORP 5.375 2019 03		02/01/2010	DEUTSCHE BANC		1,086,000	1,000,000	20,455	1FE
88732J AH 1	TIME WARNER CABLE 5.850 2017 05		02/23/2010	CITIGROUP GLOBAL MARKETS		1,065,370	1,000,000	18,688	2FE
88732J AP 3	TIME WARNER CABLE 8.750 2019 02		03/02/2010	RBC CAPITAL MARKETS		1,250,430	1,000,000	5,104	2FE
887317 AF 2	TIME WARNER INC 4.875 2020 03		03/03/2010	BAS-MERRILL LYNCH		996,700	1,000,000	0	2FE
89469A AA 2	TREEHOUSE FOODS 7.750 2018 03		02/19/2010	BAS-MERRILL LYNCH		100,000	100,000	0	3FE
91324P BJ 0	UNITEDHEALTH GROUP INC 6.000 2018 02		02/02/2010	DEUTSCHE BANC		1,331,661	1,240,000	35,133	1FE
931142 CR 2	WAL-MART STORES 2.875 2015 04		03/24/2010	GOLDMAN SACHS & CO		1,986,180	2,000,000	0	1FE
96950F AC 8	WILLIAMS PARTNERS (144A) 5.250 2020 03		02/18/2010	CITIGROUP GLOBAL MARKETS		1,996,800	2,000,000	2,042	2FE
191085 AA 7	COCA-COLA AMATIL (144A) 3.250 2014 11	F	02/12/2010	BAS-MERRILL LYNCH		1,005,010	1,000,000	9,569	1FE
191241 AC 2	COCA-COLA FEMSA SAB CV (4.625 2020 02	F	02/02/2010	GOLDMAN SACHS & CO		1,989,820	2,000,000	0	1FE
767201 AH 9	RIO TINTO FINANCE 9.000 2019 05	F	02/03/2010	RBC CAPITAL MARKETS		1,277,090	1,000,000	24,250	2FE
785712 AA 8	SABLE INTERNATIONAL FINA 7.750 2017 02	F	02/16/2010	VARIOUS		3,010,000	3,000,000	3,014	3FE
876780 AA 5	TAYARRA LTD 3.628 2022 02	F	02/24/2010	CREDIT SUISSE FIRST BOSTON		2,000,000	2,000,000	0	1Z
						0	0	0	
3899999	Total - Bonds - Industrial & Miscellaneous					61,390,971	59,615,000	449,893	XXX

QE04.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399997.	Total - Bonds - Part 3.....					.....460,290,461	.....433,957,000	.....769,100	.....XXX.....
8399999.	Total - Bonds.....					.....460,290,461	.....433,957,000	.....769,100	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....460,290,461	.....XXX.....	.....769,100	.....XXX.....

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

QE04.3

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

92931#	AT	4	FHA LEHMAN 92-1 PROJ L 8.360	03/25/2010	PAID ON PRINCIPAL	44,288	44,288	44,309	44,228	0	60	0	60	0	44,288	0	0	0	618	01/01/2012	1
36202C	CF	8	GNMA II PASS #1870 8.500	03/20/2010	PAID ON PRINCIPAL	126	126	131	134	0	(8)	0	(8)	0	126	0	0	0	2	09/20/2024	1
36202C	DG	5	GNMA II PASS #1903 8.500	03/20/2010	PAID ON PRINCIPAL	36	36	38	39	0	(2)	0	(2)	0	36	0	0	0	1	11/20/2024	1
36202C	EL	3	GNMA II PASS #1939 8.500	03/20/2010	PAID ON PRINCIPAL	12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	01/20/2025	1
36202C	G5	6	GNMA II PASS #2020 8.500	03/20/2010	PAID ON PRINCIPAL	284	284	296	301	0	(18)	0	(18)	0	284	0	0	0	4	06/20/2025	1
36202C	HP	1	GNMA II PASS #2038 8.500	03/20/2010	PAID ON PRINCIPAL	10	10	11	11	0	(1)	0	(1)	0	10	0	0	0	0	07/20/2025	1
36202C	J4	6	GNMA II PASS #2083 8.500	03/20/2010	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	03/20/2010	PAID ON PRINCIPAL	46	46	48	49	0	(2)	0	(2)	0	46	0	0	0	1	12/20/2025	1
36202D	QY	0	GNMA II PASS #3171 5.500	03/20/2010	PAID ON PRINCIPAL	5,561	5,561	5,312	5,392	0	169	0	169	0	5,561	0	0	0	56	12/20/2031	1
36202D	6D	8	GNMA II PASS #3568 5.000	03/20/2010	PAID ON PRINCIPAL	86,828	86,828	83,368	84,358	0	2,470	0	2,470	0	86,828	0	0	0	718	06/20/2034	1
36202E	UR	8	GNMA II PASS #4192 4.500	03/20/2010	PAID ON PRINCIPAL	97,515	97,515	89,044	90,265	0	7,251	0	7,251	0	97,515	0	0	0	632	07/20/2038	1
36202E	XT	1	GNMA II PASS #4290 5.500	03/20/2010	PAID ON PRINCIPAL	531,332	531,332	529,340	529,454	0	1,878	0	1,878	0	531,332	0	0	0	4,253	11/20/2038	1
36216X	AK	7	GNMA PASS TH #177410 9.000	03/15/2010	PAID ON PRINCIPAL	294	294	313	308	0	(14)	0	(14)	0	294	0	0	0	4	01/15/2020	1
36217X	MB	3	GNMA PASS TH #206554 9.000	03/15/2010	PAID ON PRINCIPAL	415	415	443	436	0	(21)	0	(21)	0	415	0	0	0	6	09/15/2020	1
36220H	BL	3	GNMA PASS TH #278243 9.000	03/15/2010	PAID ON PRINCIPAL	62	62	66	66	0	(3)	0	(3)	0	62	0	0	0	1	02/15/2020	1
36220R	QG	6	GNMA PASS TH #285855 9.000	03/15/2010	PAID ON PRINCIPAL	151	151	161	161	0	(11)	0	(11)	0	151	0	0	0	2	06/15/2020	1
36220S	4X	1	GNMA PASS TH #287138 9.000	03/15/2010	PAID ON PRINCIPAL	25	25	27	26	0	(1)	0	(1)	0	25	0	0	0	0	02/15/2020	1
36220U	5V	9	GNMA PASS TH #288960 9.000	03/15/2010	PAID ON PRINCIPAL	202	202	216	214	0	(12)	0	(12)	0	202	0	0	0	3	03/15/2020	1
36220V	FQ	7	GNMA PASS TH #289175 9.000	03/15/2010	PAID ON PRINCIPAL	479	479	511	498	0	(19)	0	(19)	0	479	0	0	0	7	05/15/2020	1
36220X	K7	9	GNMA PASS TH #291118 9.000	03/15/2010	PAID ON PRINCIPAL	95	95	101	101	0	(6)	0	(6)	0	95	0	0	0	1	07/15/2020	1
36223B	M4	9	GNMA PASS TH #302879 9.000	03/15/2010	PAID ON PRINCIPAL	51	51	54	54	0	(3)	0	(3)	0	51	0	0	0	1	04/15/2021	1
36223D	VN	3	GNMA PASS TH #304921 9.000	03/15/2010	PAID ON PRINCIPAL	178	178	190	186	0	(8)	0	(8)	0	178	0	0	0	3	03/15/2021	1
36223N	VQ	4	GNMA PASS TH #313023 9.000	03/15/2010	PAID ON PRINCIPAL	101	101	107	105	0	(5)	0	(5)	0	101	0	0	0	2	09/15/2021	1
36223R	CZ	6	GNMA PASS TH #315188 9.000	03/15/2010	PAID ON PRINCIPAL	238	238	253	249	0	(11)	0	(11)	0	238	0	0	0	4	06/15/2022	1
36223T	VY	4	GNMA PASS TH #317531 9.000	03/15/2010	PAID ON PRINCIPAL	105	105	112	110	0	(4)	0	(4)	0	105	0	0	0	2	01/15/2022	1
36203X	GY	6	GNMA PASS TH #362115 9.000	03/15/2010	PAID ON PRINCIPAL	142	142	151	151	0	(9)	0	(9)	0	142	0	0	0	2	11/15/2023	1
36205G	4M	0	GNMA PASS TH #390628 9.000	03/15/2010	PAID ON PRINCIPAL	172	172	184	183	0	(11)	0	(11)	0	172	0	0	0	3	07/15/2024	1
36206J	F8	2	GNMA PASS TH #412491 8.500	03/15/2010	PAID ON PRINCIPAL	13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	08/15/2026	1
36290S	WE	7	GNMA PASS TH #616345 4.500	03/15/2010	PAID ON PRINCIPAL	151,945	151,945	152,207	152,025	0	(79)	0	(79)	0	151,945	0	0	0	1,210	04/15/2019	1
36291F	3W	6	GNMA PASS TH #627313 4.500	03/15/2010	PAID ON PRINCIPAL	262,989	262,989	263,441	263,133	0	(144)	0	(144)	0	262,989	0	0	0	2,127	06/15/2019	1
831641	DQ	5	SBIC 2003-P10B 1 5.136	02/10/2010	PAID ON PRINCIPAL	218,281	218,281	218,281	218,281	0	0	0	0	0	218,281	0	0	0	2,826	08/10/2013	1
831641	DS	1	SBIC 2004-P10A 1 4.504	02/10/2010	PAID ON PRINCIPAL	64,375	64,375	64,375	64,375	0	0	0	0	0	64,375	0	0	0	731	02/10/2014	1
0399999	Total - Bonds - U.S. Government					1,466,371	1,466,371	1,453,139	1,454,939	0	11,432	0	11,432	0	1,466,371	0	0	0	13,218	XXX	XXX

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

484873	BM	5	KANSAS CITY GO STREET L 5.750	02/01/2010	REDEEMED	4,115,750	4,075,000	4,253,404	4,116,769	0	(1,019)	0	(1,019)	0	4,115,750	0	0	0	117,156	02/01/2013	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 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 Design- ation 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.							
484873 BP 8	KANSAS CITY GO STREETL 5.750		02/01/2010	REDEEMED		4,605,600	4,560,000	4,703,686	4,605,965	0	(365)	0	(365)	0	4,605,600	0	0	0	131,100	02/01/2015	1FE
927734 JE 4	VIRGINIA BEACH GENERAL 5.375		03/01/2010	REDEEMED		3,843,050	3,805,000	3,725,742	3,839,702	0	3,348	0	3,348	0	3,843,050	0	0	0	102,259	03/01/2014	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					12,564,400	12,440,000	12,682,831	12,562,435	0	1,965	0	1,965	0	12,564,400	0	0	0	350,516	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
45200F EG 0	ILLINOIS FIN AUTH (UNI .270		03/25/2010	GOLDMAN SACHS & CO		59,937,000	59,937,000	59,937,000	59,937,000	0	0	0	0	0	59,937,000	0	0	0	7,997	07/01/2038	1FE
54810C S3 5	LOWER COLORADO RIVER R 5.500		02/16/2010	REDEEMED		2,641,150	2,615,000	2,551,482	2,571,669	0	288	0	288	0	2,571,957	0	69,193	69,193	36,356	05/15/2021	1FE
64972F SE 7	NEW YORK CITY WTR & SW .290		03/24/2010	GOLDMAN SACHS & CO		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	6,515	06/15/2024	1FE
915115 3W 7	UNIV OF TEXAS PERM UNI .170		03/24/2010	GOLDMAN SACHS & CO		27,700,000	27,700,000	27,699,987	27,699,987	0	13	0	13	0	27,700,000	0	0	0	6,047	07/01/2037	1
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		03/15/2010	PAID ON PRINCIPAL		816,783	816,783	814,231	814,613	0	2,171	0	2,171	0	816,783	0	0	0	7,866	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		57	57	55	56	0	1	0	1	0	57	0	0	0	1	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		71,704	71,704	73,359	73,964	0	(2,260)	0	(2,260)	0	71,704	0	0	0	691	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		03/15/2010	PAID ON PRINCIPAL		1,210,741	1,210,741	1,206,957	1,207,615	0	3,126	0	3,126	0	1,210,741	0	0	0	10,716	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		03/15/2010	PAID ON PRINCIPAL		450,861	450,861	437,322	441,262	0	9,598	0	9,598	0	450,861	0	0	0	4,302	12/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		2,462	2,462	2,597	2,765	0	(303)	0	(303)	0	2,462	0	0	0	40	09/15/2029	1
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		204	204	215	243	0	(39)	0	(39)	0	204	0	0	0	2	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		03/15/2010	PAID ON PRINCIPAL		25	25	26	28	0	(3)	0	(3)	0	25	0	0	0	0	07/15/2031	1
31288A ML 6	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		353	353	373	398	0	(44)	0	(44)	0	353	0	0	0	5	10/15/2032	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		28,482	28,482	29,139	29,442	0	(960)	0	(960)	0	28,482	0	0	0	289	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		439	439	449	457	0	(18)	0	(18)	0	439	0	0	0	4	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		535	535	521	526	0	9	0	9	0	535	0	0	0	5	09/15/2023	1
313956 LG 7	FHLMC GOLD PASSTHRU 8.000		03/15/2010	PAID ON PRINCIPAL		4,162	4,162	4,165	4,154	0	8	0	8	0	4,162	0	0	0	56	05/15/2012	1
313956 LH 5	FHLMC GOLD PASSTHRU 8.000		03/15/2010	PAID ON PRINCIPAL		228	228	228	228	0	0	0	0	0	228	0	0	0	3	05/15/2012	1
313956 LT 9	FHLMC GOLD PASSTHRU 8.000		03/15/2010	PAID ON PRINCIPAL		61	61	61	61	0	0	0	0	0	61	0	0	0	1	05/15/2012	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		98	98	95	96	0	2	0	2	0	98	0	0	0	1	09/15/2023	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		03/15/2010	PAID ON PRINCIPAL		549	549	532	539	0	10	0	10	0	549	0	0	0	6	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		600,861	600,861	614,710	616,080	0	(15,219)	0	(15,219)	0	600,861	0	0	0	6,604	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2010	PAID ON PRINCIPAL		461,717	461,717	411,121	422,165	0	39,552	0	39,552	0	461,717	0	0	0	3,810	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		03/15/2010	PAID ON PRINCIPAL		11,127	11,127	10,064	10,324	0	804	0	804	0	11,127	0	0	0	111	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		03/15/2010	PAID ON PRINCIPAL		346	346	344	345	0	1	0	1	0	346	0	0	0	4	05/15/2028	1
31371K D9 9	FNMA PASS TH #254028 6.500		03/25/2010	PAID ON PRINCIPAL		71,741	71,741	73,254	73,107	0	(1,366)	0	(1,366)	0	71,741	0	0	0	712	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		03/25/2010	PAID ON PRINCIPAL		11,034	11,034	10,999	10,999	0	35	0	35	0	11,034	0	0	0	101	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2010	PAID ON PRINCIPAL		113,093	113,093	113,341	113,106	0	(13)	0	(13)	0	113,093	0	0	0	811	11/25/2018	1
31374J ZW 4	FNMA PASS TH #315857 7.500		03/25/2010	PAID ON PRINCIPAL		50	50	50	50	0	(0)	0	(0)	0	50	0	0	0	1	02/25/2023	1
31376K B2 1	FNMA PASS TH #357457 5.500		03/25/2010	PAID ON PRINCIPAL		358,589	358,589	357,806	357,653	0	935	0	935	0	358,589	0	0	0	3,097	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		03/25/2010	PAID ON PRINCIPAL		16,289	16,289	15,716	15,934	0	355	0	355	0	16,289	0	0	0	129	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2010	PAID ON PRINCIPAL		15	15	15	15	0	0	0	0	0	15	0	0	0	0	12/25/2027	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 re ei 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)
31379K RZ 8	FNMA PASS TH #421804 6.500		03/25/2010	PAID ON PRINCIPAL		46,014	46,014	45,776	45,794	0	220	0	220	0	46,014	0	0	0	710	04/25/2028	1
31383L VW 2	FNMA PASS TH #506529 6.000		03/25/2010	PAID ON PRINCIPAL		526	526	487	498	0	28	0	28	0	526	0	0	0	5	07/25/2029	1
31384V L7 5	FNMA PASS TH #535050 7.500		03/25/2010	PAID ON PRINCIPAL		15,988	15,988	16,712	17,558	0	(1,570)	0	(1,570)	0	15,988	0	0	0	199	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		03/25/2010	PAID ON PRINCIPAL		25,067	25,067	25,666	25,555	0	(489)	0	(489)	0	25,067	0	0	0	221	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		03/25/2010	PAID ON PRINCIPAL		32,068	32,068	31,973	31,973	0	95	0	95	0	32,068	0	0	0	343	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		03/25/2010	PAID ON PRINCIPAL		9,317	9,317	9,290	9,290	0	27	0	27	0	9,317	0	0	0	86	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		03/25/2010	PAID ON PRINCIPAL		5,411	5,411	5,394	5,394	0	17	0	17	0	5,411	0	0	0	51	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		03/25/2010	PAID ON PRINCIPAL		5,561	5,561	5,544	5,544	0	17	0	17	0	5,561	0	0	0	41	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		03/25/2010	PAID ON PRINCIPAL		2,018	2,018	2,011	2,012	0	6	0	6	0	2,018	0	0	0	19	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		03/25/2010	PAID ON PRINCIPAL		4,774	4,774	4,759	4,759	0	15	0	15	0	4,774	0	0	0	43	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		03/25/2010	PAID ON PRINCIPAL		2,899	2,899	2,890	2,890	0	9	0	9	0	2,899	0	0	0	27	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		03/25/2010	PAID ON PRINCIPAL		88,548	88,548	90,652	90,678	0	(2,130)	0	(2,130)	0	88,548	0	0	0	926	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		03/25/2010	PAID ON PRINCIPAL		96,689	96,689	98,728	98,535	0	(1,847)	0	(1,847)	0	96,689	0	0	0	903	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		03/25/2010	PAID ON PRINCIPAL		13,860	13,860	13,817	13,816	0	44	0	44	0	13,860	0	0	0	146	07/25/2016	1
31388A K6 0	FNMA PASS TH #598917 5.500		03/25/2010	PAID ON PRINCIPAL		1,661	1,661	1,656	1,656	0	5	0	5	0	1,661	0	0	0	15	10/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		03/25/2010	PAID ON PRINCIPAL		31,651	31,651	31,552	31,552	0	99	0	99	0	31,651	0	0	0	290	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		03/25/2010	PAID ON PRINCIPAL		13,438	13,438	13,396	13,394	0	44	0	44	0	13,438	0	0	0	123	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		03/25/2010	PAID ON PRINCIPAL		11,120	11,120	11,086	11,084	0	36	0	36	0	11,120	0	0	0	102	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		03/25/2010	PAID ON PRINCIPAL		11,241	11,241	11,206	11,203	0	37	0	37	0	11,241	0	0	0	102	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		03/25/2010	PAID ON PRINCIPAL		17,715	17,715	17,659	17,660	0	55	0	55	0	17,715	0	0	0	100	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		03/25/2010	PAID ON PRINCIPAL		14,753	14,753	14,707	14,707	0	45	0	45	0	14,753	0	0	0	135	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		03/25/2010	PAID ON PRINCIPAL		78,310	78,310	78,065	78,067	0	243	0	243	0	78,310	0	0	0	528	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		03/25/2010	PAID ON PRINCIPAL		17,981	17,981	17,925	17,924	0	57	0	57	0	17,981	0	0	0	203	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		03/25/2010	PAID ON PRINCIPAL		45,664	45,664	47,737	50,391	0	(4,727)	0	(4,727)	0	45,664	0	0	0	570	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356 5.500		03/25/2010	PAID ON PRINCIPAL		59,035	59,035	59,025	59,005	0	30	0	30	0	59,035	0	0	0	439	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060 6.000		03/25/2010	PAID ON PRINCIPAL		20,537	20,537	21,017	21,032	0	(495)	0	(495)	0	20,537	0	0	0	223	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		03/25/2010	PAID ON PRINCIPAL		5,302	5,302	5,110	5,170	0	133	0	133	0	5,302	0	0	0	33	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		03/25/2010	PAID ON PRINCIPAL		4,446	4,446	4,284	4,332	0	113	0	113	0	4,446	0	0	0	33	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		03/25/2010	PAID ON PRINCIPAL		44,347	44,347	42,740	43,202	0	1,145	0	1,145	0	44,347	0	0	0	326	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		03/25/2010	PAID ON PRINCIPAL		62,362	62,362	62,498	62,393	0	(31)	0	(31)	0	62,362	0	0	0	472	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2010	PAID ON PRINCIPAL		147,460	147,460	147,783	147,496	0	(36)	0	(36)	0	147,460	0	0	0	1,044	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		03/25/2010	PAID ON PRINCIPAL		268,113	268,113	267,518	267,386	0	727	0	727	0	268,113	0	0	0	1,953	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		03/25/2010	PAID ON PRINCIPAL		12,211	12,211	12,201	12,193	0	18	0	18	0	12,211	0	0	0	62	08/25/2035	1
65888M T9 2	NORTH DAKOTA HSG FIN A 5.400		01/04/2010	PAID ON PRINCIPAL		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,590	01/01/2034	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		03/01/2010	REDEEMED		22,054	22,054	20,525	21,031	0	6	0	6	0	21,037	0	1,018	1,018	267	06/01/2020	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		03/15/2010	PAID ON PRINCIPAL		353,122	353,122	324,841	340,073	0	13,049	0	13,049	0	353,122	0	0	0	3,582	06/15/2029	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 re ei 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 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)
3133TP VV 8	FHR 2248 ZA CMO 7.000		03/15/2010	PAID ON PRINCIPAL		135,835	135,835	133,218	134,145	0	1,691	0	1,691	0	135,835	0	0	0	1,685	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.271		01/15/2010	PAID ON PRINCIPAL		24,780	24,780	24,254	24,397	0	383	0	383	0	24,780	0	0	0	419	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.278		02/15/2010	PAID ON PRINCIPAL		69,494	69,494	68,017	68,420	0	1,074	0	1,074	0	69,494	0	0	0	2,348	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.280		03/15/2010	PAID ON PRINCIPAL		78,930	78,930	77,252	77,710	0	1,220	0	1,220	0	78,930	0	0	0	4,001	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		03/15/2010	PAID ON PRINCIPAL		465,995	465,995	461,699	463,509	0	2,486	0	2,486	0	465,995	0	0	0	5,497	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		03/15/2010	PAID ON PRINCIPAL		910,456	910,456	834,144	875,734	0	34,722	0	34,722	0	910,456	0	0	0	8,729	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2010	PAID ON PRINCIPAL		12,157	12,157	12,573	12,935	0	(778)	0	(778)	0	12,157	0	0	0	138	12/25/2041	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		03/25/2010	PAID ON PRINCIPAL		319,143	319,143	294,170	307,598	0	11,545	0	11,545	0	319,143	0	0	0	2,866	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		03/25/2010	PAID ON PRINCIPAL		537,378	537,378	489,876	515,916	0	21,462	0	21,462	0	537,378	0	0	0	5,684	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		03/25/2010	PAID ON PRINCIPAL		192,790	192,790	192,850	192,386	0	404	0	404	0	192,790	0	0	0	2,027	01/25/2032	1
3133TL 4S 4	FSPC T-017 A5 7.160		03/25/2010	PAID ON PRINCIPAL		86,893	86,893	86,881	86,500	0	393	0	393	0	86,893	0	0	0	1,148	07/25/2029	1FE
3837H4 U9 4	GNR 2000-34 ZB CMO 7.500		03/20/2010	PAID ON PRINCIPAL		84,142	84,142	86,284	83,847	0	294	0	294	0	84,142	0	0	0	1,064	10/20/2030	1
383739 JF 7	GNR 2001-4 ZC CMO 6.500		03/20/2010	PAID ON PRINCIPAL		202,096	202,096	192,374	196,006	0	6,090	0	6,090	0	202,096	0	0	0	2,110	03/20/2031	1
38373Y UH 5	GNR 2003-5 B (PROJECT) 4.486		03/16/2010	PAID ON PRINCIPAL		318,366	318,366	315,580	318,453	0	(87)	0	(87)	0	318,366	0	0	0	2,210	10/16/2025	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					119,710,474	119,684,324	119,371,617	119,517,682	0	122,581	0	122,581	0	119,640,263	0	70,211	70,211	155,120	XXX	XXX
Bonds - Industrial and Miscellaneous																					
008686 AA 5	AHOLD LEASE USA 7.820		01/04/2010	PAID ON PRINCIPAL		25,050	25,050	24,549	24,587	0	463	0	463	0	25,050	0	0	0	985	01/02/2020	2FE
20030N AA 9	COMCAST CORP 5.850		01/15/2010	MATURED		1,000,000	1,000,000	1,018,760	1,000,141	0	(141)	0	(141)	0	1,000,000	0	0	0	29,250	01/15/2010	2FE
29334* AA 4	ENHANCED CAPITAL PARTN 8.060		03/01/2010	MATURED		88,224	88,224	88,224	88,224	0	0	0	0	0	88,224	0	0	0	50,048	03/01/2013	1FE
29333@ AA 3	ENHANCED CAPITAL PARTN 8.400		03/01/2010	MATURED		32,515	32,515	32,515	32,515	0	0	0	0	0	32,515	0	0	0	6,994	08/01/2011	1FE
29335# AA 9	ENHANCED CAPITAL PARTN 6.970		01/30/2010	MATURED		6,384	6,384	6,384	6,384	0	0	0	0	0	6,384	0	0	0	13,702	08/01/2015	1
31746* BF 0	FINANCIAL FEDERAL CRED 5.450		02/22/2010	PAID ON PRINCIPAL		2,623,000	2,500,000	2,500,000	2,500,000	0	123,000	0	123,000	0	2,623,000	0	0	0	56,362	03/23/2011	2
49337E AA 8	KEYSPAN GAS EAST 7.875		02/01/2010	MATURED		500,000	500,000	587,680	501,158	0	(1,158)	0	(1,158)	0	500,000	0	0	0	19,688	02/01/2010	1FE
5252M0 FD 4	LEHMAN BROTHERS HOLDIN 6.875		03/29/2010	CITIGROUP GLOBAL MARKETS		236,250	1,000,000	125,000	125,000	0	0	0	0	0	125,000	0	111,250	111,250	0	05/02/2018	6FE
634902 LM 0	NATIONAL CITY BANK 4.500		03/15/2010	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,500	03/15/2010	1FE
654740 AA 7	NISSAN MOTOR ACCEPTANC 4.625		03/08/2010	MATURED		2,000,000	2,000,000	1,996,740	1,999,614	0	386	0	386	0	2,000,000	0	0	0	46,250	03/08/2010	2FE
86183@ AA 4	STONEHENGE CAP FUND CO 8.905		03/01/2010	MATURED		6,963	6,963	6,963	6,963	0	0	0	0	0	6,963	0	0	0	3,506	03/01/2013	1FE
716442 AE 8	PETRO CANADA (GTD CANA 8.600	A.	01/15/2010	MATURED		500,000	500,000	632,460	500,934	0	(934)	0	(934)	0	500,000	0	0	0	21,500	01/15/2010	1FE
299808 AB 1	EVEREST REINSURANCE HO 8.750	F..	03/15/2010	MATURED		200,000	200,000	233,702	201,080	0	(1,080)	0	(1,080)	0	200,000	0	0	0	8,750	03/15/2010	1FE
872402 AK 8	TFM SA DE CV 9.375	F..	01/22/2010	TENDERED		713,256	685,000	715,825	697,070	0	(524)	0	(524)	0	696,546	0	16,711	16,711	14,449	05/01/2012	4FE
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		47,452	47,452	47,874	47,647	0	(195)	0	(195)	0	47,452	0	0	0	429	12/25/2018	1Z*
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		01/25/2010	PAID ON PRINCIPAL		413,160	413,160	409,738	410,563	0	2,596	0	2,596	0	413,160	0	0	0	1,549	08/25/2019	1Z*
15132E AR 9	CDMC 2002-4 A1 CMO 6.500		03/25/2010	PAID ON PRINCIPAL		18,220	18,220	18,507	18,150	0	69	0	69	0	18,220	0	0	0	197	07/25/2032	1Z*
161546 GB 6	CFAB 2003-4 2A2 828		02/25/2010	PAID ON PRINCIPAL		3,410	3,410	3,410	3,410	0	0	0	0	0	3,410	0	0	0	5	05/25/2033	1Z*
161546 GB 6	CFAB 2003-4 2A2 830		01/25/2010	PAID ON PRINCIPAL		7,270	7,270	7,270	7,270	0	0	0	0	0	7,270	0	0	0	5	05/25/2033	1Z*

QE053

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	Forfeiture	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)
161546 GB 6	CFAB 2003-4 2A2 .846		03/25/2010	PAID ON PRINCIPAL		1,781	1,781	1,781	1,781	0	0	0	0	0	1,781	0	0	0	0	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 .988		02/25/2010	PAID ON PRINCIPAL		2,607	2,607	2,442	2,442	0	165	0	165	0	2,607	0	0	0	0	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 .990		01/25/2010	PAID ON PRINCIPAL		3,648	3,648	3,417	3,417	0	230	0	230	0	3,648	0	0	0	0	05/25/2033	1Z*
66987X CD 5	NHEL 2003-1 A1 1.006		03/25/2010	PAID ON PRINCIPAL		4,956	4,956	4,643	4,643	0	313	0	313	0	4,956	0	0	0	0	05/25/2033	1Z*
76110W UX 2	RASC 2003-KS10 AI6 4.540		03/25/2010	PAID ON PRINCIPAL		31,071	31,071	31,066	31,014	0	57	0	57	0	31,071	0	0	0	202	12/25/2033	1Z*
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		03/25/2010	PAID ON PRINCIPAL		263,927	263,927	268,174	264,581	0	(655)	0	(655)	0	263,927	0	0	0	2,147	02/25/2018	1Z*
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		03/25/2010	PAID ON PRINCIPAL		522,788	522,788	509,391	513,123	0	9,665	0	9,665	0	522,788	0	0	0	4,838	03/25/2018	1Z*
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		148,919	148,919	149,385	149,043	0	(124)	0	(124)	0	148,919	0	0	0	1,064	07/25/2018	1Z*
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		03/25/2010	PAID ON PRINCIPAL		622,078	622,078	623,196	621,651	0	428	0	428	0	622,078	0	0	0	4,451	12/25/2018	1Z*
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		309,327	309,327	306,073	307,045	0	2,283	0	2,283	0	309,327	0	0	0	2,099	07/25/2019	1Z*
02660T BM 4	AHM 2004-3 3A 2.353		03/25/2010	PAID ON PRINCIPAL		493,940	493,940	457,666	457,666	0	36,274	0	36,274	0	493,940	0	0	0	2,600	10/25/2034	1Z*
02660T BM 4	AHM 2004-3 3A 2.511		01/25/2010	PAID ON PRINCIPAL		14,544	14,544	13,476	13,476	0	1,068	0	1,068	0	14,544	0	0	0	30	10/25/2034	1Z*
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2010	PAID ON PRINCIPAL		209,062	209,062	207,331	207,749	0	1,314	0	1,314	0	209,062	0	0	0	2,065	08/25/2019	1Z*
02150J AC 6	CWALT 2007-9T1 1A3 6.000		03/25/2010	PAID ON PRINCIPAL		174,839	174,839	89,875	126,410	0	48,429	0	48,429	0	174,839	0	0	0	1,746	05/25/2037	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM .728		02/25/2010	PAID ON PRINCIPAL		6,083	6,083	5,641	2,952	2,689	442	0	3,131	0	6,083	0	0	0	7	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM .730		01/25/2010	PAID ON PRINCIPAL		3,587	3,587	3,327	1,741	1,585	261	0	1,846	0	3,587	0	0	0	2	07/25/2032	1Z*
76110W PG 5	RASC 2002-KS4 AIIB (AM .746		03/25/2010	PAID ON PRINCIPAL		3,191	3,191	2,959	1,549	1,411	232	0	1,643	0	3,191	0	0	0	6	07/25/2032	1Z*
05947U LW 6	BACM 2003-2 A2 4.342		03/11/2010	PAID ON PRINCIPAL		146,720	146,720	147,461	146,653	0	67	0	67	0	146,720	0	0	0	1,046	03/11/2041	1FE
44920D AC 0	HART 2006-B A3 5.110		03/15/2010	PAID ON PRINCIPAL		900,513	900,513	884,754	897,457	0	3,056	0	3,056	0	900,513	0	0	0	7,078	04/15/2011	1FE
69348H DF 2	PNCMA 2001-C1 A2 6.360		03/12/2010	PAID ON PRINCIPAL		278,740	278,740	287,712	279,534	0	(794)	0	(794)	0	278,740	0	0	0	3,219	03/12/2034	1FE
09774X BU 5	BCM 2001-A A 6.805		03/15/2010	PAID ON PRINCIPAL		205,169	205,169	201,579	201,708	0	3,461	0	3,461	0	205,169	0	0	0	2,372	12/15/2030	2FE
393505 A6 9	GT 1998-2 A5 6.240		03/01/2010	PAID ON PRINCIPAL		115,658	115,658	94,984	95,274	0	20,384	0	20,384	0	115,658	0	0	0	1,166	12/01/2028	3FE
3899999.	Total - Bonds - Industrial & Miscellaneous					13,884,300	14,496,794	13,751,935	13,501,618	5,685	249,037	0	254,721	0	13,756,340	0	127,961	127,961	332,332	XXX	XXX
8399997.	Total - Bonds - Part 4					147,625,546	148,087,489	147,259,522	147,036,674	5,685	385,014	0	390,699	0	147,427,374	0	198,171	198,171	851,185	XXX	XXX
8399999.	Total - Bonds					147,625,546	148,087,489	147,259,522	147,036,674	5,685	385,014	0	390,699	0	147,427,374	0	198,171	198,171	851,185	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
125581 80 1	CIT GROUP INC		03/08/2010	DIRECT		0.480			13						13		(13)	(13)	0	XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					0			13						13		(13)	(13)	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0			13						13		(13)	(13)	0	XXX	XXX
9799999.	Total - Common Stocks					0			13						13		(13)	(13)	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					0			13						13		(13)	(13)	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					147,625,546	148,087,489	147,259,535	147,036,687	5,685	385,014	0	390,699	0	147,427,387	0	198,158	198,158	851,185	XXX	XXX

QE054

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:....1.

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt A-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1
NONE**

**Sch. DB-Pt B-Sn 1B
NONE**

**Sch. DB-Pt D
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	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(18,300,539)	.....(23,859,041)	.....(28,787,308)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....3,509	.....25,779	.....4,596	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(171,280)	.....(70,506)	.....(10,899)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(18,468,310)	.....(23,903,768)	.....(28,793,610)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(18,468,310)	.....(23,903,768)	.....(28,793,610)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(18,468,310)	.....(23,903,768)	.....(28,793,610)	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