



# QUARTERLY STATEMENT

## AS OF JUNE 30, 2013

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, US 06183**  
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**  
Mail Address: **One Tower Square, Hartford, CT, US 06183**  
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**  
Internet Website Address: **www.travelers.com**  
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**  
**Annual.Statement.Contact@travelers.com (860) 277-7002**  
(E-Mail Address) (Fax Number)

### OFFICERS

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

### DIRECTORS

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

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean

President

Wendy C. Skjerven

Secretary

Douglas K. Russell

Controller

Subscribed and sworn to before me this

23rd day of July, 2013

Notary Public  
My Commission Expires September 30, 2017



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.....	3,656,149,712	0	3,656,149,712	3,713,171,015
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	103,248	0	103,248	141,089
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 (\$.....(17,643,961)), cash equivalents (\$.....0) and short-term investments (\$.....91,445,751).....	73,801,790	0	73,801,790	15,936,791
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	629,474	0	629,474	0
8. Other invested assets.....	393,154,170	123,141,842	270,012,328	280,730,697
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	2,859,442	0	2,859,442	7,769,155
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,126,697,836	123,141,842	4,003,555,994	4,017,748,747
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	49,212,212	0	49,212,212	50,798,732
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	109,379,534	16,821,005	92,558,530	69,997,780
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....45,904,312 earned but unbilled premiums).....	136,694,185	6,388,749	130,305,436	114,944,728
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,556,480	0	8,556,480	12,410,524
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	170,695,922	108,070,592	62,625,330	63,274,378
19. Guaranty funds receivable or on deposit.....	84,395	0	84,395	13,336
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	48,995,467	0	48,995,467	11,080,470
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	341,361	0	341,361	(709,918)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,650,657,392	254,422,187	4,396,235,205	4,339,558,778
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,650,657,392	254,422,187	4,396,235,205	4,339,558,778

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other assets tri-party/tax credit bonds.....	427,486	0	427,486	423,634
2502. State surcharges receivable.....	63,313	0	63,313	358,483
2503. Ceded deposit asset.....	0	0	0	54,292
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(149,438)	0	(149,438)	(1,546,326)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	341,361	0	341,361	(709,918)

# 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 \$....148,927,859).....	840,116,078	901,058,710
2. Reinsurance payable on paid losses and loss adjustment expenses.....	234,768	1,446,021
3. Loss adjustment expenses.....	533,100,921	534,370,660
4. Commissions payable, contingent commissions and other similar charges.....	20,392,790	29,281,779
5. Other expenses (excluding taxes, licenses and fees).....	23,635,903	35,588,967
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	13,766,466	66,762,894
7.1 Current federal and foreign income taxes (including \$....(1,292,885) on realized capital gains (losses)).....	26,520,048	60,675,573
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 \$....275,727,500 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	783,168,755	783,409,692
10. Advance premium.....	636,242	726,898
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,071,676	6,730,121
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(33,835,598)	(70,803,744)
13. Funds held by company under reinsurance treaties.....	94,428,218	94,449,544
14. Amounts withheld or retained by company for account of others.....	32,952,885	79,084,806
15. Remittances and items not allocated.....	16,953,354	19,270,931
16. Provision for reinsurance (including \$.....0 certified).....	5,314,325	5,314,325
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	5,888,369	0
22. Payable for securities lending.....	2,859,442	7,769,155
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	3,877,715	3,970,625
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,377,082,356	2,559,106,957
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,377,082,356	2,559,106,957
29. Aggregate write-ins for special surplus funds.....	3,285,000	48,285,000
30. Common capital stock.....	6,480,000	6,480,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	433,803,760	433,803,760
35. Unassigned funds (surplus).....	1,575,584,089	1,291,883,061
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,019,152,849	1,780,451,821
38. Totals (Page 2, Line 28, Col. 3).....	4,396,235,205	4,339,558,778

### DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	3,215,131	3,163,164
2502. Escheat liability.....	523,371	525,399
2503. Other liabilities tri-party/tax credit bonds.....	140,000	280,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(787)	2,062
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,877,715	3,970,625
2901. Special surplus from retroactive reinsurance.....	3,285,000	48,285,000
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	3,285,000	48,285,000
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$...859,242,688).....	806,922,931	769,161,067	1,580,588,790
1.2 Assumed..... (written \$...29,301,839).....	35,245,450	41,298,888	78,434,853
1.3 Ceded..... (written \$...268,784,023).....	222,166,939	199,356,940	406,092,215
1.4 Net..... (written \$...619,760,504).....	620,001,441	611,103,015	1,252,931,428
DEDUCTIONS:			
2. Losses incurred (current accident year \$...162,064,489):			
2.1 Direct.....	195,761,933	156,613,331	343,164,340
2.2 Assumed.....	4,739,435	621,378	(4,385,407)
2.3 Ceded.....	105,388,994	41,740,267	69,127,663
2.4 Net.....	95,112,374	115,494,442	269,651,270
3. Loss adjustment expenses incurred.....	26,383,301	59,762,747	61,056,091
4. Other underwriting expenses incurred.....	251,076,078	246,036,434	494,380,892
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	372,571,752	421,293,623	825,088,254
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	247,429,689	189,809,393	427,843,175
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	75,616,741	78,537,610	158,003,251
10. Net realized capital gains (losses) less capital gains tax of \$...90,060.....	(298,649)	4,329,575	5,991,149
11. Net investment gain (loss) (Lines 9 + 10).....	75,318,092	82,867,185	163,994,400
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$...258,699 amount charged off \$...338,911).....	(80,211)	(161,828)	(209,544)
13. Finance and service charges not included in premiums.....	94,040	86,296	171,743
14. Aggregate write-ins for miscellaneous income.....	(808,251)	(173,394)	(404,110)
15. Total other income (Lines 12 through 14).....	(794,423)	(248,926)	(441,911)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	321,953,358	272,427,651	591,395,664
17. Dividends to policyholders.....	2,976,827	2,537,355	5,787,078
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).....	318,976,531	269,890,297	585,608,586
19. Federal and foreign income taxes incurred.....	104,724,415	74,695,377	168,613,989
20. Net income (Line 18 minus Line 19) (to Line 22).....	214,252,116	195,194,919	416,994,597
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,780,451,821	1,652,075,268	1,652,075,268
22. Net income (from Line 20).....	214,252,116	195,194,919	416,994,597
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 \$...(12,964,677).....	(22,905,929)	(12,282,640)	(25,999,237)
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,396)	0	5,333
26. Change in net deferred income tax.....	(9,398,269)	(6,690,985)	7,399,934
27. Change in nonadmitted assets.....	56,755,506	4,948,576	(68,895,544)
28. Change in provision for reinsurance.....	0	0	1,083,046
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	(2,211,577)	(2,211,577)
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	(200,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	238,701,027	178,958,294	128,376,553
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,019,152,849	1,831,033,561	1,780,451,821
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	3,852	495	3,634
1402. Retroactive reinsurance gain/loss.....	(356,200)	0	(243,276)
1403. Profit and loss, miscellaneous.....	(455,903)	(173,889)	(164,467)
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).....	(808,251)	(173,394)	(404,110)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	618,722,715	650,641,762	1,274,725,867
2. Net investment income.....	87,584,206	86,568,605	175,598,483
3. Miscellaneous income.....	(794,423)	(248,926)	(441,911)
4. Total (Lines 1 through 3).....	705,512,498	736,961,441	1,449,882,439
5. Benefit and loss related payments.....	153,412,215	111,733,711	308,860,083
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.....	352,640,525	285,653,615	535,438,796
8. Dividends paid to policyholders.....	2,635,272	3,953,516	7,174,506
9. Federal and foreign income taxes paid (recovered) net of \$ .947,373 tax on capital gains (losses).....	138,970,000	111,609,395	158,624,410
10. Total (Lines 5 through 9).....	647,658,011	512,950,238	1,010,097,795
11. Net cash from operations (Line 4 minus Line 10).....	57,854,487	224,011,203	439,784,644
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	221,142,778	162,378,423	400,835,120
12.2 Stocks.....	0	0	0
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.....	(86,156)	0	0
12.7 Miscellaneous proceeds.....	10,798,082	5,614,248	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	231,854,704	167,992,671	400,835,120
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	174,387,164	393,791,605	598,393,306
13.2 Stocks.....	0	0	116,560
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	103,690,000
13.6 Miscellaneous applications.....	0	4,077,723	1,674,970
13.7 Total investments acquired (Lines 13.1 to 13.6).....	174,387,164	397,869,328	703,874,835
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).....	57,467,540	(229,876,657)	(303,039,716)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
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	200,000,000
16.6 Other cash provided (applied).....	(57,457,028)	(32,177,205)	(24,465,760)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(57,457,028)	(32,177,205)	(224,465,760)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	57,864,999	(38,042,659)	(87,720,831)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	15,936,791	103,657,622	103,657,622
19.2 End of period (Line 18 plus Line 19.1).....	73,801,790	65,614,963	15,936,791
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	1,080,400	0	0

## NOTES TO FINANCIAL STATEMENTS

### Note 1 - Summary of Significant Accounting Policies

#### A. Accounting Practices:

Travelers Casualty and Surety Company of America (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company has not applied for and does not believe that it employs any statutory accounting practices that would be considered a permitted practice in its financial statements.

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

No significant change.

#### C. Accounting Policy:

No significant change.

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

During the first quarter of 2013, an error in the reporting of "Taxes, licenses and fees" (TL&F), "Payable to parent, subsidiaries and affiliates" and "Amounts withheld or retained by company for account of others" was detected. The error resulted in paid TL&F associated with business not covered by an affiliated reinsurance agreement being allocated to the Company, causing an overstatement of the reported amount in the TL&F payable account. In accordance with SSAP No. 3, *Accounting Changes and Corrections of Errors*, the Company corrected this error in the current statutory financial statement.

The correction resulted in a reduction of \$55.6 million to TL&F, offset by an additional \$5.2 million in Amounts withheld or retained by company for account of others, and a reduction of \$50.4 million to Receivable from parent, subsidiaries and affiliates. This error did not impact Net income or Surplus as regards policyholders.

### Note 3 - Business Combinations and Goodwill

No significant change.

### Note 4 - Discontinued Operations

No significant change.

### Note 5 - Investments

#### A. Mortgage Loans including Mezzanine Real Estate 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 the constant effective yield method which includes an adjustment for estimated principal repayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- Not applicable.

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

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
02660TBM4	\$ 7,354,067	\$ 7,280,828	\$ 73,239	\$ 7,280,828	\$ 4,854,763	Q3 - 2009
02150JAC6	13,126,996	9,676,641	3,450,355	9,676,641	7,416,673	Q3 - 2009
76110WPG5	248,330	241,876	6,454	241,876	122,523	Q3 - 2009
02660TBM4	7,154,622	6,934,169	220,453	6,934,169	4,955,916	Q4 - 2009
66987XCD5	279,048	267,817	11,231	267,817	208,638	Q4 - 2009
76110WPG5	238,639	237,078	1,561	237,078	124,063	Q4 - 2009
76110WPG5	225,140	185,784	39,356	185,784	121,268	Q1 - 2010
02150JAC6	8,954,878	8,753,338	201,540	8,753,338	7,560,781	Q2 - 2010
02660TBM4	6,226,083	6,199,519	26,564	6,199,519	4,954,228	Q3 - 2010
76110WPG5	171,147	159,167	11,980	159,167	122,155	Q1 - 2011
66987XCD5	222,014	219,014	2,910	219,104	212,322	Q2 - 2011
02660TBM4	5,411,485	5,261,394	150,091	5,261,394	4,330,261	Q3 - 2011
02150JAC6	7,138,701	6,948,132	190,569	6,948,132	7,043,738	Q3 - 2011
66987CDX5	215,179	202,869	12,309	202,869	201,429	Q3 - 2011

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## NOTES TO FINANCIAL STATEMENTS

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4. 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:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 5,243
2. 12 Months or Longer	\$ 3,912

b. The aggregate related fair values of securities with unrealized losses:

1. Less than 12 Months	\$4,220,343
2. 12 Months or Longer	\$ 92,368

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

Not applicable.

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**

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

Not applicable.

C. Multiemployer Plan:

Not applicable.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

Not applicable.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

Not applicable.

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

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**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 applicable.

C. Wash Sales:

Not applicable.

**Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

**Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators**

No significant change.

**Note 20 – Fair Value Measurements**

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets, and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is based on whether the significant inputs into the valuation are observable. In determining the level of the hierarchy in which the estimate is disclosed, the highest priority is given to unadjusted quoted prices in active markets and the lowest priority to unobservable inputs that reflect the Company's significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

- Level 1 - Unadjusted quoted market prices for identical assets or liabilities in active markets that the Company has the ability to access.
- Level 2 - Quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets or liabilities in inactive markets; or valuations based on models where the significant inputs are observable (e.g., interest rates, yield curves, prepayment speeds, default rates, loss severities, etc.) or can be corroborated by observable market data.
- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

A. (1) Securities measured and reported at fair value as of June 30, 2013:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 1,789,394	\$ -	\$ 1,789,394
Common Stocks	103,248	-	-	103,248
Total assets at fair value	\$ 103,248	\$ 1,789,394	\$ -	\$ 1,892,642

There were no significant transfers between level 1 and level 2.

(2) Not applicable.

(3) Not applicable.

(4) Bonds were carried at fair value under the lower of cost or market requirement. These bonds were generally priced by the SVO or by a third party organization.

(5) Not applicable.

B. Not applicable.

C. The following table provides the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall.

(At June 30, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 91,445,751	\$ 91,445,751	\$ 36,065,979	\$ 55,379,772	\$ -	\$ -
Long term bonds	3,850,738,277	3,656,149,712	125,605,824	3,723,666,500	1,465,953	-
Common stock	103,248	103,248	103,248			



**NOTES TO FINANCIAL STATEMENTS**

(At December 31, 2012)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Short term bonds	\$ 40,170,714	\$ 40,170,714	\$ 16,503,565	\$ 23,548,961	\$ 118,188	\$ -
Long term bonds	4,051,097,968	3,713,171,015	133,170,982	3,916,172,428	1,754,558	-
Common stock	141,089	141,089	141,089	-	-	-

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

F. Retroactive Reinsurance:

The Company transferred \$45 million of restricted surplus to unassigned funds, in the quarter ending March 31, 2013.

	Assumed	Ceded
a. Reserves Transferred:		
(1) Initial Reserves	\$71,584,000	\$ -
(2) Adjustments - Prior Year(s)	(37,406,000)	-
(3) Adjustments - Current Year	-	-
(4) Current Total	<u>\$34,178,000</u>	<u>\$ -</u>
b. Consideration Paid or Received:		
(1) Initial Consideration	\$71,584,000	\$ -
(2) Adjustments - Prior Year(s)	10,879,000	-
(3) Adjustments - Current Year	-	-
(4) Current Total	<u>\$82,463,000</u>	<u>\$ -</u>
c. Paid Losses Reimbursed or Recovered:		
(1) Prior Year(s)	\$31,014,836	\$ -
(2) Current Year	(47,805)	-
(3) Current Total	<u>\$30,967,031</u>	<u>\$ -</u>
d. Special Surplus From Retroactive Reinsurance:		
(1) Initial Surplus Gain or Loss	\$ -	\$ -
(2) Adjustments - Prior Year(s)	48,285,000	-
(3) Adjustments - Current Year	-	-
(4) Current Year Restricted Surplus	<u>3,285,000</u>	<u>-</u>
(5) Cumulative Total Transferred to Unassigned Funds	<u>\$45,000,000</u>	<u>\$ -</u>
e. List the other insurers included in the above transactions:		
<u>Company</u>	<u>Assumed</u>	<u>Ceded</u>
Reliance Insurance Company (24457)	\$34,178,000	\$ -

f. Paid Loss/LAE Recoverable:

Not applicable.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2013 to June 30, 2013, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$94,199,000, resulting primarily from better than expected loss and DCC development for the surety business within the fidelity & surety line for accident years 2006 – 2008 and 2010, partially offset by modest deterioration in adjusting and other expense reserves resulting from the allocation of these reserves by year as disclosed in the Schedule P Interrogatories of the Company. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

**Note 32 – Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses**

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

No significant change.

**Note 34 – Subscriber Savings Accounts**

No significant change.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 - Financial Guaranty Insurance**

A. Not applicable.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.2 If the response to 3.1 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [ X ]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2009.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 3/14/2011.....
- 6.4 By what department or departments?  
Connecticut

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

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

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [ X ]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [ X ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [ X ]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**PART 1 - FINANCIAL**

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

**PART 1 - INVESTMENT**

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$ .....0	\$ .....0
14.22 Preferred Stock.....	\$ .....0	\$ .....0
14.23 Common Stock.....	\$ .....0	\$ .....0
14.24 Short-Term Investments.....	\$ .....0	\$ .....0
14.25 Mortgage Loans on Real Estate.....	\$ .....0	\$ .....0
14.26 All Other.....	\$ .....427,787,125	\$ .....391,129,465
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....427,787,125	\$ .....391,129,465
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 [X] No [ ]

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

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16. For the reporting entity's security lending program, state the amount of the following as current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....2,859,442
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....2,859,442
16.3 Total payable for securities lending reporting on the liability page:	\$.....2,859,442

17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA  
GENERAL INTERROGATORIES (continued)**

**PART 2**

**PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

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4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation 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	
	.....0.000	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

5. Operating Percentages:

5.1 A&H loss percent 0.0 %

5.2 A&H cost containment percent 0.0 %

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

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

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

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

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

## **SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		9,104,801	8,223,851	2,979,000	4,620,121	14,044,869	17,080,117
2. Alaska.....AK.....L.....		2,949,542	2,613,977	816,211	3,869,677	4,815,028	5,695,437
3. Arizona.....AZ.....L.....		11,398,914	13,423,191	767,699	2,288,321	16,643,972	17,190,016
4. Arkansas.....AR.....L.....		9,811,453	8,058,079	830,903	1,520,860	17,170,387	17,916,576
5. California.....CA.....L.....		90,748,546	86,445,074	27,284,655	16,018,155	118,422,720	127,866,977
6. Colorado.....CO.....L.....		18,468,167	19,051,323	6,060,058	1,220,740	23,786,057	21,972,919
7. Connecticut.....CT.....L.....		20,032,187	18,853,955	2,925,090	4,269,364	23,732,993	24,080,653
8. Delaware.....DE.....L.....		3,189,542	2,843,593	24,363	52,844	3,486,895	3,124,878
9. District of Columbia.....DC.....L.....		13,669,980	10,950,649	1,128,288	3,730,416	12,865,288	16,263,576
10. Florida.....FL.....L.....		43,456,856	39,663,780	12,871,592	7,438,756	63,007,960	72,016,668
11. Georgia.....GA.....L.....		23,564,333	22,941,946	5,412,153	1,319,809	37,262,405	39,527,409
12. Hawaii.....HI.....L.....		4,551,038	3,773,650	563,069	194,871	7,269,015	8,355,595
13. Idaho.....ID.....L.....		3,458,780	2,422,420	(159,379)	181,411	3,806,601	3,553,522
14. Illinois.....IL.....L.....		35,390,904	32,481,713	15,777,423	7,683,709	53,638,588	50,256,421
15. Indiana.....IN.....L.....		16,029,243	11,991,234	2,222,949	5,523,995	16,826,470	15,875,955
16. Iowa.....IA.....L.....		7,737,519	6,263,359	1,279,693	1,011,830	9,019,761	7,708,074
17. Kansas.....KS.....L.....		7,729,654	7,106,796	1,747,719	1,265,624	9,001,508	8,312,321
18. Kentucky.....KY.....L.....		15,569,131	9,335,486	3,589,823	1,212,241	15,579,497	13,356,252
19. Louisiana.....LA.....L.....		20,733,226	15,554,077	2,799,861	(36,424,759)	27,412,051	67,769,550
20. Maine.....ME.....L.....		3,255,504	3,416,177	707,253	1,409,453	3,684,154	3,453,776
21. Maryland.....MD.....L.....		20,533,873	17,547,367	3,596,947	1,311,310	21,114,085	26,618,881
22. Massachusetts.....MA.....L.....		32,301,571	26,098,336	5,769,356	4,839,206	36,067,486	32,979,302
23. Michigan.....MI.....L.....		16,063,249	14,779,979	3,677,291	3,334,760	18,232,502	18,037,487
24. Minnesota.....MN.....L.....		16,305,112	13,506,143	2,668,172	1,976,623	19,022,475	18,167,012
25. Mississippi.....MS.....L.....		7,912,143	6,824,156	1,271,687	2,328,468	19,924,887	14,079,650
26. Missouri.....MO.....L.....		14,876,059	14,502,830	2,425,632	5,693,628	25,190,329	29,280,029
27. Montana.....MT.....L.....		7,134,189	6,285,922	1,571,320	1,652,242	7,104,277	7,116,237
28. Nebraska.....NE.....L.....		5,155,709	4,567,884	442,524	366,517	6,579,789	5,497,804
29. Nevada.....NV.....L.....		5,411,228	4,980,362	5,312,899	3,788,030	15,720,023	21,563,057
30. New Hampshire.....NH.....L.....		3,926,094	2,769,949	22,942	421,613	3,587,781	3,976,500
31. New Jersey.....NJ.....L.....		26,718,659	24,402,773	9,974,654	5,321,811	32,995,267	29,981,588
32. New Mexico.....NM.....L.....		2,742,684	2,954,336	1,999,414	756,277	4,863,287	6,269,762
33. New York.....NY.....L.....		65,407,248	47,326,154	5,664,526	11,230,649	86,048,690	81,825,934
34. North Carolina.....NC.....L.....		24,585,496	25,443,869	19,403,590	452,974	34,063,062	30,416,180
35. North Dakota.....ND.....L.....		3,697,007	3,056,757	12,996	5,261	2,459,960	2,101,840
36. Ohio.....OH.....L.....		26,854,122	23,458,547	5,058,748	6,334,331	39,042,846	30,895,491
37. Oklahoma.....OK.....L.....		7,026,736	7,337,006	1,040,720	1,225,535	9,668,709	8,790,168
38. Oregon.....OR.....L.....		10,710,211	8,651,853	2,520,415	3,664,489	11,546,929	12,922,413
39. Pennsylvania.....PA.....L.....		33,675,100	33,689,973	6,299,165	3,193,033	50,851,863	42,774,664
40. Rhode Island.....RI.....L.....		3,124,138	3,175,156	259,683	198,796	3,917,049	3,489,310
41. South Carolina.....SC.....L.....		10,786,409	11,134,401	2,200,692	1,390,074	13,766,981	15,489,731
42. South Dakota.....SD.....L.....		2,385,766	1,843,091	159,550	419,948	2,435,388	2,202,588
43. Tennessee.....TN.....L.....		15,323,155	16,922,846	4,037,697	3,020,825	21,625,285	23,453,614
44. Texas.....TX.....L.....		53,377,626	50,666,708	12,823,870	9,653,102	79,017,480	80,338,150
45. Utah.....UT.....L.....		7,377,400	7,650,638	1,512,544	1,107,230	9,749,036	9,742,342
46. Vermont.....VT.....L.....		1,046,993	1,009,227	12,663	2,143	726,561	708,278
47. Virginia.....VA.....L.....		23,720,639	22,313,669	197,286	15,966,589	30,870,711	32,387,511
48. Washington.....WA.....L.....		24,303,006	22,704,751	4,867,531	4,853,751	33,552,192	41,435,894
49. West Virginia.....WV.....L.....		5,802,254	5,431,375	976,014	918,836	8,188,624	9,000,860
50. Wisconsin.....WI.....L.....		15,136,383	10,687,467	1,930,028	1,076,522	15,029,051	14,507,749
51. Wyoming.....WY.....L.....		4,087,946	5,152,409	106,063	487,240	4,122,003	4,454,570
52. American Samoa.....AS.....N.....		2,175	0	0	0	0	0
53. Guam.....GU.....L.....		5,483	57,157	0	0	0	0
54. Puerto Rico.....PR.....L.....		145,267	414,373	70,731	0	15,106	85,837
55. US Virgin Islands.....VI.....L.....		241,826	157,023	0	0	0	0
56. Northern Mariana Islands.....MP.....N.....		265	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		490,144	1,495,616	(2,600)	0	3,332,139	3,437,403
59. Totals.....(a).....54.....		859,242,688	774,414,434	197,513,172	125,399,254	1,151,908,073	1,205,404,529

**DETAILS OF WRITE-INS**

58001. United Kingdom.....XXX.....		343,030	0	(1,300)	0	3,295,260	0
58002. Bermuda.....XXX.....		125,000	0	0	0	0	0
58003. Papua New Guinea.....XXX.....		9,883	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		12,231	1,495,616	(1,300)	0	36,879	3,437,403
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		490,144	1,495,616	(2,600)	0	3,332,139	3,437,403

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

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

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

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

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. English Turn Limited Partnership (1%)	Maryland	59-2635727
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. English Turn Realty Management, Inc.	Maryland	52-1715225
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Aprilgrange Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Illinois	36-2999370	... Travelers Syndicate Management Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Illinois	36-2542404	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Specialty Insurance Company (10213) *	Illinois	52-1925132	... St. Paul Surety Europe Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Solicitors Professional Indemnity Limited (49%)	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. UA Combined Investment Company Limited (67%)	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Jago Dedicated Limited (88.9%)	United Kingdom		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Jago Dedicated Limited (11.1%)	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 8527512 Canada Inc.	Canada	
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Insurance Company of Canada *	Canada	
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Coronation Insurance Company, Ltd. *	Canada	
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Brazil Holding, LLC	Delaware	06-0907370
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	

**Notes:**

\* Denotes affiliated insurer

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



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

...	J. Malucelli Resseguradora S.A. *	Brazil		...	TINDY Foreign, Inc	Delaware	20-4403403
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Seguradora S.A. *	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguros S.A. *	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835	...	Redstart, LLC	Delaware	06-0566050
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	Travelers MGA, Inc.	Texas	75-2676034				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Countersignature Agency, Inc.	Florida	06-1345091				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	First Trenton Indemnity Company (29930) *	Connecticut	22-3129711				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom					
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Northland Risk Management Services, Inc.	Minnesota	41-1720288				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370				Discover Property & Casualty Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404				St. Paul Protective Insurance Company.....	IL.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132				Discover Specialty Insurance Company.....	IL.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					UA Combined Investment Company Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	67.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	UA Combined Investment Company Limited	O/B	88.900	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Jago Dedicated Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	11.100	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp.	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	Castle Pines Fidelity Realty, Inc.	O/M	1.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1631820				Fidelity Castle Pines Limited Partnership	MD	NIA	Castle Pines Fidelity Associates Limited Partnership	O/M	50.000	The Travelers Companies, Inc.	0106
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0105
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn Limited Partnership	MD	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club General Partnership	MD	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Solicitors Professional Indemnity Limited	GBR	NIA	Travelers London Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

Q12.1

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-1008174				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566030				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1445591				Travelers Insurance Group Holdings Inc.....	DE.....	UIP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070.....	06-6033509				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	94-3097171				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0109....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062.....	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0848755				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145.....	06-1286264				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161.....	06-1286274				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130.....	36-3703200				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	27-4469564				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033509				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	61-1639956				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000.....	98-0190863				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4312440				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1534005				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038.....	06-6033504				Travelers Casualty and Surety Company.....	CT.....	UDP.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483.....	06-1067463				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Coronation Insurance Company Limited.....	CAN.....	IA.....	Travelers Insurance Company of Canada.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194.....	06-0907370				Travelers Casualty and Surety Company of America	CT.....		Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0111....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0111....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111....

Q12.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.900	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-1345091				Countersignature Agency, Inc.....	FL.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29930.....	22-3129711				First Trenton Indemnity Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1720288				Northland Risk Management Services, Inc.....	MN.....	NIA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.3

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	06-0566050				TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25623	06-0303275				The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25666	58-6020487				The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25682	06-0336212				The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25674	36-2719165				Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY	OTH	American Marine Management Services, Inc.	O/B	100.000	The Travelers Companies, Inc.	0113
3548	The Travelers Companies, Inc.	00000	06-1501229				Constitution State Services LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27998	35-1838079				The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	St. Paul Fire and Marine Insurance Company has a 67% ownership and 80% economic interest of UA Combined Investment Company Limited.
0104.	Jago Dedicated Limited is 88.9% owned by UA Combined Investment Company Limited and 11.1% owned by St. Paul Fire and Marine Insurance Company
0105.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0106.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0107.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0108.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0109.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0110.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers													
0111.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0112.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0113.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													

Q12.5

# 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	5	0.0	0.0
2. Allied lines.....	0	84	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(384,058)	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	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	15,387	(608,377)	(3,953.8)	3,220.1
17.1 Other liability-occurrence.....	167,994	150,729	89.7	179.5
17.2 Other liability-claims made.....	358,076,388	177,595,514	49.6	37.2
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	(36,275)	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	238,731	0.0	0.0
21. Auto physical damage.....	0	(1,030)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	72,229,982	28,105,564	38.9	42.9
24. Surety.....	356,115,488	(10,781,638)	(3.0)	2.2
26. Burglary and theft.....	20,317,692	1,482,684	7.3	30.7
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.....	806,922,931	195,761,933	24.3	20.4
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	15,387	(40,023)
17.1 Other liability-occurrence.....	106,853	167,994	181,577
17.2 Other liability-claims made.....	201,718,145	385,881,093	338,978,778
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.....	40,170,516	83,230,330	66,413,848
24. Surety.....	195,792,865	369,384,432	349,180,140
26. Burglary and theft.....	10,174,726	20,563,452	19,700,114
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.....	447,963,104	859,242,688	774,414,434
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



**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)	2013 Loss and LAE Payments on Claims Reported as of Prior Year-End	2013 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2013 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. 2010 + Prior.....	169,983	647,453	817,435	50,275	4,496	54,772	133,186	0	526,085	659,271	13,478	(116,871)	(103,393)
2. 2011.....	72,771	163,239	236,010	28,348	2,796	31,144	54,001	0	145,751	199,752	9,578	(14,693)	(5,114)
3. Subtotals 2011 + Prior.....	242,753	810,692	1,053,446	78,623	7,292	85,916	187,187	0	671,836	859,023	23,057	(131,564)	(108,507)
4. 2012.....	86,204	295,780	381,984	71,980	9,024	81,004	68,161	0	247,127	315,288	53,938	(39,629)	14,308
5. Subtotals 2012 + Prior.....	328,957	1,106,472	1,435,429	150,603	16,316	166,919	255,348	0	918,963	1,174,311	76,994	(171,193)	(94,199)
6. 2013.....	XXX	XXX	XXX	XXX	16,789	16,789	XXX	17,969	180,937	198,906	XXX	XXX	XXX
7. Totals.....	328,957	1,106,472	1,435,429	150,603	33,105	183,708	255,348	17,969	1,099,900	1,373,217	76,994	(171,193)	(94,199)
8. Prior Year-End's Surplus As Regards Policyholders	1,780,452										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....23.4 %	2. ....(15.5)%	3. ....(6.6)%
													Col. 13, Line 7 Line 8
													4. ....(5.3)%

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Statement for June 30, 2013 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.

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

**Explanation:**

- 1.
- 2.
- 3.
- 4.

**Bar Code:**



## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	0	0	0	53,419
2505. Suspense, undistributed payments.....	(923)	0	(923)	(1,439,585)
2506. Other assets - Reliance acquisition.....	(148,516)	0	(148,516)	(160,161)
2597. Summary of remaining write-ins for Line 25.....	(149,438)	0	(149,438)	(1,546,326)

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	(787)	2,062
2597. Summary of remaining write-ins for Line 25.....	(787)	2,062

**Additional Write-ins for Schedule T:**

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
58004. Korea, Republic of.....	XXX	6,544	0	0	0	0	0
58005. Venezuela.....	XXX	3,079	0	0	0	0	0
58006. Jamaica.....	XXX	2,500	0	0	0	0	0
58007. Germany.....	XXX	2,445	0	0	0	0	0
58008. Norway.....	XXX	2,300	0	0	0	0	0
58009. Western Samoa.....	XXX	1,733	0	0	0	0	0
58010. New Zealand.....	XXX	174	0	0	0	0	0
58011. Netherlands.....	XXX	0	0	0	0	36,879	0
58012. Other Alien Combined.....	XXX	(6,544)	1,495,616	(1,300)	0	0	3,437,403
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	12,231	1,495,616	(1,300)	0	36,879	3,437,403
58999 Totals (Line 58001 thru 58003 + Line 58998) (Line 58 above).....	XXX	490,144	1,495,616	(2,600)	0	3,332,139	3,437,403

Statement for June 30, 2013 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.....	429,854,627	367,855,807
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	103,690,000
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(36,657,660)	(41,607,296)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	42,797	83,884
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).....	393,154,170	429,854,627
12. Deduct total nonadmitted amounts.....	123,141,842	149,123,930
13. Statement value at end of current period (Line 11 minus Line 12).....	270,012,328	280,730,697

**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.....	3,713,312,104	3,525,992,354
2. Cost of bonds and stocks acquired.....	174,387,164	598,509,866
3. Accrual of discount.....	1,000,492	2,906,743
4. Unrealized valuation increase (decrease).....	157,580	1,136,649
5. Total gain (loss) on disposals.....	518,502	7,814,777
6. Deduct consideration for bonds and stocks disposed of.....	221,142,778	400,835,120
7. Deduct amortization of premium.....	11,336,594	21,979,375
8. Total foreign exchange change in book/adjusted carrying value.....	(643,509)	5,333
9. Deduct current year's other than temporary impairment recognized.....	0	239,123
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,656,252,960	3,713,312,104
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,656,252,960	3,713,312,104

**SCHEDULE D - PART 1B**

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	3,317,449,426	424,668,119	421,396,563	(12,473,784)	3,317,449,426	3,308,247,198	0	3,295,366,835
2. Class 2 (a).....	391,569,821	892,640	13,838,043	(3,184,149)	391,569,821	375,440,269	0	417,077,340
3. Class 3 (a).....	28,807,086	0	1,009,579	1,038,816	28,807,086	28,836,323	0	30,799,785
4. Class 4 (a).....	7,615,361	0	0	(2,878)	7,615,361	7,612,482	0	9,170,268
5. Class 5 (a).....	997,500	0	184,963	(8,744)	997,500	803,794	0	927,500
6. Class 6 (a).....	17,249,925	0	0	9,405,470	17,249,925	26,655,396	0	1
7. Total Bonds.....	3,763,689,119	425,560,759	436,429,148	(5,225,268)	3,763,689,119	3,747,595,462	0	3,753,341,728
<b>PREFERRED STOCK</b>								
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.....	3,763,689,119	425,560,759	436,429,148	(5,225,268)	3,763,689,119	3,747,595,462	0	3,753,341,728

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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.....	91,445,751	XXX.....	91,445,751	4,881	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.....	40,170,714	127,781,791
2. Cost of short-term investments acquired.....	775,701,260	1,864,482,548
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	724,426,222	1,952,093,625
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).....	91,445,751	40,170,714
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	91,445,751	40,170,714

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	629,474
4. Total gain (loss) on termination recognized.....	0
5. Considerations received (paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	629,474
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	629,474

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

NONE

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

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



**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	629,474
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	<u>629,474</u>
4.	Part D, Section 1, Column 5.....	629,474
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	629,474
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	<u>629,474</u>
10.	Part D, Section 1, Column 8.....	629,474
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	5,967,951
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	5,967,951
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**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)
<b>Bonds - U.S. States, Territories and Possessions</b>									
575827 KH 2	MASSACHUSETTS GENERAL OB .040 2015 08.....		...06/10/2013	GOLDMAN SACHS & CO.....		.....16,600,000	.....16,600,000	.....259	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....16,600,000	.....16,600,000	.....259	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
566795 LQ 1	MARICOPA CO CCD GEN OBLI 3.500 2026 07.....		...05/29/2013	WELLS FARGO SECURITIES.....		.....3,192,291	.....3,110,000	.....0	1FE.....
819190 SP 5	SHAKOPEE ISD #720 GEN OB 5.000 2023 02.....		...06/24/2013	PIPER JAFFRAY.....		.....1,671,998	.....1,440,000	.....29,200	1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....4,864,289	.....4,550,000	.....29,200	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
267045 CX 8	DUTCHESS CO LOCAL DEV VA 5.000 2031 01.....		...05/30/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,142,030	.....1,000,000	.....0	1FE.....
574217 VC 6	MARYLAND H/E JOHNS HOPKI .040 2036 07.....		...04/30/2013	GOLDMAN SACHS & CO.....		.....5,955,000	.....5,955,000	.....775	1FE.....
574218 PT 4	MARYLAND HLTH & HGR ED(J 4.500 2037 07.....		...06/11/2013	GOLDMAN SACHS & CO.....		.....3,110,340	.....3,000,000	.....0	1FE.....
751100 FW 3	RALEIGH COMB ENTERPRISE .050 2035 03.....		...04/17/2013	WELLS FARGO SECURITIES.....		.....17,775,000	.....17,775,000	.....818	1FE.....
92818A Z9 0	VIRGINIA RES AUTH INFRAS 4.500 2034 11.....		...05/08/2013	RAYMOND JAMES & ASSOC.....		.....4,704,239	.....4,190,000	.....0	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					.....32,686,609	.....31,920,000	.....1,593	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
037833 AK 6	APPLE INC 2.400 2023 05.....		...06/19/2013	GOLDMAN SACHS & CO.....		.....931,110	.....1,000,000	.....3,400	1FE.....
00206R BN 1	AT&T INC 2.625 2022 12.....		...06/24/2013	J P MORGAN CHASE SECURITIES INC.....		.....898,950	.....1,000,000	.....1,896	1FE.....
071813 BL 2	BAXTER INTERNATIONAL 3.200 2023 06.....		...06/04/2013	J P MORGAN CHASE SECURITIES INC.....		.....996,850	.....1,000,000	.....0	1FE.....
166764 AH 3	CHEVRON CORP 3.191 2023 06.....		...06/17/2013	BARCLAYS CAPITAL INC.....		.....1,000,000	.....1,000,000	.....0	1FE.....
19416Q DZ 0	COLGATE PALMOLIVE 2.300 2022 05.....		...06/27/2013	CITIGROUP GLOBAL MARKETS.....		.....949,520	.....1,000,000	.....3,769	1FE.....
20030N BF 7	COMCAST CORP 2.850 2023 01.....		...06/21/2013	CITIGROUP GLOBAL MARKETS.....		.....949,240	.....1,000,000	.....12,825	1FE.....
268648 AN 2	EMC CORP 3.375 2023 06.....		...06/03/2013	J P MORGAN CHASE SECURITIES INC.....		.....1,998,500	.....2,000,000	.....0	1FE.....
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06.....		...06/05/2013	WELLS FARGO SECURITIES.....		.....996,540	.....1,000,000	.....382	1FE.....
478160 AZ 7	JOHNSON & JOHNSON 3.550 2021 05.....		...06/19/2013	CREDIT SUISSE FIRST BOSTON.....		.....1,084,680	.....1,000,000	.....3,846	1FE.....
494368 BJ 1	KIMBERLY CLARK 2.400 2023 06.....		...06/27/2013	BAS-MERRILL LYNCH.....		.....932,480	.....1,000,000	.....2,600	1FE.....
581557 AZ 8	MCKESSON CORP 2.700 2022 12.....		...06/12/2013	CITIGROUP GLOBAL MARKETS.....		.....963,880	.....1,000,000	.....150	1FE.....
654106 AC 7	NIKE INC 2.250 2023 05.....		...06/25/2013	VARIOUS.....		.....1,236,636	.....1,314,000	.....4,467	1FE.....
717081 DH 3	PFIZER INC 3.000 2023 06.....		...05/28/2013	GOLDMAN SACHS & CO.....		.....996,810	.....1,000,000	.....0	1FE.....
74456Q BC 9	PUBLIC SERVICE ELECTRIC 2.375 2023 05.....		...06/20/2013	CIBC WORLD MARKETS.....		.....1,724,441	.....1,850,000	.....5,492	1FE.....
872540 AP 4	TJX COS INC 2.500 2023 05.....		...06/21/2013	WELLS FARGO SECURITIES.....		.....1,160,575	.....1,250,000	.....4,688	1FE.....
91159H HA 1	US BANCORP 4.125 2021 05.....		...06/20/2013	U S BANCORP.....		.....1,072,410	.....1,000,000	.....3,552	1FE.....
000000 00 0	COMPASS GROUP PLC 3.090 2020 09.....	F.....	...06/27/2013	BAS-MERRILL LYNCH.....		.....4,000,000	.....4,000,000	.....0	1FE.....
344419 AA 4	FEMSA 2.875 2023 05.....	F.....	...06/25/2013	CITIGROUP GLOBAL MARKETS.....		.....892,640	.....1,000,000	.....3,833	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....22,785,261	.....23,414,000	.....50,900	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....76,936,159	.....76,484,000	.....81,952	.....XXX.....
8399999.	Total - Bonds.....					.....76,936,159	.....76,484,000	.....81,952	.....XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....76,936,159	.....XXX.....	.....81,952	.....XXX.....

QE04

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

### SCHEDULE D - PART 4

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

1	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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- nation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
912828	MX 5 U S TREASURY NOTES 1.750		04/15/2013	MATURED		4,530,000	4,530,000	4,549,126	4,531,835	0	(1,835)	0	(1,835)	0	4,530,000	0	0	0	39,638	04/15/2013	1
876780	AA 5 TAYARRA LTD 3.628	E.	05/15/2013	REDEEMED		37,658	37,658	37,658	37,658	0	0	0	0	0	37,658	0	0	0	683	02/15/2022	1FE
36202C	CF 8 GNMA II PASS #1870 8.500		06/20/2013	PAID ON PRINCIPAL		119	119	124	127	0	(8)	0	(8)	0	119	0	0	0	4	09/20/2024	1
36202C	DG 5 GNMA II PASS #1903 8.500		06/20/2013	PAID ON PRINCIPAL		430	430	449	459	0	(29)	0	(29)	0	430	0	0	0	13	11/20/2024	1
36202C	EL 3 GNMA II PASS #1939 8.500		06/20/2013	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/20/2025	1
36202C	G5 6 GNMA II PASS #2020 8.500		06/20/2013	PAID ON PRINCIPAL		29	29	30	31	0	(2)	0	(2)	0	29	0	0	0	1	06/20/2025	1
36202C	HP 1 GNMA II PASS #2038 8.500		06/20/2013	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/20/2025	1
36202C	J4 6 GNMA II PASS #2083 8.500		06/20/2013	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	09/20/2025	1
36202C	LX 9 GNMA II PASS #2142 8.500		06/20/2013	PAID ON PRINCIPAL		34	34	35	36	0	(2)	0	(2)	0	34	0	0	0	1	12/20/2025	1
36202D	QY 0 GNMA II PASS #3171 5.500		06/20/2013	PAID ON PRINCIPAL		7,557	7,557	7,219	7,265	0	292	0	292	0	7,557	0	0	0	170	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2013	PAID ON PRINCIPAL		77,102	77,102	74,030	75,182	0	1,920	0	1,920	0	77,102	0	0	0	1,608	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2013	PAID ON PRINCIPAL		245,716	245,716	224,370	230,831	0	14,885	0	14,885	0	245,716	0	0	0	4,864	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2013	PAID ON PRINCIPAL		224,322	224,322	223,481	223,505	0	817	0	817	0	224,322	0	0	0	5,121	11/20/2038	1
36216X	AK 7 GNMA PASS TH #177410 9.000		06/15/2013	PAID ON PRINCIPAL		369	369	394	385	0	(16)	0	(16)	0	369	0	0	0	14	01/15/2020	1
36220H	BL 3 GNMA PASS TH #278243 9.000		06/15/2013	PAID ON PRINCIPAL		149	149	159	156	0	(8)	0	(8)	0	149	0	0	0	5	02/15/2020	1
36220R	QG 6 GNMA PASS TH #285855 9.000		06/15/2013	PAID ON PRINCIPAL		202	202	215	215	0	(14)	0	(14)	0	202	0	0	0	8	06/15/2020	1
36220S	4X 1 GNMA PASS TH #287138 9.000		06/15/2013	PAID ON PRINCIPAL		34	34	36	35	0	(1)	0	(1)	0	34	0	0	0	1	02/15/2020	1
36220U	5V 9 GNMA PASS TH #288960 9.000		06/15/2013	PAID ON PRINCIPAL		260	260	277	273	0	(13)	0	(13)	0	260	0	0	0	10	03/15/2020	1
36220V	FQ 7 GNMA PASS TH #289175 9.000		06/15/2013	PAID ON PRINCIPAL		652	652	695	677	0	(25)	0	(25)	0	652	0	0	0	24	05/15/2020	1
36220X	K7 9 GNMA PASS TH #291118 9.000		06/15/2013	PAID ON PRINCIPAL		114	114	121	120	0	(6)	0	(6)	0	114	0	0	0	4	07/15/2020	1
36223B	M4 9 GNMA PASS TH #302879 9.000		06/15/2013	PAID ON PRINCIPAL		69	69	74	73	0	(4)	0	(4)	0	69	0	0	0	3	04/15/2021	1
36223D	VN 3 GNMA PASS TH #304921 9.000		06/15/2013	PAID ON PRINCIPAL		228	228	243	239	0	(10)	0	(10)	0	228	0	0	0	9	03/15/2021	1
36223N	VQ 4 GNMA PASS TH #313023 9.000		06/15/2013	PAID ON PRINCIPAL		153	153	164	159	0	(6)	0	(6)	0	153	0	0	0	6	09/15/2021	1
36223R	CZ 6 GNMA PASS TH #315188 9.000		06/15/2013	PAID ON PRINCIPAL		469	469	500	487	0	(18)	0	(18)	0	469	0	0	0	18	06/15/2022	1
36223T	VY 4 GNMA PASS TH #317531 9.000		06/15/2013	PAID ON PRINCIPAL		143	143	153	147	0	(4)	0	(4)	0	143	0	0	0	5	01/15/2022	1
36203X	GY 6 GNMA PASS TH #362115 9.000		06/15/2013	PAID ON PRINCIPAL		193	193	206	207	0	(14)	0	(14)	0	193	0	0	0	7	11/15/2023	1
36206J	F8 2 GNMA PASS TH #412491 8.500		06/15/2013	PAID ON PRINCIPAL		21	21	21	22	0	(1)	0	(1)	0	21	0	0	0	1	08/15/2026	1
36290S	WE 7 GNMA PASS TH #616345 4.500		06/15/2013	PAID ON PRINCIPAL		101,134	101,134	101,308	101,133	0	1	0	1	0	101,134	0	0	0	1,987	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		06/15/2013	PAID ON PRINCIPAL		192,071	192,071	192,401	192,081	0	(10)	0	(10)	0	192,071	0	0	0	3,719	06/15/2019	1
383739	JF 7 GNR 2001-4 ZC CMO 6.500		06/20/2013	PAID ON PRINCIPAL		2,846,812	2,846,812	2,709,862	2,753,326	0	93,486	0	93,486	0	2,846,812	0	0	0	100,639	03/20/2031	1
30250G	AA 6 SSGN 2010-S1 1A 144A ( .748		05/31/2013	PAID ON PRINCIPAL		304,004	304,004	304,004	303,876	0	127	0	127	0	304,004	0	0	0	970	02/25/2048	1
831641	DQ 5 SBIC 2003-P10B 1 5.136		05/10/2013	PAID ON PRINCIPAL		30,225	30,225	30,225	30,077	0	148	0	148	0	30,225	0	0	0	770	08/12/2013	1
831641	DS 1 SBIC 2004-P10A 1 4.504		05/10/2013	PAID ON PRINCIPAL		2,132	2,132	2,132	2,125	0	8	0	8	0	2,132	0	0	0	48	02/10/2014	1
						0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
0599999	Total - Bonds - U.S. Government					8,602,437	8,602,437	8,459,752	8,492,781	0	109,656	0	109,656	0	8,602,437	0	0	0	160,352	XXX	XXX

QE05

**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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. States, Territories and Possessions</b>																					
452151 LA 9	ILLINOIS GO PENSION (T 3.850.....		06/01/2013	MATURED.....		3,710,000	3,710,000	3,494,783	3,697,980	0	12,020	0	12,020	0	3,710,000	0	0	0	71,418	06/01/2013	1FE.....
546415 RM 4	LOUISIANA GENERAL OBLI 5.000.....		05/01/2013	REDEEMED.....		70,000	70,000	73,112	70,120	0	(120)	0	(120)	0	70,000	0	0	0	1,750	05/01/2017	1FE.....
644682 G8 3	NEW HAMPSHIRE GENERAL 4.000.....		06/01/2013	MATURED.....		65,000	65,000	66,407	65,096	0	(96)	0	(96)	0	65,000	0	0	0	1,300	06/01/2013	1FE.....
644682 H5 8	NEW HAMPSHIRE GENERAL 4.000.....		06/01/2013	MATURED.....		4,435,000	4,435,000	4,531,018	4,441,564	0	(6,564)	0	(6,564)	0	4,435,000	0	0	0	88,700	06/01/2013	1FE.....
658256 PG 1	NORTH CAROLINA GENERAL 5.000.....		05/01/2013	REDEEMED.....		10,000,000	10,000,000	10,958,000	10,041,900	0	(41,900)	0	(41,900)	0	10,000,000	0	0	0	250,000	05/01/2017	1FE.....
677519 VJ 6	OHIO GENERAL OBLIGATIO 5.250.....		06/15/2013	REDEEMED.....		4,485,000	4,485,000	4,910,896	4,508,950	0	(23,950)	0	(23,950)	0	4,485,000	0	0	0	117,731	06/15/2015	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					22,765,000	22,765,000	24,034,215	22,825,610	0	(60,610)	0	(60,610)	0	22,765,000	0	0	0	530,899	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
251129 F7 2	DETROIT CITY SD Q-SBLF 5.500.....		05/01/2013	REDEEMED.....		2,000,000	2,000,000	2,119,480	2,004,540	0	(4,540)	0	(4,540)	0	2,000,000	0	0	0	55,000	05/01/2018	1FE.....
483862 GX 0	KANE CO FST PRESV DIST 5.000.....		06/15/2013	REDEEMED.....		4,500,000	4,500,000	4,911,525	4,526,415	0	(26,415)	0	(26,415)	0	4,500,000	0	0	0	112,500	12/15/2016	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions.....					6,500,000	6,500,000	7,031,005	6,530,955	0	(30,955)	0	(30,955)	0	6,500,000	0	0	0	167,500	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
452226 U9 2	ILLINOIS SALES TAX REV 5.250.....		06/15/2013	MATURED.....		9,155,000	9,155,000	10,062,993	9,205,353	0	(50,353)	0	(50,353)	0	9,155,000	0	0	0	240,319	06/15/2013	1FE.....
452226 2A 0	ILLINOIS SALES TAX REV 5.250.....		06/15/2013	REDEEMED.....		10,000,000	10,000,000	10,747,900	10,050,000	0	(50,000)	0	(50,000)	0	10,000,000	0	0	0	262,500	06/15/2017	1FE.....
645916 UN 5	NEW JERSEY ECON DEV AU 5.250.....		06/15/2013	MATURED.....		1,390,000	1,390,000	1,560,067	1,399,480	0	(9,480)	0	(9,480)	0	1,390,000	0	0	0	36,488	06/15/2013	1FE.....
646135 Q8 9	NEW JERSEY TRANS AUTH 5.500.....		06/15/2013	REDEEMED.....		15,000,000	15,000,000	16,460,100	15,080,400	0	(80,400)	0	(80,400)	0	15,000,000	0	0	0	412,500	06/15/2016	1FE.....
783186 JS 9	RUTGERS ST UNIVERSITY 5.000.....		05/01/2013	MATURED.....		2,740,000	2,740,000	3,069,677	2,752,878	0	(12,878)	0	(12,878)	0	2,740,000	0	0	0	68,500	05/01/2013	1FE.....
31296R CX 4	FHLMC GOLD PASSTHRU 5.000.....		06/15/2013	PAID ON PRINCIPAL.....		386,246	386,246	385,039	385,265	0	981	0	981	0	386,246	0	0	0	8,715	12/15/2033	1.....
31292G GN 0	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		19	19	18	19	0	0	0	0	0	19	0	0	0	1	01/15/2023	1.....
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000.....		06/15/2013	PAID ON PRINCIPAL.....		29,151	29,151	29,824	30,042	0	(892)	0	(892)	0	29,151	0	0	0	748	11/15/2032	1.....
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000.....		06/15/2013	PAID ON PRINCIPAL.....		1,032,324	1,032,324	1,029,097	1,029,776	0	2,547	0	2,547	0	1,032,324	0	0	0	21,440	10/15/2033	1.....
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500.....		06/15/2013	PAID ON PRINCIPAL.....		333,397	333,397	323,385	326,363	0	7,033	0	7,033	0	333,397	0	0	0	7,441	12/15/2033	1.....
31293W LD 0	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		197	197	207	221	0	(24)	0	(24)	0	197	0	0	0	6	09/15/2029	1.....
31298P VR 8	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		3,229	3,229	3,405	3,854	0	(625)	0	(625)	0	3,229	0	0	0	112	06/15/2031	1.....
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2013	PAID ON PRINCIPAL.....		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	1	07/15/2031	1.....
31288A ML 6	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		400	400	422	448	0	(48)	0	(48)	0	400	0	0	0	12	10/15/2032	1.....
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000.....		06/15/2013	PAID ON PRINCIPAL.....		55,372	55,372	56,650	57,165	0	(1,794)	0	(1,794)	0	55,372	0	0	0	1,429	11/15/2032	1.....
31288H H6 0	FHLMC GOLD PASSTHRU 6.000.....		06/15/2013	PAID ON PRINCIPAL.....		236	236	241	245	0	(9)	0	(9)	0	236	0	0	0	6	03/15/2033	1.....
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		141	141	138	139	0	2	0	2	0	141	0	0	0	4	09/15/2023	1.....
313981 BL 5	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		83	83	80	81	0	2	0	2	0	83	0	0	0	2	09/15/2023	1.....
313982 VA 5	FHLMC GOLD PASSTHRU 7.000.....		06/15/2013	PAID ON PRINCIPAL.....		701	701	680	689	0	13	0	13	0	701	0	0	0	21	10/15/2023	1.....
31282H WZ 4	FHLMC GOLD PASSTHRU 6.000.....		06/15/2013	PAID ON PRINCIPAL.....		259,121	259,121	265,093	265,495	0	(6,374)	0	(6,374)	0	259,121	0	0	0	6,358	04/15/2033	1.....
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000.....		06/15/2013	PAID ON PRINCIPAL.....		1,201,266	1,201,266	1,069,628	1,121,523	0	79,744	0	79,744	0	1,201,266	0	0	0	19,793	05/15/2034	1.....
31281A MV 1	FHLMC GOLD PASSTHRU 6.000.....		06/15/2013	PAID ON PRINCIPAL.....		2,862	2,862	2,588	2,662	0	200	0	200	0	2,862	0	0	0	72	11/15/2026	1.....
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500.....		06/15/2013	PAID ON PRINCIPAL.....		435	435	433	433	0	1	0	1	0	435	0	0	0	12	05/15/2028	1.....

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2013	PAID ON PRINCIPAL		389,783	389,783	358,566	375,137	0	14,646	0	14,646	0	389,783	0	0	0	10,220	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2013	PAID ON PRINCIPAL		35,602	35,602	34,916	35,081	0	521	0	521	0	35,602	0	0	0	1,180	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.360		05/15/2013	PAID ON PRINCIPAL		39,049	39,049	38,220	38,530	0	519	0	519	0	39,049	0	0	0	3,311	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.361		04/15/2013	PAID ON PRINCIPAL		56,116	56,116	54,923	55,369	0	747	0	747	0	56,116	0	0	0	3,806	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.377		06/15/2013	PAID ON PRINCIPAL		85,623	85,623	83,803	84,484	0	1,139	0	1,139	0	85,623	0	0	0	8,712	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2013	PAID ON PRINCIPAL		221,259	221,259	219,220	219,994	0	1,265	0	1,265	0	221,259	0	0	0	5,737	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2013	PAID ON PRINCIPAL		260,030	260,030	238,235	250,973	0	9,057	0	9,057	0	260,030	0	0	0	6,494	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2013	PAID ON PRINCIPAL		7,930	7,930	8,202	8,109	0	(179)	0	(179)	0	7,930	0	0	0	232	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		06/25/2013	PAID ON PRINCIPAL		21,814	21,814	22,274	22,213	0	(399)	0	(399)	0	21,814	0	0	0	541	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		06/25/2013	PAID ON PRINCIPAL		7,369	7,369	7,346	7,345	0	24	0	24	0	7,369	0	0	0	178	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2013	PAID ON PRINCIPAL		81,680	81,680	81,858	81,615	0	65	0	65	0	81,680	0	0	0	1,518	11/25/2018	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2013	PAID ON PRINCIPAL		241,810	241,810	241,282	241,181	0	630	0	630	0	241,810	0	0	0	5,633	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2013	PAID ON PRINCIPAL		11,532	11,532	11,126	11,263	0	268	0	268	0	11,532	0	0	0	312	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2013	PAID ON PRINCIPAL		25	25	25	25	0	0	0	0	0	25	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2013	PAID ON PRINCIPAL		3,960	3,960	3,939	3,941	0	19	0	19	0	3,960	0	0	0	106	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2013	PAID ON PRINCIPAL		10,351	10,351	10,821	11,410	0	(1,059)	0	(1,059)	0	10,351	0	0	0	319	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2013	PAID ON PRINCIPAL		14,793	14,793	15,147	14,982	0	(189)	0	(189)	0	14,793	0	0	0	339	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		06/25/2013	PAID ON PRINCIPAL		55,445	55,445	55,280	55,268	0	177	0	177	0	55,445	0	0	0	1,343	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		06/25/2013	PAID ON PRINCIPAL		6,470	6,470	6,450	6,449	0	20	0	20	0	6,470	0	0	0	148	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		06/25/2013	PAID ON PRINCIPAL		7,563	7,563	7,540	7,538	0	25	0	25	0	7,563	0	0	0	147	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		06/25/2013	PAID ON PRINCIPAL		2,380	2,380	2,372	2,372	0	8	0	8	0	2,380	0	0	0	55	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		06/25/2013	PAID ON PRINCIPAL		1,517	1,517	1,512	1,512	0	5	0	5	0	1,517	0	0	0	33	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		06/25/2013	PAID ON PRINCIPAL		4,571	4,571	4,557	4,556	0	15	0	15	0	4,571	0	0	0	106	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		06/25/2013	PAID ON PRINCIPAL		2,125	2,125	2,119	2,118	0	7	0	7	0	2,125	0	0	0	49	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2013	PAID ON PRINCIPAL		19,331	19,331	19,791	19,781	0	(449)	0	(449)	0	19,331	0	0	0	617	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2013	PAID ON PRINCIPAL		68,193	68,193	69,631	69,438	0	(1,246)	0	(1,246)	0	68,193	0	0	0	1,886	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		06/25/2013	PAID ON PRINCIPAL		12,487	12,487	12,448	12,445	0	42	0	42	0	12,487	0	0	0	293	07/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		06/25/2013	PAID ON PRINCIPAL		13,321	13,321	13,279	13,278	0	43	0	43	0	13,321	0	0	0	303	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		06/25/2013	PAID ON PRINCIPAL		11,377	11,377	11,341	11,338	0	38	0	38	0	11,377	0	0	0	261	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		06/25/2013	PAID ON PRINCIPAL		10,081	10,081	10,050	10,047	0	34	0	34	0	10,081	0	0	0	231	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		06/25/2013	PAID ON PRINCIPAL		7,231	7,231	7,209	7,207	0	25	0	25	0	7,231	0	0	0	166	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		06/25/2013	PAID ON PRINCIPAL		1,182	1,182	1,178	1,178	0	4	0	4	0	1,182	0	0	0	27	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		06/25/2013	PAID ON PRINCIPAL		4,804	4,804	4,789	4,788	0	16	0	16	0	4,804	0	0	0	116	10/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		06/25/2013	PAID ON PRINCIPAL		31,327	31,327	31,229	31,225	0	102	0	102	0	31,327	0	0	0	723	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		06/25/2013	PAID ON PRINCIPAL		4,734	4,734	4,719	4,719	0	16	0	16	0	4,734	0	0	0	110	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2013	PAID ON PRINCIPAL		13,244	13,244	13,845	14,730	0	(1,486)	0	(1,486)	0	13,244	0	0	0	413	05/25/2032	1

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**SCHEDULE D - PART 4**

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

1	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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390N	TM 4 FNMA PASS TH #651356 5.500		06/25/2013	PAID ON PRINCIPAL		44,932	44,932	44,925	44,870	0	62	0	62	0	44,932	0	0	0	1,023	07/25/2017	1.....
31402C	QM 7 FNMA PASS TH #725060 6.000		06/25/2013	PAID ON PRINCIPAL		12,539	12,539	12,832	12,878	0	(340)	0	(340)	0	12,539	0	0	0	309	01/25/2034	1.....
31402E	S3 3 FNMA PASS TH #726938 4.500		06/25/2013	PAID ON PRINCIPAL		5,869	5,869	5,656	5,753	0	116	0	116	0	5,869	0	0	0	106	08/25/2033	1.....
31402J	ZY 6 FNMA PASS TH #730759 4.500		06/25/2013	PAID ON PRINCIPAL		9,684	9,684	9,333	9,494	0	190	0	190	0	9,684	0	0	0	196	08/25/2033	1.....
31402Q	LF 6 FNMA PASS TH #734826 4.500		06/25/2013	PAID ON PRINCIPAL		100,974	100,974	97,313	98,963	0	2,011	0	2,011	0	100,974	0	0	0	1,816	08/25/2033	1.....
31403A	2X 2 FNMA PASS TH #743390 4.500		06/25/2013	PAID ON PRINCIPAL		63,901	63,901	64,041	63,864	0	37	0	37	0	63,901	0	0	0	1,194	11/25/2018	1.....
31403R	CK 2 FNMA PASS TH #755274 4.500		06/25/2013	PAID ON PRINCIPAL		39,383	39,383	39,469	39,356	0	26	0	26	0	39,383	0	0	0	737	12/25/2018	1.....
31406L	F9 4 FNMA PASS TH #812992 5.500		06/25/2013	PAID ON PRINCIPAL		7,089	7,089	7,073	7,070	0	19	0	19	0	7,089	0	0	0	163	02/25/2035	1.....
31407G	6H 6 FNMA PASS TH #830772 5.000		06/25/2013	PAID ON PRINCIPAL		830	830	829	828	0	1	0	1	0	830	0	0	0	17	08/25/2035	1.....
31359W	KH 3 FNR 1999-33 Z CMO 6.000		06/25/2013	PAID ON PRINCIPAL		241,943	241,943	223,011	232,368	0	9,575	0	9,575	0	241,943	0	0	0	6,190	07/25/2029	1.....
31359S	BJ 8 FNR 2001-6 Z CMO 6.000		06/25/2013	PAID ON PRINCIPAL		499,525	499,525	455,369	477,793	0	21,732	0	21,732	0	499,525	0	0	0	12,515	03/25/2031	1.....
31392B	PT 7 FNR 2001-81 QG CMO 6.500		06/25/2013	PAID ON PRINCIPAL		141,940	141,940	141,984	141,655	0	285	0	285	0	141,940	0	0	0	3,804	01/25/2032	1.....
31393U	XM 0 FNR 2003-128 DG CMO 4.500		06/25/2013	PAID ON PRINCIPAL		725,514	725,514	691,052	715,023	0	10,491	0	10,491	0	725,514	0	0	0	13,303	01/25/2024	1.....
3133TL	4S 4 FSPC T-017 A5 7.160		06/25/2013	PAID ON PRINCIPAL		74,585	74,585	74,574	74,242	0	343	0	343	0	74,585	0	0	0	2,248	07/25/2029	1FE.....
938865	BL 5 WASHINGTON HSG DEV COR 7.250		06/01/2013	REDEEMED		27,894	27,894	25,960	26,944	0	950	0	950	0	27,894	0	0	0	843	06/01/2020	1.....
3199999	Total - Bonds - U.S. Special Revenue & Assessment					45,352,915	45,352,915	48,670,357	45,405,302	0	(52,387)	0	(52,387)	0	45,352,915	0	0	0	1,186,605	....XXX...	..XXX...

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**Bonds - Industrial and Miscellaneous**

0258M0	CW 7 AMERICAN EXPRESS CREDI 5.875		05/02/2013	MATURED		1,000,000	1,000,000	996,570	999,547	0	453	0	453	0	1,000,000	0	0	0	29,375	05/02/2013	1FE.....
02666Q	B6 9 AMERICAN HONDA FINANCE 4.625	R..	04/02/2013	MATURED		1,000,000	1,000,000	999,380	999,833	0	168	0	168	0	1,000,000	0	0	0	23,125	04/02/2013	1FE.....
037411	AT 2 APACHE CORP 5.250		04/15/2013	MATURED		1,000,000	1,000,000	997,510	999,693	0	307	0	307	0	1,000,000	0	0	0	26,250	04/15/2013	1FE.....
054303	AV 4 AVON PRODUCTS 5.625		04/15/2013	REDEEMED		3,130,356	3,000,000	2,983,650	2,995,493	0	1,070	0	1,070	0	2,996,563	0	133,793	133,793	105,000	03/01/2014	2FE.....
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2013	REDEEMED		117,310	117,310	117,310	117,310	0	0	0	0	0	117,310	0	0	0	3,302	04/01/2024	1FE.....
14149Y	AS 7 CARDINAL HEALTH 5.500		06/15/2013	MATURED		1,000,000	1,000,000	1,082,060	1,011,640	0	(11,640)	0	(11,640)	0	1,000,000	0	0	0	27,500	06/15/2013	2FE.....
15189Y	AB 2 CENTERPOINT ENERGY RES 7.875		04/01/2013	MATURED		1,000,000	1,000,000	950,000	996,126	0	3,874	0	3,874	0	1,000,000	0	0	0	39,375	04/01/2013	2FE.....
172967	EQ 0 CITIGROUP INC 5.500		04/11/2013	MATURED		1,000,000	1,000,000	982,840	998,674	0	1,326	0	1,326	0	1,000,000	0	0	0	27,500	04/11/2013	1FE.....
20825R	AB 7 CONOCOPHILLIPS AUSTRAL 5.500		04/15/2013	MATURED		1,000,000	1,000,000	998,100	999,723	0	277	0	277	0	1,000,000	0	0	0	27,500	04/15/2013	1FE.....
22025Y	AK 6 CORRECTIONS CORP OF AM 7.750		06/01/2013	REDEEMED		1,038,750	1,000,000	1,022,500	1,011,314	0	(1,735)	0	(1,735)	0	1,009,579	0	29,171	29,171	38,750	06/01/2017	3FE.....
2254C0	TC 1 CREDIT SUISSE NEW YORK 5.000	R..	05/15/2013	MATURED		1,000,000	1,000,000	974,180	997,631	0	2,369	0	2,369	0	1,000,000	0	0	0	25,000	05/15/2013	1FE.....
291011	AT 1 EMERSON ELECTRIC 4.500		05/01/2013	MATURED		2,000,000	2,000,000	1,899,080	1,993,644	0	6,356	0	6,356	0	2,000,000	0	0	0	45,000	05/01/2013	1FE.....
29337#	AA 7 ENHANCED CAPITAL PARTN ---		05/30/2013	REDEEMED		64,974	64,974	59,057	63,294	0	1,680	0	1,680	0	64,974	0	0	0	0	12/15/2020	1FE.....
29379V	AK 9 ENTERPRISE PRODUCTS 5.900		04/15/2013	MATURED		1,000,000	1,000,000	999,448	999,742	0	258	0	258	0	1,000,000	0	0	0	29,500	04/15/2013	2FE.....
316773	CJ 7 FIFTH THIRD BANCORP 6.250		05/01/2013	MATURED		2,000,000	2,000,000	1,997,700	1,999,397	0	603	0	603	0	2,000,000	0	0	0	62,500	05/01/2013	2FE.....
361477	AA 0 GATX PASS-THRU CERT 20 9.000		06/01/2013	REDEEMED		333,274	321,274	321,274	321,274	0	0	0	0	0	321,274	0	12,000	12,000	15,137	11/15/2013	2FE.....
412690	AB 5 HARLAND CLARKE 9.500		06/19/2013	REDEEMED		185,000	185,000	185,925	171,588	13,413	(38)	0	13,375	0	184,963	0	37	37	10,447	05/15/2015	5FE.....
423074	AM 5 HJ HEINZ CO 3.125		06/07/2013	TENDERED		2,020,000	2,000,000	2,020,710	2,021,207	0	(1,000)	0	(1,000)	0	2,020,206	0	(206)	(206)	46,007	09/12/2021	2FE.....
46849L	SB 8 JACKSON NATIONAL LIFE 5.375	R..	05/08/2013	MATURED		1,000,000	1,000,000	980,370	998,219	0	1,781	0	1,781	0	1,000,000	0	0	0	26,875	05/08/2013	1FE.....

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24422E QQ 5	JOHN DEERE CAPITAL COR 4.500		04/03/2013	MATURED		2,000,000	2,000,000	1,996,720	1,999,561	0	439	0	439	0	2,000,000	0	0	0	45,000	04/03/2013	1FE
592179 JG 1	MET LIFE GLOBAL FUNDIN 5.125		04/10/2013	MATURED		2,000,000	2,000,000	1,998,520	1,999,586	0	414	0	414	0	2,000,000	0	0	0	51,250	04/10/2013	1FE
68389X AD 7	ORACLE CORP 4.950		04/15/2013	MATURED		1,000,000	1,000,000	999,640	999,830	0	170	0	170	0	1,000,000	0	0	0	24,750	04/15/2013	1FE
718172 AB 5	PHILIP MORRIS INTERNAT 4.875		05/16/2013	MATURED		1,000,000	1,000,000	984,420	998,537	0	1,464	0	1,464	0	1,000,000	0	0	0	24,375	05/16/2013	1FE
72447W AN 9	PITNEY BOWES INC 3.875		06/15/2013	MATURED		1,500,000	1,500,000	1,275,000	1,474,134	0	25,866	0	25,866	0	1,500,000	0	0	0	29,063	06/15/2013	2FE
931142 CL 5	WAL-MART STORES 4.250		04/15/2013	MATURED		1,000,000	1,000,000	997,590	999,736	0	264	0	264	0	1,000,000	0	0	0	21,250	04/15/2013	1FE
007924 AF 0	AEGON NV 4.750	F	06/01/2013	MATURED		1,300,000	1,300,000	1,258,764	1,296,746	0	3,254	0	3,254	0	1,300,000	0	0	0	30,875	06/01/2013	1FE
G65422 AA 8	NOBLE CORP 5.875	F	06/01/2013	MATURED		2,000,000	2,000,000	2,023,580	2,001,803	0	(1,803)	0	(1,803)	0	2,000,000	0	0	0	58,750	06/01/2013	2FE
02660T BM 4	AHM 2004-3 3A 2.208		06/25/2013	PAID ON PRINCIPAL		240,831	240,831	214,636	212,225	0	28,606	0	28,606	0	240,831	0	0	0	2,350	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		52,026	52,026	52,490	51,921	0	105	0	105	0	52,026	0	0	0	1,129	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2013	PAID ON PRINCIPAL		299,472	299,472	296,992	297,911	0	1,562	0	1,562	0	299,472	0	0	0	5,767	08/25/2019	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		06/25/2013	VARIOUS		305,333	384,967	238,076	234,474	(0)	119,219	0	119,219	0	353,693	0	(48,360)	(48,360)	10,708	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 .953		05/28/2013	PAID ON PRINCIPAL		3,558	3,558	3,114	3,076	0	482	0	482	0	3,558	0	0	0	11	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIB (AM .693		06/25/2013	PAID ON PRINCIPAL		2,973	2,973	2,148	2,113	0	860	0	860	0	2,973	0	0	0	10	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2013	PAID ON PRINCIPAL		39,752	39,752	39,745	39,658	0	94	0	94	0	39,752	0	0	0	770	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		06/25/2013	PAID ON PRINCIPAL		978,509	978,509	978,473	978,462	0	47	0	47	0	978,509	0	0	0	14,246	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2013	PAID ON PRINCIPAL		83,387	83,387	84,729	84,080	0	(694)	0	(694)	0	83,387	0	0	0	1,825	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2013	PAID ON PRINCIPAL		132,162	132,162	128,775	130,609	0	1,552	0	1,552	0	132,162	0	0	0	2,768	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2013	PAID ON PRINCIPAL		36,629	36,629	36,744	36,607	0	23	0	23	0	36,629	0	0	0	736	07/25/2018	1FM
94980W AA 4	WFMBS 2003-15 1A1 CMO 4.750		04/25/2013	PAID ON PRINCIPAL		2,252,174	2,252,174	2,256,221	2,245,608	0	6,566	0	6,566	0	2,252,174	0	0	0	35,659	12/25/2018	1FM
949788 AE 3	WFMBS 2004-7 2A1 CMO 4.500		05/14/2013	PAID ON PRINCIPAL		853,285	853,285	844,309	847,602	0	5,683	0	5,683	0	853,285	0	0	0	12,722	07/25/2019	1FM
05947U LY 2	BACM 2003-2 A4 5.061		06/11/2013	PAID ON PRINCIPAL		3,857,899	3,857,899	3,877,228	3,854,150	0	3,749	0	3,749	0	3,857,899	0	0	0	84,671	03/11/2041	1FM
05947U PS 1	BACM 2004-1 A4 4.760		06/12/2013	PAID ON PRINCIPAL		66,906	66,906	67,242	66,874	0	32	0	32	0	66,906	0	0	0	1,564	11/10/2039	1FM
17313K AE 1	CGCMT 2008-C7 ASB 6.339		06/10/2013	PAID ON PRINCIPAL		177,228	177,228	176,119	176,879	0	349	0	349	0	177,228	0	0	0	4,533	12/10/2049	1FM
22541Q J2 9	CSFB 2003-C5 A4 4.900		06/18/2013	PAID ON PRINCIPAL		3,089,931	3,089,931	3,105,380	3,085,934	0	3,997	0	3,997	0	3,089,931	0	0	0	62,644	12/15/2036	1FM
09774X BU 5	BCM 2001-A A 6.805		06/15/2013	PAID ON PRINCIPAL		151,753	151,753	149,098	149,018	0	2,736	0	2,736	0	151,753	0	0	0	4,219	12/15/2030	1AM
393505 A6 9	GT 1998-2 A5 6.240		06/01/2013	PAID ON PRINCIPAL		101,672	101,672	86,519	89,383	0	12,288	0	12,288	0	101,672	0	0	0	2,582	12/01/2028	1AM
3899999	Total - Bonds - Industrial & Miscellaneous					45,415,143	45,293,671	44,739,935	45,051,865	13,413	223,430	0	236,843	0	45,288,708	0	126,435	126,435	1,142,371	XXX	XXX
8399997	Total - Bonds - Part 4					128,635,495	128,514,023	132,935,264	128,306,512	13,413	189,135	0	202,548	0	128,509,060	0	126,435	126,435	3,187,727	XXX	XXX
8399999	Total - Bonds					128,635,495	128,514,023	132,935,264	128,306,512	13,413	189,135	0	202,548	0	128,509,060	0	126,435	126,435	3,187,727	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					128,635,495	XXX	132,935,264	128,306,512	13,413	189,135	0	202,548	0	128,509,060	0	126,435	126,435	3,187,727	XXX	XXX

QE05.4

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



**SCHEDULE DB - PART A - SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)

**Swaps - Hedging Other - Foreign Exchange**

CROSS CURRENCY HEDGE (1061 KRW/USD)	SOUTH KOREAN MONETARY STABILITY BOND (KRW)	D-1.....	CURRE NCY	HSBC.....	.01/10/2013	12/02/2014	.....1	....10,000,000	1061 KRW/USD	.....0	.....0	.....0	.....629,474	@...	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	.....	.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....
0969999. Total-Swaps-Hedging Other.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....
1179999. Total-Swaps-Foreign Exchange.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....
1209999. Total-Swaps.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....
1409999. Total-Hedging Other.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....
1449999. TOTAL.....										.....0	.....0	.....0	.....629,474	XXX	.....629,474	.....629,474	.....0	.....0	.....0	.....5,967,951	...XXX...	.....XXX.....

QE06

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

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
<b>NAIC 1 Designation</b>											
HSBC BANK USA, NA.....			0	629,474	0	629,474	629,474	0	629,474	5,967,951	5,967,951
0299999. Total NAIC 1 Designation.....			0	629,474	0	629,474	629,474	0	629,474	5,967,951	5,967,951
0999999. Totals.....			0	629,474	0	629,474	629,474	0	629,474	5,967,951	5,967,951

QE08

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

**SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	1,358,235	1,358,235	07/01/2013....
	REPO - CITI A TREASURY.....		1.....	142,972	142,972	07/01/2013....
	REPO - RBS A TREASURY.....		1.....	1,358,235	1,358,235	07/01/2013....
0199999	U.S. Government - Issuer Obligations.....			2,859,442	2,859,442	...XXX.....
0599999	Total - U.S. Government.....			2,859,442	2,859,442	...XXX.....
6199999	Total - Issuer Obligations.....			2,859,442	2,859,442	...XXX.....
6599999	Subtotal - Bonds.....			2,859,442	2,859,442	...XXX.....
9999999	Totals.....			2,859,442	2,859,442	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(4,909,713) Book/Adjusted Carrying Value \$.....(4,909,713)
- Average balance for the year to date: Fair Value \$.....7,871,885 Book/Adjusted Carrying Value \$.....7,871,885
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....2,859,442 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates

General Interrogatory:

1. Total activity for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year to date: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....	.....	.....0.000	.....0	.....0	.....(14,907,118)	.....(17,683,876)	.....(17,569,657)	XXX..
HSBC..... London,UK.....	.....	.....0.000	.....0	.....0	.....5,827	.....6,591	.....6,596	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....	.....	.....0.000	.....0	.....0	.....(50,722)	.....459,544	.....(80,900)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(14,952,013)	.....(17,217,741)	.....(17,643,961)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(14,952,013)	.....(17,217,741)	.....(17,643,961)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(14,952,013)	.....(17,217,741)	.....(17,643,961)	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**





## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2013

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1	2	3
Direct Written Premiums	Direct Earned Premiums	Direct Losses Incurred
.....139,186,313	.....129,445,424	.....30,821,808

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: ..... \$.....0
- 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0