

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2014

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


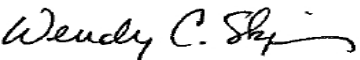
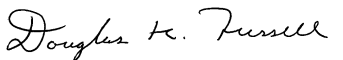
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
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

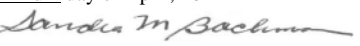
JAY STEVEN BENET                      BRIAN WILLIAM MacLEAN                      KENNETH FRANKLIN SPENCE, III  
WILLIAM HERBERT HEYMAN              DOREEN SPADORCIA                      GREGORY CHESHIRE TOCZYDLOWSKI

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	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

22nd day of April, 2014  
  
\_\_\_\_\_  
Sandra M. Bachman  
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.....	3,519,585,451	0	3,519,585,451	3,452,214,898
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(20,353,979)), cash equivalents (\$.....48,200,000) and short-term investments (\$.....148,327,243).....	176,173,265	0	176,173,265	67,799,624
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	3,611	0	3,611	0
8. Other invested assets.....	384,902,664	104,614,197	280,288,467	265,099,610
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	10,548,998	0	10,548,998	4,910,772
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,091,213,989	104,614,197	3,986,599,792	3,790,024,904
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	39,307,113	0	39,307,113	47,758,502
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	84,276,264	14,426,756	69,849,508	70,002,922
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....53,112,662 earned but unbilled premiums).....	141,077,795	7,602,008	133,475,787	120,833,540
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	8,625,250	0	8,625,250	11,361,414
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.....	165,029,058	104,611,862	60,417,196	61,575,098
19. Guaranty funds receivable or on deposit.....	82,920	0	82,920	83,695
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.....	54,289,754	0	54,289,754	30,772,481
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	18,163,875	0	18,163,875	15,047,899
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,602,066,017	231,254,823	4,370,811,193	4,147,460,454
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,602,066,017	231,254,823	4,370,811,193	4,147,460,454

## 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.....	15,378,771	0	15,378,771	14,586,160
2502. Other assets tri-party/tax credit bonds.....	2,144,445	0	2,144,445	435,581
2503. Assumed reinsurance receivable and payable.....	456,434	0	456,434	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	184,225	0	184,225	26,158
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	18,163,875	0	18,163,875	15,047,899

# 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 \$....78,904,548).....	795,324,515	809,863,176
2. Reinsurance payable on paid losses and loss adjustment expenses.....	489,018	97,863
3. Loss adjustment expenses.....	453,619,277	460,670,453
4. Commissions payable, contingent commissions and other similar charges.....	16,858,094	31,781,136
5. Other expenses (excluding taxes, licenses and fees).....	20,808,613	38,437,893
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,819,536	12,482,322
7.1 Current federal and foreign income taxes (including \$....(1,153,746) on realized capital gains (losses)).....	57,419,557	18,387,407
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 \$....295,304,669 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.....)	808,136,169	808,717,671
10. Advance premium.....	555,901	1,078,609
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,557,436	6,462,513
12. Ceded reinsurance premiums payable (net of ceding commissions).....	(42,731,714)	(64,954,254)
13. Funds held by company under reinsurance treaties.....	140,182,204	94,401,464
14. Amounts withheld or retained by company for account of others.....	22,380,972	23,615,357
15. Remittances and items not allocated.....	3,573,484	13,577,503
16. Provision for reinsurance (including \$.....0 certified).....	3,970,484	3,970,484
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	112,003
21. Payable for securities.....	41,387,435	0
22. Payable for securities lending.....	10,548,998	4,910,772
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.....	2,139,753	2,127,994
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,355,039,733	2,265,740,367
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,355,039,733	2,265,740,367
29. Aggregate write-ins for special surplus funds.....	5,032,042	5,032,042
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).....	1,570,455,658	1,436,404,285
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).....	2,015,771,461	1,881,720,088
38. Totals (Page 2, Line 28, Col. 3).....	4,370,811,193	4,147,460,454

### DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	1,493,626	1,511,674
2502. Escheat liability.....	502,341	471,948
2503. Other liabilities tri-party/tax credit bonds.....	140,000	140,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	3,785	4,371
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,139,753	2,127,994
2901. Special surplus from retroactive reinsurance.....	5,032,042	5,032,042
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).....	5,032,042	5,032,042
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 \$.....430,865,965).....	421,093,586	396,033,635	1,674,604,464
1.2 Assumed..... (written \$.....27,670,428).....	18,370,643	17,005,244	72,641,219
1.3 Ceded..... (written \$.....143,180,111).....	123,526,445	108,353,242	471,421,795
1.4 Net..... (written \$.....315,356,281).....	315,937,784	304,685,638	1,275,823,888
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....79,342,862):			
2.1 Direct.....	97,247,738	93,099,158	407,212,463
2.2 Assumed.....	1,441,331	(101,450)	2,679,066
2.3 Ceded.....	58,845,650	42,499,450	207,441,727
2.4 Net.....	39,843,420	50,498,259	202,449,802
3. Loss adjustment expenses incurred.....	4,404,211	22,828,365	(25,532,719)
4. Other underwriting expenses incurred.....	133,416,229	121,819,061	507,935,040
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	177,663,860	195,145,685	684,852,123
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	138,273,924	109,539,953	590,971,765
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	36,181,434	38,402,583	149,749,311
10. Net realized capital gains (losses) less capital gains tax of \$.....307,022.....	492,573	(147,892)	907,341
11. Net investment gain (loss) (Lines 9 + 10).....	36,674,007	38,254,692	150,656,651
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....73,455 amount charged off \$.....174,662).....	(101,207)	(28,328)	(296,782)
13. Finance and service charges not included in premiums.....	65,897	47,950	201,279
14. Aggregate write-ins for miscellaneous income.....	(243,326)	(316,814)	423,140
15. Total other income (Lines 12 through 14).....	(278,636)	(297,192)	327,637
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	174,669,295	147,497,452	741,956,053
17. Dividends to policyholders.....	2,173,842	1,279,319	5,695,240
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).....	172,495,453	146,218,133	736,260,814
19. Federal and foreign income taxes incurred.....	54,304,829	43,174,059	235,757,038
20. Net income (Line 18 minus Line 19) (to Line 22).....	118,190,625	103,044,075	500,503,776
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	1,881,720,088	1,780,451,821	1,780,451,821
22. Net income (from Line 20).....	118,190,625	103,044,075	500,503,776
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 \$.....5,519,505.....	10,675,542	2,088,878	(40,715,139)
25. Change in net unrealized foreign exchange capital gain (loss).....	753	(4,478)	(6,823)
26. Change in net deferred income tax.....	(928,179)	(4,042,440)	(17,667,627)
27. Change in nonadmitted assets.....	6,112,632	10,554,904	73,810,238
28. Change in provision for reinsurance.....	0	0	1,343,841
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(416,000,000)
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).....	134,051,373	111,640,938	101,268,266
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,015,771,461	1,892,092,759	1,881,720,088
<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.....	20,312	1,589	11,947
1402. Fines and penalties of regulatory authorities.....	(50)	0	0
1403. Retroactive reinsurance gain/loss.....	(95,495)	(216,310)	1,230,717
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(168,093)	(102,093)	(819,525)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(243,326)	(316,814)	423,140
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	326,359,141	348,123,679	1,300,834,423
2. Net investment income.....	49,019,418	52,058,254	173,131,019
3. Miscellaneous income.....	(278,636)	(297,192)	327,637
4. Total (Lines 1 through 3).....	375,099,923	399,884,741	1,474,293,080
5. Benefit and loss related payments.....	51,254,762	21,187,237	293,944,383
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.....	177,091,679	217,468,851	605,107,143
8. Dividends paid to policyholders.....	1,078,919	1,241,786	5,962,848
9. Federal and foreign income taxes paid (recovered) net of \$.....83,415 tax on capital gains (losses).....	15,579,700	55,649,199	278,509,030
10. Total (Lines 5 through 9).....	245,005,060	295,547,073	1,183,523,403
11. Net cash from operations (Line 4 minus Line 10).....	130,094,863	104,337,668	290,769,676
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	151,415,369	92,507,283	636,843,036
12.2 Stocks.....	0	0	332,157
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.....	(40,125)	(27,242)	0
12.7 Miscellaneous proceeds.....	41,387,435	0	2,860,768
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	192,762,679	92,480,042	640,035,961
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	222,289,134	97,451,005	394,512,502
13.2 Stocks.....	0	0	263,180
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	1,737,570
13.6 Miscellaneous applications.....	5,641,837	537,864	162,452
13.7 Total investments acquired (Lines 13.1 to 13.6).....	227,930,972	97,988,869	396,675,704
14. Net increase or (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).....	(35,168,292)	(5,508,827)	243,360,257
<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	416,000,000
16.6 Other cash provided (applied).....	13,447,070	(80,207,172)	(66,267,100)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	13,447,070	(80,207,172)	(482,267,100)
<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).....	108,373,641	18,621,669	51,862,833
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	67,799,624	15,936,791	15,936,791
19.2 End of period (Line 18 plus Line 19.1).....	176,173,265	34,558,460	67,799,624
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	0	1,080,400	1,080,400

**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.

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2014</u>	<u>December 31, 2013</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 118,190,625	\$ 500,503,776
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 118,190,625</u>	<u>\$ 500,503,776</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,015,771,461	\$ 1,881,720,088
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 2,015,771,461</u>	<u>\$ 1,881,720,088</u>

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

No significant change.

## C. Accounting Policy:

No significant change.

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

No significant change.

**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.

- The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2014 other-than-temporary impairments:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2014)			
Present value of cash flows is less than amortized cost	\$ 1,915,993	\$ 42	\$ 1,957,422

**NOTES TO FINANCIAL STATEMENTS**

3. 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
05949APN4	\$ 1,915,993	\$ 1,915,951	\$ 42	\$ 1,915,951	\$ 1,957,422	Q1 – 2014

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	\$	20,402
2. 12 Months or Longer	\$	3,591

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

1. Less than 12 Months	\$	18,728,329
2. 12 Months or Longer	\$	83,554

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:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

Not applicable.

**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**

A. No significant change.

B. Not applicable.

**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:

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**C. Multiemployer Plan:**

No significant change.

**D. Consolidated/Holding Company Plans:**

No significant change.

**E. Postemployment Benefits and Compensated Absences:**

No significant change.

**F. Impact of Medicare Modernization Act of Postretirement Benefits:**

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

**Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk**

No significant change.

**Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities****A. Transfers of Receivables Reported as Sales:**

No significant change.

**B. Transfer and Servicing of Financial Assets:**

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not 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.



**NOTES TO FINANCIAL STATEMENTS**

A. (1) Securities measured and reported at fair value as of March 31, 2014:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 3,850,600	\$ -	\$ 3,850,600
Currency Hedge	-	-	3,611	3,611
Total securities at fair value	\$ -	\$ 3,850,600	\$ 3,611	\$ 3,854,211

There were no significant transfers between Level 1 and Level 2 during the quarter.

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

Description	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2014
Currency Hedge	\$ (112,003)	\$ -	\$ -	\$ -	\$ 115,614	\$ -	\$ -	\$ -	\$ -	\$ 3,611

(3) Not applicable.

(4) Bonds were carried at fair value in accordance with NAIC guidelines. 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 March 31, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 148,327,243	\$ 148,327,243	\$ 55,468,026	\$ 92,859,217	\$ -	\$ -
Cash equivalents	48,200,000	48,200,000	-	48,200,000	-	-
Long term bonds	3,713,929,408	3,519,585,451	56,358,646	3,655,471,867	2,098,895	-
Currency hedge	3,611	3,611	-	-	3,611	-

(At December 31, 2013)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 59,678,894	\$ 59,678,894	\$ 26,127,803	\$ 33,551,091	\$ -	\$ -
Cash equivalents	28,700,000	28,700,000	-	28,700,000	-	-
Long term bonds	3,614,748,117	3,452,214,898	55,691,944	3,549,358,845	9,697,328	-
Currency hedge	(112,003)	(112,003)	-	-	(112,003)	-

D. Not applicable.

**Note 21 – Other Items**

A. Extraordinary Items:

No significant change.

B. Troubled Debt Restructuring:

No significant change.

C. Other Disclosures and Unusual Items:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 22 – Events Subsequent**

No significant change.

**Note 23 - Reinsurance**

No significant change.

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

No significant change.

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

During the period from January 1, 2014 to March 31, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$61,289,000, resulting primarily from better than expected loss and DCC development for the surety business within the fidelity & surety line for accident years 2007 through 2010. 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.

**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. No significant change.

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 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [ X ]
- 3.3 If the response to 3.2 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 ]

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES - GENERAL**

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

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**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.....	\$ .....365,079,943	\$ .....381,308,776
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$ .....365,079,943	\$ .....381,308,776
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 of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....10,548,998
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....10,548,998
16.3 Total payable for securities lending reported on the liability page:	\$.....10,548,998

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		

**PART 1 - INVESTMENT**

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 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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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.....	4,599,897	4,781,373	344,543	1,041,707	27,950,142	16,529,295
2. Alaska.....	AK.....L.....	1,140,148	1,047,724	206,193	805,711	2,833,926	4,692,600
3. Arizona.....	AZ.....L.....	6,061,631	6,051,429	253,516	86,834	15,020,711	16,067,797
4. Arkansas.....	AR.....L.....	4,016,251	4,667,227	361,670	668,042	11,883,997	16,374,359
5. California.....	CA.....L.....	40,042,939	40,172,730	2,270,376	14,480,729	117,232,128	121,224,286
6. Colorado.....	CO.....L.....	9,699,299	9,627,120	1,955,183	1,705,842	26,390,446	24,763,488
7. Connecticut.....	CT.....L.....	12,291,673	9,133,508	893,753	1,275,389	25,127,765	22,291,883
8. Delaware.....	DE.....L.....	859,913	1,590,614	99,493	40,653	4,073,825	3,230,243
9. District of Columbia.....	DC.....L.....	6,319,790	6,124,093	3,384,767	831,876	12,958,565	12,825,590
10. Florida.....	FL.....L.....	24,388,039	21,020,791	4,397,912	4,507,729	57,538,858	65,610,172
11. Georgia.....	GA.....L.....	11,953,396	11,483,132	1,221,210	3,359,425	37,268,002	37,785,675
12. Hawaii.....	HI.....L.....	3,293,487	1,600,845	543,519	296,501	7,230,295	7,376,491
13. Idaho.....	ID.....L.....	1,458,884	1,867,301	289,993	(145,935)	3,796,626	3,691,654
14. Illinois.....	IL.....L.....	18,095,217	15,257,962	3,228,454	3,347,594	56,092,084	61,288,309
15. Indiana.....	IN.....L.....	6,037,060	6,025,632	1,021,788	1,236,696	17,940,762	16,424,061
16. Iowa.....	IA.....L.....	4,445,003	4,620,746	1,049,697	522,074	8,652,219	8,006,390
17. Kansas.....	KS.....L.....	6,118,265	4,041,075	581,650	1,058,240	8,889,788	8,469,710
18. Kentucky.....	KY.....L.....	5,455,558	5,372,077	3,484,202	1,608,837	16,854,087	12,765,506
19. Louisiana.....	LA.....L.....	7,530,338	8,815,643	1,232,965	(41,166,790)	19,938,753	69,737,748
20. Maine.....	ME.....L.....	1,734,446	1,682,644	459,045	432,020	4,328,344	3,511,637
21. Maryland.....	MD.....L.....	8,567,309	11,339,972	2,017,750	1,317,838	22,332,304	21,133,563
22. Massachusetts.....	MA.....L.....	12,917,945	16,762,835	1,952,318	1,594,577	39,455,831	34,190,661
23. Michigan.....	MI.....L.....	8,402,069	7,549,289	1,311,475	779,774	19,851,156	17,795,444
24. Minnesota.....	MN.....L.....	11,231,024	8,196,025	1,045,645	1,804,042	20,086,281	17,826,122
25. Mississippi.....	MS.....L.....	4,281,697	3,631,335	331,092	804,887	20,100,479	19,776,349
26. Missouri.....	MO.....L.....	7,281,064	6,950,465	1,217,986	1,123,272	24,425,176	25,834,830
27. Montana.....	MT.....L.....	3,839,184	3,630,250	601,193	315,787	9,056,348	7,552,125
28. Nebraska.....	NE.....L.....	2,139,841	2,508,245	1,273,587	(65,942)	9,283,300	6,117,042
29. Nevada.....	NV.....L.....	2,123,999	2,497,634	506,593	3,504,947	13,905,427	16,450,756
30. New Hampshire.....	NH.....L.....	1,811,843	1,555,580	204,805	(88,219)	3,816,508	3,436,989
31. New Jersey.....	NJ.....L.....	13,210,025	15,105,297	4,707,919	7,026,386	35,775,521	31,356,437
32. New Mexico.....	NM.....L.....	2,147,178	1,409,738	69,272	1,818,082	4,674,436	4,795,789
33. New York.....	NY.....L.....	32,003,814	35,842,435	8,200,699	2,967,632	97,896,754	82,524,715
34. North Carolina.....	NC.....L.....	11,238,386	11,987,043	930,510	11,600,559	32,851,699	35,114,101
35. North Dakota.....	ND.....L.....	1,718,672	1,612,100	(23,823)	2,011	2,793,332	2,218,549
36. Ohio.....	OH.....L.....	12,855,631	12,147,248	2,505,530	4,011,079	38,439,727	37,419,247
37. Oklahoma.....	OK.....L.....	4,592,564	3,415,419	251,670	212,284	10,137,761	9,503,387
38. Oregon.....	OR.....L.....	4,893,627	5,498,695	647,444	1,047,746	10,903,331	12,065,616
39. Pennsylvania.....	PA.....L.....	23,962,838	18,328,371	2,770,302	4,284,917	59,053,400	49,229,364
40. Rhode Island.....	RI.....L.....	1,313,395	1,416,704	424,549	84,687	4,325,552	3,677,944
41. South Carolina.....	SC.....L.....	5,795,781	5,683,423	600,850	1,269,078	15,661,743	13,847,012
42. South Dakota.....	SD.....L.....	1,005,417	827,223	592,999	103,743	2,776,599	2,334,245
43. Tennessee.....	TN.....L.....	7,974,077	6,569,820	1,739,202	2,432,696	22,652,182	21,667,747
44. Texas.....	TX.....L.....	26,303,192	23,961,885	5,959,128	6,615,636	81,257,152	77,817,874
45. Utah.....	UT.....L.....	4,169,065	3,672,255	1,020,985	1,125,001	10,898,409	9,525,186
46. Vermont.....	VT.....L.....	378,137	405,980	(2,027)	5,295	752,695	687,064
47. Virginia.....	VA.....L.....	13,317,662	11,277,066	925,056	(1,020,564)	35,184,773	32,204,385
48. Washington.....	WA.....L.....	11,528,903	10,972,617	1,174,525	518,948	35,580,373	35,031,298
49. West Virginia.....	WV.....L.....	3,485,101	3,208,186	199,110	621,411	9,238,777	8,391,871
50. Wisconsin.....	WI.....L.....	7,600,850	5,521,880	1,683,486	1,032,380	18,101,956	14,226,861
51. Wyoming.....	WY.....L.....	2,528,019	2,289,854	267,990	46,007	6,357,893	4,033,181
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	13,130	1,637	0	0	0	0
54. Puerto Rico.....	PR.....L.....	145,713	101,931	(21,885)	0	10,105	85,837
55. US Virgin Islands.....	VI.....L.....	9,875	184,856	0	0	0	0
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	537,704	232,625	(1,300)	(1,300)	3,375,350	3,332,139
59. Totals.....	(a).....54.....	430,865,965	411,279,584	72,364,564	52,887,851	1,203,013,652	1,193,870,620

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....	XXX.....	784,861	220,750	(1,300)	0	3,295,260	3,295,260
58002. MEX Mexico.....	XXX.....	215,951	0	0	0	0	0
58003. GRC Greece.....	XXX.....	56,250	0	0	0	736	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	(519,358)	11,875	0	(1,300)	79,354	36,879
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	537,704	232,625	(1,300)	(1,300)	3,375,350	3,332,139

(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 (1%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. 8527512 Canada Inc. (22.48%)	Canada	
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Camperdown Corporation	Delaware	41-1762781
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Aprilgrange Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Syndicate Management Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers London Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Professional Risks Limited	United Kingdom	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Limited Partnership (1%)	Maryland	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Maryland	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	

**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

... .. Travelers Insurance Company of Canada *	Canada		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Brazil Holding, LLC	Delaware	06-0907370	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370	... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. Tiercel, LLC	Delaware	06-0566050
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Redstart, LLC	Delaware	06-0566050
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. J. Malucelli Seguros S.A. *	Brazil		... .. Travelers Marine, LLC	Delaware	06-0566050
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
... .. Travelers Casualty UK Investments LLC	Delaware	06-6033504			
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
... .. 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			
... .. Travelers Real Estate, LLC	Delaware	06-0566050			
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
... .. 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			
... .. 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			

*Notes:*

\* Denotes affiliated insurer

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

**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)	*
<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.....	CT.....	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.....	CT.....	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.....	CT.....	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.....	

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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.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
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.....					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.....	0103.....
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.....	0104.....
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.....	0103.....
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.....	0105.....
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.....	0106.....
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.....	0105.....
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.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...22.480	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1985480				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.100	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...88.400	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...98.900	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-2007089				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1926305				Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...90.200	The Travelers Companies, Inc.....	0112.....
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.....	

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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					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	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.	
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.	0107
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.	0108
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	77.520	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	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.	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	RE	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.	

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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.....	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.....	0109.....
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.....	0109.....
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.....	0109.....
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.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.990	The Travelers Companies, Inc.....	0109.....
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.....	0109.....
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.....	06-0566050				Travelers Real Estate, LLC.....	DE.....	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.....	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.....	

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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	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	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
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.	0110
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.	0111
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.	

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**Asterisk**

**Explanation**

0100. Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

Asterisk	Explanation
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.	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.
0104.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0105.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0106.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0107.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0108.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0109.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0110.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0111.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0112.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity



# 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	0	0.0	0.0
2. Allied lines.....	0	32	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	(188,688)	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.....	12,761	(545,995)	(4,278.6)	(803.9)
17.1 Other liability-occurrence.....	158,459	(248,063)	(156.5)	(440.6)
17.2 Other liability-claims made.....	197,532,202	86,009,876	43.5	45.7
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	14,305	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	451,023	0.0	0.0
21. Auto physical damage.....	0	423	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	41,507,836	16,483,963	39.7	30.6
24. Surety.....	171,557,778	(10,178,520)	(5.9)	(0.2)
26. Burglary and theft.....	10,324,550	5,449,382	52.8	30.5
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	421,093,586	97,247,738	23.1	23.5
<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.....	12,761	12,761	15,387
17.1 Other liability-occurrence.....	158,459	158,459	61,141
17.2 Other liability-claims made.....	196,854,644	196,854,644	184,162,948
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.....	48,660,207	48,660,207	43,059,814
24. Surety.....	174,875,350	174,875,350	173,591,568
26. Burglary and theft.....	10,304,543	10,304,543	10,388,726
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.....	430,865,965	430,865,965	411,279,584
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 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. 2011 + Prior.....	138,266	514,790	653,056	5,615	1,549	7,164	125,430	0	459,584	585,014	(7,220)	(53,658)	(60,878)
2. 2012.....	63,415	190,750	254,165	16,750	1,460	18,210	55,832	0	175,803	231,634	9,166	(13,488)	(4,321)
3. Subtotals 2012 + Prior.....	201,681	705,540	907,221	22,365	3,009	25,374	181,262	0	635,386	816,648	1,946	(67,145)	(65,199)
4. 2013.....	74,663	288,649	363,312	34,162	4,435	38,598	69,209	0	259,416	328,625	28,708	(24,798)	3,910
5. Subtotals 2013 + Prior.....	276,345	994,189	1,270,534	56,527	7,444	63,971	250,471	0	894,802	1,145,273	30,654	(91,943)	(61,289)
6. 2014.....	XXX	XXX	XXX	XXX	1,866	1,866	XXX	4,333	99,338	103,671	XXX	XXX	XXX
7. Totals.....	276,345	994,189	1,270,534	56,527	9,310	65,837	250,471	4,333	994,140	1,248,944	30,654	(91,943)	(61,289)
8. Prior Year-End's Surplus As Regards Policyholders	1,881,720										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. ....11.1 %	2. ....(9.2)%	3. ....(4.8)%
													Col. 13, Line 7 Line 8
													4. ....(3.3)%

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Statement for March 31, 2014 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:**



# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	355,227	0	355,227	258,771
2505. Ceded deposit asset.....	50,000	0	50,000	50,000
2506. Suspense, undistributed payments.....	36,107	0	36,107	(26,336)
2507. Other assets - Reliance acquisition.....	(257,109)	0	(257,109)	(256,276)
2597. Summary of remaining write-ins for Line 25.....	184,225	0	184,225	26,158

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	3,785	4,371
2597. Summary of remaining write-ins for Line 25.....	3,785	4,371

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(168,093)	(102,093)	(819,525)
1497. Summary of remaining write-ins for Line 14.....	(168,093)	(102,093)	(819,525)

**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. BRB Barbados.....	XXX	4,000	0	0	0	184	0
58005. PHL Philippines.....	XXX	656	0	0	0	0	0
58006. THA Thailand.....	XXX	100	0	0	0	0	0
58007. BMU Bermuda.....	XXX	0	0	0	0	8,462	0
58008. KOR Korea, Republic of.....	XXX	0	6,544	0	0	2,427	0
58009. CHN China.....	XXX	0	0	0	0	699	0
58010. TUR Turkey.....	XXX	0	0	0	0	661	0
58011. AUS Australia.....	XXX	0	0	0	0	367	0
58012. DEU Germany.....	XXX	0	259	0	0	221	0
58013. SGP Singapore.....	XXX	0	0	0	0	148	0
58014. ANT Netherlands Antilles.....	XXX	0	0	0	0	110	0
58015. PER Peru.....	XXX	0	0	0	0	73	0
58016. VEN Venezuela (Bolivarian Repul.....	XXX	0	0	0	0	73	0
58017. Other Alien Combined.....	XXX	0	(6,544)	0	(1,300)	0	0
58018. PNG Papua New Guinea.....	XXX	0	9,883	0	0	0	0
58019. WSM Samoa.....	XXX	0	1,733	0	0	0	0
58020. NOR Norway.....	XXX	(4,920)	0	0	0	73	0
58021. NLD Netherlands.....	XXX	(519,194)	0	0	0	65,856	36,879
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(519,358)	11,875	0	(1,300)	79,354	36,879

**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

NONE

**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

NONE

**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.....	368,744,796	429,854,627
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	1,737,570
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).....	16,228,833	(62,707,182)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	70,965	140,219
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).....	384,902,664	368,744,796
12. Deduct total nonadmitted amounts.....	104,614,197	103,645,186
13. Statement value at end of current period (Line 11 minus Line 12).....	280,288,467	265,099,610

**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.....	3,452,214,898	3,713,312,104
2. Cost of bonds and stocks acquired.....	222,289,134	394,775,682
3. Accrual of discount.....	937,287	2,061,667
4. Unrealized valuation increase (decrease).....	(149,400)	89,191
5. Total gain (loss) on disposals.....	946,777	1,424,141
6. Deduct consideration for bonds and stocks disposed of.....	151,415,369	637,175,193
7. Deduct amortization of premium.....	5,131,603	22,373,187
8. Total foreign exchange change in book/adjusted carrying value.....	(106,233)	100,493
9. Deduct current year's other than temporary impairment recognized.....	42	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,519,585,451	3,452,214,898
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,519,585,451	3,452,214,898

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	3,106,653,166	730,847,036	555,639,377	(3,095,636)	3,278,765,189	0	0	3,106,653,166
2. NAIC 2 (a).....	405,469,421	29,479,790	16,787,988	(6,762,058)	411,399,166	0	0	405,469,421
3. NAIC 3 (a).....	24,544,128	0	4,003,702	18,963	20,559,389	0	0	24,544,128
4. NAIC 4 (a).....	3,112,267	0	3,112,098	(169)	0	0	0	3,112,267
5. NAIC 5 (a).....	814,809	0	814,769	(40)	0	0	0	814,809
6. NAIC 6 (a).....	0	0	0	5,388,950	5,388,950	0	0	0
7. Total Bonds.....	3,540,593,791	760,326,826	580,357,934	(4,449,990)	3,716,112,694	0	0	3,540,593,791
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 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.....	3,540,593,791	760,326,826	580,357,934	(4,449,990)	3,716,112,694	0	0	3,540,593,791

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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.....	148,327,243	XXX.....	148,327,243	9,994	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.....	59,678,894	40,170,714
2. Cost of short-term investments acquired.....	461,137,692	1,884,714,313
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.....	372,489,342	1,865,206,134
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).....	148,327,243	59,678,894
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	148,327,243	59,678,894

## 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).....	(112,003)
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	115,614
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).....	3,611
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>3,611</u>

## 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).....	<u>0</u>



**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.....	3,611
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>3,611</u>
4.	Part D, Section 1, Column 5.....	3,611
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.....	3,611
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	<u>3,611</u>
10.	Part D, Section 1, Column 8.....	3,611
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.....	4,104,792
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	4,104,792
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

## SCHEDULE E- VERIFICATION

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	28,700,000	0
2. Cost of cash equivalents acquired.....	76,900,000	70,150,000
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.....	57,400,000	41,450,000
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).....	48,200,000	28,700,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	48,200,000	28,700,000

**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. Political Subdivisions of States, Territories and Possessions</b>									
147051 UU 8	CARY GENERAL OBLIGATION 4.000 2033 03.....		...02/18/2014	PIPER JAFFRAY.....		.....3,630,468	.....3,525,000	.....0	1FE.....
147051 UV 6	CARY GENERAL OBLIGATION 4.000 2034 03.....		...02/18/2014	PIPER JAFFRAY.....		.....3,697,649	.....3,605,000	.....0	1FE.....
194475 RM 3	COLLEGE STATION ISD GO S 4.000 2031 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....3,325,563	.....3,250,000	.....1,806	1FE.....
194475 RN 1	COLLEGE STATION ISD GO S 4.000 2032 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....3,432,120	.....3,380,000	.....1,878	1FE.....
194475 RP 6	COLLEGE STATION ISD GO S 4.000 2033 08.....		...01/21/2014	CITIGROUP GLOBAL MARKETS.....		.....3,553,053	.....3,520,000	.....1,956	1FE.....
198036 8M 0	COLUMBIA SCH DIST GO S20 4.500 2032 03.....		...02/10/2014	PIPER JAFFRAY.....		.....3,182,070	.....3,000,000	.....0	1FE.....
198036 8N 8	COLUMBIA SCH DIST GO S20 4.500 2033 03.....		...02/10/2014	PIPER JAFFRAY.....		.....3,954,113	.....3,750,000	.....0	1FE.....
30382A BP 6	FAIRFAX CO GEN OBLIG REF 4.000 2030 10.....		...01/23/2014	CITIGROUP GLOBAL MARKETS.....		.....10,422,800	.....10,000,000	.....0	1FE.....
385064 RG 7	GRANBURY ISD GO S2014 (P 4.500 2034 08.....		...01/30/2014	SOUTHWEST SECURITIES.....		.....6,158,120	.....5,850,000	.....0	1FE.....
412487 CG 3	HARFORD CO GENERAL OBLIG 4.000 2034 03.....		...03/11/2014	PIPER JAFFRAY.....		.....2,158,393	.....2,120,000	.....0	1FE.....
442565 8B 6	HOWARD CO GENERAL OBLIGA 4.000 2030 02.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....6,524,547	.....6,225,000	.....0	1FE.....
442565 8C 4	HOWARD CO GENERAL OBLIGA 4.000 2031 02.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....6,740,252	.....6,470,000	.....0	1FE.....
442565 8D 2	HOWARD CO GENERAL OBLIGA 4.000 2032 02.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....6,973,491	.....6,730,000	.....0	1FE.....
478700 T7 2	JOHNSON CO USD #229 GO S 4.000 2032 10.....		...01/13/2014	CITIGROUP GLOBAL MARKETS.....		.....3,203,015	.....3,150,000	.....5,250	1FE.....
494619 CV 9	KING & PIERCE CO GO SD # 5.000 2026 12.....		...01/29/2014	DA DAVIDSON.....		.....2,974,434	.....2,575,000	.....0	1FE.....
494619 CW 7	KING & PIERCE CO GO SD # 5.000 2027 12.....		...01/29/2014	DA DAVIDSON.....		.....2,112,746	.....1,845,000	.....0	1FE.....
591852 XK 9	MET COUNCIL MPS-ST PAUL 3.750 2030 09.....		...01/14/2014	PIPER JAFFRAY.....		.....3,731,152	.....3,680,000	.....0	1FE.....
591852 XM 5	MET COUNCIL MPS-ST PAUL 4.000 2032 09.....		...01/14/2014	PIPER JAFFRAY.....		.....4,055,182	.....3,980,000	.....0	1FE.....
639557 SU 2	NEBO SCH DIST SCH BLDG G 3.500 2027 07.....		...03/12/2014	JANNEY MONTGOMERY SCOTT INC.....		.....2,355,821	.....2,300,000	.....0	1FE.....
639557 SV 0	NEBO SCH DIST SCH BLDG G 3.500 2028 07.....		...03/12/2014	JANNEY MONTGOMERY SCOTT INC.....		.....2,815,626	.....2,775,000	.....0	1FE.....
678519 QP 7	OKLAHOMA CITY GEN OBLIG 4.000 2032 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....5,063,134	.....4,855,000	.....0	1FE.....
678519 QQ 5	OKLAHOMA CITY GEN OBLIG 4.000 2033 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....5,034,489	.....4,855,000	.....0	1FE.....
678519 QR 3	OKLAHOMA CITY GEN OBLIG 4.000 2034 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....4,952,180	.....4,795,000	.....0	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					.....100,050,416	.....96,235,000	.....10,889	.....XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
914455 LP 3	UNIV OF MICHIGAN REV S20 .050 2036 04.....		...01/03/2014	CITIGROUP GLOBAL MARKETS.....		.....21,725,000	.....21,725,000	.....18	1FE.....
914402 2D 3	UNIV SYS OF MARYLAND FAC 4.000 2027 04.....		...01/29/2014	CITIGROUP GLOBAL MARKETS.....		.....8,138,739	.....7,640,000	.....0	1FE.....
914455 NU 0	UNIVERSITY OF MICHIGAN R 4.500 2036 04.....		...02/12/2014	BARCLAYS CAPITAL INC.....		.....2,990,690	.....2,840,000	.....0	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					.....32,854,430	.....32,205,000	.....18	.....XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
008117 AP 8	AETNA INC 2.750 2022 11.....		...01/27/2014	BAS-MERRILL LYNCH.....		.....933,450	.....1,000,000	.....5,729	1FE.....
00817Y AN 8	AETNA INC 2.200 2019 03.....		...03/04/2014	BAS-MERRILL LYNCH.....		.....999,000	.....1,000,000	.....0	1FE.....
0258M0 DK 2	AMERICAN EXPRESS CREDIT 2.125 2019 03.....		...03/13/2014	CITIGROUP GLOBAL MARKETS.....		.....998,110	.....1,000,000	.....0	1FE.....
03524B AE 6	ANHEUSER-BUSCH 3.700 2024 02.....	R.....	...01/22/2014	BAS-MERRILL LYNCH.....		.....999,750	.....1,000,000	.....0	1FE.....
000000 00 0	AUTOLIV ASP INC 4.090 2024 04.....	R.....	...03/12/2014	HSBC.....		.....4,000,000	.....4,000,000	.....0	2Z.....
06050T LT 7	BANK OF AMERICA 1.250 2017 02.....		...02/11/2014	BAS-MERRILL LYNCH.....		.....999,120	.....1,000,000	.....0	1FE.....
06051G FB 0	BANK OF AMERICA CORP 4.125 2024 01.....		...01/15/2014	BAS-MERRILL LYNCH.....		.....999,270	.....1,000,000	.....0	1FE.....
06051G FF 1	BANK OF AMERICA CORP 4.000 2024 04.....		...03/27/2014	BAS-MERRILL LYNCH.....		.....996,250	.....1,000,000	.....0	2FE.....
06406H CS 6	BANK OF NEW YORK MELLON 3.650 2024 02.....		...01/28/2014	CITIGROUP GLOBAL MARKETS.....		.....996,350	.....1,000,000	.....0	1FE.....

QE04

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
07330N AJ 4	BRANCH BANKING & TRUST 2.850 2021 04		02/27/2014	DEUTSCHE BANC		999,160	1,000,000	0	1FE
166764 AB 6	CHEVRON CORP 2.355 2022 12		01/17/2014	MORGAN STANLEY		928,730	1,000,000	3,140	1FE
17275R AN 2	CISCO SYSTEMS 3.625 2024 03		02/24/2014	BAS-MERRILL LYNCH		999,250	1,000,000	0	1FE
195869 AM 4	COLONIAL PIPELINE CO (14 3.500 2020 10		01/30/2014	KEYBANC CAPITAL MARK		1,064,360	1,000,000	10,597	1FE
20030N BJ 9	COMCAST CORP 3.600 2024 03		02/19/2014	BNP PARIBAS		994,260	1,000,000	0	1FE
209111 EZ 2	CONSOLIDATED EDISON CO O 4.450 2020 06		03/13/2014	FTN FINANCIAL		1,103,310	1,000,000	11,496	1FE
25459H BL 8	DIRECTV HOLDINGS/FINANCE 4.450 2024 04		03/17/2014	BARCLAYS CAPITAL INC		996,300	1,000,000	0	2FE
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07		01/28/2014	SOUTHWEST SECURITIES		105,294	99,000	165	1FE
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01		02/07/2014	GOLDMAN SACHS & CO		1,042,810	1,000,000	2,719	1FE
532457 AZ 1	ELI LILLY 5.500 2027 03		01/28/2014	ROBERT W BAIRD & CO		2,323,220	2,000,000	41,556	1FE
29336U AB 3	ENLINK MIDSTREAM 4.400 2024 04		03/12/2014	CITIGROUP GLOBAL MARKETS		998,300	1,000,000	0	2FE
26875P AL 5	EOG RESOURCES INC 2.450 2020 04		03/18/2014	J P MORGAN CHASE SECURITIES INC		998,440	1,000,000	0	1FE
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		03/17/2014	MORGAN STANLEY		4,000,000	4,000,000	0	1FE
33829T AA 4	FIVE CORNERS FUNDING TRU 4.419 2023 11		02/14/2014	NOMURA SECURITIES INTL		1,014,270	1,000,000	10,434	2FE
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06		03/17/2014	J P MORGAN CHASE SECURITIES INC		580,668	600,000	4,996	1FE
369550 AU 2	GENERAL DYNAMICS CORP 2.250 2022 11		03/12/2014	BNP PARIBAS		924,660	1,000,000	7,625	1FE
369604 BG 7	GENERAL ELECTRIC COMPANY 3.375 2024 03		03/06/2014	BARCLAYS CAPITAL INC		990,610	1,000,000	0	1FE
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/21/2014	MORGAN STANLEY		998,400	1,000,000	0	2FE
38141G VM 3	GOLDMAN SACHS GROUP 4.000 2024 03		02/26/2014	GOLDMAN SACHS & CO		996,980	1,000,000	0	1FE
38259P AD 4	GOOGLE INC 3.375 2024 02		02/20/2014	BAS-MERRILL LYNCH		1,999,660	2,000,000	0	1FE
437076 BC 5	HOME DEPOT INC 3.750 2024 02		02/11/2014	GOLDMAN SACHS & CO		1,024,780	1,000,000	16,042	1FE
44107T AT 3	HOST HOTELS & RESORTS 4.750 2023 03		02/28/2014	WELLS FARGO SECURITIES		1,048,050	1,000,000	528	2FE
459200 HU 8	IBM CORP 3.625 2024 02		02/06/2014	BNP PARIBAS		997,920	1,000,000	0	1FE
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03		02/18/2014	J P MORGAN CHASE SECURITIES INC		1,992,960	2,000,000	0	1FE
445658 CC 9	JB HUNT TRANSPORT 2.400 2019 03		03/03/2014	J P MORGAN CHASE SECURITIES INC		999,570	1,000,000	0	2FE
501044 CY 5	KROGER CO 4.000 2024 02		01/23/2014	CITIGROUP GLOBAL MARKETS		997,960	1,000,000	0	2FE
55279H AE 0	MANUFACTURERS & TRADERS 2.300 2019 01		01/27/2014	J P MORGAN CHASE SECURITIES INC		998,310	1,000,000	0	1FE
56585A AD 4	MARATHON PETROLEUM 5.125 2021 03		02/25/2014	SOCIETY GENERALE AMERICAS		1,116,940	1,000,000	25,198	2FE
57636Q AB 0	MASTERCARD INC 3.375 2024 04		03/26/2014	CITIGROUP GLOBAL MARKETS		995,710	1,000,000	0	1FE
581557 BE 4	MCKESSON CORP 3.796 2024 03		03/05/2014	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
585055 BC 9	MEDTRONIC INC 3.625 2024 03		02/20/2014	BARCLAYS CAPITAL INC		998,060	1,000,000	0	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		03/31/2014	WELLS FARGO SECURITIES		995,110	1,000,000	0	1FE
609207 AB 1	MONDELEZ INT INC 4.000 2024 02		01/09/2014	ROYAL BANK OF SCOTLAND		998,920	1,000,000	0	2FE
628530 BD 8	MYLAN INC 4.200 2023 11		02/13/2014	GOLDMAN SACHS & CO		1,009,850	1,000,000	9,333	2FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12		01/31/2014	BNP PARIBAS		2,084,038	2,200,000	10,169	1FE
652482 CB 4	NEWS AMERICA INC 4.500 2021 02		02/21/2014	SOCIETY GENERALE AMERICAS		1,089,100	1,000,000	1,375	2FE
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08		03/17/2014	VARIOUS		1,917,640	2,000,000	5,597	2FE
66989H AG 3	NOVARTIS CAPITAL 3.400 2024 05	R	02/18/2014	GOLDMAN SACHS & CO		2,978,610	3,000,000	0	1FE
68235P AB 4	ONE GAS INC (144A) 3.610 2024 02		01/29/2014	VARIOUS		1,560,150	1,555,000	334	1FE
695114 CR 7	PACIFICORP 3.600 2024 04		03/10/2014	mitsubishi securities (usa) inc		999,400	1,000,000	0	1FE

QE04.1

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

QE04.2

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)
713448 CM 8	PEPSICO INC 3.600 2024 03		02/25/2014	CITIGROUP GLOBAL MARKETS		1,996,500	2,000,000	0	1FE
718546 AC 8	PHILLIPS 66 4.300 2022 04		02/26/2014	GOLDMAN SACHS & CO		1,056,280	1,000,000	18,156	2FE
737679 DG 2	POTOMAC ELECTRIC POWER 3.600 2024 03		03/11/2014	J P MORGAN CHASE SECURITIES INC		998,670	1,000,000	0	1FE
74834L AV 2	QUEST DIAGNOSTIC 4.250 2024 04		03/12/2014	GOLDMAN SACHS & CO		995,540	1,000,000	0	2FE
78355H JW 0	RYDER SYSTEM INC 2.550 2019 06		02/18/2014	BNP PARIBAS		998,800	1,000,000	0	2FE
882508 AU 8	TEXAS INSTRUMENTS INC 1.650 2019 08		02/05/2014	JEFFERIES & CO INC		976,870	1,000,000	321	1FE
883203 BU 4	TEXTRON INC 4.300 2024 03		01/24/2014	J P MORGAN CHASE SECURITIES INC		1,004,060	1,000,000	0	2FE
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		02/26/2014	CANTOR FITZGERALD		1,315,920	1,000,000	39,083	2FE
91324P CC 4	UNITEDHEALTH GROUP INC 2.875 2023 03		02/14/2014	CREDIT SUISSE FIRST BOSTON		952,750	1,000,000	12,378	1FE
91159H HG 8	US BANCORP 3.700 2024 01		01/27/2014	U S BANCORP		998,920	1,000,000	0	1FE
92553P AX 0	VIACOM INC 3.875 2024 04		03/04/2014	DEUTSCHE BANC		991,920	1,000,000	0	2FE
927804 FQ 2	VIRGINIA ELECTRIC & POWE 3.450 2024 02		02/05/2014	DEUTSCHE BANC		1,002,810	1,000,000	288	1FE
94974B FR 6	WELLS FARGO 3.000 2021 01		01/16/2014	WELLS FARGO SECURITIES		998,310	1,000,000	0	1FE
963320 AR 7	WHIRLPOOL CORP 4.000 2024 03		02/20/2014	J P MORGAN CHASE SECURITIES INC		998,930	1,000,000	0	2FE
136375 BV 3	CANADIAN NATIONAL RAILWA 2.850 2021 12	A	01/16/2014	U S BANCORP		1,417,877	1,443,000	4,227	1FE
002799 AN 4	ABBAY NATIONAL TREASURY 4.000 2024 03	F	03/10/2014	MORGAN STANLEY		993,320	1,000,000	0	1FE
06739F HT 1	BARCLAYS BANK PLC 2.500 2019 02	F	02/13/2014	BARCLAYS CAPITAL INC		1,005,630	1,000,000	0	1FE
05579L AA 1	BNZ INTL FUNDING (144A) 2.350 2019 03	F	02/25/2014	GOLDMAN SACHS & CO		999,670	1,000,000	0	1FE
05565Q CP 1	BP CAPITAL PLC 3.814 2024 02	F	02/05/2014	ROYAL BANK OF SCOTLAND		1,000,000	1,000,000	0	1FE
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04	F	03/19/2014	GOLDMAN SACHS & CO		935,810	1,000,000	10,573	1FE
485161 AS 2	KANSAS CITY SOUTHERN MEX 3.000 2023 05	E	03/25/2014	MORGAN STANLEY		926,870	1,000,000	11,083	2FE
50247V AA 7	LYB INTL FIN 4.000 2023 07	F	02/14/2014	BAS-MERRILL LYNCH		1,010,760	1,000,000	3,889	2FE
685218 AA 7	ORANGE SA 2.750 2019 02	F	01/30/2014	BAS-MERRILL LYNCH		999,160	1,000,000	0	2FE
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09	F	03/20/2014	RBC CAPITAL MARKETS		1,005,650	1,000,000	403	1FE
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	F	02/18/2014	RBC CAPITAL MARKETS		1,021,560	1,000,000	3,750	1FE
961214 CF 8	WESTPAC BANKING CORP 2.250 2019 07	F	01/13/2014	CITIGROUP GLOBAL MARKETS		998,640	1,000,000	0	1FE
3899999	Total Bonds - Industrial and Miscellaneous					89,384,288	88,897,000	271,182	XXX
8399997	Total Bonds - Part 3					222,289,134	217,337,000	282,089	XXX
8399999	Total Bonds					222,289,134	217,337,000	282,089	XXX
9999999	Total Bonds, Preferred and Common Stocks					222,289,134	XXX	282,089	XXX

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

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

**Bonds - U.S. Government**

876780	AA	5	TAYARRA LTD	3.628	E..	02/15/2014	REDEEMED			38,719	38,719	38,719	38,719	0	0	0	0	0	38,719	0	0	0	0	351	02/15/2022	1FE	
36202C	CF	8	GNMA II PASS #1870	8.500		03/20/2014	PAID ON PRINCIPAL			128	128	133	136	0	(8)	0	(8)	0	128	0	0	0	0	2	09/20/2024	1	
36202C	DG	5	GNMA II PASS #1903	8.500		03/20/2014	PAID ON PRINCIPAL			20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	0	0	11/20/2024	1	
36202C	EL	3	GNMA II PASS #1939	8.500		03/20/2014	PAID ON PRINCIPAL			6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	0	01/20/2025	1	
36202C	G5	6	GNMA II PASS #2020	8.500		03/20/2014	PAID ON PRINCIPAL			290	290	303	309	0	(18)	0	(18)	0	290	0	0	0	0	4	06/20/2025	1	
36202C	HP	1	GNMA II PASS #2038	8.500		03/20/2014	PAID ON PRINCIPAL			11	11	11	11	0	(1)	0	(1)	0	11	0	0	0	0	0	07/20/2025	1	
36202C	J4	6	GNMA II PASS #2083	8.500		03/20/2014	PAID ON PRINCIPAL			18	18	18	19	0	(1)	0	(1)	0	18	0	0	0	0	0	09/20/2025	1	
36202C	LX	9	GNMA II PASS #2142	8.500		03/20/2014	PAID ON PRINCIPAL			25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	0	0	12/20/2025	1	
36202D	QY	0	GNMA II PASS #3171	5.500		03/20/2014	PAID ON PRINCIPAL			2,610	2,610	2,493	2,499	0	111	0	111	0	2,610	0	0	0	0	16	12/20/2031	1	
36202D	6D	8	GNMA II PASS #3568	5.000		03/20/2014	PAID ON PRINCIPAL			28,494	28,494	27,359	27,685	0	809	0	809	0	28,494	0	0	0	0	226	06/20/2034	1	
36202E	UR	8	GNMA II PASS #4192	4.500		03/20/2014	PAID ON PRINCIPAL			55,983	55,983	51,120	51,766	0	4,217	0	4,217	0	55,983	0	0	0	0	437	07/20/2038	1	
36202E	XT	1	GNMA II PASS #4290	5.500		03/20/2014	PAID ON PRINCIPAL			95,288	95,288	94,930	94,902	0	385	0	385	0	95,288	0	0	0	0	862	11/20/2038	1	
36216X	AK	7	GNMA PASS TH #177410	9.000		03/15/2014	PAID ON PRINCIPAL			238	238	254	247	0	(9)	0	(9)	0	238	0	0	0	0	3	01/15/2020	1	
36220H	BL	3	GNMA PASS TH #278243	9.000		03/15/2014	PAID ON PRINCIPAL			93	93	99	97	0	(4)	0	(4)	0	93	0	0	0	0	1	02/15/2020	1	
36220R	QG	6	GNMA PASS TH #285855	9.000		03/15/2014	PAID ON PRINCIPAL			216	216	231	229	0	(12)	0	(12)	0	216	0	0	0	0	3	06/15/2020	1	
36220S	4X	1	GNMA PASS TH #287138	9.000		03/15/2014	PAID ON PRINCIPAL			37	37	39	38	0	(1)	0	(1)	0	37	0	0	0	0	1	02/15/2020	1	
36220U	5V	9	GNMA PASS TH #288960	9.000		03/15/2014	PAID ON PRINCIPAL			279	279	298	291	0	(11)	0	(11)	0	279	0	0	0	0	4	03/15/2020	1	
36220V	FQ	7	GNMA PASS TH #289175	9.000		03/15/2014	PAID ON PRINCIPAL			700	700	747	722	0	(22)	0	(22)	0	700	0	0	0	0	11	05/15/2020	1	
36220X	K7	9	GNMA PASS TH #291118	9.000		03/15/2014	PAID ON PRINCIPAL			117	117	125	123	0	(5)	0	(5)	0	117	0	0	0	0	2	07/15/2020	1	
36223B	M4	9	GNMA PASS TH #302879	9.000		03/15/2014	PAID ON PRINCIPAL			74	74	79	78	0	(3)	0	(3)	0	74	0	0	0	0	1	04/15/2021	1	
36223D	VN	3	GNMA PASS TH #304921	9.000		03/15/2014	PAID ON PRINCIPAL			245	245	261	254	0	(9)	0	(9)	0	245	0	0	0	0	4	03/15/2021	1	
36223N	VQ	4	GNMA PASS TH #313023	9.000		03/15/2014	PAID ON PRINCIPAL			153	153	164	158	0	(5)	0	(5)	0	153	0	0	0	0	2	09/15/2021	1	
36223R	CZ	6	GNMA PASS TH #315188	9.000		03/15/2014	PAID ON PRINCIPAL			526	526	561	543	0	(17)	0	(17)	0	526	0	0	0	0	7	06/15/2022	1	
36223T	VY	4	GNMA PASS TH #317531	9.000		03/15/2014	PAID ON PRINCIPAL			154	154	164	157	0	(3)	0	(3)	0	154	0	0	0	0	2	01/15/2022	1	
36203X	GY	6	GNMA PASS TH #362115	9.000		03/15/2014	PAID ON PRINCIPAL			207	207	221	220	0	(13)	0	(13)	0	207	0	0	0	0	3	11/15/2023	1	
36206J	F8	2	GNMA PASS TH #412491	8.500		03/15/2014	PAID ON PRINCIPAL			21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	0	0	0	08/15/2026	1
36290S	WE	7	GNMA PASS TH #616345	4.500		03/15/2014	PAID ON PRINCIPAL			99,938	99,938	100,110	99,904	0	34	0	34	0	99,938	0	0	0	0	687	04/15/2019	1	
36291F	3W	6	GNMA PASS TH #627313	4.500		03/15/2014	PAID ON PRINCIPAL			87,245	87,245	87,394	87,220	0	25	0	25	0	87,245	0	0	0	0	795	06/15/2019	1	
30250G	AA	6	SSGN 2010-S1 1A 144A ( .702			03/31/2014	PAID ON PRINCIPAL			350,484	350,484	350,484	350,332	0	152	0	152	0	350,484	0	0	0	0	504	02/25/2048	1	
831641	DS	1	SBIC 2004-P10A 1	4.504		02/10/2014	PAID ON PRINCIPAL			30,481	30,481	30,481	30,456	0	26	0	26	0	30,481	0	0	0	0	346	02/10/2014	1	
0599999	Total Bonds - U.S. Government									792,799	792,799	786,875	787,187	0	5,612	0	5,612	0	792,799	0	0	0	0	4,278	XXX	XXX	

**Bonds - U.S. States, Territories and Possessions**

658256	QG	0	NORTH CAROLINA GENERAL	5.000		03/01/2014	REDEEMED			5,000,000	5,000,000	5,294,300	5,006,353	0	(6,353)	0	(6,353)	0	5,000,000	0	0	0	0	125,000	03/01/2020	1FE
677519	5S	5	OHIO GENERAL OBLIGATIO	5.000		03/01/2014	REDEEMED			1,200,000	1,200,000	1,298,700	1,201,986	0	(1,986)	0	(1,986)	0	1,200,000	0	0	0	0	30,000	03/01/2017	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions									6,200,000	6,200,000	6,593,000	6,208,339	0	(8,339)	0	(8,339)	0	6,200,000	0	0	0	0	155,000	XXX	XXX

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

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

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

114889	TD	0	01/01/2014	REDEEMED		10,000,000	10,000,000	10,572,300	10,000,000	0	0	0	0	0	10,000,000	0	0	0	250,000	01/01/2017	1FE
373046	MN	8	02/15/2014	REDEEMED		1,375,000	1,375,000	1,440,230	1,375,905	0	(905)	0	(905)	0	1,375,000	0	0	0	30,938	02/15/2016	1FE
373046	MQ	1	02/15/2014	REDEEMED		1,570,000	1,570,000	1,687,719	1,571,699	0	(1,699)	0	(1,699)	0	1,570,000	0	0	0	39,250	02/15/2018	1FE
373046	MS	7	02/15/2014	REDEEMED		1,735,000	1,735,000	1,840,072	1,736,484	0	(1,484)	0	(1,484)	0	1,735,000	0	0	0	43,375	02/15/2020	1FE
652234	KK	0	01/15/2014	REDEEMED		5,135,850	5,085,000	5,703,641	5,138,367	0	(2,517)	0	(2,517)	0	5,135,850	0	0	0	127,125	01/15/2016	1FE
725769	HN	6	03/01/2014	MATURED		930,000	930,000	1,031,975	934,531	0	(4,531)	0	(4,531)	0	930,000	0	0	0	23,250	03/01/2014	1FE
791319	DY	9	03/01/2014	REDEEMED		1,280,000	1,280,000	1,372,608	1,281,792	0	(1,792)	0	(1,792)	0	1,280,000	0	0	0	32,000	03/01/2016	1FE
791319	DZ	6	03/01/2014	REDEEMED		2,395,000	2,395,000	2,488,309	2,396,652	0	(1,652)	0	(1,652)	0	2,395,000	0	0	0	59,875	03/01/2017	1FE
791319	EA	0	03/01/2014	REDEEMED		2,515,000	2,515,000	2,596,964	2,516,408	0	(1,408)	0	(1,408)	0	2,515,000	0	0	0	62,875	03/01/2018	1FE
791319	EB	8	03/01/2014	REDEEMED		2,615,000	2,615,000	2,683,696	2,616,108	0	(1,108)	0	(1,108)	0	2,615,000	0	0	0	65,375	03/01/2019	1FE
791319	EC	6	03/01/2014	REDEEMED		2,745,000	2,745,000	2,802,041	2,745,840	0	(840)	0	(840)	0	2,745,000	0	0	0	68,625	03/01/2020	1FE
791319	ED	4	03/01/2014	REDEEMED		2,885,000	2,885,000	2,929,198	2,885,548	0	(548)	0	(548)	0	2,885,000	0	0	0	72,125	03/01/2021	1FE
791319	EE	2	03/01/2014	REDEEMED		3,025,000	3,025,000	3,052,588	3,025,148	0	(148)	0	(148)	0	3,025,000	0	0	0	75,625	03/01/2022	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						38,205,850	38,155,000	40,201,340	38,224,482	0	(18,632)	0	(18,632)	0	38,205,850	0	0	0	950,438	XXX	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

455092	AF	3	01/01/2014	REDEEMED		210,000	210,000	180,839	207,078	0	2,922	0	2,922	0	210,000	0	0	0	9,450	01/01/2015	1
604114	PA	0	03/01/2014	REDEEMED		30,000,000	30,000,000	31,840,200	30,035,842	0	(35,842)	0	(35,842)	0	30,000,000	0	0	0	750,000	03/01/2022	1FE
64465M	J5	5	01/15/2014	MATURED		6,580,000	6,580,000	7,464,418	6,583,870	0	(3,870)	0	(3,870)	0	6,580,000	0	0	0	164,500	01/15/2014	1FE
646088	KX	1	01/01/2014	MATURED		4,250,000	4,250,000	4,909,983	4,250,000	0	0	0	0	0	4,250,000	0	0	0	116,875	01/01/2014	1
751100	FQ	6	03/01/2014	REDEEMED		2,000,000	2,000,000	2,104,540	2,001,918	0	(1,918)	0	(1,918)	0	2,000,000	0	0	0	50,000	03/01/2019	1FE
751100	FR	4	03/01/2014	REDEEMED		2,090,000	2,090,000	2,199,244	2,092,004	0	(2,004)	0	(2,004)	0	2,090,000	0	0	0	52,250	03/01/2019	1FE
31296R	CX	4	03/15/2014	PAID ON PRINCIPAL		149,459	149,459	148,992	149,016	0	443	0	443	0	149,459	0	0	0	1,498	12/15/2033	1
31292G	GN	0	03/15/2014	PAID ON PRINCIPAL		19	19	18	18	0	0	0	0	0	19	0	0	0	0	01/15/2023	1
31292H	SQ	8	03/15/2014	PAID ON PRINCIPAL		16,551	16,551	16,933	17,069	0	(517)	0	(517)	0	16,551	0	0	0	163	11/15/2032	1
31292H	ZM	9	03/15/2014	PAID ON PRINCIPAL		340,373	340,373	339,309	339,397	0	976	0	976	0	340,373	0	0	0	2,678	10/15/2033	1
31292H	4J	0	03/15/2014	PAID ON PRINCIPAL		120,559	120,559	116,939	117,661	0	2,898	0	2,898	0	120,559	0	0	0	1,041	12/15/2033	1
31293W	LD	0	03/15/2014	PAID ON PRINCIPAL		211	211	222	237	0	(26)	0	(26)	0	211	0	0	0	2	09/15/2029	1
31298P	VR	8	03/15/2014	PAID ON PRINCIPAL		97	97	102	115	0	(19)	0	(19)	0	97	0	0	0	1	06/15/2031	1
31298Q	SR	0	03/15/2014	PAID ON PRINCIPAL		31	31	32	35	0	(4)	0	(4)	0	31	0	0	0	0	07/15/2031	1
31288B	3C	5	03/15/2014	PAID ON PRINCIPAL		11,556	11,556	11,823	11,946	0	(390)	0	(390)	0	11,556	0	0	0	66	11/15/2032	1
31288H	H6	0	03/15/2014	PAID ON PRINCIPAL		248	248	254	258	0	(10)	0	(10)	0	248	0	0	0	2	03/15/2033	1
31335G	BZ	7	03/15/2014	PAID ON PRINCIPAL		156	156	152	153	0	2	0	2	0	156	0	0	0	2	09/15/2023	1
313981	BL	5	03/15/2014	PAID ON PRINCIPAL		91	91	89	90	0	2	0	2	0	91	0	0	0	1	09/15/2023	1
313982	VA	5	03/15/2014	PAID ON PRINCIPAL		740	740	718	727	0	13	0	13	0	740	0	0	0	9	10/15/2023	1
31283H	WZ	4	03/15/2014	PAID ON PRINCIPAL		119,245	119,245	121,993	122,232	0	(2,987)	0	(2,987)	0	119,245	0	0	0	1,169	04/15/2033	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 eig 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 Designation or Market Indicator (a)
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		137,035	137,035	122,018	124,725	0	12,310	0	12,310	0	137,035	0	0	0	796	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		03/15/2014	PAID ON PRINCIPAL		1,990	1,990	1,800	1,888	0	101	0	101	0	1,990	0	0	0	20	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		03/15/2014	PAID ON PRINCIPAL		458	458	457	456	0	2	0	2	0	458	0	0	0	5	05/15/2028	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		03/15/2014	PAID ON PRINCIPAL		396,720	396,720	364,947	381,960	0	14,760	0	14,760	0	396,720	0	0	0	3,697	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		03/15/2014	PAID ON PRINCIPAL		27,741	27,741	27,207	27,418	0	323	0	323	0	27,741	0	0	0	410	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.462		01/15/2014	PAID ON PRINCIPAL		29,687	29,687	29,056	32,061	0	(2,374)	0	(2,374)	0	29,687	0	0	0	506	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.475		03/15/2014	PAID ON PRINCIPAL		6,542	6,542	6,403	7,065	0	(523)	0	(523)	0	6,542	0	0	0	335	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.476		02/15/2014	PAID ON PRINCIPAL		9,469	9,469	9,268	10,226	0	(757)	0	(757)	0	9,469	0	0	0	323	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		03/15/2014	PAID ON PRINCIPAL		97,188	97,188	96,292	96,581	0	606	0	606	0	97,188	0	0	0	1,004	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		03/15/2014	PAID ON PRINCIPAL		114,322	114,322	104,170	110,650	0	3,672	0	3,672	0	114,322	0	0	0	1,126	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2014	PAID ON PRINCIPAL		3,485	3,485	3,604	3,547	0	(62)	0	(62)	0	3,485	0	0	0	40	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		03/25/2014	PAID ON PRINCIPAL		15,737	15,737	16,069	16,200	0	(462)	0	(462)	0	15,737	0	0	0	147	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		03/25/2014	PAID ON PRINCIPAL		6,259	6,259	6,239	6,236	0	23	0	23	0	6,259	0	0	0	50	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2014	PAID ON PRINCIPAL		55,680	55,680	55,802	55,616	0	64	0	64	0	55,680	0	0	0	406	11/25/2018	1
31376K B2 1	FNMA PASS TH #357457 5.500		03/25/2014	PAID ON PRINCIPAL		99,816	99,816	99,598	99,539	0	277	0	277	0	99,816	0	0	0	827	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		03/25/2014	PAID ON PRINCIPAL		605	605	583	597	0	8	0	8	0	605	0	0	0	6	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2014	PAID ON PRINCIPAL		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	0	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		03/25/2014	PAID ON PRINCIPAL		3,852	3,852	3,832	3,831	0	21	0	21	0	3,852	0	0	0	44	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		03/25/2014	PAID ON PRINCIPAL		12,132	12,132	12,681	13,372	0	(1,241)	0	(1,241)	0	12,132	0	0	0	156	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		03/25/2014	PAID ON PRINCIPAL		7,914	7,914	8,103	7,991	0	(77)	0	(77)	0	7,914	0	0	0	70	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		03/25/2014	PAID ON PRINCIPAL		14,448	14,448	14,405	14,396	0	51	0	51	0	14,448	0	0	0	134	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		03/25/2014	PAID ON PRINCIPAL		6,029	6,029	6,011	6,008	0	21	0	21	0	6,029	0	0	0	55	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		03/25/2014	PAID ON PRINCIPAL		1,797	1,797	1,792	1,791	0	7	0	7	0	1,797	0	0	0	17	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		03/25/2014	PAID ON PRINCIPAL		1,512	1,512	1,507	1,506	0	5	0	5	0	1,512	0	0	0	14	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		03/25/2014	PAID ON PRINCIPAL		718	718	716	716	0	3	0	3	0	718	0	0	0	7	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		03/25/2014	PAID ON PRINCIPAL		5,079	5,079	5,063	5,061	0	19	0	19	0	5,079	0	0	0	48	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		03/25/2014	PAID ON PRINCIPAL		1,976	1,976	1,970	1,969	0	7	0	7	0	1,976	0	0	0	18	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		03/25/2014	PAID ON PRINCIPAL		9,292	9,292	9,512	9,410	0	(119)	0	(119)	0	9,292	0	0	0	93	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		03/25/2014	PAID ON PRINCIPAL		15,318	15,318	15,641	15,438	0	(120)	0	(120)	0	15,318	0	0	0	106	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		03/25/2014	PAID ON PRINCIPAL		3,817	3,817	3,805	3,803	0	14	0	14	0	3,817	0	0	0	35	07/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		03/25/2014	PAID ON PRINCIPAL		12,159	12,159	12,121	12,116	0	44	0	44	0	12,159	0	0	0	112	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		03/25/2014	PAID ON PRINCIPAL		10,156	10,156	10,124	10,119	0	37	0	37	0	10,156	0	0	0	93	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		03/25/2014	PAID ON PRINCIPAL		7,778	7,778	7,754	7,750	0	29	0	29	0	7,778	0	0	0	71	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		03/25/2014	PAID ON PRINCIPAL		7,558	7,558	7,534	7,530	0	28	0	28	0	7,558	0	0	0	69	09/25/2016	1
31388E TA 4	FNMA PASS TH #602745 5.500		03/25/2014	PAID ON PRINCIPAL		719	719	717	716	0	3	0	3	0	719	0	0	0	7	08/25/2016	1
31388J JU 0	FNMA PASS TH #606075 5.500		03/25/2014	PAID ON PRINCIPAL		3,588	3,588	3,577	3,576	0	13	0	13	0	3,588	0	0	0	34	10/25/2016	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)
31388P PY 1	FNMA PASS TH #610739	5.500	03/25/2014	PAID ON PRINCIPAL		29,988	29,988	29,895	29,881	0	107	0	107	0	29,988	0	0	0	271	10/25/2016	1.....
31388P XP 1	FNMA PASS TH #610986	5.500	03/25/2014	PAID ON PRINCIPAL		4,729	4,729	4,714	4,712	0	17	0	17	0	4,729	0	0	0	42	10/25/2016	1.....
31390K RG 5	FNMA PASS TH #648587	7.500	03/25/2014	PAID ON PRINCIPAL		178	178	186	199	0	(21)	0	(21)	0	178	0	0	0	2	05/25/2032	1.....
31390N TM 4	FNMA PASS TH #651356	5.500	03/25/2014	PAID ON PRINCIPAL		26,974	26,974	26,970	26,918	0	55	0	55	0	26,974	0	0	0	225	07/25/2017	1.....
31402C QM 7	FNMA PASS TH #725060	6.000	03/25/2014	PAID ON PRINCIPAL		13,213	13,213	13,522	13,562	0	(349)	0	(349)	0	13,213	0	0	0	138	01/25/2034	1.....
31402E S3 3	FNMA PASS TH #726938	4.500	03/25/2014	PAID ON PRINCIPAL		954	954	919	930	0	24	0	24	0	954	0	0	0	4	08/25/2033	1.....
31402J ZY 6	FNMA PASS TH #730759	4.500	03/25/2014	PAID ON PRINCIPAL		3,914	3,914	3,772	3,817	0	96	0	96	0	3,914	0	0	0	22	08/25/2033	1.....
31402Q LF 6	FNMA PASS TH #734826	4.500	03/25/2014	PAID ON PRINCIPAL		14,866	14,866	14,327	14,494	0	372	0	372	0	14,866	0	0	0	117	08/25/2033	1.....
31403A 2X 2	FNMA PASS TH #743390	4.500	03/25/2014	PAID ON PRINCIPAL		42,133	42,133	42,225	42,093	0	40	0	40	0	42,133	0	0	0	320	11/25/2018	1.....
31403R CK 2	FNMA PASS TH #755274	4.500	03/25/2014	PAID ON PRINCIPAL		66,690	66,690	66,836	66,622	0	67	0	67	0	66,690	0	0	0	448	12/25/2018	1.....
31406L F9 4	FNMA PASS TH #812992	5.500	03/25/2014	PAID ON PRINCIPAL		7,260	7,260	7,244	7,239	0	21	0	21	0	7,260	0	0	0	67	02/25/2035	1.....
31407G 6H 6	FNMA PASS TH #830772	5.000	03/25/2014	PAID ON PRINCIPAL		479	479	478	478	0	1	0	1	0	479	0	0	0	4	08/25/2035	1.....
31359W KH 3	FNR 1999-33 Z CMO	6.000	03/25/2014	PAID ON PRINCIPAL		103,312	103,312	95,227	99,615	0	3,696	0	3,696	0	103,312	0	0	0	1,124	07/25/2029	1.....
31359S BJ 8	FNR 2001-6 Z CMO	6.000	03/25/2014	PAID ON PRINCIPAL		204,721	204,721	180,681	196,869	0	7,851	0	7,851	0	204,721	0	0	0	2,197	03/25/2031	1.....
31392B PT 7	FNR 2001-81 QG CMO	6.500	03/25/2014	PAID ON PRINCIPAL		70,753	70,753	70,776	70,618	0	136	0	136	0	70,753	0	0	0	759	01/25/2032	1.....
31393U XM 0	FNR 2003-128 DG CMO	4.500	03/25/2014	PAID ON PRINCIPAL		200,292	200,292	190,778	197,046	0	3,246	0	3,246	0	200,292	0	0	0	1,417	01/25/2024	1.....
3133TL 4S 4	FSPC T-17 A5	7.160	03/25/2014	PAID ON PRINCIPAL		79,772	79,772	79,761	79,379	0	393	0	393	0	79,772	0	0	0	964	07/25/2029	1FE.....
938865 BL 5	WASHINGTON HSG DEV COR	7.250	03/01/2014	REDEEMED		29,448	29,448	27,406	28,609	0	840	0	840	0	29,448	0	0	0	357	06/01/2020	1.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					47,917,606	47,917,606	51,382,914	47,914,632	0	2,974	0	2,974	0	47,917,606	0	0	0	1,169,066	....XXX...	....XXX...

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**Bonds - Industrial and Miscellaneous**

008686 AA 5	AHOLD LEASE USA	7.820	R.. 01/02/2014	REDEEMED		92,394	92,394	90,557	91,219	0	1,174	0	1,174	0	92,394	0	0	0	3,613	01/02/2020	2FE.....
071813 AZ 2	BAXTER INTERNATIONAL	4.000	03/01/2014	MATURED		1,000,000	1,000,000	997,160	999,806	0	194	0	194	0	1,000,000	0	0	0	20,000	03/01/2014	1FE.....
091797 AN 0	BLACK & DECKER	5.750	01/24/2014	REDEEMED		1,131,800	1,000,000	995,870	998,486	0	10	0	10	0	998,496	0	133,304	133,304	11,021	11/15/2016	1FE.....
10138M AH 8	BOTTLING GROUP LLC	6.950	03/15/2014	MATURED		2,000,000	2,000,000	2,260,820	2,011,603	0	(11,603)	0	(11,603)	0	2,000,000	0	0	0	69,500	03/15/2014	1FE.....
14912L 4F 5	CATERPILLAR FINANCIAL	6.125	02/17/2014	MATURED		1,000,000	1,000,000	998,790	999,787	0	213	0	213	0	1,000,000	0	0	0	30,625	02/17/2014	1FE.....
165167 CC 9	CHESAPEAKE ENERGY	7.250	03/19/2014	BARCLAYS CAPITAL INC.		1,170,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	170,000	170,000	19,938	12/15/2018	3FE.....
29337# AA 7	ENHANCED CAPITAL PARTN	---	03/15/2014	REDEEMED		37,500	37,500	32,349	37,006	0	494	0	494	0	37,500	0	0	0	0	12/15/2020	1FE.....
29335# AA 9	ENHANCED CAPITAL PARTN	6.970	03/01/2014	REDEEMED		40,257	40,257	40,257	40,257	0	0	0	0	0	40,257	0	0	0	11,075	08/01/2015	1.....
412690 AB 5	HARLAND CLARKE	9.500	03/06/2014	REDEEMED		815,000	815,000	819,075	814,809	0	(40)	0	(40)	0	814,769	0	231	231	23,873	05/15/2015	5FE.....
485260 BH 5	KANSAS GAS & ELECTRIC	5.647	03/29/2014	REDEEMED		139,574	139,574	139,574	139,574	0	0	0	0	0	139,574	0	0	0	3,941	03/29/2021	1FE.....
487836 BL 1	KELLOGG CO	2.750	03/10/2014	TENDERED		458,440	500,000	494,835	495,223	0	96	0	96	0	495,319	0	(36,879)	(36,879)	22,219	03/01/2023	2FE.....
581557 AW 5	MCKESSON CORP	6.500	02/15/2014	MATURED		1,000,000	1,000,000	999,360	999,788	0	212	0	212	0	1,000,000	0	0	0	32,500	02/15/2014	1FE.....
585055 AP 1	MEDTRONIC INC	4.500	03/15/2014	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,000	03/15/2014	1FE.....
59018Y SU 6	MERRILL LYNCH	5.000	02/03/2014	MATURED		2,000,000	2,000,000	1,995,020	1,999,760	0	240	0	240	0	2,000,000	0	0	0	50,000	02/03/2014	1FE.....
68233L AD 1	ONCOR 2003-1 A4	5.420	02/15/2014	REDEEMED		389,271	389,271	389,181	389,219	0	51	0	51	0	389,271	0	0	0	10,549	08/15/2017	1FE.....
688225 AB 7	OSHKOSH CORP	8.250	03/10/2014	REDEEMED		104,125	100,000	100,000	100,000	0	0	0	0	0	100,000	0	4,125	4,125	4,331	03/01/2017	4FE.....

**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/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
718172 AG 4	PHILIP MORRIS INTERNAT 6.875		03/17/2014	MATURED		5,000,000	5,000,000	4,975,600	4,997,434	0	2,566	0	2,566	0	5,000,000	0	0	0	171,875	03/17/2014	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R	03/03/2014	REDEEMED		796,364	669,000	658,483	662,716	0	242	0	242	0	662,958	0	133,407	133,407	20,293	03/01/2019	1FE
810186 AH 9	SCOTTS MIRACLE 7.250		01/15/2014	REDEEMED		2,072,500	2,000,000	2,025,000	2,009,747	0	(85)	0	(85)	0	2,009,662	0	62,838	62,838	72,500	01/15/2018	4FE
833034 AF 8	SNAP-ON INC 5.850		03/01/2014	MATURED		2,000,000	2,000,000	1,998,240	1,999,556	0	444	0	444	0	2,000,000	0	0	0	58,500	03/01/2014	1FE
907818 DC 9	UNION PACIFIC CO 5.125		02/15/2014	MATURED		1,000,000	1,000,000	999,750	999,872	0	128	0	128	0	1,000,000	0	0	0	25,625	02/15/2014	2FE
90333W AB 4	US BANK NA 6.300		02/04/2014	MATURED		1,750,000	1,750,000	1,823,990	1,751,195	0	(1,195)	0	(1,195)	0	1,750,000	0	0	0	55,125	02/04/2014	1FE
92344S AK 6	VERIZON WIRELESS 8.500		03/30/2014	REDEEMED		1,412,470	1,111,000	1,201,258	1,163,255	0	(2,239)	0	(2,239)	0	1,161,016	0	251,454	251,454	35,413	11/15/2018	1FE
013716 AT 2	ALCAN INC 5.200	A	01/15/2014	MATURED		1,000,000	1,000,000	973,530	999,772	0	228	0	228	0	1,000,000	0	0	0	26,000	01/15/2014	1FE
292506 AA 0	ENCANA HOLDINGS FINANC 5.800	A	03/13/2014	TENDERED		2,009,180	2,000,000	1,978,700	1,998,512	0	967	0	967	0	1,999,479	0	9,701	9,701	53,333	05/01/2014	2FE
77509N AK 9	ROGERS CABLE INC 5.500	A	03/03/2014	TENDERED		3,000,000	3,000,000	2,722,500	2,990,714	0	9,019	0	9,019	0	2,999,733	0	267	267	89,083	03/15/2014	2FE
X0940# AA 1	CARGOTEC 5.440	F	02/21/2014	MATURED		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	217,600	02/21/2014	2
25243Y AN 9	DIAGEO CAPITAL PLC 7.375	F	01/15/2014	MATURED		1,000,000	1,000,000	996,180	999,868	0	132	0	132	0	1,000,000	0	0	0	36,875	01/15/2014	1FE
654902 AB 1	NOKIA CORP 5.375	F	02/21/2014	BAS-MERRILL LYNCH		1,060,000	1,000,000	1,004,290	1,002,520	0	(84)	0	(84)	0	1,002,436	0	57,564	57,564	15,080	05/15/2019	4FE
785712 AA 8	SABLE INTERNATIONAL FI 7.750	F	02/28/2014	REDEEMED		3,116,250	3,000,000	3,010,000	3,003,812	0	(110)	0	(110)	0	3,003,702	0	112,548	112,548	124,646	02/15/2017	3FE
78572M AE 5	SABMILLER PLC (144A) 5.700	F	01/15/2014	MATURED		2,000,000	2,000,000	1,996,480	1,999,853	0	147	0	147	0	2,000,000	0	0	0	57,000	01/15/2014	2FE
92857W AD 2	VODAFONE GROUP PLC 5.375	F	03/26/2014	REDEEMED		3,127,530	3,000,000	2,991,240	2,998,884	0	128	0	128	0	2,999,012	0	128,518	128,518	105,708	01/30/2015	1FE
02660T BM 4	AHM 2004-3 3A 2.069		03/25/2014	PAID ON PRINCIPAL		123,209	123,209	109,808	107,092	0	16,117	0	16,117	0	123,209	0	0	0	599	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		19,603	19,603	19,777	19,539	0	64	0	64	0	19,603	0	0	0	143	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		201,063	201,063	199,398	199,939	0	1,124	0	1,124	0	201,063	0	0	0	1,214	08/25/2019	2FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		02/25/2014	PAID ON PRINCIPAL		100,217	100,217	61,977	56,219	(0)	43,998	0	43,998	0	100,217	0	0	0	678	05/25/2037	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		03/25/2014	WRITTEN OFF		0	125,526	77,630	70,417	0	8,981	0	8,981	0	79,398	0	(79,398)	(79,398)	974	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 .914		03/25/2014	PAID ON PRINCIPAL		7,300	7,300	6,390	6,210	0	1,090	0	1,090	0	7,300	0	0	0	13	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIB (AM .654		03/25/2014	PAID ON PRINCIPAL		5,277	5,277	3,812	3,724	0	1,553	0	1,553	0	5,277	0	0	0	7	07/25/2032	1FM
76110W PG 5	RASC 2002-KS4 AIB (AM .654		03/25/2014	WRITTEN OFF		0	1,291	933	911	0	(10)	0	(10)	0	901	0	(901)	(901)	2	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2014	PAID ON PRINCIPAL		24,486	24,486	24,482	24,425	0	61	0	61	0	24,486	0	0	0	182	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		03/25/2014	PAID ON PRINCIPAL		47,223	47,223	47,221	47,190	0	33	0	33	0	47,223	0	0	0	275	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		03/25/2014	PAID ON PRINCIPAL		49,131	49,131	49,922	48,974	0	157	0	157	0	49,131	0	0	0	431	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		95,953	95,953	93,494	94,691	0	1,261	0	1,261	0	95,953	0	0	0	787	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		18,219	18,219	18,276	18,161	0	58	0	58	0	18,219	0	0	0	156	07/25/2018	1FM
05947U PS 1	BACM 2004-1 A4 4.760		01/10/2014	PAID ON PRINCIPAL		660,510	660,510	663,826	659,646	0	864	0	864	0	660,510	0	0	0	2,620	11/10/2039	1FM
17313K AE 1	CGCMT 2008-C7 ASB 6.132		03/10/2014	PAID ON PRINCIPAL		196,915	196,915	195,683	196,493	0	422	0	422	0	196,915	0	0	0	2,164	12/10/2049	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		03/10/2014	PAID ON PRINCIPAL		2,557,544	2,557,544	2,699,008	2,698,078	0	(140,534)	0	(140,534)	0	2,557,544	0	0	0	34,758	08/10/2043	1FE
52108H ZY 3	LBUBS 2004-C2 A4 4.367		02/15/2014	PAID ON PRINCIPAL		2,245,731	2,245,731	2,256,824	2,244,664	0	1,067	0	1,067	0	2,245,731	0	0	0	10,401	03/15/2036	1FM
09774X BU 5	BCM 2001-A A 6.805		03/15/2014	PAID ON PRINCIPAL		135,951	135,951	133,572	134,436	0	1,514	0	1,514	0	135,951	0	0	0	1,603	12/15/2030	1AM
393505 A6 9	GT 1998-2 A5 6.240		03/01/2014	PAID ON PRINCIPAL		88,128	88,128	74,994	78,086	0	10,042	0	10,042	0	88,128	0	0	0	915	12/01/2028	1AM
3899999	Total Bonds - Industrial and Miscellaneous					58,299,114	57,347,272	57,445,114	57,403,146	0	(50,809)	0	(50,809)	0	57,352,337	0	946,777	946,777	1,580,762	XXX	XXX

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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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8399997	Total Bonds - Part 4.....					151,415,369	150,412,677	156,409,243	150,537,786	0	(69,194)	0	(69,194)	0	150,468,591	0	946,777	946,777	3,859,544	XXX	XXX
8399999	Total Bonds.....					151,415,369	150,412,677	156,409,243	150,537,786	0	(69,194)	0	(69,194)	0	150,468,591	0	946,777	946,777	3,859,544	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					151,415,369	XXX	156,409,243	150,537,786	0	(69,194)	0	(69,194)	0	150,468,591	0	946,777	946,777	3,859,544	XXX	XXX

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

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**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)
<b>Swaps - Hedging Other - Foreign Exchange</b>																						
CROSS CURRENCY HEDGE (1061 KRW/USD)	SOUTH KOREAN MONETARY STABILITY BOND (KRW)	D-1.....	CURRENCY....	HSBC.....	.01/10/2013	12/02/2014	.....1	...10,000,000	1061 KRW/USD.....	.....0	.....0	.....0	.....3,611	@..	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	.....	.....
0939999	Total-Swaps-Hedging Other-Foreign Exchange.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX
0969999	Total-Swaps-Hedging Other.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX
1179999	Total-Swaps-Foreign Exchange.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX
1209999	Total-Swaps.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX
1409999	Total-Hedging Other.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX
1449999	TOTAL.....									.....0	.....0	.....0	.....3,611	XXX	.....3,611	.....115,614	.....0	.....0	.....0	...4,104,792	...XXX	...XXX

QE06

(a)

Code	Description of Hedged Risk(s)

**NONE**

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

**NONE**

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Name	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

**NONE**

(a)

Code	Description of Hedged Risk(s)

**NONE**

QE07

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

**NONE**

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
<b>Brokers</b>			
Total Net Cash Deposits.....	.....0	.....0	.....0

**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	3,611	0	3,611	3,611	0	3,611	4,104,792	4,104,792
0299999. Total NAIC 1 Designation.....			0	3,611	0	3,611	3,611	0	3,611	4,104,792	4,104,792
0999999. Totals.....			0	3,611	0	3,611	3,611	0	3,611	4,104,792	4,104,792

QE08



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

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	3,507,554	3,507,554	04/01/2014...
	REPO - DEUTSCHE A TREASURY.....		1.....	3,507,554	3,507,554	04/01/2014...
	REPO - MIZUHO A TREASURY.....		1.....	3,507,554	3,507,554	04/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	26,336	26,336	04/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			10,548,998	10,548,998	...XXX.....
0599999.	Total - U.S. Government.....			10,548,998	10,548,998	...XXX.....
6199999.	Total - Issuer Obligations.....			10,548,998	10,548,998	...XXX.....
6599999.	Subtotal - Bonds.....			10,548,998	10,548,998	...XXX.....
9999999.	Totals.....			10,548,998	10,548,998	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....5,638,226 Book/Adjusted Carrying Value \$.....5,638,226
- Average balance for the year to date: Fair Value \$.....7,930,899 Book/Adjusted Carrying Value \$.....7,930,899
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....10,548,998 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**

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(22,216,007)	.....(21,453,181)	.....(19,320,971)	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(57,155)	.....(57,736)	.....187,752	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(2,274,249)	.....(836)	.....(1,220,760)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(24,547,411)	.....(21,511,752)	.....(20,353,979)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(24,547,411)	.....(21,511,752)	.....(20,353,979)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(24,547,411)	.....(21,511,752)	.....(20,353,979)	XXX..

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**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
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
JOHNS HOPKINS UNIVERSITY A.....		03/18/2014	0.070	05/20/2014	19,500,000	.486	0
UNIVERSITY OF VIRGINIA S2003-A.....		03/04/2014	0.070	05/19/2014	28,700,000	1,486	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					48,200,000	1,972	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					48,200,000	1,972	0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					48,200,000	1,972	0
8399999. Subtotals - Bonds.....					48,200,000	1,972	0
8699999. Total - Cash Equivalents.....					48,200,000	1,972	0

QE13



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2014

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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....62,109,044	.....72,307,976	.....23,320,940

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