

# QUARTERLY STATEMENT

## AS OF MARCH 31, 2015

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	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. ALAN DAVID SCHNITZER	Vice Chairman & Chief Executive Officer, Business & International Insurance	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
5. # DOREEN SPADORCIA	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Specialty Insurance	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
7. BRUCE RICHARD JONES	Executive Vice President & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
8. MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer		

### DIRECTORS


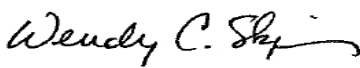
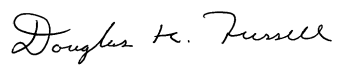
JAY STEVEN BENET  
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN  
DOREEN SPADORCIA

KENNETH FRANKLIN SPENCE, III  
GREGORY CHESHIRE TOCZYDŁOWSKI


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

21st day of April, 2015

  
\_\_\_\_\_  
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.....	3,503,495,500	0	3,503,495,500	3,411,436,937
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	284,017,830	0	284,017,830	326,931,879
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(17,405,050)), cash equivalents (\$.....0) and short-term investments (\$.....159,126,940).....	141,721,890	0	141,721,890	127,187,283
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,966,721	0	3,966,721	4,019,416
9. Receivables for securities.....	72,888	0	72,888	0
10. Securities lending reinvested collateral assets.....	8,687,712	0	8,687,712	8,224,694
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,941,962,541	0	3,941,962,541	3,877,800,209
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	37,206,572	0	37,206,572	45,277,103
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	85,988,501	16,259,853	69,728,648	78,549,277
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....53,112,662 earned but unbilled premiums).....	146,656,640	6,850,190	139,806,451	131,433,627
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	10,671,968	0	10,671,968	17,397,751
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.....	71,693,056	10,387,488	61,305,568	62,639,844
19. Guaranty funds receivable or on deposit.....	80,273	0	80,273	84,282
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.....	47,611,814	0	47,611,814	9,057,199
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	3,976,295	0	3,976,295	2,994,372
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,345,847,660	33,497,530	4,312,350,130	4,225,233,665
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,345,847,660	33,497,530	4,312,350,130	4,225,233,665

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other assets tri-party/tax credit bonds.....	2,708,069	0	2,708,069	2,686,794
2502. Other assets.....	1,009,188	0	1,009,188	177,663
2503. State surcharges receivable.....	165,511	0	165,511	314,418
2598. Summary of remaining write-ins for Line 25 from overflow page.....	93,527	0	93,527	(184,503)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,976,295	0	3,976,295	2,994,372

# 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 \$.....94,268,102).....	676,087,874	680,168,443
2. Reinsurance payable on paid losses and loss adjustment expenses.....	369,720	420,202
3. Loss adjustment expenses.....	353,684,361	356,911,923
4. Commissions payable, contingent commissions and other similar charges.....	16,775,878	34,142,046
5. Other expenses (excluding taxes, licenses and fees).....	22,956,501	40,097,405
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,533,631	11,534,866
7.1 Current federal and foreign income taxes (including \$.....(622,099) on realized capital gains (losses)).....	55,060,870	24,133,560
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 \$.....302,909,379 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.....	837,984,554	855,349,712
10. Advance premium.....	861,704	1,327,118
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,497,992	7,376,699
12. Ceded reinsurance premiums payable (net of ceding commissions).....	56,475,384	28,084,142
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	44,572,372	41,744,996
15. Remittances and items not allocated.....	6,577,727	11,062,682
16. Provision for reinsurance (including \$.....0 certified).....	3,416,505	3,416,505
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	40,036,448	4,590,766
22. Payable for securities lending.....	8,687,712	8,224,694
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.....	1,946,773	1,990,431
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,145,526,007	2,110,576,190
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,145,526,007	2,110,576,190
29. Aggregate write-ins for special surplus funds.....	5,814,643	5,794,503
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).....	1,720,725,720	1,668,579,213
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).....	2,166,824,123	2,114,657,475
38. Totals (Page 2, Line 28, Col. 3).....	4,312,350,130	4,225,233,665

### DETAILS OF WRITE-INS

2501. Escheat liability.....	1,104,534	1,136,046
2502. Retroactive reinsurance reserve assumed.....	818,536	853,430
2503. Federal excise tax-reinsurance contracts.....	23,703	956
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,946,773	1,990,431
2901. Special surplus from retroactive reinsurance.....	5,814,643	5,794,503
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).....	5,814,643	5,794,503
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 \$.....448,876,800).....	431,058,541	421,093,586	1,750,058,825
1.2 Assumed..... (written \$.....11,006,655).....	18,946,993	18,370,643	76,756,996
1.3 Ceded..... (written \$.....150,489,639).....	123,246,561	123,526,445	465,167,903
1.4 Net..... (written \$.....309,393,816).....	326,758,974	315,937,784	1,361,647,918
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....94,826,310):			
2.1 Direct.....	132,251,466	97,247,738	470,567,261
2.2 Assumed.....	1,874,627	1,441,331	(10,991,574)
2.3 Ceded.....	56,877,253	58,845,650	281,267,648
2.4 Net.....	77,248,841	39,843,420	178,308,039
3. Loss adjustment expenses incurred.....	9,582,271	4,404,211	(56,436,228)
4. Other underwriting expenses incurred.....	133,573,621	133,416,229	540,861,721
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	220,404,733	177,663,860	662,733,532
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	106,354,241	138,273,924	698,914,386
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	33,818,574	36,181,434	142,920,183
10. Net realized capital gains (losses) less capital gains tax of \$.....838,675.....	822,086	492,573	3,174,771
11. Net investment gain (loss) (Lines 9 + 10).....	34,640,660	36,674,007	146,094,954
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....94,130 amount charged off \$.....381,520).....	(287,390)	(101,207)	(526,625)
13. Finance and service charges not included in premiums.....	77,529	65,897	266,824
14. Aggregate write-ins for miscellaneous income.....	14,479	(243,326)	(619,397)
15. Total other income (Lines 12 through 14).....	(195,381)	(278,636)	(879,198)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	140,799,520	174,669,295	844,130,142
17. Dividends to policyholders.....	1,249,086	2,173,842	6,456,356
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).....	139,550,434	172,495,453	837,673,787
19. Federal and foreign income taxes incurred.....	43,636,705	54,304,829	271,899,197
20. Net income (Line 18 minus Line 19) (to Line 22).....	95,913,729	118,190,625	565,774,590
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,114,657,475	1,881,720,088	1,881,720,088
22. Net income (from Line 20).....	95,913,729	118,190,625	565,774,590
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 \$.....(39,293).....	(42,987,022)	10,675,542	(99,398,737)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	753	3,767
26. Change in net deferred income tax.....	(1,754,571)	(928,179)	(36,871,623)
27. Change in nonadmitted assets.....	994,512	6,112,632	202,875,412
28. Change in provision for reinsurance.....	0	0	553,978
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	(400,000,000)
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).....	52,166,647	134,051,373	232,937,388
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,166,824,123	2,015,771,461	2,114,657,475
<b>DETAILS OF WRITE-INS</b>			
0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	47,533	(168,093)	(1,069,264)
1402. Other assets tri-party/tax credit bond income.....	43,785	20,312	130,653
1403. Fines and penalties of regulatory authorities.....	0	(50)	(50)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(76,839)	(95,495)	319,264
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	14,479	(243,326)	(619,397)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	338,380,959	326,359,141	1,482,517,492
2. Net investment income.....	46,351,671	49,019,418	164,624,735
3. Miscellaneous income.....	(195,381)	(278,636)	(879,198)
4. Total (Lines 1 through 3).....	384,537,249	375,099,923	1,646,263,030
5. Benefit and loss related payments.....	74,654,109	51,254,762	313,716,771
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.....	179,888,312	177,091,679	585,112,190
8. Dividends paid to policyholders.....	1,127,793	1,078,919	5,542,170
9. Federal and foreign income taxes paid (recovered) net of \$.....347,862 tax on capital gains (losses).....	13,548,071	15,579,700	267,367,821
10. Total (Lines 5 through 9).....	269,218,283	245,005,060	1,171,738,951
11. Net cash from operations (Line 4 minus Line 10).....	115,318,966	130,094,863	474,524,078
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	150,281,604	151,415,369	739,931,675
12.2 Stocks.....	31,591	0	235,371
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	520,688,130
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(40,125)	0
12.7 Miscellaneous proceeds.....	35,445,683	41,387,435	4,590,766
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	185,758,877	192,762,679	1,265,445,943
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	245,200,889	222,289,134	713,668,030
13.2 Stocks.....	31,684	0	520,938,079
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	638,422
13.6 Miscellaneous applications.....	535,906	5,641,837	3,385,891
13.7 Total investments acquired (Lines 13.1 to 13.6).....	245,768,479	227,930,972	1,238,630,422
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).....	(60,009,602)	(35,168,292)	26,815,521
<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	400,000,000
16.6 Other cash provided (applied).....	(40,774,757)	13,447,070	(41,951,941)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(40,774,757)	13,447,070	(441,951,941)
<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).....	14,534,607	108,373,641	59,387,659
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	127,187,283	67,799,624	67,799,624
19.2 End of period (Line 18 plus Line 19.1).....	141,721,890	176,173,265	127,187,283
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Transfer of subsidiary.....	0	0	520,688,130

**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, 2015</u>	<u>December 31, 2014</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 95,913,729	\$ 565,774,590
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>\$ 95,913,729</u>	<u>\$ 565,774,590</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,166,824,123	\$ 2,114,657,475
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>\$ 2,166,824,123</u>	<u>\$ 2,114,657,475</u>

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

No significant change.

## C. Accounting Policy:

No significant change.

- (6) Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a nationally recognized securities data provider.

**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:

- (1) 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 are 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.

- (2) The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2015 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, 2015)			
Present value of cash flows is less than amortized cost	\$ 1,280,581	\$ 894	\$ 1,275,182

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**NOTES TO FINANCIAL STATEMENTS**


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(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 <u>recognized in loss</u>	Amortized cost basis after other-than- temporary impairment	Fair value	Impairment <u>Quarter / Year</u>
05949APN4	\$ 1,280,581	\$ 1,279,687	\$ 894	\$ 1,279,687	\$ 1,275,182	Q1 - 2015

(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	\$	46,067
2. 12 Months or Longer	\$	869

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

1. Less than 12 Months	\$	8,818,274
2. 12 Months or Longer	\$	32,715

(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:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

**Note 10 – Information Concerning Parent, Subsidiaries and Affiliates**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **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. – D. Defined Benefit Plans:
  - No significant change.
  - A(4): Not applicable.
- E. Defined Contribution Plans:
  - No significant change.
- F. Multiemployer Plans:
  - No significant change.
- G. Consolidated/Holding Company Plans:
  - No significant change.
- H. Postemployment Benefits and Compensated Absences:
  - No significant change.
- I. 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 – Liabilities, Contingencies and Assessments**

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)a: Not applicable.
  - (2)b: Not applicable.
  - (2)c: 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.



**NOTES TO FINANCIAL STATEMENTS****Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2015:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 9,810,300	\$ -	\$ 9,810,300
Total securities at fair value	\$ -	\$ 9,810,300	\$ -	\$ 9,810,300

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

(2) Not applicable.

(3) Not applicable.

(4) Bonds are carried at fair value in accordance with NAIC guidelines. These securities are 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, 2015)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 159,126,940	\$ 159,126,940	\$ 40,460,172	\$ 118,666,768	\$ -	\$ -
Long term bonds	3,719,266,292	3,503,495,500	137,205,531	3,580,760,881	1,299,880	-

(At December 31, 2014)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 144,565,042	\$ 144,565,042	\$ 39,394,891	\$ 105,035,018	\$ 135,133	\$ -
Long term bonds	3,622,207,563	3,411,436,937	87,178,530	3,533,147,718	1,881,315	-

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through May 8, 2015.

**Note 23 – Reinsurance**

No significant change.

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

A. – E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

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

During the period from January 1, 2015 to March 31, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$38,827,000, resulting primarily from better than expected loss and defense and cost containment development for the surety business within the fidelity & surety line for accident years 2010 through 2012. 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.

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## NOTES TO FINANCIAL STATEMENTS

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**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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 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? If yes, complete Schedule Y, Parts 1 and 1A. Yes  No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 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
- 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
	0	

- 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? If yes, attach an explanation. Yes  No  N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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). 03/14/2011
- 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 the Department? Yes  No  N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  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
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes  No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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  No 
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes  No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

**FINANCIAL**

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

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]  
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0  
 13. Amount of real estate and mortgages held in short-term investments: \$ 0

- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [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	326,931,879	284,017,830
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 326,931,879	\$ 284,017,830
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]  
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]  
 If no, attach a description with this statement.

16. 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: \$ 8,687,712  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 8,687,712  
 16.3 Total payable for securities lending reported on the liability page: \$ 8,687,712

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [X] No [ ]

3.2 If yes, give full and complete information thereto:

The Company's Excess Reinsurance Agreement, originally effective January 1, 1997 was cancelled at December 31, 2014. This agreement was replaced by the Company's Per Principal Excess Reinsurance Agreement and Per Bond Excess Reinsurance Agreement, effective January 1, 2015.

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
<b>Total</b>	XXX	XXX	0	0	0	0	0	0	0	0

5.1 Operating Percentages:

5.1 A&H loss percent	0.000%
5.2 A&H cost containment percent	0.000%
5.3 A&H expense percent excluding cost containment expenses	0.000%

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
<b>U.S. Insurers</b>						
19224.....	36-2542404.....	ST PAUL PROTECTIVE INSURANCE COMPANY .....	CT.....	AUTHORIZED..	.....0.....	.....

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	6,130,224	4,599,897	1,111,194	344,543	26,830,817	27,950,142
2. Alaska.....	AK.....L.....	1,387,591	1,140,148	34,561	206,193	2,330,121	2,833,926
3. Arizona.....	AZ.....L.....	5,897,284	6,061,631	1,407,754	253,516	17,604,165	15,020,711
4. Arkansas.....	AR.....L.....	4,486,458	4,016,251	672,112	361,670	34,373,761	11,883,997
5. California.....	CA.....L.....	41,668,512	40,042,939	9,979,756	2,270,376	123,432,981	117,232,128
6. Colorado.....	CO.....L.....	10,215,590	9,699,299	8,267,498	1,955,183	29,391,474	26,390,446
7. Connecticut.....	CT.....L.....	11,149,249	12,291,673	1,381,860	893,753	26,779,914	25,127,765
8. Delaware.....	DE.....L.....	1,338,598	859,913	505,160	99,493	5,169,843	4,073,825
9. District of Columbia.....	DC.....L.....	5,742,822	6,319,790	355,128	3,384,767	11,853,279	12,958,565
10. Florida.....	FL.....L.....	26,071,645	24,388,039	5,803,509	4,397,912	57,411,201	57,538,858
11. Georgia.....	GA.....L.....	13,342,474	11,953,396	2,391,088	1,221,210	33,799,390	37,268,002
12. Hawaii.....	HI.....L.....	3,624,217	3,293,487	58,480	543,519	6,439,197	7,230,295
13. Idaho.....	ID.....L.....	1,468,793	1,458,884	392,600	289,993	4,570,234	3,796,626
14. Illinois.....	IL.....L.....	17,954,423	18,095,217	4,334,811	3,228,454	60,106,643	56,092,084
15. Indiana.....	IN.....L.....	6,715,260	6,037,060	799,477	1,021,788	17,172,986	17,940,762
16. Iowa.....	IA.....L.....	5,438,611	4,445,003	279,588	1,049,697	8,582,699	8,652,219
17. Kansas.....	KS.....L.....	3,471,368	6,118,265	141,564	581,650	9,846,733	8,889,788
18. Kentucky.....	KY.....L.....	5,263,352	5,455,558	4,013,094	3,484,202	20,054,697	16,854,087
19. Louisiana.....	LA.....L.....	9,047,972	7,530,338	1,120,473	1,232,965	18,761,562	19,938,753
20. Maine.....	ME.....L.....	1,693,684	1,734,446	126,832	459,045	4,617,672	4,328,344
21. Maryland.....	MD.....L.....	10,609,770	8,567,309	1,131,480	2,017,750	24,135,715	22,332,304
22. Massachusetts.....	MA.....L.....	13,760,657	12,917,945	4,198,654	1,952,318	42,143,956	39,455,831
23. Michigan.....	MI.....L.....	9,441,728	8,402,069	1,548,494	1,311,475	19,778,872	19,851,156
24. Minnesota.....	MN.....L.....	10,071,052	11,231,024	2,121,013	1,045,645	23,221,790	20,086,281
25. Mississippi.....	MS.....L.....	4,101,458	4,281,697	581,273	331,092	18,058,607	20,100,479
26. Missouri.....	MO.....L.....	7,069,859	7,281,064	3,126,137	1,217,986	25,907,528	24,425,176
27. Montana.....	MT.....L.....	3,721,987	3,839,184	17,025,055	601,193	15,521,083	9,056,348
28. Nebraska.....	NE.....L.....	2,144,619	2,139,841	403,384	1,273,587	8,112,188	9,283,300
29. Nevada.....	NV.....L.....	2,858,061	2,123,999	1,114,251	506,593	8,876,968	13,905,427
30. New Hampshire.....	NH.....L.....	1,918,916	1,811,843	83,904	204,805	3,367,371	3,816,508
31. New Jersey.....	NJ.....L.....	13,598,731	13,210,025	5,131,462	4,707,919	35,747,600	35,775,521
32. New Mexico.....	NM.....L.....	1,775,881	2,147,178	487,521	69,272	5,889,873	4,674,436
33. New York.....	NY.....L.....	28,582,076	32,003,814	6,720,654	8,200,699	86,012,420	97,896,754
34. North Carolina.....	NC.....L.....	10,151,077	11,238,386	698,142	930,510	28,734,492	32,851,699
35. North Dakota.....	ND.....L.....	2,207,034	1,718,672	(3,470)	(23,823)	3,278,736	2,793,332
36. Ohio.....	OH.....L.....	15,671,910	12,855,631	3,240,402	2,505,530	39,227,450	38,439,727
37. Oklahoma.....	OK.....L.....	5,300,438	4,592,564	292,470	251,670	10,520,268	10,137,761
38. Oregon.....	OR.....L.....	5,858,551	4,893,627	561,607	647,444	9,871,104	10,903,331
39. Pennsylvania.....	PA.....L.....	25,539,878	23,962,838	2,732,462	2,770,302	70,562,640	59,053,400
40. Rhode Island.....	RI.....L.....	2,040,100	1,313,395	217,905	424,549	4,398,392	4,325,552
41. South Carolina.....	SC.....L.....	7,201,874	5,795,781	997,141	600,850	21,169,395	15,661,743
42. South Dakota.....	SD.....L.....	977,141	1,005,417	63,814	592,999	2,734,023	2,776,599
43. Tennessee.....	TN.....L.....	8,889,276	7,974,077	1,275,582	1,739,202	19,964,666	22,652,182
44. Texas.....	TX.....L.....	28,992,812	26,303,192	4,675,111	5,959,128	82,988,682	81,257,152
45. Utah.....	UT.....L.....	3,567,973	4,169,065	1,066,304	1,020,985	10,727,145	10,898,409
46. Vermont.....	VT.....L.....	382,392	378,137	(1,943)	(2,027)	755,450	752,695
47. Virginia.....	VA.....L.....	13,050,087	13,317,662	3,901,467	925,056	37,692,497	35,184,773
48. Washington.....	WA.....L.....	12,149,574	11,528,903	3,407,466	1,174,525	32,443,757	35,580,373
49. West Virginia.....	WV.....L.....	2,914,551	3,485,101	1,259,693	199,110	8,629,541	9,238,777
50. Wisconsin.....	WI.....L.....	10,323,900	7,600,850	1,109,970	1,683,486	21,530,738	18,101,956
51. Wyoming.....	WY.....L.....	1,659,275	2,528,019	355,420	267,990	6,962,095	6,357,893
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	100	13,130	0	0	0	0
54. Puerto Rico.....	PR.....L.....	124,212	145,713	0	(21,885)	0	10,105
55. US Virgin Islands.....	VI.....L.....	23,796	9,875	0	0	500	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.....	87,929	537,704	(975)	(1,300)	816,329	3,375,350
59. Totals.....	(a).....54.....	448,876,800	430,865,965	112,698,391	72,364,564	1,248,911,237	1,203,013,652

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....	XXX.....	82,790	784,861	(975)	(1,300)	600,000	3,295,260
58002. NLD Netherlands.....	XXX.....	3,864	(519,194)	0	0	65,856	65,856
58003. DEU Germany.....	XXX.....	1,175	0	0	0	0	221
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	100	272,037	0	0	150,473	14,013
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	87,929	537,704	(975)	(1,300)	816,329	3,375,350

(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	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital III	Delaware	52-2044075	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada		... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

*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 Brazil Acquisition LLC	Delaware	47-2215437	...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	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) *	Connecticut	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

*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	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.....	

Q12

**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	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	52-1466734				English Turn Fidelity Realty, Inc.	MN	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 LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	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 LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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.	

Q12.1

**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	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 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.....	0105.....
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.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0111.....
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..	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				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.....	0107.....

Q12.2

**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	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
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.....	0107....
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.....	0107....
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.....	0107....
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.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
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.....	
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.....	

Q12.3

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	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.....	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.....	0108....
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.....	0108....
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	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	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)	*
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0109.	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													
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers													

Q12.5

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	0	0.0	0.0
2. Allied lines.....	0	42	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	(74,865)	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.....	0	(19,737)	0.0	(4,278.6)
17.1 Other liability-occurrence.....	118,298	(16,207)	(13.7)	(156.5)
17.2 Other liability-claims made.....	203,938,984	100,980,995	49.5	43.5
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	15,290	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	(7,629)	0.0	0.0
21. Auto physical damage.....	0	(3)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	43,423,708	17,288,416	39.8	39.7
24. Surety.....	172,649,710	10,079,365	5.8	(5.9)
26. Burglary and theft.....	10,927,841	4,005,800	36.7	52.8
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.....	431,058,541	132,251,466	30.7	23.1
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	0	0	12,761
17.1 Other liability-occurrence.....	118,298	118,298	158,459
17.2 Other liability-claims made.....	209,982,907	209,982,907	196,854,644
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.....	46,821,671	46,821,671	48,660,207
24. Surety.....	180,843,882	180,843,882	174,875,350
26. Burglary and theft.....	11,110,041	11,110,041	10,304,543
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.....	448,876,800	448,876,800	430,865,965
<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)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 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. 2012 + Prior.....	136,694	292,166	428,860	18,042	2,067	20,109	118,118	0	258,760	376,878	(534)	(31,339)	(31,873)
2. 2013.....	81,377	153,547	234,924	31,528	1,562	33,091	55,663	0	150,887	206,550	5,814	(1,098)	4,716
3. Subtotals 2013 + Prior.....	218,071	445,713	663,784	49,570	3,629	53,199	173,781	0	409,647	583,428	5,280	(32,437)	(27,157)
4. 2014.....	72,623	300,674	373,296	33,691	5,566	39,257	77,561	0	244,807	322,369	38,629	(50,300)	(11,670)
5. Subtotals 2014 + Prior.....	290,694	746,387	1,037,080	83,261	9,196	92,456	251,342	0	654,455	905,797	43,909	(82,736)	(38,827)
6. 2015.....	XXX	XXX	XXX	XXX	1,683	1,683	XXX	3,347	120,628	123,976	XXX	XXX	XXX
7. Totals.....	290,694	746,387	1,037,080	83,261	10,879	94,139	251,342	3,347	775,083	1,029,772	43,909	(82,736)	(38,827)
8. Prior Year-End's Surplus As Regards Policyholders	2,114,657										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. ....15.1 %	2. ....(11.1)%	3. ....(3.7)%
													Col. 13, Line 7 Line 8
													4. ....(1.8)%

Q14

Statement for March 31, 2015 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:**



Statement for March 31, 2015 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Ceded deposit asset.....	50,000	0	50,000	0
2505. Other assets - Reliance acquisition.....	32,177	0	32,177	(216,991)
2506. Assumed reinsurance receivable and payable.....	11,579	0	11,579	0
2507. Suspense, undistributed payments.....	(229)	0	(229)	32,488
2597. Summary of remaining write-ins for Line 25.....	93,527	0	93,527	(184,503)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(76,839)	(95,495)	319,264
1497. Summary of remaining write-ins for Line 14.....	(76,839)	(95,495)	319,264

**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. NZL New Zealand.....	XXX	100	0	0	0	0	0
58005. SGP Singapore.....	XXX	0	0	0	0	129,708	148
58006. BMU Bermuda.....	XXX	0	0	0	0	18,332	8,462
58007. AUS Australia.....	XXX	0	0	0	0	1,097	367
58008. CHN China.....	XXX	0	0	0	0	1,007	699
58009. BDI Burundi.....	XXX	0	0	0	0	329	0
58010. MEX Mexico.....	XXX	0	215,951	0	0	0	0
58011. GRC Greece.....	XXX	0	56,250	0	0	0	736
58012. BRB Barbados.....	XXX	0	4,000	0	0	0	184
58013. PHL Philippines.....	XXX	0	656	0	0	0	0
58014. THA Thailand.....	XXX	0	100	0	0	0	0
58015. KOR Korea, Republic of.....	XXX	0	0	0	0	0	2,427
58016. TUR Turkey.....	XXX	0	0	0	0	0	661
58017. ANT Netherlands Antilles.....	XXX	0	0	0	0	0	110
58018. PER Peru.....	XXX	0	0	0	0	0	73
58019. VEN Venezuela (Bolivarian Reput.....	XXX	0	0	0	0	0	73
58020. NOR Norway.....	XXX	0	(4,920)	0	0	0	73
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	100	272,037	0	0	150,473	14,013

**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.....	4,019,416	368,744,796
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	638,422
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	155,608,187
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	520,688,130
8. Deduct amortization of premium and depreciation.....	52,695	283,859
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).....	3,966,721	4,019,416
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	3,966,721	4,019,416

**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.....	3,738,368,817	3,452,214,898
2. Cost of bonds and stocks acquired.....	245,232,573	1,234,606,109
3. Accrual of discount.....	390,199	2,328,206
4. Unrealized valuation increase (decrease).....	(43,026,315)	(193,922,142)
5. Total gain (loss) on disposals.....	1,661,462	4,103,137
6. Deduct consideration for bonds and stocks disposed of.....	150,313,195	740,167,047
7. Deduct amortization of premium.....	4,799,316	20,794,303
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	894	42
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,787,513,331	3,738,368,817
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,787,513,331	3,738,368,817

**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).....	3,132,037,735	589,229,485	470,338,901	(12,962,305)	3,237,966,014	0	0	3,132,037,735
2. NAIC 2 (a).....	406,842,403	9,488,410	24,121,991	8,383,799	400,592,621	0	0	406,842,403
3. NAIC 3 (a).....	17,121,841	9,000,000	2,114,265	(144,759)	23,862,817	0	0	17,121,841
4. NAIC 4 (a).....	0	0	0	200,988	200,988	0	0	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	3,556,001,979	607,717,895	496,575,157	(4,522,277)	3,662,622,440	0	0	3,556,001,979
<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.....	3,556,001,979	607,717,895	496,575,157	(4,522,277)	3,662,622,440	0	0	3,556,001,979

QS102

(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.....	159,126,940	XXX.....	159,126,940	20,466	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.....	144,565,042	59,678,894
2. Cost of short-term investments acquired.....	362,517,005	2,280,819,589
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.....	347,955,108	2,195,933,441
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).....	159,126,940	144,565,042
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	159,126,940	144,565,042

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

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

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

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

**Sch. DB-Verification  
NONE**

**SCHEDULE E- VERIFICATION**

## Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	28,700,000
2. Cost of cash equivalents acquired.....	0	164,100,000
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.....	0	192,800,000
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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0



**Sch. A-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	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>										
912828	F6	2		01/15/2015	J P MORGAN CHASE SECURITIES INC.....		15,200,441	15,000,000	47,859	1
912828	G6	1		01/15/2015	HSBC.....		70,875,235	70,000,000	135,577	1
912828	TB	6		03/23/2015	BAS-MERRILL LYNCH.....		15,010,011	15,000,000	25,794	1
0599999 Total Bonds - U.S. Government.....							101,085,687	100,000,000	209,230	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>										
68608U	3X	2		02/03/2015	CITIGROUP GLOBAL MARKETS.....		4,626,728	3,805,000	0	1FE
97705L	8P	5		03/16/2015	MORGAN STANLEY.....		5,996,250	5,000,000	0	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions.....							10,622,978	8,805,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>										
07539P	CX	5		02/03/2015	ROSS SINCLAIRE.....		1,787,625	1,500,000	0	1FE
149843	R9	7		03/17/2015	BAS-MERRILL LYNCH.....		4,353,784	4,145,000	0	1FE
199820	N8	0		01/07/2015	RAYMOND JAMES & ASSOC.....		8,000,625	7,500,000	34,167	1FE
345766	NM	7		02/04/2015	FIFTH THIRD SECURITIES.....		3,742,454	3,715,000	0	1FE
581664	DY	2		03/04/2015	PIPER JAFFRAY.....		2,601,795	2,485,000	0	1FE
64327T	DU	9		01/29/2015	J P MORGAN CHASE SECURITIES INC.....		8,158,654	6,565,000	0	1FE
680616	B3	2		02/10/2015	FIFTH THIRD SECURITIES.....		3,403,934	3,205,000	0	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....							32,048,871	29,115,000	34,167	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>										
45506D	PH	2		01/20/2015	CITIGROUP GLOBAL MARKETS.....		9,742,528	7,970,000	0	1FE
46246K	2K	7		02/04/2015	J P MORGAN CHASE SECURITIES INC.....		5,305,499	4,385,000	0	1FE
70917S	QS	5		02/26/2015	MORGAN STANLEY.....		5,916,550	5,000,000	0	1FE
73537I	NW	2		03/24/2015	CITIGROUP GLOBAL MARKETS.....		5,151,292	4,785,000	0	1FE
74518I	NB	9		03/06/2015	BAS-MERRILL LYNCH.....		53,378	50,000	535	1FE
79061A	BF	3		01/05/2015	WELLS FARGO SECURITIES.....		24,100,000	24,100,000	20	1FE
977123	L9	7		03/26/2015	BARCLAYS CAPITAL INC.....		7,018,478	5,785,000	0	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....							57,287,725	52,075,000	555	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
002824	BB	5		03/05/2015	BAS-MERRILL LYNCH.....		997,930	1,000,000	0	1FE
00724F	AC	5		01/21/2015	BAS-MERRILL LYNCH.....		989,280	1,000,000	0	2FE
03073E	AM	7		02/17/2015	BAS-MERRILL LYNCH.....		994,650	1,000,000	0	1FE
037833	AZ	3		02/02/2015	DEUTSCHE BANC.....		998,590	1,000,000	0	1FE
097023	AH	8		02/05/2015	AMHERST PIERPONT SEC.....		1,434,980	1,000,000	38,646	1FE
125509	BU	2		03/11/2015	J P MORGAN CHASE SECURITIES INC.....		999,380	1,000,000	0	2FE
22160K	AH	8		02/05/2015	J P MORGAN CHASE SECURITIES INC.....		997,040	1,000,000	0	1FE
27965#	AM	4		02/18/2015	BAS-MERRILL LYNCH.....		5,000,000	5,000,000	0	2Z
532457	BH	0		02/24/2015	GOLDMAN SACHS & CO.....		998,070	1,000,000	0	1FE
30231G	AF	9		03/03/2015	CITIGROUP GLOBAL MARKETS.....		1,000,000	1,000,000	0	1FE
38148L	AC	0		01/21/2015	GOLDMAN SACHS & CO.....		1,007,840	1,000,000	292	1FE
832696	AJ	7		03/12/2015	BAS-MERRILL LYNCH.....		999,750	1,000,000	0	2FE
46625H	KC	3		01/15/2015	J P MORGAN CHASE SECURITIES INC.....		997,780	1,000,000	0	1FE

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**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
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)
57636Q AB 0	MASTERCARD INC	3.375 2024 04		01/28/2015	U S BANCORP		336,619	317,000	3,596	1FE
58933Y AR 6	MERCK & CO INC	2.750 2025 02		02/06/2015	VARIOUS		2,001,600	2,000,000	76	1FE
59156R BM 9	METLIFE INC	3.000 2025 03		03/02/2015	BARCLAYS CAPITAL INC		497,140	500,000	0	1FE
594918 BB 9	MICROSOFT CORP	2.700 2025 02		02/09/2015	BARCLAYS CAPITAL INC		997,910	1,000,000	0	1FE
000000 00 0	PATTERSON COMPANIES INC	3.480 2025 03		03/05/2015	BAS-MERRILL LYNCH		1,500,000	1,500,000	0	2Z
74005P BN 3	PRAXAIR INC	2.650 2025 02		01/29/2015	WELLS FARGO SECURITIES		996,170	1,000,000	0	1FE
76169# AH 6	REYES HOLDINGS LLC	4.850 2025 02		01/22/2015	BAS-MERRILL LYNCH		9,000,000	9,000,000	0	3Z
773903 AG 4	ROCKWELL AUTOMATION	2.875 2025 03		02/11/2015	J P MORGAN CHASE SECURITIES INC		999,900	1,000,000	0	1FE
911312 AQ 9	UNITED PARCEL SERVICE	2.450 2022 10		02/17/2015	RBC CAPITAL MARKETS		984,990	1,000,000	9,460	1FE
90331H MS 9	US BANK NA OHIO	2.800 2025 01		01/27/2015	U S BANCORP		1,009,260	1,000,000	233	1FE
94974B GH 7	WELLS FARGO CO	3.000 2025 02		02/11/2015	WELLS FARGO SECURITIES		996,660	1,000,000	0	1FE
98956P AL 6	ZIMMER HOLDINGS INC	3.150 2022 04		03/10/2015	BAS-MERRILL LYNCH		997,490	1,000,000	0	1FE
046353 AF 5	ASTRAZENECA PLC	1.950 2019 09	F	03/06/2015	CITIGROUP GLOBAL MARKETS		1,253,175	1,250,000	11,714	1FE
23636T AA 8	DANONE (144A)	3.000 2022 06	F	02/25/2015	HSBC		1,171,126	1,150,000	7,379	1FE
000000 00 0	ROLLS-ROYCE & PARTNERS F	2.770 2022 04	E	03/17/2015	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	1FE
87969N AD 7	TELSTRA CORP LTD (144A)	3.125 2025 04	F	03/30/2015	J P MORGAN CHASE SECURITIES INC		998,300	1,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous							44,155,630	43,717,000	71,396	XXX
8399997. Total Bonds - Part 3							245,200,889	233,712,000	315,347	XXX
8399999. Total Bonds							245,200,889	233,712,000	315,347	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>										
99C001 22 1	PAN OCEAN CO LTD (B24FX49) (F)		D	02/02/2015	DIRECT WITH COMPANY		13,399,000	31,684	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous							31,684	XXX	0	XXX
9799997. Total Common Stocks - Part 3							31,684	XXX	0	XXX
9799999. Total Common Stocks							31,684	XXX	0	XXX
9899999. Total Preferred and Common Stocks							31,684	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks							245,232,573	XXX	315,347	XXX

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

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 Design- ation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
912810	DP 0 U S TREASURY BONDS 11.250		02/15/2015	MATURED		2,370,000	2,370,000	3,855,046	2,389,511	0	(19,511)	0	(19,511)	0	2,370,000	0	0	0	133,313	02/15/2015	1
912828	A3 4 U S TREASURY NOTES 1.250		01/15/2015	BARCLAYS CAPITAL INC.		20,157,746	20,000,000	19,786,005	19,786,419	0	2,303	0	2,303	0	19,788,722	0	369,023	369,023	32,280	11/30/2018	1
912828	VE 7 U S TREASURY NOTES 1.000		01/15/2015	CITIGROUP GLOBAL MARK.		15,047,411	15,000,000	14,827,199	14,827,313	0	2,160	0	2,160	0	14,829,473	0	217,938	217,938	19,368	05/31/2018	1
912828	WD 8 U S TREASURY NOTES 1.250		01/15/2015	CITIGROUP GLOBAL MARK.		15,129,442	15,000,000	14,854,738	14,855,263	0	1,614	0	1,614	0	14,856,878	0	272,564	272,564	39,883	10/31/2018	1
876780	AA 5 TAYARRA LTD 3.628	E	02/15/2015	REDEEMED		40,179	40,179	40,179	40,179	0	0	0	0	0	40,179	0	0	0	364	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		03/20/2015	PAID ON PRINCIPAL		2,956	2,956	2,824	2,836	0	120	0	120	0	2,956	0	0	0	29	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2015	PAID ON PRINCIPAL		25,842	25,842	24,813	25,120	0	723	0	723	0	25,842	0	0	0	215	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		03/20/2015	PAID ON PRINCIPAL		42,752	42,752	39,038	39,584	0	3,168	0	3,168	0	42,752	0	0	0	352	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		03/20/2015	PAID ON PRINCIPAL		50,437	50,437	50,248	50,234	0	203	0	203	0	50,437	0	0	0	445	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		03/15/2015	PAID ON PRINCIPAL		96,672	96,672	96,838	96,614	0	58	0	58	0	96,672	0	0	0	802	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		03/15/2015	PAID ON PRINCIPAL		36,054	36,054	36,116	36,035	0	19	0	19	0	36,054	0	0	0	272	06/15/2019	1
30250G	AA 6 SSGN 2010-S1 1A 144A (.728)		03/31/2015	PAID ON PRINCIPAL		394,966	394,966	394,966	394,820	0	146	0	146	0	394,966	0	0	0	496	02/25/2048	1
38378X	PZ 8 GNR 2014-130 A 2.099		03/16/2015	PAID ON PRINCIPAL		62,272	62,272	62,002	62,016	0	256	0	256	0	62,272	0	0	0	218	06/16/2040	1
0599999	Total Bonds - U.S. Government					53,456,728	53,122,130	54,070,011	52,605,944	0	(8,741)	0	(8,741)	0	52,597,203	0	859,525	859,525	228,036	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
57582N	T3 9 MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		4,000,000	4,000,000	4,227,400	4,004,226	0	(4,226)	0	(4,226)	0	4,000,000	0	0	0	100,000	03/01/2020	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					4,000,000	4,000,000	4,227,400	4,004,226	0	(4,226)	0	(4,226)	0	4,000,000	0	0	0	100,000	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
041826	WP 9 ARLINGTON ISD GEN OBLI 5.000		02/15/2015	MATURED		5,000,000	5,000,000	5,285,500	5,005,120	0	(5,120)	0	(5,120)	0	5,000,000	0	0	0	125,000	02/15/2015	1FE
145628	PK 3 CARROLLTON FMRS BRH IS 4.500		02/15/2015	MATURED		7,215,000	7,215,000	7,512,186	7,219,845	0	(4,845)	0	(4,845)	0	7,215,000	0	0	0	162,338	02/15/2015	1FE
592112	AR 7 MET GOVT NASHVILLE DAV 5.000		02/01/2015	REDEEMED		5,230,000	5,230,000	5,542,911	5,233,321	0	(3,321)	0	(3,321)	0	5,230,000	0	0	0	130,750	02/01/2022	1FE
725769	HP 1 PITTSYLVANIA CO GEN OB 5.000		03/01/2015	MATURED		950,000	950,000	1,064,456	954,102	0	(4,102)	0	(4,102)	0	950,000	0	0	0	23,750	03/01/2015	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					18,395,000	18,395,000	19,405,053	18,412,387	0	(17,387)	0	(17,387)	0	18,395,000	0	0	0	441,838	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
198504	RR 5 COLUMBIA WTRWKS & SWR 5.000		02/01/2015	REDEEMED		4,000,000	4,000,000	4,303,560	4,002,906	0	(2,906)	0	(2,906)	0	4,000,000	0	0	0	100,000	02/01/2022	1FE
240523	TM 2 DE KALB CO WATER & SEW 5.000		03/25/2015	TRAVELERS PROP CAS IN.		3,125,863	2,935,000	3,072,534	2,962,674	0	(3,419)	0	(3,419)	0	2,959,254	0	166,609	166,609	70,929	10/01/2022	1FE
455092	AF 3 INDIANA TOLL ROAD COMM 9.000		01/01/2015	MATURED		250,000	250,000	215,285	250,000	0	0	0	0	250,000	0	0	0	11,250	01/01/2015	1	
79061A	BF 3 SAINT JOSEPH CO EDU FA .010		02/05/2015	REDEEMED		24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	24,100,000	0	0	0	226	03/01/2040	1FE	
938865	BL 5 WASHINGTON HSG DEV COR 7.250		03/01/2015	REDEEMED		31,656	31,656	29,461	30,943	0	713	0	713	0	31,656	0	0	0	383	06/01/2020	1
31296R	CX 4 FHLMO GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		44,969	44,969	44,829	44,838	0	131	0	131	0	44,969	0	0	0	255	12/15/2033	1
31292H	SQ 8 FHLMO GOLD PASSTHRU 6.000		03/15/2015	PAID ON PRINCIPAL		6,988	6,988	7,149	7,198	0	(210)	0	(210)	0	6,988	0	0	0	66	11/15/2032	1
31292H	ZM 9 FHLMO GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		274,093	274,093	273,236	273,318	0	775	0	775	0	274,093	0	0	0	2,309	10/15/2033	1
31292H	4J 0 FHLMO GOLD PASSTHRU 5.500		03/15/2015	PAID ON PRINCIPAL		70,912	70,912	68,783	69,256	0	1,656	0	1,656	0	70,912	0	0	0	666	12/15/2033	1
31288B	3C 5 FHLMO GOLD PASSTHRU 6.000		03/15/2015	PAID ON PRINCIPAL		19,712	19,712	20,167	20,349	0	(637)	0	(637)	0	19,712	0	0	0	153	11/15/2032	1
31288H	H6 0 FHLMO GOLD PASSTHRU 6.000		03/15/2015	PAID ON PRINCIPAL		365	365	373	378	0	(13)	0	(13)	0	365	0	0	0	4	03/15/2033	1
313982	VA 5 FHLMO GOLD PASSTHRU 7.000		03/15/2015	PAID ON PRINCIPAL		797	797	773	784	0	13	0	13	0	797	0	0	0	9	10/15/2023	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)
31283H	WZ 4	FHLMC GOLD PASSTHRU 6.000	03/15/2015	PAID ON PRINCIPAL		69,729	69,729	71,336	71,406	0	(1,677)	0	(1,677)	0	69,729	0	0	0	660	04/15/2033	1
3128LX	DE 7	FHLMC GOLD PASSTHRU 4.000	03/15/2015	PAID ON PRINCIPAL		128,473	128,473	114,395	118,250	0	10,224	0	10,224	0	128,473	0	0	0	862	05/15/2034	1
31281A	MV 1	FHLMC GOLD PASSTHRU 6.000	03/15/2015	PAID ON PRINCIPAL		68,433	68,433	61,896	64,817	0	3,616	0	3,616	0	68,433	0	0	0	683	11/15/2026	1
31283Y	AZ 8	FHLMC GOLD PASSTHRU 6.500	03/15/2015	PAID ON PRINCIPAL		969	969	966	966	0	4	0	4	0	969	0	0	0	11	05/15/2028	1
3133TL	AK 4	FHR 2160 ZA CMO 6.000	03/15/2015	PAID ON PRINCIPAL		94,954	94,954	86,421	90,558	0	4,396	0	4,396	0	94,954	0	0	0	947	06/15/2029	1
3133TP	VV 8	FHR 2248 ZA CMO 7.000	03/15/2015	PAID ON PRINCIPAL		47,194	47,194	46,284	46,099	0	1,095	0	1,095	0	47,194	0	0	0	394	09/15/2030	1
313398	NM 7	FHR 2334 SO CMO 20.424	03/15/2015	PAID ON PRINCIPAL		9,399	9,399	9,199	9,411	0	(12)	0	(12)	0	9,399	0	0	0	480	07/15/2031	1
313398	NM 7	FHR 2334 SO CMO 20.430	02/15/2015	PAID ON PRINCIPAL		3,076	3,076	3,011	3,080	0	(4)	0	(4)	0	3,076	0	0	0	105	07/15/2031	1
313398	NM 7	FHR 2334 SO CMO 20.445	01/15/2015	PAID ON PRINCIPAL		36,591	36,591	35,813	36,638	0	(48)	0	(48)	0	36,591	0	0	0	624	07/15/2031	1
3133TU	VD 7	FHR 2357 OH CMO 6.500	03/15/2015	PAID ON PRINCIPAL		72,811	72,811	72,140	72,417	0	395	0	395	0	72,811	0	0	0	799	09/15/2031	1
3133TV	5V 4	FHR 2359 ZA CMO 6.000	03/15/2015	PAID ON PRINCIPAL		52,813	52,813	47,428	50,475	0	2,338	0	2,338	0	52,813	0	0	0	453	09/15/2031	1
31392B	6U 5	FNMT 2002-T4 A2 CMO 7.000	03/25/2015	PAID ON PRINCIPAL		5,115	5,115	5,290	5,257	0	(141)	0	(141)	0	5,115	0	0	0	60	12/25/2041	1
31371K	D9 9	FNMA PASS TH #254028 6.500	03/25/2015	PAID ON PRINCIPAL		1,695	1,695	1,731	1,776	0	(80)	0	(80)	0	1,695	0	0	0	18	09/25/2031	1
31371K	EJ 6	FNMA PASS TH #254037 5.500	03/25/2015	PAID ON PRINCIPAL		4,377	4,377	4,364	4,361	0	16	0	16	0	4,377	0	0	0	38	10/25/2016	1
31371L	EZ 8	FNMA PASS TH #254952 4.500	03/25/2015	PAID ON PRINCIPAL		47,813	47,813	47,918	47,743	0	70	0	70	0	47,813	0	0	0	349	11/25/2018	1
31376K	B2 1	FNMA PASS TH #357457 5.500	03/25/2015	PAID ON PRINCIPAL		71,343	71,343	71,187	71,143	0	200	0	200	0	71,343	0	0	0	558	11/25/2033	1
31378Q	DF 5	FNMA PASS TH #405202 6.000	03/25/2015	PAID ON PRINCIPAL		555	555	535	533	0	22	0	22	0	555	0	0	0	6	03/25/2028	1
31378R	S5 9	FNMA PASS TH #406540 6.500	03/25/2015	PAID ON PRINCIPAL		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	0	12/25/2027	1
31379K	RZ 8	FNMA PASS TH #421804 6.500	03/25/2015	PAID ON PRINCIPAL		4,072	4,072	4,051	4,050	0	22	0	22	0	4,072	0	0	0	42	04/25/2028	1
31384V	L7 5	FNMA PASS TH #535050 7.500	03/25/2015	PAID ON PRINCIPAL		10,967	10,967	11,464	12,098	0	(1,131)	0	(1,131)	0	10,967	0	0	0	139	12/25/2029	1
31385J	NQ 7	FNMA PASS TH #545899 5.500	03/25/2015	PAID ON PRINCIPAL		5,838	5,838	5,978	5,877	0	(39)	0	(39)	0	5,838	0	0	0	53	09/25/2017	1
31386T	G8 2	FNMA PASS TH #572723 5.500	03/25/2015	PAID ON PRINCIPAL		9,220	9,220	9,193	9,187	0	34	0	34	0	9,220	0	0	0	89	03/25/2016	1
31386X	B2 1	FNMA PASS TH #576157 5.500	03/25/2015	PAID ON PRINCIPAL		13,105	13,105	13,066	13,057	0	48	0	48	0	13,105	0	0	0	156	03/25/2016	1
31387W	2L 0	FNMA PASS TH #596679 6.500	03/25/2015	PAID ON PRINCIPAL		3,233	3,233	3,310	3,420	0	(186)	0	(186)	0	3,233	0	0	0	46	09/25/2031	1
31387W	2P 1	FNMA PASS TH #596682 6.500	03/25/2015	PAID ON PRINCIPAL		24,052	24,052	24,559	25,148	0	(1,096)	0	(1,096)	0	24,052	0	0	0	148	10/25/2031	1
31388D	6W 3	FNMA PASS TH #602185 5.500	03/25/2015	PAID ON PRINCIPAL		9,738	9,738	9,707	9,702	0	36	0	36	0	9,738	0	0	0	89	10/25/2016	1
31388E	ND 4	FNMA PASS TH #602588 5.500	03/25/2015	PAID ON PRINCIPAL		8,566	8,566	8,539	8,534	0	32	0	32	0	8,566	0	0	0	79	08/25/2016	1
31388E	NH 5	FNMA PASS TH #602592 5.500	03/25/2015	PAID ON PRINCIPAL		8,250	8,250	8,225	8,220	0	31	0	31	0	8,250	0	0	0	76	09/25/2016	1
31388E	NM 4	FNMA PASS TH #602596 5.500	03/25/2015	PAID ON PRINCIPAL		18,111	18,111	18,054	18,043	0	68	0	68	0	18,111	0	0	0	166	09/25/2016	1
31388P	PY 1	FNMA PASS TH #610739 5.500	03/25/2015	PAID ON PRINCIPAL		24,101	24,101	24,025	24,013	0	88	0	88	0	24,101	0	0	0	220	10/25/2016	1
31388P	XP 1	FNMA PASS TH #610986 5.500	03/25/2015	PAID ON PRINCIPAL		3,442	3,442	3,431	3,429	0	13	0	13	0	3,442	0	0	0	31	10/25/2016	1
31390K	RG 5	FNMA PASS TH #648587 7.500	03/25/2015	PAID ON PRINCIPAL		194	194	203	217	0	(23)	0	(23)	0	194	0	0	0	2	05/25/2032	1
31390N	TM 4	FNMA PASS TH #651356 5.500	03/25/2015	PAID ON PRINCIPAL		21,090	21,090	21,087	21,038	0	52	0	52	0	21,090	0	0	0	192	07/25/2017	1
31402C	QM 7	FNMA PASS TH #725060 6.000	03/25/2015	PAID ON PRINCIPAL		6,090	6,090	6,232	6,248	0	(158)	0	(158)	0	6,090	0	0	0	52	01/25/2034	1
31402E	S3 3	FNMA PASS TH #726938 4.500	03/25/2015	PAID ON PRINCIPAL		869	869	837	849	0	20	0	20	0	869	0	0	0	8	08/25/2033	1
31402J	ZY 6	FNMA PASS TH #730759 4.500	03/25/2015	PAID ON PRINCIPAL		481	481	463	470	0	11	0	11	0	481	0	0	0	3	08/25/2033	1

QE05.1

# 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 Foreign	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 Designation or Market Indicator (a)
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31402Q LF 6	FNMA PASS TH #734826 4.500		03/25/2015	PAID ON PRINCIPAL		25,029	25,029	24,122	24,459	0	570	0	570	0	25,029	0	0	0	196	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		03/25/2015	PAID ON PRINCIPAL		49,498	49,498	49,607	49,434	0	65	0	65	0	49,498	0	0	0	352	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2015	PAID ON PRINCIPAL		35,710	35,710	35,788	35,662	0	48	0	48	0	35,710	0	0	0	302	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		03/25/2015	PAID ON PRINCIPAL		166,013	166,013	165,645	165,533	0	480	0	480	0	166,013	0	0	0	780	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		03/25/2015	PAID ON PRINCIPAL		362	362	362	361	0	1	0	1	0	362	0	0	0	3	08/25/2035	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		03/25/2015	PAID ON PRINCIPAL		68,170	68,170	62,137	65,708	0	2,462	0	2,462	0	68,170	0	0	0	728	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		03/25/2015	PAID ON PRINCIPAL		102,217	102,217	90,214	98,279	0	3,938	0	3,938	0	102,217	0	0	0	891	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		03/25/2015	PAID ON PRINCIPAL		53,419	53,419	53,436	53,319	0	100	0	100	0	53,419	0	0	0	527	01/25/2032	1
31393U XM 0	FNR 2003-128 DG CMO 4.500		03/25/2015	PAID ON PRINCIPAL		229,810	229,810	218,894	225,781	0	4,029	0	4,029	0	229,810	0	0	0	1,847	01/25/2024	1
3136AK MU 4	FNR 2014-39 BA 3.000		03/25/2015	PAID ON PRINCIPAL		242,836	242,836	247,085	246,962	0	(4,127)	0	(4,127)	0	242,836	0	0	0	1,079	07/25/2040	1
3133TL 4S 4	FSPC T-17 A5 7.160		03/25/2015	PAID ON PRINCIPAL		60,664	60,664	60,655	60,364	0	299	0	299	0	60,664	0	0	0	716	07/25/2029	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						33,845,865	33,655,002	33,996,455	33,657,058	0	22,198	0	22,198	0	33,679,257	0	166,609	166,609	202,309	XXX	XXX

### Bonds - Industrial and Miscellaneous

00724F AA 9	ADOBE SYSTEMS INC 3.250		02/01/2015	MATURED		1,000,000	1,000,000	1,039,610	1,000,753	0	(753)	0	(753)	0	1,000,000	0	0	0	16,250	02/01/2015	2FE
008686 AA 5	AHOLD LEASE USA 7.820	R.	01/01/2015	REDEEMED		98,594	98,594	96,634	97,511	0	1,084	0	1,084	0	98,594	0	0	0	0	01/02/2020	2FE
02666Q F4 0	AMERICAN HONDA FINANCE 3.500	R.	03/16/2015	MATURED		1,000,000	1,000,000	997,820	999,826	0	174	0	174	0	1,000,000	0	0	0	17,500	03/16/2015	1FE
035229 CY 7	ANHEUSER BUSCH CO 5.000	R.	01/15/2015	MATURED		500,000	500,000	466,595	499,729	0	271	0	271	0	500,000	0	0	0	12,500	01/15/2015	1FE
06406J HB 4	BANK OF NEW YORK MELLO 4.950		03/15/2015	MATURED		1,000,000	1,000,000	996,640	999,764	0	236	0	236	0	1,000,000	0	0	0	24,750	03/15/2015	1FE
05566G AA 7	BNP PARIBAS (144A) 5.125	R.	01/15/2015	MATURED		2,530,000	2,530,000	2,499,336	2,529,696	0	304	0	304	0	2,530,000	0	0	0	64,831	01/15/2015	2FE
191216 AM 2	COCA-COLA CO 4.875		03/30/2015	REDEEMED		1,127,950	1,000,000	990,770	995,500	0	286	0	286	0	995,786	0	132,164	132,164	26,406	03/15/2019	1FE
126304 AK 0	CSC HOLDINGS INC 7.625		03/05/2015	BAS-MERRILL LYNCH		1,302,375	1,150,000	1,055,528	1,119,218	0	1,314	0	1,314	0	1,120,532	0	181,843	181,843	57,240	07/15/2018	3FE
29337# AA 7	ENHANCED CAPITAL PARTN ---		03/15/2015	REDEEMED		37,500	37,500	30,183	36,994	0	506	0	506	0	37,500	0	0	0	0	12/15/2020	1FE
29335# AA 9	ENHANCED CAPITAL PARTN 6.970		03/01/2015	REDEEMED		47,367	47,367	47,367	47,367	0	0	0	0	0	47,367	0	0	0	3,966	08/01/2015	1
293791 AR 0	ENTERPRISE PRODUCTS 5.000		03/01/2015	MATURED		3,000,000	3,000,000	2,981,370	2,999,184	0	816	0	816	0	3,000,000	0	0	0	75,000	03/01/2015	2FE
370334 BF 0	GENERAL MILLS INC 5.200		03/17/2015	MATURED		2,000,000	2,000,000	1,995,480	1,999,508	0	492	0	492	0	2,000,000	0	0	0	52,000	03/17/2015	2FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		03/29/2015	REDEEMED		148,393	148,393	148,393	148,393	0	0	0	0	0	148,393	0	0	0	4,190	03/29/2021	1FE
49446Q BB 6	KIMCO REALTY 4.904		02/18/2015	MATURED		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	27,994	02/18/2015	2FE
53217V AB 5	LIFE TECH CORP 4.400		03/01/2015	MATURED		1,000,000	1,000,000	1,010,010	1,000,268	0	(268)	0	(268)	0	1,000,000	0	0	0	22,000	03/01/2015	2FE
68233L AD 1	ONCOR 2003-1 A4 5.420		02/15/2015	REDEEMED		408,454	408,454	408,360	408,407	0	47	0	47	0	408,454	0	0	0	11,069	08/15/2017	1FE
70342@ AB 4	PATTERSON COMPANIES IN 5.170		03/25/2015	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,700	03/25/2015	2
713448 BM 9	PEPSICO INC 3.100		01/15/2015	MATURED		2,000,000	2,000,000	1,997,980	1,999,948	0	52	0	52	0	2,000,000	0	0	0	31,000	01/15/2015	1FE
717081 DA 8	PFIZER INC 5.350		03/15/2015	MATURED		2,000,000	2,000,000	1,997,500	1,999,558	0	442	0	442	0	2,000,000	0	0	0	53,500	03/15/2015	1FE
74005P AR 5	PRAXAIR INC 4.625		03/30/2015	MATURED		1,000,000	1,000,000	998,590	999,810	0	190	0	190	0	1,000,000	0	0	0	23,125	03/30/2015	1FE
74733V AA 8	QEP RESOURCES 6.875		01/07/2015	CANTOR FITZGERALD		1,025,000	1,000,000	990,740	993,694	0	39	0	39	0	993,733	0	31,267	31,267	25,017	03/01/2021	3FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	03/26/2015	REDEEMED		463,642	399,000	392,728	395,881	0	173	0	173	0	396,054	0	67,588	67,588	13,633	03/01/2019	1FE
786514 BS 7	SAFEWAY INC 3.950		02/02/2015	TENDERED		2,020,000	2,000,000	1,991,120	1,994,538	0	120	0	120	0	1,994,658	0	25,342	25,342	36,647	08/15/2020	2FE

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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)
863667 AA 9	STRYKER CORP 3.000		01/15/2015	MATURED		1,000,000	1,000,000	998,940	999,975	0	25	0	25	0	1,000,000	0	0	0	15,000	01/15/2015	1FE
67109@ AB 3	TECHTRONIC INDUSTRIES 7.440	R.	03/22/2015	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	186,000	03/22/2015	2FE
883203 BP 5	TEXTRON INC 6.200		01/02/2015	REDEEMED		2,022,940	2,000,000	1,997,620	1,999,433	0	3	0	3	0	1,999,436	0	23,504	23,504	36,856	03/15/2015	2FE
94106L AU 3	WASTE MANAGEMENT INC 7.375		01/20/2015	REDEEMED		1,226,630	1,000,000	998,820	999,273	0	29	0	29	0	999,302	0	227,328	227,328	26,427	03/11/2019	2FE
02364W AH 8	AMERICA MOVIL SA 5.750	F..	01/15/2015	MATURED		2,000,000	2,000,000	1,986,920	1,999,812	0	188	0	188	0	2,000,000	0	0	0	57,500	01/15/2015	1FE
87938W AJ 2	TELEFONICA EMISIONES S 4.949	F..	01/15/2015	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,745	01/15/2015	2FE
02660T BM 4	AHM 2004-3 3A 2.068		03/25/2015	PAID ON PRINCIPAL		34,153	34,153	30,439	29,977	0	4,176	0	4,176	0	34,153	0	0	0	115	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		12,670	12,670	12,783	12,629	0	41	0	41	0	12,670	0	0	0	118	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		130,141	130,141	129,063	129,233	0	908	0	908	0	130,141	0	0	0	1,059	08/25/2019	1FM
161546 GB 6	CFAB 2003-4 2A2 .773		03/25/2015	PAID ON PRINCIPAL		1,882	1,882	1,882	1,642	0	240	0	240	0	1,882	0	0	0	4	05/25/2033	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		98,000	98,000	60,606	61,808	(0)	36,192	0	36,192	0	98,000	0	0	0	1,102	05/25/2037	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		03/25/2015	WRITTEN OFF		0	85,285	52,743	53,789	0	(174)	0	(174)	0	53,614	0	(53,614)	(53,614)	1,147	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 933		03/25/2015	PAID ON PRINCIPAL		1,719	1,719	1,504	1,456	0	263	0	263	0	1,719	0	0	0	3	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM .673		03/25/2015	PAID ON PRINCIPAL		2,859	2,859	2,066	1,936	0	924	0	924	0	2,859	0	0	0	3	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2015	PAID ON PRINCIPAL		13,403	13,403	13,400	13,369	0	33	0	33	0	13,403	0	0	0	91	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		03/25/2015	PAID ON PRINCIPAL		174,255	174,255	174,248	174,399	0	(144)	0	(144)	0	174,255	0	0	0	1,091	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		03/25/2015	PAID ON PRINCIPAL		53,164	53,164	54,020	52,994	0	170	0	170	0	53,164	0	0	0	471	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		98,896	98,896	96,361	97,731	0	1,164	0	1,164	0	98,896	0	0	0	803	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		16,477	16,477	16,528	16,424	0	52	0	52	0	16,477	0	0	0	124	07/25/2018	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		03/10/2015	PAID ON PRINCIPAL		255,939	255,939	270,096	264,933	2,813	(11,806)	0	(8,993)	0	255,939	0	0	0	1,611	08/10/2043	1FM
09774X BU 5	BCM 2001-A A 6.805		03/15/2015	PAID ON PRINCIPAL		139,620	139,620	137,177	138,202	0	1,419	0	1,419	0	139,620	0	0	0	1,603	12/15/2030	1AM
393505 A6 9	GT 1998-2 A5 6.240		03/01/2015	PAID ON PRINCIPAL		91,988	91,988	78,278	82,520	0	9,468	0	9,468	0	91,988	0	0	0	966	12/01/2028	1AM
3899999. Total Bonds - Industrial and Miscellaneous						40,584,011	40,029,758	39,746,248	39,897,083	2,812	48,694	0	51,507	0	39,948,590	0	635,421	635,421	1,008,156	XXX	XXX
8399997. Total Bonds - Part 4						150,281,604	149,201,890	151,445,166	148,576,699	2,812	40,538	0	43,350	0	148,620,049	0	1,661,555	1,661,555	1,980,338	XXX	XXX
8399999. Total Bonds						150,281,604	149,201,890	151,445,166	148,576,699	2,812	40,538	0	43,350	0	148,620,049	0	1,661,555	1,661,555	1,980,338	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
99C001 22 1	PAN OCEAN CO LTD (B24FX49) (F)	D.	02/06/2015	JP MORGAN	13,399,000	31,591	XXX	31,684	0	0	0	0	0	0	31,684	97	(191)	(93)	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						31,591	XXX	31,684	0	0	0	0	0	0	31,684	97	(191)	(93)	0	XXX	XXX
9799997 Total Common Stocks - Part 4						31,591	XXX	31,684	0	0	0	0	0	31,684	97	(191)	(93)	0	XXX	XXX	
9799999. Total Common Stocks						31,591	XXX	31,684	0	0	0	0	0	31,684	97	(191)	(93)	0	XXX	XXX	
9899999. Total Preferred and Common Stocks						31,591	XXX	31,684	0	0	0	0	0	31,684	97	(191)	(93)	0	XXX	XXX	
9999999. Total Bonds, Preferred and Common Stocks						150,313,195	XXX	151,476,850	148,576,699	2,812	40,538	0	43,350	0	148,651,733	97	1,661,364	1,661,462	1,980,338	XXX	XXX

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

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

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

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

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



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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....		1.....	.....21,693	.....21,693	04/01/2015...
	REPO - DAIWA A TREASURY.....		1.....	.....2,888,673	.....2,888,673	04/01/2015...
	REPO - NOMURA A TREASURY.....		1.....	.....2,888,673	.....2,888,673	04/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	.....2,888,673	.....2,888,673	04/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....8,687,712	.....8,687,712	XXX
0599999	Total - U.S. Government.....			.....8,687,712	.....8,687,712	XXX
6199999	Total - Issuer Obligations.....			.....8,687,712	.....8,687,712	XXX
6599999	Subtotal - Bonds.....			.....8,687,712	.....8,687,712	XXX
9999999	Totals.....			.....8,687,712	.....8,687,712	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....463,018 Book/Adjusted Carrying Value \$.....463,018
- Average balance for the year: Fair Value \$.....12,120,333 Book/Adjusted Carrying Value \$.....12,120,333
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....8,687,712 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 Date

General Interrogatories:

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

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(21,422,812)	.....(19,704,577)	.....(16,637,522)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....89,423	.....(39,005)	.....(37,524)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....0	.....0	.....(730,005)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(21,333,389)	.....(19,743,582)	.....(17,405,050)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(21,333,389)	.....(19,743,582)	.....(17,405,050)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(21,333,389)	.....(19,743,582)	.....(17,405,050)	XXX

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

Show Investments Owned End of Current Quarter

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

QE13



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2015

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
.....64,811,234	.....72,228,345	.....17,847,920

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