

# QUARTERLY STATEMENT

## AS OF SEPTEMBER 30, 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                                 | RENÉE HELOU DAVIS            | Vice President & Chief Corporate Actuary                              |
| 7. BRUCE RICHARD JONES    | Executive Vice President & Chief Risk Officer   | # WENDY CONSTANCE SKJERVEN   | Vice President, Corporate Secretary & Associate Group General Counsel |
| 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 TOCZYDLOWSKI

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

*Brian W. MacLean*

*Wendy C. Skjerven*

*Douglas K. Russell*

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

20th day of October, 2015

*Sandra M. Bachman*  
Notary Public  
My Commission Expires September 30, 2017



a. Is this an original filing? Yes  No

b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## ASSETS

|   | Current Statement Date |                            |  | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|---|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....   | 3,725,376,722          | 0                          | 3,725,376,722                                | 3,411,436,937   |
| 2. Stocks:  |                        |                            |  |   |
| 2.1 Preferred stocks.....   | 0                      | 0                          | 0  | 0   |
| 2.2 Common stocks.....  | 246,764,245            | 0                          | 246,764,245                                  | 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 (\$.....(27,247,347)), cash equivalents (\$.....0) and short-term investments (\$.....214,106,317).....   | 186,858,970            | 0                          | 186,858,970                                  | 127,187,283   |
| 6. Contract loans (including \$.....0 premium notes).....   | 0                      | 0                          | 0  | 0   |
| 7. Derivatives.....   | 0                      | 0                          | 0  | 0   |
| 8. Other invested assets.....   | 3,820,831              | 0                          | 3,820,831                                    | 4,019,416   |
| 9. Receivables for securities.....  | 3,381,600              | 0                          | 3,381,600                                    | 0   |
| 10. Securities lending reinvested collateral assets.....  | 10,672,505             | 0                          | 10,672,505                                   | 8,224,694   |
| 11. Aggregate write-ins for invested assets.....  | 0                      | 0                          | 0  | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....  | 4,176,874,873          | 0                          | 4,176,874,873                                | 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.....  | 37,920,693             | 0                          | 37,920,693                                   | 45,277,103  |
| 15. Premiums and considerations:  |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....   | 102,158,693            | 15,671,983                 | 86,486,709                                   | 78,549,277  |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....59,875,438 earned but unbilled premiums)..... | 151,184,681            | 9,750,405                  | 141,434,276                                  | 131,433,627   |
| 15.3 Accrued retrospective premiums.....  | 0                      | 0                          | 0  | 0   |
| 16. Reinsurance:  |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....   | 10,986,799             | 0                          | 10,986,799                                   | 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.....  | 76,653,639             | 12,208,357                 | 64,445,282                                   | 62,639,844  |
| 19. Guaranty funds receivable or on deposit.....  | 72,607                 | 0                          | 72,607                                       | 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.....   | 2,984,646              | 0                          | 2,984,646                                    | 9,057,199   |
| 24. Health care (\$.....0) and other amounts receivable.....  | 0                      | 0                          | 0  | 0   |
| 25. Aggregate write-ins for other than invested assets.....   | 4,674,153              | 0                          | 4,674,153                                    | 2,994,372   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....                                      | 4,563,510,784          | 37,630,745                 | 4,525,880,038                                | 4,225,233,665   |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....  | 0                      | 0                          | 0  | 0   |
| 28. Total (Lines 26 and 27).....  | 4,563,510,784          | 37,630,745                 | 4,525,880,038                                | 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.....                       | 4,233,777 | 0 | 4,233,777 | 2,686,794 |
| 2502. Other assets.....  | 348,626   | 0 | 348,626   | 177,663   |
| 2503. State surcharges receivable.....                                   | 109,764   | 0 | 109,764   | 314,418   |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | (18,015)  | 0 | (18,015)  | (184,503) |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 4,674,153 | 0 | 4,674,153 | 2,994,372 |

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## LIABILITIES, SURPLUS AND OTHER FUNDS

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....262,283,570).....   | 700,622,966                    | 680,168,443                    |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....   | 233,765                        | 420,202                        |
| 3. Loss adjustment expenses.....  | 310,308,413                    | 356,911,923                    |
| 4. Commissions payable, contingent commissions and other similar charges.....   | 30,939,206                     | 34,142,046                     |
| 5. Other expenses (excluding taxes, licenses and fees).....   | 35,998,351                     | 40,097,405                     |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....   | 10,534,310                     | 11,534,866                     |
| 7.1 Current federal and foreign income taxes (including \$.....(368,480) on realized capital gains (losses)).....   | 31,510,996                     | 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 \$.....296,617,803 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..... | 887,662,183                    | 855,349,712                    |
| 10. Advance premium.....  | 844,286                        | 1,327,118                      |
| 11. Dividends declared and unpaid:  |                                |                                |
| 11.1 Stockholders.....  | 0                              | 0                              |
| 11.2 Policyholders.....   | 8,146,520                      | 7,376,699                      |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....   | 35,588,847                     | 28,084,142                     |
| 13. Funds held by company under reinsurance treaties.....   | 0                              | 0                              |
| 14. Amounts withheld or retained by company for account of others.....  | 34,575,496                     | 41,744,996                     |
| 15. Remittances and items not allocated.....  | 6,130,139                      | 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.....   | 39,664,781                     | 4,590,766                      |
| 22. Payable for securities lending.....   | 10,672,505                     | 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.....  | 3,186,059                      | 1,990,431                      |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....  | 2,150,035,329                  | 2,110,576,190                  |
| 27. Protected cell liabilities.....   | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....  | 2,150,035,329                  | 2,110,576,190                  |
| 29. Aggregate write-ins for special surplus funds.....  | 6,648,830                      | 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).....   | 1,928,912,119                  | 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).....   | 2,375,844,709                  | 2,114,657,475                  |
| 38. Totals (Page 2, Line 28, Col. 3).....   | 4,525,880,038                  | 4,225,233,665                  |

### DETAILS OF WRITE-INS

|  |           |           |
|--|-----------|-----------|
| 2501. Other liabilities tri-party/tax credit bonds.....                  | 1,432,806 | 0         |
| 2502. Retroactive reinsurance reserve assumed.....                       | 888,754   | 853,430   |
| 2503. Escheat liability.....   | 862,539   | 1,136,046 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 1,960     | 956       |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 3,186,059 | 1,990,431 |
| 2901. Special surplus from retroactive reinsurance.....                  | 6,648,830 | 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).....       | 6,648,830 | 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<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|--|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>   |                              |                            |                                      |
| 1. Premiums earned:  |                              |                            |                                      |
| 1.1 Direct..... (written \$.....1,399,519,616).....  | 1,346,962,279                | 1,306,567,826              | 1,750,058,825                        |
| 1.2 Assumed..... (written \$.....53,771,303).....  | 59,831,250                   | 56,461,760                 | 76,756,996                           |
| 1.3 Ceded..... (written \$.....399,489,297).....   | 378,541,602                  | 337,815,824                | 465,167,903                          |
| 1.4 Net..... (written \$.....1,053,801,622).....   | 1,028,251,927                | 1,025,213,762              | 1,361,647,918                        |
| DEDUCTIONS:  |                              |                            |                                      |
| 2. Losses incurred (current accident year \$.....287,546,071):   |                              |                            |                                      |
| 2.1 Direct.....  | 415,039,779                  | 306,055,963                | 470,567,261                          |
| 2.2 Assumed.....   | 3,656,459                    | (1,250,571)                | (10,991,574)                         |
| 2.3 Ceded.....   | 187,714,348                  | 172,871,747                | 281,267,648                          |
| 2.4 Net.....   | 230,981,890                  | 131,933,646                | 178,308,039                          |
| 3. Loss adjustment expenses incurred.....  | (9,697,334)                  | (7,934,903)                | (56,436,228)                         |
| 4. Other underwriting expenses incurred.....   | 415,781,949                  | 408,903,040                | 540,861,721                          |
| 5. Aggregate write-ins for underwriting deductions.....  | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....  | 637,066,505                  | 532,901,784                | 662,733,532                          |
| 7. Net income of protected cells.....  | 0                            | 0                          | 0                                    |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....  | 391,185,422                  | 492,311,978                | 698,914,386                          |
| <b>INVESTMENT INCOME</b>   |                              |                            |                                      |
| 9. Net investment income earned.....   | 101,471,088                  | 107,332,859                | 142,920,183                          |
| 10. Net realized capital gains (losses) less capital gains tax of \$.....2,505,733.....  | 2,533,293                    | 559,271                    | 3,174,771                            |
| 11. Net investment gain (loss) (Lines 9 + 10).....   | 104,004,381                  | 107,892,130                | 146,094,954                          |
| <b>OTHER INCOME</b>  |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$.....697,594 amount charged off \$.....1,020,710).....              | (323,115)                    | (371,278)                  | (526,625)                            |
| 13. Finance and service charges not included in premiums.....  | 229,959                      | 196,855                    | 266,824                              |
| 14. Aggregate write-ins for miscellaneous income.....  | 22,657                       | (24,250)                   | (619,397)                            |
| 15. Total other income (Lines 12 through 14).....  | (70,500)                     | (198,673)                  | (879,198)                            |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....    | 495,119,303                  | 600,005,435                | 844,130,142                          |
| 17. Dividends to policyholders.....  | 4,362,802                    | 5,158,350                  | 6,456,356                            |
| 18. Net income after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 490,756,501                  | 594,847,084                | 837,673,787                          |
| 19. Federal and foreign income taxes incurred.....   | 148,757,012                  | 193,678,263                | 271,899,197                          |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....   | 341,999,489                  | 401,168,822                | 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).....   | 341,999,489                  | 401,168,822                | 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 \$.....(262,928).....   | (80,655,929)                 | (5,517,061)                | (99,398,737)                         |
| 25. Change in net unrealized foreign exchange capital gain (loss).....   | 0                            | (2,260)                    | 3,767                                |
| 26. Change in net deferred income tax.....   | 2,982,377                    | (3,142,273)                | (36,871,623)                         |
| 27. Change in nonadmitted assets.....  | (3,138,703)                  | 10,452,635                 | 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).....  | 261,187,234                  | 402,959,862                | 232,937,388                          |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....   | 2,375,844,709                | 2,284,679,950              | 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. Retroactive reinsurance gain/loss.....   | 642,691                      | 765,304                    | 319,264                              |
| 1402. Other assets tri-party/tax credit bond income.....   | 191,485                      | 86,528                     | 130,653                              |
| 1403. Fines and penalties of regulatory authorities.....   | 0                            | (50)                       | (50)                                 |
| 1498. Summary of remaining write-ins for Line 14 from overflow page.....   | (811,520)                    | (876,032)                  | (1,069,264)                          |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....   | 22,657                       | (24,250)                   | (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<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | 1,047,949,354                | 1,135,988,806              | 1,482,517,492                        |
| 2. Net investment income.....   | 122,452,455                  | 128,495,595                | 164,624,735                          |
| 3. Miscellaneous income.....  | (70,500)                     | (198,673)                  | (879,198)                            |
| 4. Total (Lines 1 through 3).....   | 1,170,331,309                | 1,264,285,727              | 1,646,263,030                        |
| 5. Benefit and loss related payments.....   | 204,302,851                  | 202,374,416                | 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.....   | 460,996,315                  | 451,213,753                | 585,112,190                          |
| 8. Dividends paid to policyholders.....   | 3,592,981                    | 4,365,148                  | 5,542,170                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$..... 1,761,300 tax on capital gains (losses).....    | 143,885,308                  | 214,236,681                | 267,367,821                          |
| 10. Total (Lines 5 through 9).....  | 812,777,455                  | 872,189,999                | 1,171,738,951                        |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 357,553,854                  | 392,095,728                | 474,524,078                          |
| <b>CASH FROM INVESTMENTS</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 483,206,309                  | 425,569,831                | 739,931,675                          |
| 12.2 Stocks.....  | 31,591                       | 165,347                    | 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.....                                | (81)                         | (125,491)                  | 0                                    |
| 12.7 Miscellaneous proceeds.....  | 35,074,016                   | 14,395,005                 | 4,590,766                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 518,311,834                  | 440,004,692                | 1,265,445,943                        |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 806,267,074                  | 645,613,917                | 713,668,030                          |
| 13.2 Stocks.....  | 31,684                       | 178,002                    | 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.....  | 5,829,411                    | 6,273,110                  | 3,385,891                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 812,128,169                  | 652,065,029                | 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).....  | (293,816,335)                | (212,060,336)              | 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).....   | (4,065,831)                  | (62,681,683)               | (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)..... | (4,065,831)                  | (62,681,683)               | (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).....        | 59,671,687                   | 117,353,709                | 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).....  | 186,858,970                  | 185,153,333                | 127,187,283                          |
| <b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>                           |                              |                            |                                      |
| 20.0001 Exchange of bonds.....  | 3,119,310                    | 0                          | 0                                    |
| 20.0002 Tax credits from certified capital company (CAPCO).....   | 160,129                      | 0                          | 0                                    |
| 20.0003 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<br/>Domicile</u> | <u>September 30, 2015</u> | <u>December 31, 2014</u> |
|---|------------------------------|---------------------------|--------------------------|
| 1. Travelers Casualty and Surety Company of America state basis | CT                           | \$ 341,999,489            | \$ 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>\$ 341,999,489</u>     | <u>\$ 565,774,590</u>    |
| <br>  |                              |                           |                          |
| <u>Surplus</u>  |                              |                           |                          |
| 5. Travelers Casualty and Surety Company of America state basis | CT                           | \$ 2,375,844,709          | \$ 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>\$ 2,375,844,709</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:

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 (SVO) 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 table provides aggregated information on structured securities classified on the basis for the recognized 2015 other-than-temporary impairments:

|   | <u>Amortized cost basis<br/>before other-than-<br/>temporary impairment</u> | <u>Other-than-temporary<br/>impairment<br/>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      |

**NOTES TO FINANCIAL STATEMENTS**

(OTTI recognized in the quarter ending June 30, 2015)

|   |    |   |    |   |    |   |
|---|----|---|----|---|----|---|
| Present value of cash flows is less than amortized cost | \$ | - | \$ | - | \$ | - |
|---|----|---|----|---|----|---|

(OTTI recognized in the quarter ending September 30, 2015)

|   |    |   |    |   |    |   |
|---|----|---|----|---|----|---|
| Present value of cash flows is less than amortized cost | \$ | - | \$ | - | \$ | - |
|---|----|---|----|---|----|---|

|                         |  |  |           |            |  |  |
|-------------------------|--|--|-----------|------------|--|--|
| Annual Aggregate Total: |  |  | <u>\$</u> | <u>894</u> |  |  |
|-------------------------|--|--|-----------|------------|--|--|

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

| CUSIP     | Amortized cost basis before other-than-temporary impairment | Present value of projected cash flows | Other-than-temporary impairment recognized in loss | Amortized cost basis after other-than-temporary impairment | Fair Value   | Impairment Quarter |
|-----------|---|---------------------------------------|--|--|--------------|--------------------|
| 05949APN4 | \$ 1,280,581  | \$ 1,279,687                          | \$ 894   | \$ 1,279,687   | \$ 1,275,182 | Q1 - 2015          |
| Total:    |   |                                       | <u>\$ 894</u>                                      |  |              |                    |

(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 | \$ | -      |
| 2. 12 Months or Longer | \$ | 75,476 |

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

|                        |    |           |
|------------------------|----|-----------|
| 1. Less than 12 Months | \$ | -         |
| 2. 12 Months or Longer | \$ | 4,875,189 |

(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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 9 – Income Taxes**

No significant change.

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

Through September 30, 2015, the Company sold \$107.3 million of securities to the Travelers Money Market Liquidity Pool as follows:

| (in millions)   | <u>Proceeds</u> |
|-----------------|-----------------|
| May 18, 2015    | \$ 56.3         |
| June 19, 2015   | 20.0            |
| August 24, 2015 | 31.0            |

**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.



## NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of September 30, 2015:

| <u>Description</u>             | <u>Level 1</u> | <u>Level 2</u>       | <u>Level 3</u> | <u>Total</u>         |
|--------------------------------|----------------|----------------------|----------------|----------------------|
| Bonds                          |                |                      |                |                      |
| Industrial and miscellaneous   | \$ -           | \$ 10,194,580        | \$ -           | \$ 10,194,580        |
| Total securities at fair value | <u>\$ -</u>    | <u>\$ 10,194,580</u> | <u>\$ -</u>    | <u>\$ 10,194,580</u> |

At September 30, 2015, the Company also holds Level 3 industrial and miscellaneous bonds and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

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.

The Company holds common stock where the fair value estimate is determined by an internal fund manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in Level 3.

(5) Not applicable.

B. Not applicable.

C. The following tables provide 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.

| <u>(At September 30, 2015)</u><br><u>Description</u> | <u>Aggregate<br/>Fair Value</u> | <u>Admitted<br/>Assets</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Not<br/>Practicable<br/>(Carrying<br/>Value)</u> |
|--|---------------------------------|----------------------------|----------------|----------------|----------------|---|
| Short term bonds                                     | \$ 214,106,317                  | \$ 214,106,317             | \$ 78,748,524  | \$ 135,357,793 | \$ -           | \$ -  |
| Long term bonds                                      | 3,889,053,427                   | 3,725,376,722              | 197,081,576    | 3,660,926,584  | 31,045,267     | -   |
| Common stock   | -                               | -                          | -              | -              | -              | -   |

  

| <u>(At December 31, 2014)</u><br><u>Description</u> | <u>Aggregate<br/>Fair Value</u> | <u>Admitted<br/>Assets</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Not<br/>Practicable<br/>(Carrying<br/>Value)</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      | -   |
| Common stock  | -                               | -                          | -              | -              | -              | -   |

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through November 5, 2015.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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 September 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$136,886,000, resulting primarily from better than expected loss and defense and cost containment development in the fidelity & surety line for accident years 2008 through 2013. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

### **Note 26 – Intercompany Pooling Arrangements**

No significant change.

### **Note 27 – Structured Settlements**

No significant change.

### **Note 28 – Health Care Receivables**

No significant change.

### **Note 29 – Participating Policies**

No significant change.

### **Note 30 – Premium Deficiency Reserves**

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

No significant change.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

### **Note 36 – Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes  No
- 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<br>Name of Entity | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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
- 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  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
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes  No

14.2 If yes, please complete the following:

|   | 1<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|---|---|--|
| 14.21 Bonds   | \$ 0  | \$ 0   |
| 14.22 Preferred Stock   | 0   | 0  |
| 14.23 Common Stock  | 326,931,879   | 246,764,245  |
| 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                                      | \$ 246,764,245                                       |
| 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
- 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: \$ 10,672,505
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 10,672,505
- 16.3 Total payable for securities lending reported on the liability page: \$ 10,672,505

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  No

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

| 1<br>Name of Custodian(s) | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>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  No
- 18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; 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<br>Line of Business | 2<br>Maximum Interest | 3<br>Disc. Rate | Total Discount     |                 |           |            | Discount Taken During Period |                 |            |             |
|-----------------------|-----------------------|-----------------|--------------------|-----------------|-----------|------------|------------------------------|-----------------|------------|-------------|
|                       |                       |                 | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>Total |
|                       | 0.000                 | 0.000%          | 0                  | 0               | 0         | 0          | 0                            | 0               | 0          | 0           |
| Total                 | 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

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Name of Reinsurer                    | 4<br>Domiciliary<br>Jurisdiction | 5<br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer Rating |
|------------------------------|-------------------|---|----------------------------------|---------------------------|---|---|
| <b>U.S. Insurers</b>         |                   |   |                                  |                           |   |   |
| 19224.....                   | 36-2542404.....   | ST PAUL PROTECTIVE INSURANCE COMPANY..... | CT.....                          | AUTHORIZED..              | .....0.....   | .....   |
| <b>All Other Insurers</b>    |                   |   |                                  |                           |   |   |
| 00000.....                   | AA-1120337.....   | ASPEN INSURANCE UK LTD.....               | GBR.....                         | AUTHORIZED..              | .....0.....   | .....   |

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

| States, Etc.                                   | 1<br>Active Status | Direct Premiums Written   |                         | Direct Losses Paid (Deducting Salvage) |                         | Direct Losses Unpaid      |                         |
|--|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
|  |                    | 2<br>Current Year to Date | 3<br>Prior Year to Date | 4<br>Current Year to Date              | 5<br>Prior Year to Date | 6<br>Current Year to Date | 7<br>Prior Year to Date |
| 1. Alabama.....AL.....L.....                   |                    | 15,272,109                | 13,150,737              | 2,769,107                              | 3,391,461               | 14,252,415                | 28,868,349              |
| 2. Alaska.....AK.....L.....                    |                    | 5,071,902                 | 5,853,913               | 106,529                                | 206,193                 | 2,534,451                 | 2,420,177               |
| 3. Arizona.....AZ.....L.....                   |                    | 18,168,012                | 18,135,559              | 5,658,737                              | 1,210,798               | 18,049,570                | 14,411,606              |
| 4. Arkansas.....AR.....L.....                  |                    | 14,527,956                | 15,256,809              | 2,370,692                              | 1,675,409               | 34,862,792                | 29,693,441              |
| 5. California.....CA.....L.....                |                    | 126,555,040               | 133,132,700             | 38,082,250                             | 19,323,175              | 131,940,027               | 112,170,995             |
| 6. Colorado.....CO.....L.....                  |                    | 34,553,707                | 30,279,915              | 8,212,698                              | 8,131,496               | 40,682,949                | 32,102,373              |
| 7. Connecticut.....CT.....L.....               |                    | 32,330,998                | 30,398,391              | 4,387,599                              | 3,476,405               | 30,857,333                | 25,926,276              |
| 8. Delaware.....DE.....L.....                  |                    | 4,924,474                 | 3,470,773               | 580,987                                | 381,748                 | 5,834,070                 | 3,746,633               |
| 9. District of Columbia.....DC.....L.....      |                    | 18,400,804                | 18,792,111              | 800,107                                | 4,237,228               | 13,064,361                | 12,601,613              |
| 10. Florida.....FL.....L.....                  |                    | 81,560,254                | 76,776,789              | 13,962,124                             | 14,542,962              | 58,709,187                | 54,337,512              |
| 11. Georgia.....GA.....L.....                  |                    | 38,544,353                | 35,226,084              | 6,469,340                              | 5,805,884               | 48,191,513                | 34,833,472              |
| 12. Hawaii.....HI.....L.....                   |                    | 10,681,214                | 9,211,792               | 255,623                                | 964,791                 | 6,940,323                 | 7,286,221               |
| 13. Idaho.....ID.....L.....                    |                    | 4,967,336                 | 5,353,326               | 626,702                                | 986,042                 | 4,835,941                 | 4,027,398               |
| 14. Illinois.....IL.....L.....                 |                    | 65,861,379                | 62,352,096              | 14,385,689                             | 10,707,072              | 63,496,884                | 56,634,315              |
| 15. Indiana.....IN.....L.....                  |                    | 21,538,777                | 19,428,940              | 3,937,285                              | 7,381,565               | 20,342,355                | 17,411,165              |
| 16. Iowa.....IA.....L.....                     |                    | 14,318,094                | 14,150,065              | 1,470,525                              | 2,215,769               | 11,923,012                | 9,361,973               |
| 17. Kansas.....KS.....L.....                   |                    | 18,194,676                | 13,759,976              | 1,072,052                              | 2,436,811               | 11,751,778                | 9,078,139               |
| 18. Kentucky.....KY.....L.....                 |                    | 16,448,625                | 18,589,174              | 7,694,437                              | 8,651,693               | 18,124,029                | 18,984,229              |
| 19. Louisiana.....LA.....L.....                |                    | 25,803,589                | 24,038,835              | 6,311,875                              | 3,245,259               | 20,829,531                | 18,214,863              |
| 20. Maine.....ME.....L.....                    |                    | 6,344,341                 | 6,659,414               | 865,580                                | 1,430,862               | 5,046,636                 | 4,854,396               |
| 21. Maryland.....MD.....L.....                 |                    | 32,870,078                | 27,921,755              | 5,656,664                              | 5,528,972               | 24,073,324                | 25,844,941              |
| 22. Massachusetts.....MA.....L.....            |                    | 42,814,956                | 43,124,892              | 9,697,443                              | 6,760,833               | 45,272,686                | 42,797,171              |
| 23. Michigan.....MI.....L.....                 |                    | 28,846,544                | 25,119,161              | 3,981,262                              | 5,738,905               | 21,995,849                | 19,694,095              |
| 24. Minnesota.....MN.....L.....                |                    | 27,957,725                | 29,735,062              | 6,901,786                              | 2,743,979               | 26,142,662                | 21,612,343              |
| 25. Mississippi.....MS.....L.....              |                    | 15,563,823                | 14,355,663              | 5,821,315                              | 1,835,674               | 14,315,116                | 18,814,972              |
| 26. Missouri.....MO.....L.....                 |                    | 25,356,259                | 25,285,343              | 5,396,391                              | 5,540,975               | 26,684,857                | 23,845,852              |
| 27. Montana.....MT.....L.....                  |                    | 10,178,448                | 9,988,600               | 18,355,045                             | 1,982,418               | 14,956,538                | 9,507,367               |
| 28. Nebraska.....NE.....L.....                 |                    | 9,260,541                 | 8,115,258               | 1,562,371                              | 3,420,499               | 11,173,978                | 7,642,482               |
| 29. Nevada.....NV.....L.....                   |                    | 8,535,552                 | 8,117,063               | 2,513,793                              | 3,042,505               | 11,046,853                | 13,827,867              |
| 30. New Hampshire.....NH.....L.....            |                    | 5,959,581                 | 5,587,537               | 222,123                                | 1,162,424               | 3,928,356                 | 3,720,755               |
| 31. New Jersey.....NJ.....L.....               |                    | 37,182,137                | 35,614,564              | 9,137,988                              | 13,272,200              | 37,436,542                | 34,866,599              |
| 32. New Mexico.....NM.....L.....               |                    | 4,883,814                 | 6,168,272               | 2,706,460                              | 1,172,440               | 5,429,739                 | 5,707,680               |
| 33. New York.....NY.....L.....                 |                    | 90,590,675                | 95,862,553              | 15,586,519                             | 31,942,249              | 90,465,512                | 86,527,087              |
| 34. North Carolina.....NC.....L.....           |                    | 39,312,385                | 35,892,189              | 3,380,670                              | 4,924,826               | 34,802,109                | 27,464,359              |
| 35. North Dakota.....ND.....L.....             |                    | 8,321,014                 | 6,700,605               | 144,094                                | 21,664                  | 4,127,597                 | 3,047,721               |
| 36. Ohio.....OH.....L.....                     |                    | 50,646,478                | 42,118,582              | 13,217,909                             | 15,655,479              | 42,818,408                | 39,333,108              |
| 37. Oklahoma.....OK.....L.....                 |                    | 14,664,026                | 12,862,430              | 1,536,108                              | 1,477,243               | 12,520,495                | 9,276,390               |
| 38. Oregon.....OR.....L.....                   |                    | 17,487,216                | 16,069,027              | 1,646,148                              | 1,837,251               | 11,222,905                | 10,256,912              |
| 39. Pennsylvania.....PA.....L.....             |                    | 67,403,519                | 63,976,674              | 13,871,626                             | 13,328,241              | 74,734,052                | 60,642,142              |
| 40. Rhode Island.....RI.....L.....             |                    | 5,777,263                 | 4,862,475               | 353,782                                | 692,803                 | 5,187,066                 | 4,299,168               |
| 41. South Carolina.....SC.....L.....           |                    | 20,856,441                | 19,309,398              | 8,501,047                              | 2,707,556               | 17,330,717                | 15,082,802              |
| 42. South Dakota.....SD.....L.....             |                    | 3,747,765                 | 3,384,908               | 195,717                                | 992,996                 | 3,057,956                 | 2,764,300               |
| 43. Tennessee.....TN.....L.....                |                    | 30,497,321                | 23,657,178              | 3,448,384                              | 4,620,257               | 21,185,263                | 20,507,248              |
| 44. Texas.....TX.....L.....                    |                    | 91,478,343                | 89,114,357              | 18,246,220                             | 19,644,040              | 100,644,818               | 77,077,865              |
| 45. Utah.....UT.....L.....                     |                    | 12,953,717                | 12,452,128              | 3,909,783                              | 3,047,345               | 10,032,736                | 11,396,875              |
| 46. Vermont.....VT.....L.....                  |                    | 1,475,495                 | 1,260,148               | 93,385                                 | 9,466                   | 637,429                   | 689,466                 |
| 47. Virginia.....VA.....L.....                 |                    | 37,193,330                | 40,307,080              | 8,021,963                              | 12,193,044              | 37,892,747                | 39,664,997              |
| 48. Washington.....WA.....L.....               |                    | 40,635,601                | 39,957,257              | 10,128,411                             | 5,610,998               | 31,435,600                | 33,887,933              |
| 49. West Virginia.....WV.....L.....            |                    | 8,940,498                 | 8,786,449               | 2,981,888                              | 1,262,684               | 8,515,917                 | 8,804,615               |
| 50. Wisconsin.....WI.....L.....                |                    | 26,002,631                | 27,865,907              | 4,746,703                              | 5,511,695               | 22,397,950                | 19,153,547              |
| 51. Wyoming.....WY.....L.....                  |                    | 5,953,816                 | 6,808,691               | 1,031,141                              | 3,607,578               | 6,954,042                 | 3,905,472               |
| 52. American Samoa.....AS.....N.....           |                    | 288                       | 1,188                   | 0                                      | 0                       | 0                         | 0                       |
| 53. Guam.....GU.....L.....                     |                    | 167,294                   | 65,526                  | 0                                      | 0                       | 0                         | 0                       |
| 54. Puerto Rico.....PR.....L.....              |                    | (15,659)                  | 759,378                 | 0                                      | (21,885)                | 0                         | 10,105                  |
| 55. US Virgin Islands.....VI.....L.....        |                    | 98,673                    | 84,582                  | 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.....  |                    | 1,854,388                 | 3,986,459               | (5,850)                                | 367,293                 | 700,237                   | 3,509,786               |
| 59. Totals.....(a).....54.....                 |                    | 1,399,519,616             | 1,349,295,737           | 303,008,227                            | 282,037,272             | 1,341,389,714             | 1,202,149,169           |

**DETAILS OF WRITE-INS**

|  |  |           |           |         |         |         |           |
|--|--|-----------|-----------|---------|---------|---------|-----------|
| 58001. GBR United Kingdom.....XXX.....   |  | 1,399,232 | 2,453,971 | (5,850) | 367,293 | 600,000 | 3,295,260 |
| 58002. MEX Mexico.....XXX.....   |  | 154,257   | 216,196   | 0       | 0       | 30,301  | 0         |
| 58003. KOR Korea, Republic of.....XXX.....                                       |  | 135,496   | 116,693   | 0       | 0       | 0       | 0         |
| 58998. Summary of remaining write-ins for Line 58 from overflow page....XXX..... |  | 165,403   | 1,199,599 | 0       | 0       | 69,936  | 214,526   |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....  |  | 1,854,388 | 3,986,459 | (5,850) | 367,293 | 700,237 | 3,509,786 |

(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 |
| ... .. SPFM 101 Lincoln Centre LLC                                   | Delaware       | 41-0406690 | ... .. Travelers Texas MGA, Inc.   | Texas          | 27-4469564 |
| ... .. USF&G Capital I   | Delaware       | 52-1953822 | ... .. Oregon Evergreen Investor I, LLC                                    | Delaware       | 06-6033509 |
| ... .. USF&G Capital III   | Delaware       | 52-2044075 | ... .. Lone Rock Timber Investments I, LLC (75%)                           | Delaware       | 61-1639956 |
| ... .. 350 Market Street, LLC  | Delaware       | 41-0406690 | ... .. Lone Rock Timber Investments II, LLC (90%)                          | Delaware       | 32-0447309 |
| ... .. Travelers Special Services Limited                            | United Kingdom |            | ... .. Travelers (Bermuda) Limited *                                       | Bermuda        | 98-0190863 |
| ... .. Yonkers Financing Corp.                                       | Delaware       | 20-3033027 | ... .. 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         | 98-1246060 |
| ... .. 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         | 98-1246060 | ... .. 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



**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

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

|     |  |                |            |     |   |             |            |
|-----|--|----------------|------------|-----|---|-------------|------------|
| ... | Travelers Brazil Acquisition LLC   | Delaware       | 47-2215437 | ... | TINDY Foreign, Inc  | Delaware    | 20-4403403 |
| ... | J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%) | Brazil         |            | ... | Travelers Commercial Casualty Company (40282) *           | Connecticut | 95-3634110 |
| ... | J. Malucelli Resseguradora S.A. *  | Brazil         |            | ... | Travelers Distribution Alliance, Inc.                     | Delaware    | 62-1657094 |
| ... | J. Malucelli Controle de Riscos Ltda. (0.01%)                              | Brazil         |            | ... | Travelers TLD, LLC  | Delaware    | 06-0566050 |
| ... | J. Malucelli Seguradora S.A. *   | Brazil         |            | ... | Tiercel, LLC  | Delaware    | 06-0566050 |
| ... | J. Malucelli Controle de Riscos Ltda. (99.99%)                             | Brazil         |            | ... | Redstart, LLC   | Delaware    | 06-0566050 |
| ... | J. Malucelli Seguros S.A. *  | Brazil         |            | ... | The Travelers Home and Marine Insurance Company (27998) * | Connecticut | 35-1838079 |
| ... | J. Malucelli Latam, S.A. (49.5%)   | Brazil         |            | ... | The Travelers Lloyds Insurance Company (41262) *          | Texas       | 76-0002592 |
| ... | J. Malucelli Travelers Seguros S.A. (51%) *                                | Colombia       |            | ... | 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 |     |   |             |            |
| ... | 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 |     |   |             |            |

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*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.....          |           |

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

| 1          | 2                             | 3                 | 4          | 5            | 6   | 7  | 8  | 9                    | 10                               | 11   | 12   | 13   | 14   | 15   |
|------------|-------------------------------|-------------------|------------|--------------|-----|--|--|----------------------|----------------------------------|--|--|--|--|------|
| Group Code | Group Name                    | NAIC Company Code | 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             | 41-0406690 | 0            | 0   |  | SPFM 101 Lincoln Centre LLC                      | DE                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/M  | 100.000                                    | The Travelers Companies, Inc.              | 0    |
| 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             | 52-1466734 |              |     |  | 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             | 98-1246060 |              |     |  | 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.              | 0109 |
| 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.              | 0109 |
| 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.              | 0109 |
| 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.              | 0109 |
| 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.              | 0109 |
| 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.              | 0109 |
| 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.              | 0109 |
| 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.              |      |

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**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) | *        |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | AA-1121375.. |              |     |  | Travelers Insurance Company Limited.....                           | GBR.....             | IA.....                          | The Travelers Companies, Inc.....                         | O/B.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           |              |              |     |  | Travelers Professional Risks Limited.....                          | GBR.....             | NIA.....                         | Travelers Insurance Company Limited.....                  | O/B.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 06-1008174.. |              |     |  | Travelers Property Casualty Corp.....                              | CT.....              | UIP.....                         | The Travelers Companies, Inc.....                         | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 06-0566030.. |              |     |  | Constitution Plaza, Inc.....                                       | CT.....              | NIA.....                         | Travelers Property Casualty Corp.....                     | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 06-1445591.. |              |     |  | Travelers Insurance Group Holdings Inc.....                        | DE.....              | UIP.....                         | Travelers Property Casualty Corp.....                     | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 19070..           | 06-6033509.. |              |     |  | The Standard Fire Insurance Company.....                           | CT.....              | IA.....                          | Travelers Insurance Group Holdings Inc.....               | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 06-6033509.. |              |     |  | Standard Fire Properties, LLC.....                                 | DE.....              | NIA.....                         | The Standard Fire Insurance Company.....                  | O/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 94-3097171.. |              |     |  | Bayhill Restaurant II Associates.....                              | CA.....              | NIA.....                         | Standard Fire Properties, LLC.....                        | O.....   | ...50.000                                  | The Travelers Companies, Inc.....          | 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.....          | 0110.... |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 98-0190863.. |              |     |  | Travelers (Bermuda) Limited.....                                   | BMU.....             | IA.....                          | Travelers Insurance Group Holdings, Inc.....              | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 20-4312440.. |              |     |  | Travelers Lloyds Management Company.....                           | TX.....              | NIA.....                         | Travelers Insurance Group Holdings, Inc.....              | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 06-1534005.. |              |     |  | TPC Investments Inc.....   | CT.....              | NIA.....                         | Travelers Insurance Group Holdings, Inc.....              | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 19038..           | 06-6033504.. |              |     |  | Travelers Casualty and Surety Company.....                         | CT.....              | UDP.....                         | Travelers Insurance Group Holdings, Inc.....              | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 41483..           | 06-1067463.. |              |     |  | Farmington Casualty Company.....                                   | CT.....              | IA.....                          | Travelers Casualty and Surety Company.....                | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           |              |              |     |  | 8527512 Canada Inc.....  | CAN.....             | NIA.....                         | Travelers Casualty and Surety Company.....                | O/B/M.....   | ...77.520                                  | The Travelers Companies, Inc.....          |          |
| 3548.....  | The Travelers Companies, Inc..... | 00000..           | 98-1246060.. |              |     |  | 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.... |

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

| 1          | 2                                 | 3                 | 4            | 5            | 6      | 7  | 8   | 9                    | 10                               | 11  | 12   | 13   | 14   | 15       |
|------------|-----------------------------------|-------------------|--------------|--------------|--------|--|---|----------------------|----------------------------------|---|--|--|--|----------|
| Group Code | Group Name                        | NAIC Company Code | 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..... | 00000..           |              | 0.....       | 0..... |  | JMalucelli Travelers Seguros S.A.....                   | COL.....             | IA.....                          | J. Malucelli Latam, S.A.....                            | O/B/M.....   | 51.000                                     | 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.....          |          |

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

| 1          | 2                                 | 3                 | 4            | 5            | 6   | 7  | 8  | 9                    | 10                               | 11   | 12   | 13   | 14   | 15        |
|------------|-----------------------------------|-------------------|--------------|--------------|-----|--|--|----------------------|----------------------------------|--|--|--|--|-----------|
| Group Code | Group Name                        | NAIC Company Code | 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..... | 43117...          | 86-0703220.. |              |     |  | American Equity Insurance Company.....           | AZ.....              | IA.....                          | Jupiter Holdings, Inc.....                     | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 10819...          | 86-0868106.. |              |     |  | American Equity Specialty Insurance Company..... | CT.....              | IA.....                          | American Equity Insurance Company.....         | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 24015...          | 41-6009967.. |              |     |  | Northland Insurance Company.....                 | CT.....              | IA.....                          | Jupiter Holdings, Inc.....                     | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 27987...          | 41-0983992.. |              |     |  | Northfield Insurance Company.....                | IA.....              | IA.....                          | Northland Insurance Company.....               | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 24031...          | 94-6051964.. |              |     |  | Northland Casualty Company.....                  | CT.....              | IA.....                          | Northland Insurance Company.....               | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 00000...          | 06-0566050.. |              |     |  | Travelers Indemnity U.K. Investments LLC.....    | CT.....              | NIA.....                         | The Travelers Indemnity Company.....           | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 00000...          | 06-0566050.. |              |     |  | TPC U.K. Investments LLC.....                    | DE.....              | NIA.....                         | The Travelers Indemnity Company.....           | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 25623...          | 06-0303275.. |              |     |  | The Phoenix Insurance Company.....               | CT.....              | IA.....                          | The Travelers Indemnity Company.....           | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 25666...          | 58-6020487.. |              |     |  | The Travelers Indemnity Company of America.....  | CT.....              | IA.....                          | The Phoenix Insurance Company.....             | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 25682...          | 06-0336212.. |              |     |  | The Travelers Indemnity Company of Connecticut.. | CT.....              | IA.....                          | The Phoenix Insurance Company.....             | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 25674...          | 36-2719165.. |              |     |  | Travelers Property Casualty Company of America.. | CT.....              | IA.....                          | The Phoenix Insurance Company.....             | O/B/M.....   | ...100.000                                 | The Travelers Companies, Inc.....          |           |
| 3548.....  | The Travelers Companies, Inc..... | 00000...          | 13-2743602.. |              |     |  | American Marine Management Services, Inc.....    | NY.....              | OTH.....                         | Travelers Property Casualty Company of America | O/B.....   | ...47.500                                  | The Travelers Companies, Inc.....          | 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  |

**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) | *  |
| 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<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
|   | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |  |
| 1. Fire.....  | 0                              | 0                              | 0.0                            | 0.0  |
| 2. Allied lines.....  | 0                              | 47                             | 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                              | (618,298)                      | 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                              | (1,142,178)                    | 0.0                            | (2,254.9)  |
| 17.1 Other liability-occurrence.....                                  | 383,722                        | 136,791                        | 35.6                           | 86.5   |
| 17.2 Other liability-claims made.....                                 | 626,628,970                    | 352,790,514                    | 56.3                           | 48.3   |
| 17.3 Excess workers' compensation.....                                | 0                              | 0                              | 0.0                            | 0.0  |
| 18.1 Products liability-occurrence.....                               | 0                              | (248,279)                      | 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                              | (6,194)                        | 0.0                            | 0.0  |
| 21. Auto physical damage.....   | 0                              | (82)                           | 0.0                            | 0.0  |
| 22. Aircraft (all perils).....  | 0                              | 0                              | 0.0                            | 0.0  |
| 23. Fidelity.....   | 134,135,853                    | 44,105,660                     | 32.9                           | 40.4   |
| 24. Surety.....   | 551,889,700                    | 19,517,048                     | 3.5                            | (9.0)  |
| 26. Burglary and theft.....   | 33,924,034                     | 504,750                        | 1.5                            | 33.8   |
| 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.....   | 1,346,962,279                  | 415,039,779                    | 30.8                           | 23.4   |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |                                |  |
| 3401.....   | 0                              | 0                              | 0.0                            | 0.0  |
| 3402.....   | 0                              | 0                              | 0.0                            | 0.0  |
| 3403.....   | 0                              | 0                              | 0.0                            | 0.0  |
| 3498. Sum. of remaining write-ins for Line 34 from overflow page..... | 0                              | 0                              | 0.0                            | XXX  |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....          | 0                              | 0                              | 0.0                            | 0.0  |

## PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business   | 1                  | 2                       | 3                          |
|---|--------------------|-------------------------|----------------------------|
|   | Current<br>Quarter | Current<br>Year to Date | Prior Year<br>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                       | 39,909                     |
| 17.1 Other liability-occurrence.....                                  | 92,789             | 383,722                 | 432,079                    |
| 17.2 Other liability-claims made.....                                 | 223,732,277        | 651,533,084             | 618,025,173                |
| 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.....   | 49,744,304         | 141,703,854             | 137,670,624                |
| 24. Surety.....   | 197,515,385        | 569,830,403             | 560,076,751                |
| 26. Burglary and theft.....   | 13,396,293         | 36,068,553              | 33,051,201                 |
| 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.....   | 484,481,048        | 1,399,519,616           | 1,349,295,737              |
| <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  | 45,825   | 4,903  | 50,729   | 90,083  | 0  | 170,243                              | 260,326  | (785)   | (117,020)   | (117,805)  |
| 2. 2013.....   | 81,377  | 153,547                                   | 234,924  | 60,618   | 3,180  | 63,798   | 38,758  | 0  | 108,020                              | 146,778  | 17,999  | (42,347)  | (24,348)   |
| 3. Subtotals 2013 + Prior.....                       | 218,071   | 445,713                                   | 663,784  | 106,444  | 8,083  | 114,527  | 128,841   | 0  | 278,262                              | 407,104  | 17,214  | (159,367)   | (142,153)  |
| 4. 2014.....   | 72,623  | 300,674                                   | 373,296  | 87,032   | 10,530   | 97,562   | 68,550  | 0  | 212,451                              | 281,001  | 82,960  | (77,693)  | 5,267  |
| 5. Subtotals 2014 + Prior.....                       | 290,694   | 746,387                                   | 1,037,080  | 193,476  | 18,613   | 212,089  | 197,392   | 0  | 490,713                              | 688,105  | 100,174   | (237,060)   | (136,886)  |
| 6. 2015.....   | XXX   | XXX                                       | XXX  | XXX  | 35,344   | 35,344   | XXX   | 40,019   | 282,807                              | 322,826  | XXX   | XXX   | XXX  |
| 7. Totals.....                                       | 290,694   | 746,387                                   | 1,037,080  | 193,476  | 53,957   | 247,434  | 197,392   | 40,019   | 773,521                              | 1,010,931  | 100,174   | (237,060)   | (136,886)  |
| 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. ....34.5 %   | 2. ....(31.8)%  | 3. ....(13.2)%   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | Col. 13, Line 7 Line 8   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | 4. ....(6.5)%  |

Q14

Statement for September 30, 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:**



# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

|   | Current Statement Date |                            |  | 4<br>December 31,<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|--|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |  |
| 2504. Suspense, undistributed payments.....           | (8,825)                | 0                          | (8,825)                                      | 32,488   |
| 2505. Other assets - Reliance acquisition.....        | (9,190)                | 0                          | (9,190)                                      | (216,991)  |
| 2597. Summary of remaining write-ins for Line 25..... | (18,015)               | 0                          | (18,015)                                     | (184,503)  |

**Additional Write-ins for Liabilities:**

|   | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|--------------------------------|---------------------------------|
| 2504. Federal excise tax-reinsurance contracts.....   | 1,960                          | 956                             |
| 2597. Summary of remaining write-ins for Line 25..... | 1,960                          | 956                             |

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

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1404. Profit and loss, miscellaneous.....             | (811,520)                    | (876,032)                  | (1,069,264)                          |
| 1497. Summary of remaining write-ins for Line 14..... | (811,520)                    | (876,032)                  | (1,069,264)                          |

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

| States, Etc.   | 1<br>Active<br>Status | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--|-----------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
|  |                       | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| 58004. SGP Singapore.....  | XXX                   | 107,138                      | (7,044)                    | 0                                      | 0                          | 957                          | 129,681                    |
| 58005. JPN Japan.....  | XXX                   | 55,189                       | 390,289                    | 0                                      | 0                          | 0                            | 0                          |
| 58006. BMU Bermuda.....  | XXX                   | 52,653                       | (22,210)                   | 0                                      | 0                          | 0                            | 16,390                     |
| 58007. BRB Barbados.....   | XXX                   | 4,000                        | 4,000                      | 0                                      | 0                          | 0                            | 0                          |
| 58008. NLD Netherlands.....  | XXX                   | 3,864                        | (519,194)                  | 0                                      | 0                          | 65,856                       | 65,856                     |
| 58009. HKG Hong Kong, Special Adminis                                    | XXX                   | 3,114                        | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58010. TCA Turks and Caicos Islands ...                                  | XXX                   | 2,595                        | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58011. GNQ Equatorial Guinea.....  | XXX                   | 2,228                        | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58012. TUR Turkey.....   | XXX                   | 1,502                        | 1,668                      | 0                                      | 0                          | 0                            | 0                          |
| 58013. DEU Germany.....  | XXX                   | 1,175                        | 488,839                    | 0                                      | 0                          | 0                            | 0                          |
| 58014. NZL New Zealand.....  | XXX                   | 100                          | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58015. AUS Australia.....  | XXX                   | 0                            | 0                          | 0                                      | 0                          | 1,133                        | 1,000                      |
| 58016. CHN China.....  | XXX                   | 0                            | 0                          | 0                                      | 0                          | 1,062                        | 1,599                      |
| 58017. Other Alien Combined.....   | XXX                   | 0                            | 0                          | 0                                      | 0                          | 606                          | 0                          |
| 58018. BDI Burundi.....  | XXX                   | 0                            | 0                          | 0                                      | 0                          | 322                          | 0                          |
| 58019. BEL Belgium.....  | XXX                   | 0                            | 422,345                    | 0                                      | 0                          | 0                            | 0                          |
| 58020. ARE United Arab Emirates.....                                     | XXX                   | 0                            | 368,161                    | 0                                      | 0                          | 0                            | 0                          |
| 58021. GRC Greece.....   | XXX                   | 0                            | 56,250                     | 0                                      | 0                          | 0                            | 0                          |
| 58022. CHL Chile.....  | XXX                   | 0                            | 17,500                     | 0                                      | 0                          | 0                            | 0                          |
| 58023. PHL Philippines.....  | XXX                   | 0                            | 656                        | 0                                      | 0                          | 0                            | 0                          |
| 58024. PER Peru.....   | XXX                   | 0                            | 285                        | 0                                      | 0                          | 0                            | 0                          |
| 58025. THA Thailand.....   | XXX                   | 0                            | 100                        | 0                                      | 0                          | 0                            | 0                          |
| 58026. NOR Norway.....   | XXX                   | 0                            | (4,920)                    | 0                                      | 0                          | 0                            | 0                          |
| 58027. VEN Venezuela (Bolivarian Reput                                   | XXX                   | (2,874)                      | 2,874                      | 0                                      | 0                          | 0                            | 0                          |
| 58028. PNG Papua New Guinea.....   | XXX                   | (65,281)                     | 0                          | 0                                      | 0                          | 0                            | 0                          |
| 58997. Summary of remaining write-<br>ins for Line 58 from overflow..... | XXX                   | 165,403                      | 1,199,599                  | 0                                      | 0                          | 69,936                       | 214,526                    |

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

Real Estate

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>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<br>Year to Date | 2<br>Prior Year Ended<br>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.....                                     | 198,585           | 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)..... | 3,820,831         | 4,019,416                            |
| 12. Deduct total nonadmitted amounts.....   | 0                 | 0                                    |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 3,820,831         | 4,019,416                            |

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>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.....  | 806,298,758       | 1,234,606,109                        |
| 3. Accrual of discount.....  | 1,139,933         | 2,328,206                            |
| 4. Unrealized valuation increase (decrease).....   | (80,918,857)      | (193,922,142)                        |
| 5. Total gain (loss) on disposals.....   | 5,039,882         | 4,103,137                            |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 483,237,900       | 740,167,047                          |
| 7. Deduct amortization of premium.....   | 14,548,772        | 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)..... | 3,972,140,967     | 3,738,368,817                        |
| 11. Deduct total nonadmitted amounts.....  | 0                 | 0                                    |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 3,972,140,967     | 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<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|--|--|--|--|--|--|---|--|--|
| <b>BONDS</b>                             |  |  |  |  |  |   |  |  |
| 1. NAIC 1 (a).....                       | 3,335,588,206  | 758,905,866                                    | 601,930,109                                    | (5,700,040)  | 3,237,966,014  | 3,335,588,206   | 3,486,863,922  | 3,132,037,735  |
| 2. NAIC 2 (a).....                       | 407,572,915  | 35,708,860                                     | 13,055,234                                     | (13,837,344)   | 400,592,621  | 407,572,915   | 416,389,198  | 406,842,403  |
| 3. NAIC 3 (a).....                       | 23,586,831   | 0  | 2,243,062                                      | 10,685,359   | 23,862,817   | 23,586,831  | 32,029,128   | 17,121,841   |
| 4. NAIC 4 (a).....                       | 200,890  | 0  | 0  | (101)  | 200,988  | 200,890   | 200,789  | 0  |
| 5. NAIC 5 (a).....                       | 0  | 0  | 0  | 0  | 0  | 0   | 0  | 0  |
| 6. NAIC 6 (a).....                       | 0  | 0  | 0  | 4,000,000  | 0  | 0   | 4,000,000  | 0  |
| 7. Total Bonds.....                      | 3,766,948,842  | 794,614,726                                    | 617,228,404                                    | (4,852,127)  | 3,662,622,440  | 3,766,948,842   | 3,939,483,037  | 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..... | 3,766,948,842  | 794,614,726                                    | 617,228,404                                    | (4,852,127)  | 3,662,622,440  | 3,766,948,842   | 3,939,483,037  | 3,556,001,979  |

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

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

**SCHEDULE DA - PART 1**

Short-Term Investments

|              | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | .....214,106,317                     | .....XXX.....  | .....214,106,317    | .....36,280                             | .....0   |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year to Date  | 2<br>Prior Year Ended<br>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.....  | .....1,344,462,061 | .....2,280,819,589                   |
| 3. Accrual of discount.....  | .....81            | .....0                               |
| 4. Unrealized valuation increase (decrease).....   | .....0             | .....0                               |
| 5. Total gain (loss) on disposals.....   | .....(81)          | .....0                               |
| 6. Deduct consideration received on disposals.....                                       | .....1,274,920,786 | .....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)..... | .....214,106,317   | .....144,565,042                     |
| 11. Deduct total nonadmitted amounts.....  | .....0             | .....0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....214,106,317   | .....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<br>Year to Date | 2<br>Prior Year Ended<br>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  | RY  | 8 |         | 09/21/2015    | NOMURA SECURITIES INTL.....          |                           | 13,104,653  | 13,000,000 | 40,802                                  | 1  |
| 912828  | SM  | 3 |         | 09/23/2015    | BAS-MERRILL LYNCH.....               |                           | 25,164,146  | 25,000,000 | 120,902                                 | 1  |
| 0599999   | Total Bonds - U.S. Government.....  |   |         |               |                                      |                           | 38,268,799  | 38,000,000 | 161,703                                 | XXX                                      |
| <b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b> |   |   |         |               |                                      |                           |             |            |   |  |
| 052397  | AR  | 7 |         | 09/09/2015    | JEFFERIES & CO INC.....              |                           | 8,729,344   | 8,320,000  | 0                                       | 1FE                                      |
| 194740  | HP  | 4 |         | 07/07/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 1,337,372   | 1,295,000  | 0                                       | 1FE                                      |
| 236091  | 6X  | 7 |         | 09/17/2015    | PIPER JAFFRAY.....                   |                           | 1,315,137   | 1,295,000  | 0                                       | 1FE                                      |
| 495008  | RP  | 1 |         | 07/01/2015    | DA DAVIDSON.....                     |                           | 3,303,542   | 2,895,000  | 0                                       | 1FE                                      |
| 514014  | PL  | 7 |         | 08/12/2015    | AMERITAS INVESTMENT CORP.....        |                           | 7,000,135   | 6,830,000  | 0                                       | 1FE                                      |
| 581664  | EV  | 7 |         | 07/30/2015    | RBC CAPITAL MARKETS.....             |                           | 1,261,254   | 1,095,000  | 0                                       | 1FE                                      |
| 591852  | ZF  | 8 |         | 07/08/2015    | BAS-MERRILL LYNCH.....               |                           | 5,669,620   | 5,500,000  | 0                                       | 1FE                                      |
| 644800  | 2J  | 2 |         | 08/04/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 4,233,590   | 4,160,000  | 0                                       | 1FE                                      |
| 793181  | JP  | 4 |         | 07/14/2015    | BAS-MERRILL LYNCH.....               |                           | 3,518,210   | 3,480,000  | 0                                       | 1FE                                      |
| 797661  | VR  | 3 |         | 09/24/2015    | WELLS FARGO SECURITIES.....          |                           | 5,304,100   | 5,000,000  | 0                                       | 1FE                                      |
| 797661  | VS  | 1 |         | 09/28/2015    | WELLS FARGO SECURITIES.....          |                           | 5,299,800   | 5,000,000  | 0                                       | 1FE                                      |
| 860758  | RR  | 4 |         | 07/16/2015    | PIPER JAFFRAY.....                   |                           | 2,431,428   | 2,395,000  | 0                                       | 1FE                                      |
| 2499999   | Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions..... |   |         |               |                                      |                           | 49,403,534  | 47,265,000 | 0                                       | XXX                                      |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b>                        |   |   |         |               |                                      |                           |             |            |   |  |
| 160429  | TU  | 0 |         | 07/15/2015    | WELLS FARGO SECURITIES.....          |                           | 3,379,972   | 2,915,000  | 0                                       | 1FE                                      |
| 172311  | LJ  | 9 |         | 07/29/2015    | MORGAN STANLEY.....                  |                           | 2,103,480   | 2,000,000  | 0                                       | 1FE                                      |
| 796253  | 4E  | 9 |         | 07/14/2015    | GOLDMAN SACHS & CO.....              |                           | 7,919,999   | 6,805,000  | 0                                       | 1FE                                      |
| 874461  | HM  | 1 |         | 09/16/2015    | RAMIREZ & CO INC.....                |                           | 1,743,320   | 1,495,000  | 0                                       | 1FE                                      |
| 92817T  | FU  | 5 |         | 07/14/2015    | MORGAN STANLEY.....                  |                           | 5,033,357   | 4,920,000  | 0                                       | 1FE                                      |
| 92818L  | WS  | 7 |         | 07/28/2015    | BAS-MERRILL LYNCH.....               |                           | 1,879,072   | 1,765,000  | 0                                       | 1FE                                      |
| 3199999   | Total Bonds - U.S. Special Revenue and Special Assessment.....                        |   |         |               |                                      |                           | 22,059,199  | 19,900,000 | 0                                       | XXX                                      |
| <b>Bonds - Industrial and Miscellaneous</b>                                       |   |   |         |               |                                      |                           |             |            |   |  |
| 002824  | BA  | 7 |         | 07/07/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 987,610     | 1,000,000  | 8,500                                   | 1FE                                      |
| 0010EQ  | B#  | 2 |         | 07/16/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 2,000,000   | 2,000,000  | 0                                       | 2Z                                       |
| 02209S  | AP  | 8 |         | 09/14/2015    | MORGAN STANLEY.....                  |                           | 2,594,128   | 2,690,000  | 29,758                                  | 2FE                                      |
| 02665W  | AZ  | 4 | R       | 09/21/2015    | BAS-MERRILL LYNCH.....               |                           | 999,350     | 1,000,000  | 0                                       | 1FE                                      |
| 03040W  | AL  | 9 |         | 08/10/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 996,670     | 1,000,000  | 15,300                                  | 1FE                                      |
| 032654  | AH  | 8 |         | 08/27/2015    | ROBERT W BAIRD & CO.....             |                           | 968,320     | 1,000,000  | 7,188                                   | 1FE                                      |
| 052769  | AC  | 0 |         | 09/17/2015    | JEFFERIES & CO INC.....              |                           | 1,379,299   | 1,372,000  | 12,743                                  | 2FE                                      |
| 053015  | AD  | 5 |         | 09/08/2015    | BAS-MERRILL LYNCH.....               |                           | 999,110     | 1,000,000  | 0                                       | 1FE                                      |
| 05329W  | AL  | 6 |         | 09/16/2015    | BAS-MERRILL LYNCH.....               |                           | 999,980     | 1,000,000  | 0                                       | 2FE                                      |
| 053332  | AR  | 3 |         | 07/22/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 961,940     | 1,000,000  | 7,944                                   | 2FE                                      |
| 06051G  | FS  | 3 |         | 07/27/2015    | BAS-MERRILL LYNCH.....               |                           | 998,190     | 1,000,000  | 0                                       | 1FE                                      |
| 07330M  | AB  | 3 |         | 09/09/2015    | DEUTSCHE BANC.....                   |                           | 999,330     | 1,000,000  | 0                                       | 1FE                                      |
| 12505B  | AD  | 2 |         | 08/06/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 992,400     | 1,000,000  | 0                                       | 2FE                                      |
| 124857  | AQ  | 6 |         | 07/07/2015    | BAS-MERRILL LYNCH.....               |                           | 981,880     | 1,000,000  | 0                                       | 2FE                                      |

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**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) |
| 17275R         | AW          | 2 |         | 09/23/2015    | WELLS FARGO SECURITIES.....          |                           | 1,028,550   | 1,000,000 | 9,819                                   | 1FE.....                                 |
| 195869         | AP          | 7 |         | 09/16/2015    | MIZUHO INTERNATIONAL PLC.....        |                           | 997,260     | 1,000,000 | 0                                       | 1FE.....                                 |
| 000000         | 00          | 0 | R       | 09/11/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 4,000,000   | 4,000,000 | 0                                       | 1Z.....                                  |
| 126650         | CL          | 2 |         | 07/14/2015    | BARCLAYS CAPITAL INC.....            |                           | 1,983,050   | 2,000,000 | 0                                       | 2FE.....                                 |
| 235851         | AQ          | 5 |         | 09/10/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 998,570     | 1,000,000 | 0                                       | 1FE.....                                 |
| 23357*         | AE          | 1 |         | 07/28/2015    | BNP PARIBAS.....                     |                           | 6,000,000   | 6,000,000 | 0                                       | 1Z.....                                  |
| 278062         | AC          | 8 |         | 08/28/2015    | RBC CAPITAL MARKETS.....             |                           | 1,315,109   | 1,365,000 | 12,513                                  | 2FE.....                                 |
| 26867L         | AL          | 4 | R       | 08/31/2015    | WELLS FARGO SECURITIES.....          |                           | 2,034,378   | 2,110,000 | 31,240                                  | 2FE.....                                 |
| 341099         | CP          | 2 |         | 06/30/2015    | WELLS FARGO SECURITIES.....          |                           | 0           | 0         | 22,341                                  | 1FE.....                                 |
| 345397         | XL          | 2 |         | 07/30/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 1,000,000   | 1,000,000 | 0                                       | 2FE.....                                 |
| 37045X         | AZ          | 9 |         | 07/08/2015    | BARCLAYS CAPITAL INC.....            |                           | 998,630     | 1,000,000 | 0                                       | 2FE.....                                 |
| 37331N         | AD          | 3 |         | 09/03/2015    | BARCLAYS CAPITAL INC.....            |                           | 2,034,200   | 2,000,000 | 11,202                                  | 2FE.....                                 |
| 38141G         | VM          | 3 |         | 08/25/2015    | RBC CAPITAL MARKETS.....             |                           | 1,026,070   | 1,000,000 | 19,444                                  | 1FE.....                                 |
| 412822         | AD          | 0 |         | 07/23/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 994,490     | 1,000,000 | 0                                       | 1FE.....                                 |
| 427866         | AU          | 2 |         | 08/24/2015    | RBC CAPITAL MARKETS.....             |                           | 2,030,880   | 2,000,000 | 1,067                                   | 1FE.....                                 |
| 437076         | BK          | 7 |         | 09/08/2015    | BAS-MERRILL LYNCH.....               |                           | 998,570     | 1,000,000 | 0                                       | 1FE.....                                 |
| 42824C         | AL          | 3 |         | 09/30/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 998,020     | 1,000,000 | 0                                       | 2FE.....                                 |
| 42824C         | AP          | 4 |         | 09/30/2015    | GOLDMAN SACHS & CO.....              |                           | 997,250     | 1,000,000 | 0                                       | 2FE.....                                 |
| 446438         | RQ          | 8 |         | 08/17/2015    | GOLDMAN SACHS & CO.....              |                           | 995,800     | 1,000,000 | 0                                       | 1FE.....                                 |
| 445658         | CE          | 5 |         | 08/03/2015    | GOLDMAN SACHS & CO.....              |                           | 997,510     | 1,000,000 | 0                                       | 2FE.....                                 |
| 476556         | DC          | 6 |         | 08/11/2015    | MIZUHO INTERNATIONAL PLC.....        |                           | 996,800     | 1,000,000 | 0                                       | 2FE.....                                 |
| 46625H         | MN          | 7 |         | 09/28/2015    | VARIOUS.....                         |                           | 2,045,300   | 2,000,000 | 6,067                                   | 1FE.....                                 |
| 491674         | BK          | 2 |         | 09/23/2015    | VARIOUS.....                         |                           | 2,008,080   | 2,000,000 | 0                                       | 1FE.....                                 |
| 500255         | AU          | 8 |         | 07/14/2015    | GOLDMAN SACHS & CO.....              |                           | 999,760     | 1,000,000 | 0                                       | 2FE.....                                 |
| 546676         | AW          | 7 |         | 09/21/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 999,570     | 1,000,000 | 0                                       | 1FE.....                                 |
| 548661         | DH          | 7 |         | 09/15/2015    | BAS-MERRILL LYNCH.....               |                           | 995,550     | 1,000,000 | 188                                     | 1FE.....                                 |
| 57636Q         | AB          | 0 |         | 07/13/2015    | AMHERST PIERPONT SEC.....            |                           | 1,013,330   | 1,000,000 | 9,844                                   | 1FE.....                                 |
| 59156R         | BH          | 0 |         | 09/17/2015    | WELLS FARGO SECURITIES.....          |                           | 1,008,720   | 1,000,000 | 16,200                                  | 1FE.....                                 |
| 594918         | BA          | 1 |         | 09/22/2015    | WELLS FARGO SECURITIES.....          |                           | 996,750     | 1,000,000 | 2,837                                   | 1FE.....                                 |
| 617446         | 8C          | 6 |         | 07/20/2015    | MORGAN STANLEY.....                  |                           | 999,180     | 1,000,000 | 0                                       | 1FE.....                                 |
| 655664         | AP          | 5 |         | 09/11/2015    | RAYMOND JAMES & ASSOC.....           |                           | 1,138,114   | 1,068,000 | 17,919                                  | 2FE.....                                 |
| 693304         | AT          | 4 |         | 09/28/2015    | SCOTIA CAPITAL.....                  |                           | 1,991,800   | 2,000,000 | 0                                       | 1FE.....                                 |
| 718172         | BQ          | 1 |         | 08/04/2015    | SOCIETY GENERALE AMERICAS.....       |                           | 1,980,560   | 2,000,000 | 0                                       | 1FE.....                                 |
| 74005P         | BQ          | 6 |         | 09/21/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 995,840     | 1,000,000 | 0                                       | 1FE.....                                 |
| 751212         | AB          | 7 |         | 08/13/2015    | GOLDMAN SACHS & CO.....              |                           | 997,950     | 1,000,000 | 0                                       | 1FE.....                                 |
| 759187         | BL          | 0 |         | 07/28/2015    | DEUTSCHE BANC.....                   |                           | 998,810     | 1,000,000 | 0                                       | 2FE.....                                 |
| 761713         | BG          | 0 |         | 09/11/2015    | J P MORGAN CHASE SECURITIES INC..... |                           | 1,037,150   | 1,000,000 | 11,619                                  | 2FE.....                                 |
| 771196         | BB          | 7 | R       | 09/18/2015    | R W PRESPRICH.....                   |                           | 2,039,080   | 2,000,000 | 27,792                                  | 1FE.....                                 |
| 774341         | AE          | 1 |         | 09/16/2015    | KEYBANC CAPITAL MARK.....            |                           | 1,412,034   | 1,360,000 | 13,419                                  | 1FE.....                                 |
| 824348         | AR          | 7 |         | 07/28/2015    | CITIGROUP GLOBAL MARKETS.....        |                           | 999,410     | 1,000,000 | 0                                       | 1FE.....                                 |

QE04.1

### 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) |
| 845743 BP 7    | SOUTHWESTERN PUBLIC SERV                   | 3.300 2024 06 |         | 09/09/2015    | WELLS FARGO SECURITIES          |                           | 1,002,980   | 1,000,000   | 8,342                                   | 1FE                                      |
| 790849 AM 5    | ST JUDE MEDICAL                            | 2.800 2020 09 |         | 09/14/2015    | BAS-MERRILL LYNCH               |                           | 999,540     | 1,000,000   | 0                                       | 1FE                                      |
| 790849 AN 3    | ST JUDE MEDICAL                            | 3.875 2025 09 |         | 09/14/2015    | BAS-MERRILL LYNCH               |                           | 996,160     | 1,000,000   | 0                                       | 1FE                                      |
| 857477 AT 0    | STATE STREET CORP                          | 3.550 2025 08 |         | 08/13/2015    | GOLDMAN SACHS & CO              |                           | 998,660     | 1,000,000   | 0                                       | 1FE                                      |
| 871829 AZ 0    | SYSCO CORP                                 | 3.750 2025 10 |         | 09/23/2015    | J P MORGAN CHASE SECURITIES INC |                           | 1,000,000   | 1,000,000   | 0                                       | 1FE                                      |
| 87612E AZ 9    | TARGET CORP                                | 2.900 2022 01 |         | 09/17/2015    | U S BANCORP                     |                           | 1,007,980   | 1,000,000   | 5,397                                   | 1FE                                      |
| 87612E BD 7    | TARGET CORP                                | 3.500 2024 07 |         | 09/01/2015    | PIPER JAFFRAY                   |                           | 1,032,445   | 1,000,000   | 6,125                                   | 1FE                                      |
| 904764 AR 8    | UNILEVER CAPITAL                           | 2.100 2020 07 | R       | 09/30/2015    | WELLS FARGO SECURITIES          |                           | 1,006,030   | 1,000,000   | 0                                       | 1FE                                      |
| 904764 AS 6    | UNILEVER CAPITAL                           | 3.100 2025 07 | R       | 07/28/2015    | J P MORGAN CHASE SECURITIES INC |                           | 988,380     | 1,000,000   | 0                                       | 1FE                                      |
| 911312 AQ 9    | UNITED PARCEL SERVICE                      | 2.450 2022 10 |         | 09/24/2015    | CITIGROUP GLOBAL MARKETS        |                           | 986,220     | 1,000,000   | 12,114                                  | 1FE                                      |
| 931427 AH 1    | WALGREENS BOOTS ALLIANCE                   | 3.800 2024 11 |         | 07/20/2015    | CREDIT SUISSE FIRST BOSTON      |                           | 979,260     | 1,000,000   | 6,861                                   | 2FE                                      |
| 25468P DF 0    | WALT DISNEY COMPANY                        | 3.150 2025 09 |         | 09/14/2015    | GOLDMAN SACHS & CO              |                           | 997,620     | 1,000,000   | 0                                       | 1FE                                      |
| 94106L AZ 2    | WASTE MANAGEMENT INC                       | 3.500 2024 05 |         | 07/21/2015    | CREDIT SUISSE FIRST BOSTON      |                           | 1,003,080   | 1,000,000   | 6,708                                   | 2FE                                      |
| 94974B GP 9    | WELLS FARGO                                | 3.550 2025 09 |         | 09/21/2015    | WELLS FARGO SECURITIES          |                           | 998,250     | 1,000,000   | 0                                       | 1FE                                      |
| 984121 CM 3    | XEROX CORP                                 | 3.500 2020 08 |         | 08/17/2015    | CITIGROUP GLOBAL MARKETS        |                           | 991,130     | 1,000,000   | 0                                       | 2FE                                      |
| 26824K AA 2    | AIRBUS GROUP FINANCE (14                   | 2.700 2023 04 | F       | 09/18/2015    | MITSUBISHI SECURITIES (USA) INC |                           | 508,591     | 523,000     | 5,956                                   | 1FE                                      |
| 00182E AX 7    | ANZ NEW ZEALAND INTL/LDN                   | 2.850 2020 08 | F       | 07/30/2015    | J P MORGAN CHASE SECURITIES INC |                           | 999,170     | 1,000,000   | 0                                       | 1FE                                      |
| 111013 AL 2    | BRITISH SKY BROADCASTING                   | 3.750 2024 09 | F       | 07/15/2015    | NOMURA SECURITIES INTL          |                           | 1,241,271   | 1,285,000   | 16,598                                  | 2FE                                      |
| 23636A AD 3    | DANSKE BANK A/S (144A)                     | 2.750 2020 09 | F       | 09/10/2015    | BAS-MERRILL LYNCH               |                           | 1,995,920   | 2,000,000   | 0                                       | 1FE                                      |
| 25152R 2U 6    | DEUTSCHE BANK AG                           | 2.950 2020 08 | F       | 08/17/2015    | DEUTSCHE BANC                   |                           | 998,290     | 1,000,000   | 0                                       | 2FE                                      |
| 294829 AA 4    | ERICSSON LM                                | 4.125 2022 05 | F       | 09/25/2015    | SUSQUEHANNA INTL GROUP          |                           | 2,078,560   | 2,000,000   | 30,938                                  | 2FE                                      |
| 000000 00 0    | FEDERATION CENTERS                         | 3.860 2025 12 | F       | 09/23/2015    | COMMONWEALTH BANK OF AUSTRALIA  |                           | 7,000,000   | 7,000,000   | 0                                       | 1Z                                       |
| 453140 AF 2    | IMPERIAL TOBACCO FINANCE                   | 4.250 2025 07 | F       | 07/15/2015    | BAS-MERRILL LYNCH               |                           | 978,860     | 1,000,000   | 0                                       | 2FE                                      |
| 53944V AK 5    | LLOYDS BANK PLC                            | 2.700 2020 08 | F       | 08/10/2015    | GOLDMAN SACHS & CO              |                           | 999,440     | 1,000,000   | 0                                       | 1FE                                      |
| 502441 AA 6    | LVMH MOET HENNESSY LOUIS                   | 1.625 2017 06 | F       | 09/15/2015    | CREDIT AGRICOLE CIB             |                           | 1,007,420   | 1,000,000   | 3,566                                   | 1FE                                      |
| 63859U BC 6    | NATIONWIDE BUILDING (144                   | 2.350 2020 01 | F       | 09/02/2015    | DEUTSCHE BANC                   |                           | 2,002,460   | 2,000,000   | 6,136                                   | 1FE                                      |
| 90351D AA 5    | UBS GROUP FUNDING (144A)                   | 2.950 2020 09 | F       | 09/23/2015    | UBS AG                          |                           | 1,001,750   | 1,000,000   | 328                                     | 1FE                                      |
| 13056J AA 2    | CRART 2015-3 A1                            | .440 2016 10  |         | 09/25/2015    | CREDIT SUISSE FIRST BOSTON      |                           | 29,900,000  | 29,900,000  | 0                                       | 1FE                                      |
| 65475W AA 6    | NAROT 2015-B A1                            | .380 2016 08  |         | 07/15/2015    | CITIGROUP GLOBAL MARKETS        |                           | 37,000,000  | 37,000,000  | 0                                       | 1FE                                      |
| 3899999        | Total Bonds - Industrial and Miscellaneous |               |         |               |                                 |                           | 176,639,799 | 176,673,000 | 404,011                                 | XXX                                      |
| 8399997        | Total Bonds - Part 3                       |               |         |               |                                 |                           | 286,371,332 | 281,838,000 | 565,714                                 | XXX                                      |
| 8399999        | Total Bonds                                |               |         |               |                                 |                           | 286,371,332 | 281,838,000 | 565,714                                 | XXX                                      |
| 9999999        | Total Bonds, Preferred and Common Stocks   |               |         |               |                                 |                           | 286,371,332 | XXX         | 565,714                                 | 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                       | Foreign | 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) |
| <b>Bonds - U.S. Government</b>  |                                   |         |               |                   |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 876780  | AA 5 TAYARRA LTD 3.628            | E       | 08/15/2015    | REDEEMED          |                           | 40,930        | 40,930     | 40,930      | 40,930                                  | 0  | 0                                       | 0   | 0                                    | 0  | 40,930  | 0  | 0                                | 0                             | 1,114  | 02/15/2022                       | 1  |
| 36202D  | QY 0 GNMA II PASS #3171 5.500     |         | 09/20/2015    | PAID ON PRINCIPAL |                           | 4,018         | 4,018      | 3,838       | 3,855                                   | 0  | 163                                     | 0   | 163                                  | 0  | 4,018   | 0  | 0                                | 0                             | 156  | 12/20/2031                       | 1  |
| 36202D  | 6D 8 GNMA II PASS #3568 5.000     |         | 09/20/2015    | PAID ON PRINCIPAL |                           | 30,107        | 30,107     | 28,907      | 29,265                                  | 0  | 842                                     | 0   | 842                                  | 0  | 30,107  | 0  | 0                                | 0                             | 988  | 06/20/2034                       | 1  |
| 36202E  | UR 8 GNMA II PASS #4192 4.500     |         | 09/20/2015    | PAID ON PRINCIPAL |                           | 142,947       | 142,947    | 130,528     | 132,353                                 | 0  | 10,594                                  | 0   | 10,594                               | 0  | 142,947                                       | 0  | 0                                | 0                             | 4,079  | 07/20/2038                       | 1  |
| 36202E  | XT 1 GNMA II PASS #4290 5.500     |         | 09/20/2015    | PAID ON PRINCIPAL |                           | 52,865        | 52,865     | 52,667      | 52,653                                  | 0  | 212                                     | 0   | 212                                  | 0  | 52,865  | 0  | 0                                | 0                             | 1,928  | 11/20/2038                       | 1  |
| 36290S  | WE 7 GNMA PASS TH #616345 4.500   |         | 09/15/2015    | PAID ON PRINCIPAL |                           | 66,010        | 66,010     | 66,124      | 65,971                                  | 0  | 39                                      | 0   | 39                                   | 0  | 66,010  | 0  | 0                                | 0                             | 1,971  | 04/15/2019                       | 1  |
| 36291F  | 3W 6 GNMA PASS TH #627313 4.500   |         | 09/15/2015    | PAID ON PRINCIPAL |                           | 100,997       | 100,997    | 101,171     | 100,945                                 | 0  | 52                                      | 0   | 52                                   | 0  | 100,997                                       | 0  | 0                                | 0                             | 3,023  | 06/15/2019                       | 1  |
| 30250G  | AA 6 SSGN 2010-S1 1A 144A ( .747  |         | 08/31/2015    | PAID ON PRINCIPAL |                           | 270,936       | 270,936    | 270,936     | 270,836                                 | 0  | 100                                     | 0   | 100                                  | 0  | 270,936                                       | 0  | 0                                | 0                             | 1,320  | 02/25/2048                       | 1  |
| 38378X  | PZ 8 GNR 2014-130 A 2.099         |         | 09/16/2015    | PAID ON PRINCIPAL |                           | 76,977        | 76,977     | 76,644      | 76,660                                  | 0  | 317                                     | 0   | 317                                  | 0  | 76,977  | 0  | 0                                | 0                             | 1,054  | 06/16/2040                       | 1  |
| 0599999. Total Bonds - U.S. Government  |                                   |         |               |                   |                           | 785,787       | 785,787    | 771,744     | 773,467                                 | 0  | 12,320                                  | 0   | 12,320                               | 0  | 785,787                                       | 0  | 0                                | 0                             | 15,633   | XXX                              | XXX                                      |
| <b>Bonds - U.S. States, Territories and Possessions</b>                           |                                   |         |               |                   |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 574192  | YF 1 MARYLAND GENERAL OBLIG 5.000 |         | 08/01/2015    | REDEEMED          |                           | 10,000,000    | 10,000,000 | 10,918,700  | 10,063,654                              | 0  | (63,654)                                | 0   | (63,654)                             | 0  | 10,000,000                                    | 0  | 0                                | 0                             | 500,000  | 08/01/2019                       | 1FE                                      |
| 68608U  | FZ 4 OREGON GO BRD HIGHER E 5.000 |         | 08/01/2015    | REDEEMED          |                           | 3,580,000     | 3,580,000  | 3,818,249   | 3,596,205                               | 0  | (16,205)                                | 0   | (16,205)                             | 0  | 3,580,000                                     | 0  | 0                                | 0                             | 179,000  | 08/01/2020                       | 1  |
| 68608U  | GL 4 OREGON GO BRD HIGHER E 5.000 |         | 08/01/2015    | REDEEMED          |                           | 2,765,000     | 2,765,000  | 2,949,011   | 2,777,516                               | 0  | (12,516)                                | 0   | (12,516)                             | 0  | 2,765,000                                     | 0  | 0                                | 0                             | 138,250  | 08/01/2020                       | 1FE                                      |
| 882721  | B5 1 TEXAS GO WATER FINANCI 5.000 |         | 08/01/2015    | MATURED           |                           | 5,000,000     | 5,000,000  | 5,300,350   | 5,025,503                               | 0  | (25,503)                                | 0   | (25,503)                             | 0  | 5,000,000                                     | 0  | 0                                | 0                             | 250,000  | 08/01/2015                       | 1FE                                      |
| 1799999. Total Bonds - U.S. States, Territories and Possessions                   |                                   |         |               |                   |                           | 21,345,000    | 21,345,000 | 22,966,310  | 21,462,878                              | 0  | (117,878)                               | 0   | (117,878)                            | 0  | 21,345,000                                    | 0  | 0                                | 0                             | 1,067,250  | XXX                              | XXX                                      |
| <b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b> |                                   |         |               |                   |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 132285  | C9 6 CAMBRIDGE GO LTD REF S 5.000 |         | 08/01/2015    | MATURED           |                           | 1,895,000     | 1,895,000  | 2,087,816   | 1,910,340                               | 0  | (15,340)                                | 0   | (15,340)                             | 0  | 1,895,000                                     | 0  | 0                                | 0                             | 94,750   | 08/01/2015                       | 1FE                                      |
| 349425  | XE 3 FORT WORTH GO LTD REF 5.000  |         | 09/25/2015    | REDEEMED          |                           | 1,185,000     | 1,185,000  | 1,260,639   | 1,185,000                               | 0  | 0                                       | 0   | 0                                    | 0  | 1,185,000                                     | 0  | 0                                | 0                             | 63,200   | 03/01/2021                       | 1FE                                      |
| 349425  | SH 7 FORT WORTH GO LTD REF 5.000  |         | 09/25/2015    | REDEEMED          |                           | 960,000       | 960,000    | 1,049,587   | 960,000                                 | 0  | 0                                       | 0   | 0                                    | 0  | 960,000                                       | 0  | 0                                | 0                             | 51,200   | 03/01/2017                       | 1FE                                      |
| 349425  | 5J 3 FORT WORTH GO LTD REF 5.000  |         | 09/25/2015    | REDEEMED          |                           | 1,015,000     | 1,015,000  | 1,102,798   | 1,015,000                               | 0  | 0                                       | 0   | 0                                    | 0  | 1,015,000                                     | 0  | 0                                | 0                             | 54,133   | 03/01/2018                       | 1FE                                      |
| 349425  | 5K 0 FORT WORTH GO LTD REF 5.000  |         | 09/25/2015    | REDEEMED          |                           | 625,000       | 625,000    | 674,300     | 625,000                                 | 0  | 0                                       | 0   | 0                                    | 0  | 625,000                                       | 0  | 0                                | 0                             | 33,333   | 03/01/2019                       | 1FE                                      |
| 349425  | 5L 8 FORT WORTH GO LTD REF 5.000  |         | 09/25/2015    | REDEEMED          |                           | 1,125,000     | 1,125,000  | 1,205,235   | 1,125,000                               | 0  | 0                                       | 0   | 0                                    | 0  | 1,125,000                                     | 0  | 0                                | 0                             | 60,000   | 03/01/2020                       | 1FE                                      |
| 399267  | BV 4 GROSSMONT-CUYAMACA CCD 5.000 |         | 08/01/2015    | REDEEMED          |                           | 3,000,000     | 3,000,000  | 3,114,690   | 3,008,597                               | 0  | (8,597)                                 | 0   | (8,597)                              | 0  | 3,000,000                                     | 0  | 0                                | 0                             | 150,000  | 08/01/2026                       | 1FE                                      |
| 566795  | KG 4 MARICOPA CO CCD LTGO R 3.000 |         | 07/01/2015    | MATURED           |                           | 3,000,000     | 3,000,000  | 3,111,480   | 3,011,274                               | 0  | (11,274)                                | 0   | (11,274)                             | 0  | 3,000,000                                     | 0  | 0                                | 0                             | 90,000   | 07/01/2015                       | 1FE                                      |
| 567505  | KZ 4 MARICOPA CO UHSD #210 3.250  |         | 07/01/2015    | MATURED           |                           | 1,250,000     | 1,250,000  | 1,291,575   | 1,253,639                               | 0  | (3,639)                                 | 0   | (3,639)                              | 0  | 1,250,000                                     | 0  | 0                                | 0                             | 40,625   | 07/01/2015                       | 1FE                                      |
| 567288  | PD 1 MARICOPA CO USD #48 GO 5.000 |         | 07/01/2015    | REDEEMED          |                           | 3,000,000     | 3,000,000  | 3,281,610   | 3,017,205                               | 0  | (17,205)                                | 0   | (17,205)                             | 0  | 3,000,000                                     | 0  | 0                                | 0                             | 150,000  | 07/01/2018                       | 1FE                                      |
| 590485  | UN 6 MESA GENERAL OBLIGATIO 4.000 |         | 07/01/2015    | MATURED           |                           | 1,750,000     | 1,750,000  | 1,851,763   | 1,759,054                               | 0  | (9,054)                                 | 0   | (9,054)                              | 0  | 1,750,000                                     | 0  | 0                                | 0                             | 70,000   | 07/01/2015                       | 1FE                                      |
| 630360  | CH 6 NAPA VALLEY CCD GO S20 5.000 |         | 08/01/2015    | REDEEMED          |                           | 2,000,000     | 2,000,000  | 2,141,400   | 2,009,627                               | 0  | (9,627)                                 | 0   | (9,627)                              | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 100,000  | 08/01/2019                       | 1FE                                      |
| 639557  | ML 8 NEBO SCH DIST REF & SC 4.500 |         | 07/01/2015    | REDEEMED          |                           | 5,000,000     | 5,000,000  | 5,036,450   | 5,002,201                               | 0  | (2,201)                                 | 0   | (2,201)                              | 0  | 5,000,000                                     | 0  | 0                                | 0                             | 225,000  | 07/01/2020                       | 1FE                                      |
| 718814  | WN 2 PHOENIX GENERAL OBLIGA 4.500 |         | 07/01/2015    | REDEEMED          |                           | 7,395,000     | 7,395,000  | 7,633,637   | 7,409,457                               | 0  | (14,457)                                | 0   | (14,457)                             | 0  | 7,395,000                                     | 0  | 0                                | 0                             | 332,775  | 07/01/2019                       | 1FE                                      |
| 797355  | YA 6 SAN DIEGO USD GO S2005 5.000 |         | 07/01/2015    | REDEEMED          |                           | 2,860,000     | 2,860,000  | 3,082,851   | 2,873,597                               | 0  | (13,597)                                | 0   | (13,597)                             | 0  | 2,860,000                                     | 0  | 0                                | 0                             | 143,000  | 07/01/2023                       | 1FE                                      |
| 797355  | YB 4 SAN DIEGO USD GO S2005 5.000 |         | 07/01/2015    | REDEEMED          |                           | 5,640,000     | 5,640,000  | 6,069,994   | 5,666,258                               | 0  | (26,258)                                | 0   | (26,258)                             | 0  | 5,640,000                                     | 0  | 0                                | 0                             | 282,000  | 07/01/2024                       | 1FE                                      |
| 797355  | YC 2 SAN DIEGO USD GO S2005 5.000 |         | 07/01/2015    | REDEEMED          |                           | 5,145,000     | 5,145,000  | 5,520,019   | 5,167,941                               | 0  | (22,941)                                | 0   | (22,941)                             | 0  | 5,145,000                                     | 0  | 0                                | 0                             | 257,250  | 07/01/2025                       | 1FE                                      |
| 802385  | KA 1 SANTA MONICA CCD GO S2 5.000 |         | 08/01/2015    | MATURED           |                           | 250,000       | 250,000    | 290,965     | 254,559                                 | 0  | (4,559)                                 | 0   | (4,559)                              | 0  | 250,000                                       | 0  | 0                                | 0                             | 12,500   | 08/01/2015                       | 1FE                                      |
| 815626  | FF 8 SEDGWICK CO USD #259 G 5.000 |         | 09/01/2015    | MATURED           |                           | 2,500,000     | 2,500,000  | 2,813,000   | 2,522,877                               | 0  | (22,877)                                | 0   | (22,877)                             | 0  | 2,500,000                                     | 0  | 0                                | 0                             | 125,000  | 09/01/2015                       | 1FE                                      |

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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                  | Foreign | 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) |
| 835669 CR 3   | SONOMA CO JR COLL DIST 5.000 |         | 08/01/2015    | MATURED           |                           | 1,405,000     | 1,405,000  | 1,543,969   | 1,417,347                               | 0   | (12,347)                                 | 0   | (12,347)                             | 0  | 1,405,000                                     | 0  | 0                                | 0                             | 70,250   | 08/01/2015                       | 1FE                                      |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                              |         |               |                   |                           | 51,000,000    | 51,000,000 | 54,163,776  | 51,193,974                              | 0   | (193,974)                                | 0   | (193,974)                            | 0  | 51,000,000                                    | 0  | 0                                | 0                             | 2,405,017  | XXX                              | XXX                                      |

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

|             |                              |  |            |                   |  |            |            |            |            |   |          |   |          |   |            |   |       |       |         |            |     |
|-------------|------------------------------|--|------------|-------------------|--|------------|------------|------------|------------|---|----------|---|----------|---|------------|---|-------|-------|---------|------------|-----|
| 040580 FM 9 | ARIZONA SCH FACS BRD R 5.000 |  | 07/01/2015 | REDEEMED          |  | 10,000,000 | 10,000,000 | 10,739,700 | 10,045,080 | 0 | (45,080) | 0 | (45,080) | 0 | 10,000,000 | 0 | 0     | 0     | 500,000 | 07/01/2020 | 1FE |
| 040654 ND 3 | ARIZONA TRANS BRD HWY 5.000  |  | 07/01/2015 | REDEEMED          |  | 1,880,000  | 1,880,000  | 2,057,265  | 1,890,606  | 0 | (10,606) | 0 | (10,606) | 0 | 1,880,000  | 0 | 0     | 0     | 94,000  | 07/01/2020 | 1FE |
| 64605L VU 9 | NEW JERSEY EDL FACS (P 5.000 |  | 07/01/2015 | REDEEMED          |  | 3,460,000  | 3,460,000  | 3,815,999  | 3,481,056  | 0 | (21,056) | 0 | (21,056) | 0 | 3,460,000  | 0 | 0     | 0     | 173,000 | 07/01/2020 | 1FE |
| 64605L GC 6 | NEW JERSEY EDL FACS (P 5.250 |  | 07/01/2015 | MATURED           |  | 6,645,000  | 6,645,000  | 7,513,634  | 6,690,604  | 0 | (45,604) | 0 | (45,604) | 0 | 6,645,000  | 0 | 0     | 0     | 348,863 | 07/01/2015 | 1FE |
| 64986A KK 6 | NEW YORK ENV FAC CLEAN 5.000 |  | 08/17/2015 | REDEEMED          |  | 2,730,000  | 2,730,000  | 2,904,229  | 2,739,771  | 0 | (9,643)  | 0 | (9,643)  | 0 | 2,730,128  | 0 | (128) | (128) | 91,758  | 06/15/2024 | 1FE |
| 74526Q DL 3 | PUERTO RICO ELEC PWR A 5.000 |  | 07/01/2015 | REDEEMED          |  | 84,000     | 84,000     | 92,866     | 85,898     | 0 | (1,898)  | 0 | (1,898)  | 0 | 84,000     | 0 | 0     | 0     | 4,200   | 07/01/2035 | 1FE |
| 915115 S8 3 | UNIV OF TEXAS PERM FD 5.000  |  | 07/01/2015 | REDEEMED          |  | 2,500,000  | 2,500,000  | 2,662,725  | 2,509,671  | 0 | (9,003)  | 0 | (9,003)  | 0 | 2,500,668  | 0 | (668) | (668) | 125,000 | 07/01/2019 | 1FE |
| 92817S A4 0 | VIRGINIA PUBLIC SCHOOL 4.500 |  | 08/01/2015 | REDEEMED          |  | 15,000     | 15,000     | 15,786     | 15,085     | 0 | (85)     | 0 | (85)     | 0 | 15,000     | 0 | 0     | 0     | 675     | 08/01/2025 | 1FE |
| 92817S ZN 1 | VIRGINIA PUBLIC SCHOOL 5.000 |  | 08/01/2015 | REDEEMED          |  | 11,150,000 | 11,150,000 | 11,864,604 | 11,201,112 | 0 | (51,112) | 0 | (51,112) | 0 | 11,150,000 | 0 | 0     | 0     | 557,500 | 08/01/2022 | 1   |
| 92817S ZR 2 | VIRGINIA PUBLIC SCHOOL 4.500 |  | 08/01/2015 | REDEEMED          |  | 2,210,000  | 2,210,000  | 2,325,738  | 2,222,592  | 0 | (12,592) | 0 | (12,592) | 0 | 2,210,000  | 0 | 0     | 0     | 99,450  | 08/01/2025 | 1   |
| 92817S ZZ 4 | VIRGINIA PUBLIC SCHOOL 5.000 |  | 08/01/2015 | REDEEMED          |  | 85,000     | 85,000     | 90,448     | 85,390     | 0 | (390)    | 0 | (390)    | 0 | 85,000     | 0 | 0     | 0     | 4,250   | 08/01/2022 | 1FE |
| 938865 BL 5 | WASHINGTON HSG DEV COR 7.250 |  | 09/01/2015 | REDEEMED          |  | 32,821     | 32,821     | 30,545     | 32,082     | 0 | 739      | 0 | 739      | 0 | 32,821     | 0 | 0     | 0     | 1,587   | 06/01/2020 | 1   |
| 31296R CX 4 | FHLMC GOLD PASSTHRU 5.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 153,459    | 153,459    | 152,979    | 153,011    | 0 | 448      | 0 | 448      | 0 | 153,459    | 0 | 0     | 0     | 5,289   | 12/15/2033 | 1   |
| 31292H SQ 8 | FHLMC GOLD PASSTHRU 6.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 9,213      | 9,213      | 9,426      | 9,491      | 0 | (277)    | 0 | (277)    | 0 | 9,213      | 0 | 0     | 0     | 367     | 11/15/2032 | 1   |
| 31292H ZM 9 | FHLMC GOLD PASSTHRU 5.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 263,563    | 263,563    | 262,739    | 262,818    | 0 | 745      | 0 | 745      | 0 | 263,563    | 0 | 0     | 0     | 8,657   | 10/15/2033 | 1   |
| 31292H 4J 0 | FHLMC GOLD PASSTHRU 5.500    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 85,155     | 85,155     | 82,598     | 83,166     | 0 | 1,989    | 0 | 1,989    | 0 | 85,155     | 0 | 0     | 0     | 3,072   | 12/15/2033 | 1   |
| 31288B 3C 5 | FHLMC GOLD PASSTHRU 6.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 27,565     | 27,565     | 28,202     | 28,456     | 0 | (891)    | 0 | (891)    | 0 | 27,565     | 0 | 0     | 0     | 1,041   | 11/15/2032 | 1   |
| 31288H H6 0 | FHLMC GOLD PASSTHRU 6.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 283        | 283        | 289        | 293        | 0 | (10)     | 0 | (10)     | 0 | 283        | 0 | 0     | 0     | 11      | 03/15/2033 | 1   |
| 313982 VA 5 | FHLMC GOLD PASSTHRU 7.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 828        | 828        | 802        | 814        | 0 | 14       | 0 | 14       | 0 | 828        | 0 | 0     | 0     | 39      | 10/15/2033 | 1   |
| 31283H WZ 4 | FHLMC GOLD PASSTHRU 6.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 86,705     | 86,705     | 88,704     | 88,790     | 0 | (2,085)  | 0 | (2,085)  | 0 | 86,705     | 0 | 0     | 0     | 3,454   | 04/15/2033 | 1   |
| 3128LX DE 7 | FHLMC GOLD PASSTHRU 4.000    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 190,670    | 190,670    | 169,776    | 175,497    | 0 | 15,173   | 0 | 15,173   | 0 | 190,670    | 0 | 0     | 0     | 5,116   | 05/15/2034 | 1   |
| 31283Y AZ 8 | FHLMC GOLD PASSTHRU 6.500    |  | 09/15/2015 | PAID ON PRINCIPAL |  | 765        | 765        | 763        | 762        | 0 | 3        | 0 | 3        | 0 | 765        | 0 | 0     | 0     | 34      | 05/15/2028 | 1   |
| 3133TL AK 4 | FHR 2160 ZA CMO 6.000        |  | 09/15/2015 | PAID ON PRINCIPAL |  | 254,712    | 254,712    | 231,823    | 242,921    | 0 | 11,791   | 0 | 11,791   | 0 | 254,712    | 0 | 0     | 0     | 10,214  | 06/15/2029 | 1   |
| 3133TP VV 8 | FHR 2248 ZA CMO 7.000        |  | 09/15/2015 | PAID ON PRINCIPAL |  | 27,787     | 27,787     | 27,251     | 27,142     | 0 | 645      | 0 | 645      | 0 | 27,787     | 0 | 0     | 0     | 1,329   | 09/15/2030 | 1   |
| 313398 NM 7 | FHR 2334 SO CMO 20.340       |  | 09/15/2015 | PAID ON PRINCIPAL |  | 6,144      | 6,144      | 6,014      | 6,153      | 0 | (8)      | 0 | (8)      | 0 | 6,144      | 0 | 0     | 0     | 941     | 07/15/2031 | 1   |
| 313398 NM 7 | FHR 2334 SO CMO 20.364       |  | 08/15/2015 | PAID ON PRINCIPAL |  | 11,300     | 11,300     | 11,059     | 11,314     | 0 | (15)     | 0 | (15)     | 0 | 11,300     | 0 | 0     | 0     | 1,538   | 07/15/2031 | 1   |
| 313398 NM 7 | FHR 2334 SO CMO 20.391       |  | 07/15/2015 | PAID ON PRINCIPAL |  | 4,412      | 4,412      | 4,318      | 4,417      | 0 | (6)      | 0 | (6)      | 0 | 4,412      | 0 | 0     | 0     | 526     | 07/15/2031 | 1   |
| 3133TU VD 7 | FHR 2357 OH CMO 6.500        |  | 09/15/2015 | PAID ON PRINCIPAL |  | 59,652     | 59,652     | 59,102     | 59,329     | 0 | 323      | 0 | 323      | 0 | 59,652     | 0 | 0     | 0     | 2,518   | 09/15/2031 | 1   |
| 3133TV 5V 4 | FHR 2359 ZA CMO 6.000        |  | 09/15/2015 | PAID ON PRINCIPAL |  | 152,693    | 152,693    | 137,122    | 145,933    | 0 | 6,760    | 0 | 6,760    | 0 | 152,693    | 0 | 0     | 0     | 5,863   | 09/15/2031 | 1   |
| 31392B 6U 5 | FNGT 2002-T4 A2 CMO 7.000    |  | 09/25/2015 | PAID ON PRINCIPAL |  | 5,076      | 5,076      | 5,250      | 5,217      | 0 | (140)    | 0 | (140)    | 0 | 5,076      | 0 | 0     | 0     | 235     | 12/25/2041 | 1   |
| 31371K D9 9 | FNMA PASS TH #254028 6.500   |  | 09/25/2015 | PAID ON PRINCIPAL |  | 6,777      | 6,777      | 6,920      | 7,098      | 0 | (321)    | 0 | (321)    | 0 | 6,777      | 0 | 0     | 0     | 322     | 09/25/2031 | 1   |
| 31371K EJ 6 | FNMA PASS TH #254037 5.500   |  | 09/25/2015 | PAID ON PRINCIPAL |  | 3,724      | 3,724      | 3,712      | 3,710      | 0 | 14       | 0 | 14       | 0 | 3,724      | 0 | 0     | 0     | 137     | 10/25/2016 | 1   |
| 31371L EZ 8 | FNMA PASS TH #254952 4.500   |  | 09/25/2015 | PAID ON PRINCIPAL |  | 44,832     | 44,832     | 44,930     | 44,766     | 0 | 66       | 0 | 66       | 0 | 44,832     | 0 | 0     | 0     | 1,346   | 11/25/2018 | 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   | Foreign | 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) |
| 31376K B2 1          | FNMA PASS TH #357457                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 103,462       | 103,462    | 103,236     | 103,171                                 | 0   | 290                                      | 0   | 290                                  | 0  | 103,462                                       | 0  | 0                                | 0                             | 3,667  | 11/25/2033                       | 1  |
| 31378Q DF 5          | FNMA PASS TH #405202                                      | 6.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 2,198         | 2,198      | 2,121       | 2,112                                   | 0   | 86                                       | 0   | 86                                   | 0  | 2,198   | 0  | 0                                | 0                             | 79   | 03/25/2028                       | 1  |
| 31378R S5 9          | FNMA PASS TH #406540                                      | 6.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 23            | 23         | 23          | 23                                      | 0   | (0)                                      | 0   | (0)                                  | 0  | 23  | 0  | 0                                | 0                             | 1  | 12/25/2027                       | 1  |
| 31379K RZ 8          | FNMA PASS TH #421804                                      | 6.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 35,134        | 35,134     | 34,953      | 34,943                                  | 0   | 191                                      | 0   | 191                                  | 0  | 35,134  | 0  | 0                                | 0                             | 1,519  | 04/25/2028                       | 1  |
| 31384V L7 5          | FNMA PASS TH #535050                                      | 7.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 3,324         | 3,324      | 3,474       | 3,666                                   | 0   | (343)                                    | 0   | (343)                                | 0  | 3,324   | 0  | 0                                | 0                             | 167  | 12/25/2029                       | 1  |
| 31385J NQ 7          | FNMA PASS TH #545899                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 5,165         | 5,165      | 5,289       | 5,200                                   | 0   | (34)                                     | 0   | (34)                                 | 0  | 5,165   | 0  | 0                                | 0                             | 191  | 09/25/2017                       | 1  |
| 31386T G8 2          | FNMA PASS TH #572723                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 5,705         | 5,705      | 5,688       | 5,685                                   | 0   | 21                                       | 0   | 21                                   | 0  | 5,705   | 0  | 0                                | 0                             | 209  | 03/25/2016                       | 1  |
| 31386X B2 1          | FNMA PASS TH #576157                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 3,485         | 3,485      | 3,475       | 3,473                                   | 0   | 13                                       | 0   | 13                                   | 0  | 3,485   | 0  | 0                                | 0                             | 128  | 03/25/2016                       | 1  |
| 31387W 2L 0          | FNMA PASS TH #596679                                      | 6.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 7,013         | 7,013      | 7,180       | 7,418                                   | 0   | (404)                                    | 0   | (404)                                | 0  | 7,013   | 0  | 0                                | 0                             | 272  | 09/25/2031                       | 1  |
| 31387W 2P 1          | FNMA PASS TH #596682                                      | 6.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 37,302        | 37,302     | 38,089      | 39,002                                  | 0   | (1,700)                                  | 0   | (1,700)                              | 0  | 37,302  | 0  | 0                                | 0                             | 1,659  | 10/25/2031                       | 1  |
| 31388D 6W 3          | FNMA PASS TH #602185                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 6,975         | 6,975      | 6,954       | 6,950                                   | 0   | 26                                       | 0   | 26                                   | 0  | 6,975   | 0  | 0                                | 0                             | 256  | 10/25/2016                       | 1  |
| 31388E ND 4          | FNMA PASS TH #602588                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 7,019         | 7,019      | 6,997       | 6,993                                   | 0   | 26                                       | 0   | 26                                   | 0  | 7,019   | 0  | 0                                | 0                             | 257  | 08/25/2016                       | 1  |
| 31388E NH 5          | FNMA PASS TH #602592                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 8,497         | 8,497      | 8,470       | 8,465                                   | 0   | 32                                       | 0   | 32                                   | 0  | 8,497   | 0  | 0                                | 0                             | 312  | 09/25/2016                       | 1  |
| 31388E NM 4          | FNMA PASS TH #602596                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 9,751         | 9,751      | 9,721       | 9,715                                   | 0   | 36                                       | 0   | 36                                   | 0  | 9,751   | 0  | 0                                | 0                             | 341  | 09/25/2016                       | 1  |
| 31388P PY 1          | FNMA PASS TH #610739                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 27,527        | 27,527     | 27,441      | 27,427                                  | 0   | 100                                      | 0   | 100                                  | 0  | 27,527  | 0  | 0                                | 0                             | 1,007  | 10/25/2016                       | 1  |
| 31388P XP 1          | FNMA PASS TH #610986                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 3,380         | 3,380      | 3,369       | 3,367                                   | 0   | 12                                       | 0   | 12                                   | 0  | 3,380   | 0  | 0                                | 0                             | 124  | 10/25/2016                       | 1  |
| 31390K RG 5          | FNMA PASS TH #648587                                      | 7.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 234           | 234        | 245         | 262                                     | 0   | (28)                                     | 0   | (28)                                 | 0  | 234   | 0  | 0                                | 0                             | 12   | 05/25/2032                       | 1  |
| 31390N TM 4          | FNMA PASS TH #651356                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 13,613        | 13,613     | 13,611      | 13,580                                  | 0   | 34                                       | 0   | 34                                   | 0  | 13,613  | 0  | 0                                | 0                             | 494  | 07/25/2017                       | 1  |
| 31402C QM 7          | FNMA PASS TH #725060                                      | 6.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 4,469         | 4,469      | 4,574       | 4,585                                   | 0   | (116)                                    | 0   | (116)                                | 0  | 4,469   | 0  | 0                                | 0                             | 177  | 01/25/2034                       | 1  |
| 31402E S3 3          | FNMA PASS TH #726938                                      | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 910           | 910        | 877         | 889                                     | 0   | 21                                       | 0   | 21                                   | 0  | 910   | 0  | 0                                | 0                             | 27   | 08/25/2033                       | 1  |
| 31402J ZY 6          | FNMA PASS TH #730759                                      | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 3,107         | 3,107      | 2,994       | 3,036                                   | 0   | 70                                       | 0   | 70                                   | 0  | 3,107   | 0  | 0                                | 0                             | 85   | 08/25/2033                       | 1  |
| 31402Q LF 6          | FNMA PASS TH #734826                                      | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 21,531        | 21,531     | 20,751      | 21,041                                  | 0   | 490                                      | 0   | 490                                  | 0  | 21,531  | 0  | 0                                | 0                             | 625  | 08/25/2033                       | 1  |
| 31403A 2X 2          | FNMA PASS TH #743390                                      | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 33,400        | 33,400     | 33,473      | 33,356                                  | 0   | 44                                       | 0   | 44                                   | 0  | 33,400  | 0  | 0                                | 0                             | 1,004  | 11/25/2018                       | 1  |
| 31403R CK 2          | FNMA PASS TH #755274                                      | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 33,308        | 33,308     | 33,381      | 33,263                                  | 0   | 45                                       | 0   | 45                                   | 0  | 33,308  | 0  | 0                                | 0                             | 994  | 12/25/2018                       | 1  |
| 31406L F9 4          | FNMA PASS TH #812992                                      | 5.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 64,520        | 64,520     | 64,377      | 64,333                                  | 0   | 187                                      | 0   | 187                                  | 0  | 64,520  | 0  | 0                                | 0                             | 2,087  | 02/25/2035                       | 1  |
| 31407G 6H 6          | FNMA PASS TH #830772                                      | 5.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 370           | 370        | 370         | 370                                     | 0   | 1  | 0   | 1                                    | 0  | 370   | 0  | 0                                | 0                             | 12   | 08/25/2035                       | 1  |
| 31359W KH 3          | FNR 1999-33 Z CMO   | 6.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 87,298        | 87,298     | 79,572      | 84,146                                  | 0   | 3,153                                    | 0   | 3,153                                | 0  | 87,298  | 0  | 0                                | 0                             | 3,426  | 07/25/2029                       | 1  |
| 31359S BJ 8          | FNR 2001-6 Z CMO  | 6.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 129,905       | 129,905    | 114,650     | 124,900                                 | 0   | 5,005                                    | 0   | 5,005                                | 0  | 129,905                                       | 0  | 0                                | 0                             | 5,072  | 03/25/2031                       | 1  |
| 31392B PT 7          | FNR 2001-81 QG CMO  | 6.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 60,227        | 60,227     | 60,245      | 60,114                                  | 0   | 113                                      | 0   | 113                                  | 0  | 60,227  | 0  | 0                                | 0                             | 2,584  | 01/25/2032                       | 1  |
| 31393U XM 0          | FNR 2003-128 DG CMO                                       | 4.500   | 09/25/2015    | PAID ON PRINCIPAL |                           | 162,391       | 162,391    | 154,678     | 159,544                                 | 0   | 2,847                                    | 0   | 2,847                                | 0  | 162,391                                       | 0  | 0                                | 0                             | 4,966  | 01/25/2024                       | 1  |
| 3136AK MU 4          | FNR 2014-39 BA  | 3.000   | 09/25/2015    | PAID ON PRINCIPAL |                           | 346,842       | 346,842    | 352,912     | 352,736                                 | 0   | (5,895)                                  | 0   | (5,895)                              | 0  | 346,842                                       | 0  | 0                                | 0                             | 7,031  | 07/25/2040                       | 1  |
| 3133TL 4S 4          | FSPC T-17 A5  | 7.160   | 09/25/2015    | PAID ON PRINCIPAL |                           | 56,147        | 56,147     | 56,139      | 55,870                                  | 0   | 277                                      | 0   | 277                                  | 0  | 56,147  | 0  | 0                                | 0                             | 2,666  | 07/25/2029                       | 1FE                                      |
| 319999               | Total Bonds - U.S. Special Revenue and Special Assessment |         |               |                   |                           | 43,471,369    | 43,471,369 | 46,706,646  | 43,639,680                              | 0   | (167,514)                                | 0   | (167,514)                            | 0  | 43,472,166                                    | 0  | (797)                            | (797)                         | 2,093,781  | XXX                              | XXX                                      |

QE05.2

**Bonds - Industrial and Miscellaneous**

|             |                      |       |            |          |  |           |           |         |         |   |     |   |     |   |         |   |       |       |        |            |     |
|-------------|----------------------|-------|------------|----------|--|-----------|-----------|---------|---------|---|-----|---|-----|---|---------|---|-------|-------|--------|------------|-----|
| 00206R AV 4 | AT&T INC             | 2.500 | 08/15/2015 | MATURED  |  | 666,000   | 666,000   | 663,962 | 665,725 | 0 | 275 | 0 | 275 | 0 | 666,000 | 0 | 0     | 0     | 16,650 | 08/15/2015 | 2FE |
| 071813 BF 5 | BAXTER INTERNATIONAL | 2.400 | 07/21/2015 | TENDERED |  | 1,006,160 | 1,000,000 | 995,670 | 996,598 | 0 | 231 | 0 | 231 | 0 | 996,830 | 0 | 9,330 | 9,330 | 22,400 | 08/15/2022 | 2FE |

**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                  | Foreign | 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) |
| 071813 BL 2          | BAXTER INTERNATIONAL 3.200   |         | 07/21/2015    | TENDERED                  |                           | 1,050,170     | 1,000,000 | 996,850     | 997,272                                 | 0   | 147                                      | 0   | 147                                  | 0  | 997,418                                       | 0  | 52,752                           | 52,752                        | 19,200   | 06/15/2023                       | 2FE                                      |
| 210518 CS 3          | CONSUMERS ENERGY CO 6.700    |         | 09/29/2015    | KEYBANC CAPITAL MARK      |                           | 1,173,140     | 1,000,000 | 999,520     | 999,627                                 | 0   | 125                                      | 0   | 125                                  | 0  | 999,752                                       | 0  | 173,388                          | 173,388                       | 67,000   | 09/15/2019                       | 1FE                                      |
| 25459H AV 7          | DIRECTV HOLDINGS/FINAN 3.125 |         | 09/14/2015    | REDEEMED                  |                           | 2,021,806     | 2,000,000 | 1,998,700   | 1,999,671                               | 0   | 156                                      | 0   | 156                                  | 0  | 1,999,827                                     | 0  | 21,979                           | 21,979                        | 67,535   | 02/15/2016                       | 2FE                                      |
| 29337# AA 7          | ENHANCED CAPITAL PARTN 7.310 |         | 09/15/2015    | TAX CREDIT - STATE        |                           | 8,776         | 8,776     | 8,776       | 8,732                                   | 0   | 44                                       | 0   | 44                                   | 0  | 8,776   | 0  | 0                                | 0                             | 476  | 12/15/2020                       | 1FE                                      |
| 29337# AA 7          | ENHANCED CAPITAL PARTN 7.310 |         | 06/30/2015    | PRIOR PERIOD ADJUSTMENT   |                           | (35,681)      | (35,681)  | (7,015)     | (35,681)                                | 0   | 0  | 0   | 0                                    | 0  | (35,681)                                      | 0  | 0                                | 0                             | 0  | 12/15/2020                       | 1FE                                      |
| 29335# AA 9          | ENHANCED CAPITAL PARTN 6.970 |         | 08/01/2015    | TAX CREDIT - STATE        |                           | 49,888        | 49,888    | 49,888      | 49,888                                  | 0   | 0  | 0   | 0                                    | 0  | 49,888  | 0  | 0                                | 0                             | 3,479  | 08/01/2015                       | 1  |
| 29338@ AA 8          | ENHANCED CAPITAL PARTN 7.50  |         | 06/30/2015    | PRIOR PERIOD ADJUSTMENT   |                           | (9,117)       | (9,117)   | (7,960)     | (9,117)                                 | 0   | 0  | 0   | 0                                    | 0  | (9,117)                                       | 0  | 0                                | 0                             | 0  | 12/15/2022                       | 1FE                                      |
| 340711 AR 1          | FLORIDA GAS TRANSMISSI 4.000 |         | 07/15/2015    | MATURED                   |                           | 1,000,000     | 1,000,000 | 999,820     | 999,965                                 | 0   | 35                                       | 0   | 35                                   | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 40,000   | 07/15/2015                       | 2FE                                      |
| 46625H JD 3          | JP MORGAN CHASE 4.500        |         | 09/14/2015    | BAS-MERRILL LYNCH         |                           | 1,073,510     | 1,000,000 | 994,670     | 995,965                                 | 0   | 324                                      | 0   | 324                                  | 0  | 996,289                                       | 0  | 77,221                           | 77,221                        | 51,625   | 01/24/2022                       | 1FE                                      |
| 49327X AA 8          | KEY BANK NA 4.950            |         | 09/15/2015    | MATURED                   |                           | 1,000,000     | 1,000,000 | 949,040     | 994,957                                 | 0   | 5,043                                    | 0   | 5,043                                | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 49,500   | 09/15/2015                       | 2FE                                      |
| 500255 AP 9          | KOHL'S CORP 6.250            |         | 08/17/2015    | REDEEMED                  |                           | 2,232,648     | 2,000,000 | 1,990,200   | 1,996,519                               | 0   | 531                                      | 0   | 531                                  | 0  | 1,997,050                                     | 0  | 235,598                          | 235,598                       | 84,028   | 12/15/2017                       | 2FE                                      |
| 594457 D@ 9          | MICHIGAN CONSOLIDATED 5.940  |         | 09/01/2015    | MATURED                   |                           | 5,000,000     | 5,000,000 | 5,000,000   | 5,000,000                               | 0   | 0  | 0   | 0                                    | 0  | 5,000,000                                     | 0  | 0                                | 0                             | 297,000  | 09/01/2015                       | 1  |
| 68233L AD 1          | ONCOR 2003-1 A4 5.420        |         | 08/15/2015    | REDEEMED                  |                           | 341,996       | 341,996   | 341,917     | 341,957                                 | 0   | 39                                       | 0   | 39                                   | 0  | 341,996                                       | 0  | 0                                | 0                             | 18,536   | 08/15/2017                       | 1FE                                      |
| 684065 BG 9          | ORANGE & ROCKLAND UTIL 2.500 |         | 08/15/2015    | MATURED                   |                           | 1,000,000     | 1,000,000 | 998,780     | 999,826                                 | 0   | 174                                      | 0   | 174                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 25,000   | 08/15/2015                       | 1FE                                      |
| 742718 DN 6          | PROCTER & GAMBLE CO 4.700    |         | 09/29/2015    | MORGAN STANLEY            |                           | 1,104,360     | 1,000,000 | 998,240     | 999,134                                 | 0   | 136                                      | 0   | 136                                  | 0  | 999,270                                       | 0  | 105,090                          | 105,090                       | 47,000   | 02/15/2019                       | 1FE                                      |
| 771196 AS 1          | ROCHE HOLDINGS INC (14 6.000 | R.      | 09/24/2015    | TENDERED                  |                           | 1,519,110     | 1,331,000 | 1,310,077   | 1,320,596                               | 0   | 1,685                                    | 0   | 1,685                                | 0  | 1,322,280                                     | 0  | 196,830                          | 196,830                       | 84,962   | 03/01/2019                       | 1FE                                      |
| 871829 AU 1          | SYSCO CORP 3.500             |         | 07/14/2015    | REDEEMED                  |                           | 1,010,000     | 1,000,000 | 996,160     | 996,197                                 | 0   | 176                                      | 0   | 176                                  | 0  | 996,373                                       | 0  | 13,627                           | 13,627                        | 27,417   | 10/02/2024                       | 1FE                                      |
| 887317 AC 9          | TIME WARNER INC 5.875        |         | 08/31/2015    | REDEEMED                  |                           | 2,124,260     | 2,000,000 | 2,000,580   | 1,999,979                               | 0   | (93)                                     | 0   | (93)                                 | 0  | 1,999,886                                     | 0  | 124,374                          | 124,374                       | 93,347   | 11/15/2016                       | 2FE                                      |
| 904764 AK 3          | UNILEVER CAPITAL 4.800       | R.      | 09/30/2015    | WELLS FARGO SECURITIES    |                           | 1,104,100     | 1,000,000 | 998,970     | 999,466                                 | 0   | 80                                       | 0   | 80                                   | 0  | 999,546                                       | 0  | 104,554                          | 104,554                       | 48,000   | 02/15/2019                       | 1FE                                      |
| 92553P AF 9          | VIACOM INC 4.250             |         | 09/15/2015    | MATURED                   |                           | 2,000,000     | 2,000,000 | 1,996,280   | 1,999,409                               | 0   | 591                                      | 0   | 591                                  | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 85,000   | 09/15/2015                       | 2FE                                      |
| 931422 AE 9          | WALGREEN CO 5.250            |         | 08/10/2015    | REDEEMED                  |                           | 420,120       | 376,000   | 422,177     | 401,907                                 | 0   | (3,684)                                  | 0   | (3,684)                              | 0  | 398,223                                       | 0  | 21,898                           | 21,898                        | 21,111   | 01/15/2019                       | 2FE                                      |
| N3386# AE 9          | FUGRO NV 4.050               | F.      | 09/28/2015    | TENDERED                  |                           | 1,243,062     | 1,243,062 | 1,243,062   | 1,243,062                               | 0   | 0  | 0   | 0                                    | 0  | 1,243,062                                     | 0  | 0                                | 0                             | 65,784   | 08/17/2018                       | 3  |
| 505861 AD 6          | LAFARGE SA (144A) 6.200      | F.      | 07/09/2015    | MATURED                   |                           | 1,000,000     | 1,000,000 | 999,140     | 999,884                                 | 0   | 116                                      | 0   | 116                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 62,000   | 07/09/2015                       | 3FE                                      |
| 826200 AD 9          | SIEMENS FINANCIERINGSM 6.125 | F.      | 09/18/2015    | DEUTSCHE BANC             |                           | 1,224,930     | 1,000,000 | 997,940     | 998,431                                 | 0   | 80                                       | 0   | 80                                   | 0  | 998,511                                       | 0  | 226,419                          | 226,419                       | 67,375   | 08/17/2026                       | 1FE                                      |
| 02660T BM 4          | AHM 2004-3 3A 2.313          |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 123,738       | 123,738   | 110,279     | 108,608                                 | 0   | 15,130                                   | 0   | 15,130                               | 0  | 123,738                                       | 0  | 0                                | 0                             | 1,606  | 10/25/2034                       | 1FM                                      |
| 05948X D3 2          | BOAMS 2003-9 3A1 CMO 5.000   |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 7,740         | 7,740     | 7,808       | 7,714                                   | 0   | 25                                       | 0   | 25                                   | 0  | 7,740   | 0  | 0                                | 0                             | 258  | 12/25/2018                       | 1FM                                      |
| 05949A PN 4          | BOAMS 2004-7 6A1 CMO 4.500   |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 173,449       | 173,449   | 172,012     | 172,238                                 | 0   | 1,210                                    | 0   | 1,210                                | 0  | 173,449                                       | 0  | 0                                | 0                             | 5,415  | 08/25/2019                       | 1FM                                      |
| 161546 GB 6          | CFAB 2003-4 2A2 793          |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 1,684         | 1,684     | 1,684       | 1,470                                   | 0   | 215                                      | 0   | 215                                  | 0  | 1,684   | 0  | 0                                | 0                             | 9  | 05/25/2033                       | 1FM                                      |
| 02150J AC 6          | CWALT 2007-9T1 1A3 CMO 6.000 |         | 06/26/2015    | PRIOR PERIOD ADJUSTMENT   |                           | 805           | 0         | 0           | 0                                       | 0   | 44,238                                   | 0   | 44,238                               | 0  | 44,238  | 0  | (43,433)                         | (43,433)                      | 176,538  | 05/25/2037                       | 1FM                                      |
| 02150J AC 6          | CWALT 2007-9T1 1A3 CMO 6.000 |         | 07/25/2015    | RECOVERY OF PAR WRITE OFF |                           | 0             | (1,006)   | (622)       | (634)                                   | 0   | 11                                       | 0   | 11                                   | 0  | (624)   | 0  | 624                              | 624                           | 0  | 05/25/2037                       | 1FM                                      |
| 66987X CD 5          | NHEL 2003-1 A1 953           |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 3,494         | 3,494     | 3,058       | 2,960                                   | 0   | 534                                      | 0   | 534                                  | 0  | 3,494   | 0  | 0                                | 0                             | 22   | 05/25/2033                       | 1FM                                      |
| 76110W PG 5          | RASC 2002-KS4 AIIB (AM) 693  |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 1,930         | 1,930     | 1,394       | 1,306                                   | 0   | 623                                      | 0   | 623                                  | 0  | 1,930   | 0  | 0                                | 0                             | 9  | 07/25/2032                       | 1FM                                      |
| 76110W PG 5          | RASC 2002-KS4 AIIB (AM) 699  |         | 08/25/2015    | WRITTEN OFF               |                           | 0             | 302       | 218         | 204                                     | 0   | (3)                                      | 0   | (3)                                  | 0  | 201   | 0  | (201)                            | (201)                         | 1  | 07/25/2032                       | 1FM                                      |
| 76110W PG 5          | RASC 2002-KS4 AIIB (AM) 693  |         | 09/25/2015    | RECOVERY OF PAR WRITE OFF |                           | 0             | (136)     | (98)        | (92)                                    | 0   | 1  | 0   | 1                                    | 0  | (90)  | 0  | 90                               | 90                            | 0  | 07/25/2032                       | 1FM                                      |
| 76110W UX 2          | RASC 2003-KS10 A16 4.540     |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 12,901        | 12,901    | 12,899      | 12,869                                  | 0   | 32                                       | 0   | 32                                   | 0  | 12,901  | 0  | 0                                | 0                             | 392  | 12/25/2033                       | 1FM                                      |
| 81744T AB 3          | SEMT 2012-1 2A1 CMO 3.474    |         | 09/25/2015    | PAID ON PRINCIPAL         |                           | 250,375       | 250,375   | 250,366     | 250,583                                 | 0   | (207)                                    | 0   | (207)                                | 0  | 250,375                                       | 0  | 0                                | 0                             | 5,918  | 01/25/2042                       | 1FM                                      |

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

| 1                    | 2  | 3               | 4                | 5                 | 6                            | 7             | 8           | 9           | 10  | Change in Book/Adjusted Carrying Value             |  |   |  |   | 16  | 17  | 18                                     | 19                               | 20   | 21  | 22   |
|----------------------|--|-----------------|------------------|-------------------|------------------------------|---------------|-------------|-------------|---|--|--|---|--|---|---|---|--|----------------------------------|--|---|--|
|                      |  |                 |                  |                   |                              |               |             |             |   | 11   | 12   | 13  | 14   | 15  |   |   |  |                                  |  |   |  |
| CUSIP Identification | Description                                | For<br>eig<br>n | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain (Loss)<br>on Disposal | Bond<br>Interest/Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Design-<br>ation<br>or<br>Market<br>Indicator<br>(a) |
| 939336 QA 4          | WAMMS 2003-MS1 2A CMO 5.250                | .....           | 09/25/2015       | PAID ON PRINCIPAL | .....                        | 105,417       | 105,417     | 107,113     | 105,079                                       | 0  | 337  | 0   | 337  | 0   | 105,417   | 0   | 0                                      | 0                                | 3,680  | 02/25/2018                                | 1FM  |
| 939336 QP 1          | WAMMS 2003-MS2 3A1 CMO 5.000               | .....           | 09/25/2015       | PAID ON PRINCIPAL | .....                        | 43,512        | 43,512      | 42,397      | 43,000  | 0  | 512  | 0   | 512  | 0   | 43,512  | 0   | 0                                      | 0                                | 1,503  | 03/25/2018                                | 1FM  |
| 929227 6Y 7          | WAMU 2003-S6 2A3 CMO 4.750                 | .....           | 09/25/2015       | PAID ON PRINCIPAL | .....                        | 11,728        | 11,728      | 11,764      | 11,690  | 0  | 37   | 0   | 37   | 0   | 11,728  | 0   | 0                                      | 0                                | 371  | 07/25/2018                                | 1FM  |
| 36249K AA 8          | GSMS 2010-C1 A1 (144A) 3.679               | .....           | 09/10/2015       | PAID ON PRINCIPAL | .....                        | 259,049       | 259,049     | 273,378     | 268,152                                       | 2,847  | (11,949)                                       | 0   | (9,103)                                    | 0   | 259,049   | 0   | 0                                      | 0                                | 6,345  | 08/10/2043                                | 1FM  |
| 09774X BU 5          | BCM 2001-AA 6.805                          | .....           | 09/15/2015       | PAID ON PRINCIPAL | .....                        | 128,726       | 128,726     | 126,473     | 127,418                                       | 0  | 1,308  | 0   | 1,308                                      | 0   | 128,726   | 0   | 0                                      | 0                                | 5,862  | 12/15/2030                                | 1AM  |
| 393505 A6 9          | GT 1998-2 A5 6.240                         | .....           | 09/01/2015       | PAID ON PRINCIPAL | .....                        | 79,383        | 79,383      | 67,553      | 71,213  | 0  | 8,170  | 0   | 8,170                                      | 0   | 79,383  | 0   | 0                                      | 0                                | 3,299  | 12/01/2028                                | 1AM  |
| 65475W AA 6          | NAROT 2015-B A1 .380                       | .....           | 08/17/2015       | PAID ON PRINCIPAL | .....                        | 5,945,613     | 5,945,613   | 5,945,613   | 5,945,613                                     | 0  | 0  | 0   | 0  | 0   | 5,945,613   | 0   | 0                                      | 0                                | 1,632  | 08/15/2016                                | 1FE  |
| 65475W AA 6          | NAROT 2015-B A1 .380                       | .....           | 08/24/2015       | TRAVELERS MMPL    | .....                        | 31,054,387    | 31,054,387  | 31,054,387  | 31,054,387                                    | 0  | (89)   | 0   | (89)                                       | 0   | 31,054,298  | 0   | 89                                     | 89                               | 10,817   | 08/15/2016                                | 1FE  |
| 3899999              | Total Bonds - Industrial and Miscellaneous | .....           |                  |                   | .....                        | 68,533,170    | 67,174,210  | 67,123,121  | 67,143,746                                    | 2,847  | 66,347   | 0   | 69,194                                     | 0   | 67,212,940  | 0   | 1,320,229                              | 1,320,229                        | 1,588,102  | XXX                                       | XXX  |
| 8399997              | Total Bonds - Part 4                       | .....           |                  |                   | .....                        | 185,135,325   | 183,776,366 | 191,751,598 | 184,213,745                                   | 2,847  | (400,699)                                      | 0   | (397,852)                                  | 0   | 183,815,893   | 0   | 1,319,433                              | 1,319,433                        | 7,169,782  | XXX                                       | XXX  |
| 8399999              | Total Bonds                                | .....           |                  |                   | .....                        | 185,135,325   | 183,776,366 | 191,751,598 | 184,213,745                                   | 2,847  | (400,699)                                      | 0   | (397,852)                                  | 0   | 183,815,893   | 0   | 1,319,433                              | 1,319,433                        | 7,169,782  | XXX                                       | XXX  |
| 9999999              | Total Bonds, Preferred and Common Stocks   | .....           |                  |                   | .....                        | 185,135,325   | XXX         | 191,751,598 | 184,213,745                                   | 2,847  | (400,699)                                      | 0   | (397,852)                                  | 0   | 183,815,893   | 0   | 1,319,433                              | 1,319,433                        | 7,169,782  | XXX                                       | XXX  |

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

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**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.....                              | 3,548,624  | 3,548,624                    | 10/01/2015... |
|   | REPO - CREDIT A TREASURY.....             |      | 1.....                              | 26,633     | 26,633                       | 10/01/2015... |
|   | REPO - MERRILL A TREASURY.....            |      | 1.....                              | 3,548,624  | 3,548,624                    | 10/01/2015... |
|   | REPO - ROYAL A TREASURY.....              |      | 1.....                              | 3,548,624  | 3,548,624                    | 10/01/2015... |
| 0199999                                     | U.S. Government - Issuer Obligations..... |      |                                     | 10,672,505 | 10,672,505                   | XXX           |
| 0599999                                     | Total - U.S. Government.....              |      |                                     | 10,672,505 | 10,672,505                   | XXX           |
| 6199999                                     | Total - Issuer Obligations.....           |      |                                     | 10,672,505 | 10,672,505                   | XXX           |
| 6599999                                     | Subtotal - Bonds.....                     |      |                                     | 10,672,505 | 10,672,505                   | XXX           |
| 9999999                                     | Totals.....                               |      |                                     | 10,672,505 | 10,672,505                   | XXX           |

General Interrogatories:

- The activity for the year: Fair Value \$.....2,447,811 Book/Adjusted Carrying Value \$.....2,447,811
- Average balance for the year: Fair Value \$.....11,657,290 Book/Adjusted Carrying Value \$.....11,657,290
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....10,672,505 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<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC<br>Designation<br>/ Market<br>Indicator | 5<br>Fair Value | 6<br>Book/Adjusted<br>Carrying Value | 7<br>Maturity<br>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**

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

| 1<br>Depository                                 | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                   | 9<br>* |
|---|-----------|-----------------------|---|---|--|-------------------|-------------------|--------|
|   |           |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month  |        |
| <b>Open Depositories</b>                        |           |                       |   |   |  |                   |                   |        |
| Bank of America, N.A..... Hartford,CT.....      |           | .....0.000            | .....0  | .....0  | .....(15,894,743)  | .....(15,419,915) | .....(21,311,559) | XXX    |
| HSBC..... London,UK.....                        |           | .....0.000            | .....0  | .....0  | .....(10,129)  | .....(4,047)      | .....(3,988)      | XXX    |
| JP Morgan Chase Bank, N.A..... New York,NY..... |           | .....0.000            | .....0  | .....0  | .....(580,280)   | .....(452,272)    | .....(5,931,800)  | XXX    |
| 0199999. Total Open Depositories.....           | XXX       | XXX                   | .....0  | .....0  | .....(16,485,153)  | .....(15,876,234) | .....(27,247,347) | XXX    |
| 0399999. Total Cash on Deposit.....             | XXX       | XXX                   | .....0  | .....0  | .....(16,485,153)  | .....(15,876,234) | .....(27,247,347) | XXX    |
| 0599999. Total Cash.....                        | XXX       | XXX                   | .....0  | .....0  | .....(16,485,153)  | .....(15,876,234) | .....(27,247,347) | XXX    |

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

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due & Accrued | 8<br>Amount Received During Year |
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|

**NONE**

QE13



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 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<br>Direct<br>Written<br>Premiums | 2<br>Direct<br>Earned<br>Premiums | 3<br>Direct<br>Losses<br>Incurred |
|------------------------------------|-----------------------------------|-----------------------------------|
| .....217,749,393                   | .....219,670,211                  | .....75,777,241                   |

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