

QUARTERLY STATEMENT

AS OF MARCH 31, 2016

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**
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(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. DOREEN SPADORCIA	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Specialty Insurance	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
5. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6. BRUCE RICHARD JONES	Executive Vice President & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
7. MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer	WENDY CONSTANCE SKJERVEN	Vice President, Corporate Secretary & Associate Group General Counsel

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

21st day of April, 2016

Sandra M. Bachman Notary Public

My Commission Expires September 30, 2017



a. Is this an original filing? Yes No

b. If no:

1. State the amendment number	_____
2. Date filed	_____
3. Number of pages attached	_____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,556,935,640	0	3,556,935,640	3,500,572,638
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	263,220,235	0	263,220,235	245,901,111
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 (\$.....(14,705,051)), cash equivalents (\$.....0) and short-term investments (\$.....125,939,006).....	111,233,956	0	111,233,956	54,550,881
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,780,180	320,159	3,460,022	3,580,975
9. Receivables for securities.....	2,266,640	0	2,266,640	0
10. Securities lending reinvested collateral assets.....	9,617,533	0	9,617,533	11,772,178
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,947,054,183	320,159	3,946,734,025	3,816,377,782
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	36,782,622	0	36,782,622	43,905,720
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	89,446,319	12,776,847	76,669,472	66,681,985
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....58,029,286 earned but unbilled premiums).....	154,780,033	8,055,902	146,724,131	134,308,928
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	13,638,009	0	13,638,009	22,532,968
16.2 Funds held by or deposited with reinsured companies.....	697,828	0	697,828	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.....	72,682,950	8,101,453	64,581,497	65,751,196
19. Guaranty funds receivable or on deposit.....	126,627	0	126,627	73,385
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.....	37,696,698	0	37,696,698	29,659,492
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	7,752,313	300,055	7,452,258	5,612,313
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,360,657,582	29,554,416	4,331,103,166	4,184,903,769
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,360,657,582	29,554,416	4,331,103,166	4,184,903,769

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.....	6,182,113	0	6,182,113	5,026,297
2502. Other assets.....	632,502	0	632,502	242,157
2503. Assumed reinsurance receivable and payable.....	592,317	0	592,317	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	345,382	300,055	45,327	343,858
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	7,752,313	300,055	7,452,258	5,612,313

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....96,658,770).....	743,264,531	735,725,171
2. Reinsurance payable on paid losses and loss adjustment expenses.....	304,633	425,504
3. Loss adjustment expenses.....	266,862,501	278,900,106
4. Commissions payable, contingent commissions and other similar charges.....	20,178,025	35,398,814
5. Other expenses (excluding taxes, licenses and fees).....	23,253,663	39,466,867
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,402,868	11,351,717
7.1 Current federal and foreign income taxes (including \$.....(1,190,264) on realized capital gains (losses)).....	56,847,746	15,158,620
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 \$.....312,786,957 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).....	856,627,448	862,633,464
10. Advance premium.....	696,466	1,572,635
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,365,136	9,080,181
12. Ceded reinsurance premiums payable (net of ceding commissions).....	47,228,763	26,036,328
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	32,996,303	33,959,553
15. Remittances and items not allocated.....	5,864,019	4,995,722
16. Provision for reinsurance (including \$.....0 certified).....	3,834,904	3,834,904
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.....	8,149,186	8,000,000
22. Payable for securities lending.....	9,617,533	11,772,178
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	2,533,567	2,996,217
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,099,027,291	2,081,307,981
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,099,027,291	2,081,307,981
29. Aggregate write-ins for special surplus funds.....	7,221,949	7,212,221
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).....	1,784,570,166	1,656,099,807
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).....	2,232,075,875	2,103,595,788
38. Totals (Page 2, Line 28, Col. 3).....	4,331,103,166	4,184,903,769

DETAILS OF WRITE-INS

2501. Other liabilities tri-party/tax credit bonds.....	1,146,245	1,432,806
2502. Retroactive reinsurance reserve assumed.....	901,075	898,144
2503. Escheat liability.....	483,640	664,927
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,607	340
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,533,567	2,996,217
2901. Special surplus from retroactive reinsurance.....	7,221,949	7,212,221
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).....	7,221,949	7,212,221
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

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....457,581,480).....	448,643,536	431,058,541	1,803,641,554
1.2 Assumed..... (written \$....22,330,289).....	19,024,911	18,946,993	76,178,372
1.3 Ceded..... (written \$....147,314,265).....	129,064,926	123,246,561	509,296,278
1.4 Net..... (written \$....332,597,504).....	338,603,520	326,758,974	1,370,523,648
DEDUCTIONS:			
2. Losses incurred (current accident year \$....98,705,074):			
2.1 Direct.....	121,013,736	132,251,466	548,680,027
2.2 Assumed.....	4,053,212	1,874,627	25,393,639
2.3 Ceded.....	57,689,589	56,877,253	259,010,500
2.4 Net.....	67,377,359	77,248,841	315,063,166
3. Loss adjustment expenses incurred.....	876,007	9,582,271	(28,764,311)
4. Other underwriting expenses incurred.....	140,754,382	133,573,621	544,826,339
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	209,007,747	220,404,733	831,125,194
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	129,595,773	106,354,241	539,398,453
INVESTMENT INCOME			
9. Net investment income earned.....	32,931,592	33,818,574	135,886,314
10. Net realized capital gains (losses) less capital gains tax of \$....270,816.....	(1,435,128)	822,086	5,759,543
11. Net investment gain (loss) (Lines 9 + 10).....	31,496,464	34,640,660	141,645,857
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....119,431 amount charged off \$....216,407).....	(96,976)	(287,390)	(620,662)
13. Finance and service charges not included in premiums.....	86,109	77,529	309,575
14. Aggregate write-ins for miscellaneous income.....	(202,181)	14,479	306,956
15. Total other income (Lines 12 through 14).....	(213,047)	(195,381)	(4,132)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	160,879,189	140,799,520	681,040,179
17. Dividends to policyholders.....	1,139,069	1,249,086	6,173,691
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	159,740,120	139,550,434	674,866,487
19. Federal and foreign income taxes incurred.....	51,163,872	43,636,705	204,853,488
20. Net income (Line 18 minus Line 19) (to Line 22).....	108,576,248	95,913,729	470,012,999
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,103,595,788	2,114,657,475	2,114,657,475
22. Net income (from Line 20).....	108,576,248	95,913,729	470,012,999
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 \$....532,472.....	18,307,999	(42,987,022)	(82,834,125)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	(743,274)	(1,754,571)	(420,676)
27. Change in nonadmitted assets.....	2,339,114	994,512	2,598,513
28. Change in provision for reinsurance.....	0	0	(418,399)
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).....	128,480,087	52,166,647	(11,061,687)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,232,075,875	2,166,824,123	2,103,595,788

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	73,249	43,785	233,791
1402. Retroactive reinsurance gain/loss.....	(49,203)	(76,839)	1,199,559
1403. Profit and loss, miscellaneous.....	(226,227)	47,533	(1,126,394)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(202,181)	14,479	306,956
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	332,521,221	338,380,959	1,385,877,757
2. Net investment income.....	44,568,467	46,351,671	155,778,209
3. Miscellaneous income.....	(213,047)	(195,381)	(4,132)
4. Total (Lines 1 through 3).....	376,876,640	384,537,249	1,541,651,834
5. Benefit and loss related payments.....	51,761,740	74,654,109	264,636,353
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.....	184,074,092	179,888,312	593,450,867
8. Dividends paid to policyholders.....	1,854,114	1,127,793	4,470,209
9. Federal and foreign income taxes paid (recovered) net of \$.....956,639 tax on capital gains (losses).....	9,745,562	13,548,071	217,507,678
10. Total (Lines 5 through 9).....	247,435,508	269,218,283	1,080,065,107
11. Net cash from operations (Line 4 minus Line 10).....	129,441,132	115,318,966	461,586,726
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	68,257,324	150,281,604	784,711,113
12.2 Stocks.....	0	31,591	31,591
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	(81)
12.7 Miscellaneous proceeds.....	2,303,831	35,445,683	3,409,234
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	70,561,155	185,758,877	788,151,857
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	128,591,768	245,200,889	885,426,384
13.2 Stocks.....	0	31,684	31,684
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	421,416
13.6 Miscellaneous applications.....	2,266,640	535,906	3,547,484
13.7 Total investments acquired (Lines 13.1 to 13.6).....	130,858,408	245,768,479	889,426,968
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(60,297,253)	(60,009,602)	(101,275,111)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	400,000,000
16.6 Other cash provided (applied).....	(12,460,804)	(40,774,757)	(32,948,017)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(12,460,804)	(40,774,757)	(432,948,017)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	56,683,075	14,534,607	(72,636,402)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	54,550,881	127,187,283	127,187,283
19.2 End of period (Line 18 plus Line 19.1).....	111,233,956	141,721,890	54,550,881
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	2,180,940	0	7,761,364
20.0002 Tax credits from certified capital company (CAPCO).....	26,648	0	182,626

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies**

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2016</u>	<u>December 31, 2015</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 108,576,248	\$ 470,012,999
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>\$ 108,576,248</u>	<u>\$ 470,012,999</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,232,075,875	\$ 2,103,595,788
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>\$ 2,232,075,875</u>	<u>\$ 2,103,595,788</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 prepayments, 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) Not applicable.

- (3) Not applicable.

- (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	\$	171
2. 12 Months or Longer	\$	27,276

NOTES TO FINANCIAL STATEMENTS

b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 788,824
	2. 12 Months or Longer	\$ 4,329,479

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

NOTES TO FINANCIAL STATEMENTS

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

A. (1) Securities measured and reported at fair value as of March 31, 2016:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 14,319,640	\$ 3,648,500	\$ 17,968,140
Total securities at fair value	\$ -	\$ 14,319,640	\$ 3,648,500	\$ 17,968,140

At March 31, 2016, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of \$0.

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

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

Description	Beginning Balance at 12/31/2015	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2016
Bonds	\$ -	\$ 3,648,500	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,648,500

Due to market fluctuations during the quarter, securities previously held at cost changed to being held at fair value. These securities were deemed Level 3 securities, resulting in a transfer into Level 3.

(3) Market fluctuations cause securities to change from being held at cost to fair value or vice versa. In addition, securities transfer between levels based on the availability of observable market data. The Company recognizes these transfers at the end of the period.

(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 portfolio 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:

(At March 31, 2016)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 125,939,006	\$ 125,939,006	\$ 30,882,960	\$ 95,056,046	\$ -	\$ -
Long term bonds	3,750,117,746	3,556,935,640	113,007,806	3,632,418,758	4,691,182	-
Common stock	-	-	-	-	-	-

(At December 31, 2015)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 71,090,343	\$ 71,090,343	\$ 24,703,973	\$ 46,386,370	\$ -	\$ -
Long term bonds	3,651,263,047	3,500,572,638	110,414,871	3,534,755,539	6,092,637	-
Common stock	-	-	-	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 6, 2016.

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, 2016 to March 31, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$53,628,000, resulting primarily from better than expected loss and defense and cost containment development in the fidelity & surety line for accident years 2012 through 2014. 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.

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

- A. No significant change.
- B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
St. Paul Fire and Casualty Insurance Company merged into its parent, St. Paul Fire and Marine Insurance Company, January 1, 2016.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	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? Yes [] No [] N/A [X]
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 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. 12/31/2014
- 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). 04/15/2016
- 6.4 By what department or departments?
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. (Travelers) adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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:

- 14.21 Bonds
- 14.22 Preferred Stock
- 14.23 Common Stock
- 14.24 Short-Term Investments
- 14.25 Mortgage Loans on Real Estate
- 14.26 All Other
- 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
- 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	245,901,111	263,220,235
	0	0
	0	0
	0	0
\$	245,901,111	\$ 263,220,235
\$	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: \$ 9,617,533
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 9,617,533
- 16.3 Total payable for securities lending reported on the liability page: \$ 9,617,533

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

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No

- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1460006.....	VALIDUS REINSURANCE (SWITZERLAND) LTD.....	CHE.....	UNAUTHORIZED.	.....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 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	4,902,003	6,130,224	806,255	1,111,194	13,922,093	26,830,817
2. Alaska.....AK.....L.....	AK	L	1,121,148	1,387,591	17,648	34,561	2,561,531	2,330,121
3. Arizona.....AZ.....L.....	AZ	L	8,958,270	5,897,284	801,781	1,407,754	18,325,069	17,604,165
4. Arkansas.....AR.....L.....	AR	L	4,387,245	4,486,458	491,312	672,112	35,762,323	34,373,761
5. California.....CA.....L.....	CA	L	42,821,351	41,668,512	12,061,894	9,979,756	128,519,171	123,432,981
6. Colorado.....CO.....L.....	CO	L	9,096,031	10,215,590	1,117,969	8,267,498	36,757,703	29,391,474
7. Connecticut.....CT.....L.....	CT	L	13,080,251	11,149,249	2,466,867	1,381,860	30,663,179	26,779,914
8. Delaware.....DE.....L.....	DE	L	1,448,204	1,338,598	50,367	505,160	7,006,145	5,169,843
9. District of Columbia.....DC.....L.....	DC	L	4,968,390	5,742,822	(91,987)	355,128	13,054,982	11,853,279
10. Florida.....FL.....L.....	FL	L	32,537,105	26,071,645	4,804,983	5,803,509	59,972,792	57,411,201
11. Georgia.....GA.....L.....	GA	L	12,350,403	13,342,474	2,068,156	2,391,088	49,058,285	33,799,390
12. Hawaii.....HI.....L.....	HI	L	3,773,815	3,624,217	396,663	58,480	6,916,869	6,439,197
13. Idaho.....ID.....L.....	ID	L	1,412,424	1,468,793	483,930	392,600	5,838,375	4,570,234
14. Illinois.....IL.....L.....	IL	L	19,384,758	17,954,423	3,307,013	4,334,811	65,736,315	60,106,643
15. Indiana.....IN.....L.....	IN	L	8,220,037	6,715,260	819,626	799,477	21,886,955	17,172,986
16. Iowa.....IA.....L.....	IA	L	5,362,504	5,438,611	1,712,038	279,588	11,199,064	8,582,699
17. Kansas.....KS.....L.....	KS	L	5,042,805	3,471,368	234,009	141,564	12,155,231	9,846,733
18. Kentucky.....KY.....L.....	KY	L	5,502,867	5,263,352	2,593,358	4,013,094	33,725,854	20,054,697
19. Louisiana.....LA.....L.....	LA	L	8,255,138	9,047,972	2,508,406	1,120,473	25,169,030	18,761,562
20. Maine.....ME.....L.....	ME	L	1,960,682	1,693,684	186,627	126,832	4,939,008	4,617,672
21. Maryland.....MD.....L.....	MD	L	8,916,435	10,609,770	911,830	1,131,480	24,955,518	24,135,715
22. Massachusetts.....MA.....L.....	MA	L	13,687,799	13,760,657	3,370,181	4,198,654	48,128,606	42,143,956
23. Michigan.....MI.....L.....	MI	L	11,158,352	9,441,728	1,272,329	1,548,494	27,652,793	19,778,872
24. Minnesota.....MN.....L.....	MN	L	8,939,456	10,071,052	2,407,585	2,121,013	28,406,501	23,221,790
25. Mississippi.....MS.....L.....	MS	L	4,580,270	4,101,458	290,983	581,273	13,779,847	18,058,607
26. Missouri.....MO.....L.....	MO	L	9,848,007	7,069,859	1,679,192	3,126,137	28,765,922	25,907,528
27. Montana.....MT.....L.....	MT	L	3,520,627	3,721,987	730,092	17,025,055	12,383,848	15,521,083
28. Nebraska.....NE.....L.....	NE	L	2,770,146	2,144,619	219,748	403,384	11,299,686	8,112,188
29. Nevada.....NV.....L.....	NV	L	3,907,724	2,858,061	5,313,806	1,114,251	10,000,006	8,876,968
30. New Hampshire.....NH.....L.....	NH	L	1,877,610	1,918,916	(203,101)	83,904	4,197,839	3,367,371
31. New Jersey.....NJ.....L.....	NJ	L	13,518,990	13,598,731	2,696,950	5,131,462	40,277,048	35,747,600
32. New Mexico.....NM.....L.....	NM	L	1,666,335	1,775,881	1,602,783	487,521	5,403,869	5,889,873
33. New York.....NY.....L.....	NY	L	30,657,647	28,582,076	4,181,169	6,720,654	93,601,999	86,012,420
34. North Carolina.....NC.....L.....	NC	L	11,627,232	10,151,077	906,969	698,142	36,082,382	28,734,492
35. North Dakota.....ND.....L.....	ND	L	2,454,429	2,207,034	9,226	(3,470)	4,411,978	3,278,736
36. Ohio.....OH.....L.....	OH	L	12,622,920	15,671,910	4,367,125	3,240,402	63,500,181	39,227,450
37. Oklahoma.....OK.....L.....	OK	L	5,103,513	5,300,438	122,217	292,470	13,874,519	10,520,268
38. Oregon.....OR.....L.....	OR	L	6,101,521	5,858,551	697,617	561,607	12,716,999	9,871,104
39. Pennsylvania.....PA.....L.....	PA	L	19,473,900	25,539,878	4,329,133	2,732,462	79,995,296	70,562,640
40. Rhode Island.....RI.....L.....	RI	L	2,478,164	2,040,100	413,620	217,905	6,073,452	4,398,392
41. South Carolina.....SC.....L.....	SC	L	7,529,100	7,201,874	1,950,930	997,141	18,073,914	21,169,395
42. South Dakota.....SD.....L.....	SD	L	1,065,928	977,141	(282,880)	63,814	3,238,881	2,734,023
43. Tennessee.....TN.....L.....	TN	L	7,740,185	8,889,276	1,147,193	1,275,582	22,102,452	19,964,666
44. Texas.....TX.....L.....	TX	L	26,808,548	28,992,812	14,871,840	4,675,111	91,862,954	82,988,682
45. Utah.....UT.....L.....	UT	L	5,220,506	3,567,973	791,559	1,066,304	10,900,399	10,727,145
46. Vermont.....VT.....L.....	VT	L	302,254	382,392	16,488	(1,943)	789,008	755,450
47. Virginia.....VA.....L.....	VA	L	10,482,148	13,050,087	1,853,259	3,901,467	41,112,296	37,692,497
48. Washington.....WA.....L.....	WA	L	12,785,582	12,149,574	2,102,801	3,407,466	32,660,519	32,443,757
49. West Virginia.....WV.....L.....	WV	L	3,660,056	2,914,551	576,307	1,259,693	8,917,037	8,629,541
50. Wisconsin.....WI.....L.....	WI	L	10,625,331	10,323,900	2,131,807	1,109,970	23,179,652	21,530,738
51. Wyoming.....WY.....L.....	WY	L	1,777,232	1,659,275	270,811	355,420	6,693,108	6,962,095
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	186,446	100	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	403,138	124,212	0	0	0	0
55. US Virgin Islands.....VI.....L.....	VI	L	48,892	23,796	0	0	500	500
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	(550,374)	87,929	(1,950)	(975)	673,763	816,329
59. Totals.....(a).....54.....	(a).....54.....		457,581,480	448,876,800	97,584,532	112,698,391	1,408,882,745	1,248,911,237

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....XXX.....	XXX	394,588	82,790	(1,950)	(975)	600,000	600,000
58002. HKG Hong Kong, Special Admins.....XXX.....	XXX	5,905	0	0	0	0	0
58003. VEN Venezuela (Bolivarian Repu.....XXX.....	XXX	5,576	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	(956,443)	5,139	0	0	73,763	216,329
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	(550,374)	87,929	(1,950)	(975)	673,763	816,329

(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	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. 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	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. SPFM 101 Lincoln Centre LLC	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 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	AA-1560270
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. 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	AA-1560270	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli 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	AA-2230021	...	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	AA-2230002	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	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				
...	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	AA-1120023				
...	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				
...	TINDY Foreign, Inc	Delaware	20-4403403				

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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)	*
Members														
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.....	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.....	
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.....	

Q12

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				SPFM 101 Lincoln Centre LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1953822..				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-2044075..				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-3033027..				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1466734..				English Tum 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 Tum LLC.....	MN.....	NIA.....	English Tum 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 Tum Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	0104....
3548.....	The Travelers Companies, Inc.....	00000..	59-2635727..				English Tum 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 Tum 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 Tum 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..	AA-1560270..				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..	52-1965525..				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	AA-1121375..				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	

Q12.1

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..	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..	AA-3194119..				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..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty 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..	AA-1560270..				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..	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	RE.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....

Q12.2

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230021..				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..	AA-2230002..				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 Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2330036..				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.....	00000..					Travelers Participações em Seguros Brasil S.A.	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230022..				Travelers Seguros Brasil S.A.	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	100.000	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.....	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..	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	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

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 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	.0	.0	.00	.00
2. Allied lines.....	.0	.61	.00	.00
3. Farmowners multiple peril.....	.0	.0	.00	.00
4. Homeowners multiple peril.....	.0	.0	.00	.00
5. Commercial multiple peril.....	.0	(121,403)	.00	.00
6. Mortgage guaranty.....	.0	.0	.00	.00
8. Ocean marine.....	.0	.0	.00	.00
9. Inland marine.....	.0	.0	.00	.00
10. Financial guaranty.....	.0	.0	.00	.00
11.1. Medical professional liability - occurrence.....	.0	.0	.00	.00
11.2. Medical professional liability - claims-made.....	.0	.0	.00	.00
12. Earthquake.....	.0	.0	.00	.00
13. Group accident and health.....	.0	.0	.00	.00
14. Credit accident and health.....	.0	.0	.00	.00
15. Other accident and health.....	.0	.0	.00	.00
16. Workers' compensation.....	.0	(482,869)	.00	.00
17.1 Other liability-occurrence.....	110,906	(50,919)	(45.9)	(13.7)
17.2 Other liability-claims made.....	214,250,056	104,359,993	48.7	49.5
17.3 Excess workers' compensation.....	.0	.0	.00	.00
18.1 Products liability-occurrence.....	.0	(87,619)	.00	.00
18.2 Products liability-claims made.....	.0	.0	.00	.00
19.1, 19.2 Private passenger auto liability.....	.0	.0	.00	.00
19.3, 19.4 Commercial auto liability.....	.0	(16,733)	.00	.00
21. Auto physical damage.....	.0	(18)	.00	.00
22. Aircraft (all perils).....	.0	.0	.00	.00
23. Fidelity.....	46,828,251	16,616,171	35.5	39.8
24. Surety.....	175,223,415	(3,380,970)	(1.9)	5.8
26. Burglary and theft.....	12,230,907	4,178,042	34.2	36.7
27. Boiler and machinery.....	.0	.0	.00	.00
28. Credit.....	.0	.0	.00	.00
29. International.....	.0	.0	.00	.00
30. Warranty.....	.0	.0	.00	.00
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	.00	.00
35. Totals.....	448,643,536	121,013,736	27.0	30.7

DETAILS OF WRITE-INS

3401.....	.0	.0	.00	.00
3402.....	.0	.0	.00	.00
3403.....	.0	.0	.00	.00
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.00	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.00	.00

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	.0	.0	.0
2. Allied lines.....	.0	.0	.0
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	.0	.0	.0
5. Commercial multiple peril.....	.0	.0	.0
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	.0	.0	.0
9. Inland marine.....	.0	.0	.0
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	.0	.0	.0
12. Earthquake.....	.0	.0	.0
13. Group accident and health.....	.0	.0	.0
14. Credit accident and health.....	.0	.0	.0
15. Other accident and health.....	.0	.0	.0
16. Workers' compensation.....	.0	.0	.0
17.1 Other liability-occurrence.....	110,906	110,906	118,298
17.2 Other liability-claims made.....	216,751,462	216,751,462	209,982,907
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.....	49,443,093	49,443,093	46,821,671
24. Surety.....	178,574,298	178,574,298	180,843,882
26. Burglary and theft.....	12,701,721	12,701,721	11,110,041
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.....	457,581,480	457,581,480	448,876,800

DETAILS OF WRITE-INS

3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior.....	146,034	214,540	360,574	14,561	2,081	16,642	131,695	0	176,864	308,560	222	(35,595)	(35,373)
2. 2014.....	64,365	188,079	252,444	17,196	1,630	18,827	51,613	0	167,187	218,800	4,445	(19,262)	(14,817)
3. Subtotals 2014 + Prior.....	210,398	402,620	613,018	31,757	3,711	35,468	183,309	0	344,051	527,360	4,667	(54,857)	(50,190)
4. 2015.....	89,580	312,027	401,607	28,251	4,969	33,220	91,275	0	273,675	364,950	29,946	(33,384)	(3,438)
5. Subtotals 2015 + Prior.....	299,978	714,647	1,014,625	60,008	8,680	68,688	274,584	0	617,726	892,310	34,613	(88,241)	(53,628)
6. 2016.....	XXX	XXX	XXX	XXX	4,064	4,064	XXX	4,502	113,316	117,817	XXX	XXX	XXX
7. Totals.....	299,978	714,647	1,014,625	60,008	12,744	72,752	274,584	4,502	731,042	1,010,127	34,613	(88,241)	(53,628)
8. Prior Year-End's Surplus As Regards Policyholders.....	2,103,596										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. 11.5 %	2. (12.3)%	3. (5.3)%
													Col. 13, Line 7 Line 8
													4. (2.5)%

P14

Statement for March 31, 2016 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
- 4.

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	100,038	0	100,038	110,624
2505. Other assets nonadmitted.....	300,055	300,055	0	0
2506. Suspense, undistributed payments.....	(575)	0	(575)	237,710
2507. Other assets - Reliance acquisition.....	(54,136)	0	(54,136)	(4,476)
2597. Summary of remaining write-ins for Line 25.....	345,382	300,055	45,327	343,858

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	2,607	340
2597. Summary of remaining write-ins for Line 25.....	2,607	340

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. BMU Bermuda.....	XXX	3,952	0	0	0	0	18,332
58005. DEU Germany.....	XXX	1,175	1,175	0	0	0	0
58006. NZL New Zealand.....	XXX	390	100	0	0	0	0
58007. BRB Barbados.....	XXX	245	0	0	0	0	0
58008. NLD Netherlands.....	XXX	0	3,864	0	0	65,856	65,856
58009. SGP Singapore.....	XXX	0	0	0	0	5,791	129,708
58010. AUS Australia.....	XXX	0	0	0	0	1,007	1,097
58011. CHN China.....	XXX	0	0	0	0	819	1,007
58012. BDI Burundi.....	XXX	0	0	0	0	253	329
58013. Other Alien Combined.....	XXX	0	0	0	0	37	0
58014. TUR Turkey.....	XXX	(1,502)	0	0	0	0	0
58015. KOR Korea, Republic of.....	XXX	(11,663)	0	0	0	0	0
58016. HND Honduras.....	XXX	(22,785)	0	0	0	0	0
58017. JPN Japan.....	XXX	(58,453)	0	0	0	0	0
58018. GNQ Equatorial Guinea.....	XXX	(242,859)	0	0	0	0	0
58019. MEX Mexico.....	XXX	(624,943)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(956,443)	5,139	0	0	73,763	216,329

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA
SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,995,466	4,019,416
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	421,416
2.2 Additional investment made after acquisition.....	.0	.0
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	.0	.0
6. Total gain (loss) on disposals.....	.0	.0
7. Deduct amounts received on disposals.....	.0	.0
8. Deduct amortization of premium and depreciation.....	215,285	445,366
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).....	3,780,180	3,995,466
12. Deduct total nonadmitted amounts.....	320,159	414,491
13. Statement value at end of current period (Line 11 minus Line 12).....	3,460,022	3,580,975

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,746,473,749	3,738,368,817
2. Cost of bonds and stocks acquired.....	130,772,708	893,219,432
3. Accrual of discount.....	375,756	1,451,814
4. Unrealized valuation increase (decrease).....	18,840,471	(83,805,163)
5. Total gain (loss) on disposals.....	837,704	9,439,545
6. Deduct consideration for bonds and stocks disposed of.....	70,464,912	792,686,693
7. Deduct amortization of premium.....	4,677,489	19,513,108
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	2,002,112	894
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,820,155,875	3,746,473,749
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,820,155,875	3,746,473,749

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

QS102

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,103,230,988	446,934,076	319,078,557	(15,109,308)	3,215,977,199			3,103,230,988
2. NAIC 2 (a).....	437,115,979	5,176,490	15,013,413	1,881,607	429,160,662			437,115,979
3. NAIC 3 (a).....	26,115,327	.0	999,550	701,500	25,817,278			26,115,327
4. NAIC 4 (a).....	5,200,686	.0	.0	(2,738,224)	2,462,461			5,200,686
5. NAIC 5 (a).....	.0	.0	.0	.0	.0			.0
6. NAIC 6 (a).....	.0	.0	1,024,883	10,481,928	9,457,045			.0
7. Total Bonds.....	3,571,662,980	452,110,566	336,116,403	(4,782,498)	3,682,874,645	.0	.0	3,571,662,980
PREFERRED STOCK								
8. NAIC 1.....	.0	.0	.0	.0	.0			.0
9. NAIC 2.....	.0	.0	.0	.0	.0			.0
10. NAIC 3.....	.0	.0	.0	.0	.0			.0
11. NAIC 4.....	.0	.0	.0	.0	.0			.0
12. NAIC 5.....	.0	.0	.0	.0	.0			.0
13. NAIC 6.....	.0	.0	.0	.0	.0			.0
14. Total Preferred Stock.....	.0	.0	.0	.0	.0	.0	.0	.0
15. Total Bonds and Preferred Stock.....	3,571,662,980	452,110,566	336,116,403	(4,782,498)	3,682,874,645	.0	.0	3,571,662,980

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....125,939,006	.....XXX.....	.....125,939,006	.....47,058	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....71,090,343	.....144,565,042
2. Cost of short-term investments acquired.....	.....321,337,859	.....1,999,139,080
3. Accrual of discount.....	.....0	.....81
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....(81)
6. Deduct consideration received on disposals.....	.....266,489,195	.....2,072,613,779
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).....	.....125,939,006	.....71,090,343
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....125,939,006	.....71,090,343

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

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

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

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

**Sch. DB - Verification
NONE**

**Sch. E - Verification
NONE**

**Sch. A - Pt. 2
NONE**

**Sch. A - Pt. 3
NONE**

**Sch. B - Pt. 2
NONE**

**Sch. B - Pt. 3
NONE**

**Sch. BA - Pt. 2
NONE**

**Sch. BA - Pt. 3
NONE**

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. States, Territories and Possessions											
68609B	QH	3		02/23/2016	CITIGROUP GLOBAL MARKETS			1,232,858	1,195,000	0	1FE
68609B	RE	9		03/15/2016	CITIGROUP GLOBAL MARKETS			1,812,735	1,500,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								3,045,593	2,695,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
033753	QG	2		02/03/2016	CITIGROUP GLOBAL MARKETS			6,345,785	6,110,000	0	1FE
038681	6C	1		02/04/2016	RBC CAPITAL MARKETS			3,171,704	3,150,000	11,813	1FE
118565	XJ	4		02/02/2016	PIPER JAFFRAY			1,201,494	1,050,000	0	1FE
132285	3K	1		03/01/2016	PNC CAPITAL MARKETS			567,199	550,000	0	1FE
142665	EL	8		01/21/2016	BAS-MERRILL LYNCH			1,954,986	1,900,000	0	1FE
161681	UE	9		01/21/2016	BAS-MERRILL LYNCH			4,938,948	4,725,000	0	1FE
231237	K2	3		02/02/2016	BAS-MERRILL LYNCH			2,029,060	1,935,000	0	1FE
239019	S6	0		02/18/2016	RAYMOND JAMES & ASSOC			4,545,272	4,425,000	0	1FE
355748	UA	0		03/16/2016	PNC CAPITAL MARKETS			2,080,845	1,995,000	0	1FE
419722	L7	6		02/03/2016	BAS-MERRILL LYNCH			1,246,820	1,000,000	0	1FE
529063	SG	5		01/11/2016	J P MORGAN CHASE SECURITIES INC.			1,734,959	1,650,000	0	1FE
642543	WU	2		02/03/2016	CITIGROUP GLOBAL MARKETS			2,533,888	2,595,000	4,974	1FE
690564	QX	0		01/19/2016	CITIGROUP GLOBAL MARKETS			3,407,206	3,385,000	0	1FE
101565	F3	8		02/17/2016	GEORGE K BAUM & CO			3,480,060	3,100,000	0	1FE
801283	GB	2		01/12/2016	MORGAN STANLEY			2,107,690	1,890,000	0	1FE
840610	SF	7		02/04/2016	BAS-MERRILL LYNCH			12,129,031	11,440,000	0	1FE
97217P	KM	0		03/15/2016	PIPER JAFFRAY			3,840,413	3,750,000	0	1FE
975673	BM	5		03/15/2016	CITIGROUP GLOBAL MARKETS			3,711,908	3,655,000	0	1FE
986438	ML	0		02/17/2016	CITIGROUP GLOBAL MARKETS			9,695,473	9,465,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								70,722,738	67,770,000	16,786	XXX
Bonds - U.S. Special Revenue and Special Assessment											
45506D	VZ	5		03/17/2016	BAS-MERRILL LYNCH			4,437,277	3,645,000	0	1FE
585395	2F	2		03/15/2016	RBC CAPITAL MARKETS			610,515	500,000	0	1FE
64711N	C8	6		01/28/2016	J P MORGAN CHASE SECURITIES INC.			649,450	625,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								5,697,242	4,770,000	0	XXX
Bonds - Industrial and Miscellaneous											
035242	AJ	5		01/13/2016	DEUTSCHE BANC			996,870	1,000,000	0	1FE
037833	BY	5		03/17/2016	DEUTSCHE BANC			2,027,630	2,000,000	2,799	1FE
00206R	CZ	3		03/18/2016	EXCHANGED			1,095,520	1,000,000	4,600	2FE
00206R	DC	3		03/18/2016	EXCHANGED			1,085,420	1,000,000	21,014	2FE
114259	AN	4	R	03/07/2016	BAS-MERRILL LYNCH			1,000,000	1,000,000	0	1FE
17275R	BC	5		03/21/2016	BARCLAYS CAPITAL INC			1,021,810	1,000,000	2,049	1FE
17275R	BD	3		03/24/2016	WELLS FARGO SECURITIES			1,014,090	1,000,000	1,894	1FE
17401Q	AD	3		03/09/2016	CITIGROUP GLOBAL MARKETS			999,890	1,000,000	0	2FE
20030N	BS	9		02/16/2016	WELLS FARGO SECURITIES			998,120	1,000,000	0	1FE

QE04

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
22822V AB 7	CROWN CASTLE INTL CORP 4.450 2026 02.....		01/28/2016....	BAS-MERRILL LYNCH.....		996,710	1,000,000	0	2FE.....
437076 BM 3	HOME DEPOT INC 3.000 2026 04.....		02/03/2016....	J P MORGAN CHASE SECURITIES INC.....		993,560	1,000,000	0	1FE.....
46625H QW 3	JP MORGAN CHASE 3.300 2026 04.....		03/18/2016....	J P MORGAN CHASE SECURITIES INC.....		998,810	1,000,000	0	1FE.....
494368 BU 6	KIMBERLY CLARK 2.750 2026 02.....		02/17/2016....	CITIGROUP GLOBAL MARKETS.....		996,280	1,000,000	0	1FE.....
713448 DF 2	PEPSICO INC 2.850 2026 02.....		02/19/2016....	J P MORGAN CHASE SECURITIES INC.....		999,220	1,000,000	0	1FE.....
742718 EP 0	PROCTER & GAMBLE CO 2.700 2026 02.....		01/28/2016....	CITIGROUP GLOBAL MARKETS.....		996,350	1,000,000	0	1FE.....
7591EP AK 6	REGIONS FINANCIAL 3.200 2021 02.....		02/03/2016....	GOLDMAN SACHS & CO.....		998,950	1,000,000	0	2FE.....
771196 BK 7	ROCHE HOLDINGS INC (144A 2.625 2026 05.....	R.....	02/22/2016....	CITIGROUP GLOBAL MARKETS.....		990,040	1,000,000	0	1FE.....
855244 AJ 8	STARBUCKS CORP 2.100 2021 02.....		02/01/2016....	GOLDMAN SACHS & CO.....		999,430	1,000,000	0	1FE.....
914713 N7 3	UNIV OF NC CHAPEL HILL R 2.529 2026 12.....		02/23/2016....	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	1FE.....
91159H HL 7	US BANCORP 2.350 2021 01.....		01/26/2016....	U S BANCORP.....		999,860	1,000,000	0	1FE.....
136375 CJ 9	CANADIAN NATIONAL RAILWA 2.750 2026 03.....	A.....	02/18/2016....	CITIGROUP GLOBAL MARKETS.....		996,170	1,000,000	0	1FE.....
046353 AL 2	ASTRAZENECA PLC 3.375 2025 11.....	F.....	01/22/2016....	CANTOR FITZGERALD.....		1,989,680	2,000,000	13,313	1FE.....
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06.....	F.....	02/11/2016....	CREDIT AGRICOLE CIB.....		112,725	112,000	243	1FE.....
44930U AA 4	HART 2016-A A1 .610 2017 04.....		03/22/2016....	BAS-MERRILL LYNCH.....		27,000,000	27,000,000	0	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					51,307,135	51,112,000	45,911	XXX
8399997	Total Bonds - Part 3.....					130,772,708	126,347,000	62,697	XXX
8399999	Total Bonds.....					130,772,708	126,347,000	62,697	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					130,772,708	XXX	62,697	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																						
876780	AA 5 TAYARRA LTD 3.628	E	02/15/2016	REDEEMED		41,695	41,695	41,695	41,695	0	0	0	0	0	41,695	0	0	0	0	378	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		03/20/2016	PAID ON PRINCIPAL		1,712	1,712	1,636	1,636	0	75	0	75	0	1,712	0	0	0	0	14	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2016	PAID ON PRINCIPAL		19,095	19,095	18,334	18,541	0	554	0	554	0	19,095	0	0	0	0	162	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		03/20/2016	PAID ON PRINCIPAL		31,597	31,597	28,852	29,287	0	2,310	0	2,310	0	31,597	0	0	0	0	238	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		03/20/2016	PAID ON PRINCIPAL		41,432	41,432	41,276	41,267	0	165	0	165	0	41,432	0	0	0	0	384	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		03/15/2016	PAID ON PRINCIPAL		61,313	61,313	61,419	61,268	0	46	0	46	0	61,313	0	0	0	0	500	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		03/15/2016	PAID ON PRINCIPAL		32,366	32,366	32,421	32,345	0	21	0	21	0	32,366	0	0	0	0	244	06/15/2019	1
30250G	AA 6 SSGN 2010-S1 1A 144A (.982		03/31/2016	PAID ON PRINCIPAL		343,646	343,646	343,646	343,636	0	10	0	10	0	343,646	0	0	0	0	619	02/25/2048	1
38378X	PZ 8 GNR 2014-130 A 2.099		03/16/2016	PAID ON PRINCIPAL		64,252	64,252	63,974	64,040	0	212	0	212	0	64,252	0	0	0	0	225	06/16/2040	1
0599999 Total Bonds - U.S. Government						637,108	637,108	633,253	633,716	0	3,392	0	3,392	0	637,108	0	0	0	0	2,764	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																						
145628	PL 1 CARROLLTON FMRS BRH IS 4.500		02/15/2016	MATURED		4,225,000	4,225,000	4,401,943	4,227,586	0	(2,586)	0	(2,586)	0	4,225,000	0	0	0	0	95,063	02/15/2016	1FE
208418	KJ 1 CONROE ISD GO REF S200 2.500		02/15/2016	MATURED		2,500,000	2,500,000	2,483,650	2,499,590	0	410	0	410	0	2,500,000	0	0	0	0	31,250	02/15/2016	1FE
262633	ML 1 DU PAGE CO GO LTD (COU 5.000		02/29/2016	REDEEMED		2,415,000	2,415,000	2,556,012	2,415,841	0	(841)	0	(841)	0	2,415,000	0	0	0	0	79,829	01/01/2025	1FE
763227	QE 8 RICHARDSON GO REF S200 5.000		02/15/2016	REDEEMED		705,000	705,000	730,373	705,329	0	(329)	0	(329)	0	705,000	0	0	0	0	17,625	02/15/2019	1FE
763227	QF 5 RICHARDSON GO REF S200 5.250		02/15/2016	REDEEMED		2,730,000	2,730,000	2,889,186	2,732,227	0	(2,227)	0	(2,227)	0	2,730,000	0	0	0	0	71,663	02/15/2020	1FE
906346	DQ 1 UNION COUNTY GENERAL O 4.750		02/01/2016	REDEEMED		3,200,000	3,200,000	3,343,328	3,201,268	0	(1,268)	0	(1,268)	0	3,200,000	0	0	0	0	76,000	02/01/2019	1FE
906346	DR 9 UNION COUNTY GENERAL O 4.750		02/01/2016	REDEEMED		3,345,000	3,345,000	3,475,656	3,346,127	0	(1,127)	0	(1,127)	0	3,345,000	0	0	0	0	79,444	02/01/2020	1FE
906346	DS 7 UNION COUNTY GENERAL O 4.750		02/01/2016	REDEEMED		3,480,000	3,480,000	3,607,403	3,481,084	0	(1,084)	0	(1,084)	0	3,480,000	0	0	0	0	82,650	02/01/2021	1FE
969073	LX 1 WILL CO COMM HIGH SD # 5.000		01/01/2016	MATURED		1,815,000	1,815,000	1,969,783	1,815,000	0	0	0	0	0	1,815,000	0	0	0	0	45,375	01/01/2016	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,415,000	24,415,000	25,457,334	24,424,051	0	(9,051)	0	(9,051)	0	24,415,000	0	0	0	0	578,898	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
136542	GR 2 CANADIAN RIVER WATER A 5.000		02/15/2016	REDEEMED		1,795,000	1,795,000	1,859,099	1,795,817	0	(817)	0	(817)	0	1,795,000	0	0	0	0	44,875	02/15/2021	1FE
548100	2P 0 LOWER COLORADO RIVER J 6.000		01/01/2016	REDEEMED		135,000	135,000	134,183	135,000	0	0	0	0	0	135,000	0	0	0	0	4,050	01/01/2017	1
751100	EH 7 RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		2,815,000	2,815,000	3,041,945	2,819,635	0	(4,635)	0	(4,635)	0	2,815,000	0	0	0	0	70,375	03/01/2021	1FE
751100	EJ 3 RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		5,085,000	5,085,000	5,486,817	5,093,201	0	(8,201)	0	(8,201)	0	5,085,000	0	0	0	0	127,125	03/01/2022	1FE
751100	EK 0 RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		5,135,000	5,135,000	5,532,603	5,143,108	0	(8,108)	0	(8,108)	0	5,135,000	0	0	0	0	128,375	03/01/2023	1FE
938865	BL 5 WASHINGTON HSG DEV COR 7.250		03/01/2016	REDEEMED		34,029	34,029	31,669	33,461	0	567	0	567	0	34,029	0	0	0	0	412	06/01/2020	1
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		68,456	68,456	68,242	68,259	0	197	0	197	0	68,456	0	0	0	0	684	12/15/2033	1
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		8,143	8,143	8,331	8,380	0	(237)	0	(237)	0	8,143	0	0	0	0	78	11/15/2032	1
31292H	ZM 9 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		244,573	244,573	243,808	243,894	0	679	0	679	0	244,573	0	0	0	0	1,919	10/15/2033	1
31292H	4J 0 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		67,285	67,285	65,264	65,697	0	1,588	0	1,588	0	67,285	0	0	0	0	591	12/15/2033	1
31288B	3C 5 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		1,242	1,242	1,271	1,281	0	(39)	0	(39)	0	1,242	0	0	0	0	12	11/15/2032	1
31288H	H6 0 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		285	285	292	295	0	(10)	0	(10)	0	285	0	0	0	0	3	03/15/2033	1
313982	VA 5 FHLMC GOLD PASSTHRU 7.000		03/15/2016	PAID ON PRINCIPAL		857	857	831	844	0	14	0	14	0	857	0	0	0	0	10	10/15/2023	1

QE05

SCHEDULE D - PART 4

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

QE05.1

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	Foreig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		58,986	58,986	60,346	60,360	0	(1,374)	0	(1,374)	0	58,986	0	0	0	582	04/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		03/15/2016	PAID ON PRINCIPAL		211,835	211,835	188,621	194,377	0	17,458	0	17,458	0	211,835	0	0	0	1,621	05/15/2034	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500		03/15/2016	PAID ON PRINCIPAL		684	684	681	681	0	2	0	2	0	684	0	0	0	7	05/15/2028	1
3133TL	AK 4 FHR 2160 ZA CMO 6.000		03/15/2016	PAID ON PRINCIPAL		136,604	136,604	124,329	131,558	0	5,046	0	5,046	0	136,604	0	0	0	1,404	06/15/2029	1
3133TP	VV 8 FHR 2248 ZA CMO 7.000		03/15/2016	PAID ON PRINCIPAL		22,403	22,403	21,972	22,071	0	332	0	332	0	22,403	0	0	0	172	09/15/2030	1
313398	NM 7 FHR 2334 SO CMO 19.743		03/15/2016	PAID ON PRINCIPAL		9,524	9,524	9,321	9,541	0	(17)	0	(17)	0	9,524	0	0	0	473	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 19.767		02/15/2016	PAID ON PRINCIPAL		6,332	6,332	6,198	6,344	0	(11)	0	(11)	0	6,332	0	0	0	210	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 19.771		01/15/2016	PAID ON PRINCIPAL		4,866	4,866	4,763	4,875	0	(9)	0	(9)	0	4,866	0	0	0	81	07/15/2031	1
3133TU	VD 7 FHR 2357 OH CMO 6.500		03/15/2016	PAID ON PRINCIPAL		55,492	55,492	54,980	55,162	0	330	0	330	0	55,492	0	0	0	554	09/15/2031	1
3133TV	5V 4 FHR 2359 ZA CMO 6.000		03/15/2016	PAID ON PRINCIPAL		55,949	55,949	50,244	53,890	0	2,059	0	2,059	0	55,949	0	0	0	540	09/15/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		03/25/2016	PAID ON PRINCIPAL		4,580	4,580	4,736	4,597	0	(18)	0	(18)	0	4,580	0	0	0	46	12/25/2041	1
31371K	D9 9 FNMA PASS TH #254028 6.500		03/25/2016	PAID ON PRINCIPAL		12,106	12,106	12,362	12,648	0	(542)	0	(542)	0	12,106	0	0	0	73	09/25/2031	1
31371K	EJ 6 FNMA PASS TH #254037 5.500		03/25/2016	PAID ON PRINCIPAL		2,285	2,285	2,278	2,277	0	8	0	8	0	2,285	0	0	0	18	10/25/2016	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		03/25/2016	PAID ON PRINCIPAL		35,809	35,809	35,888	35,749	0	60	0	60	0	35,809	0	0	0	263	11/25/2018	1
31376K	B2 1 FNMA PASS TH #357457 5.500		03/25/2016	PAID ON PRINCIPAL		72,692	72,692	72,534	72,510	0	182	0	182	0	72,692	0	0	0	661	11/25/2033	1
31378Q	DF 5 FNMA PASS TH #405202 6.000		03/25/2016	PAID ON PRINCIPAL		432	432	417	416	0	16	0	16	0	432	0	0	0	4	03/25/2028	1
31378R	S5 9 FNMA PASS TH #406540 6.500		03/25/2016	PAID ON PRINCIPAL		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	0	12/25/2027	1
31379K	RZ 8 FNMA PASS TH #421804 6.500		03/25/2016	PAID ON PRINCIPAL		1,428	1,428	1,421	1,421	0	8	0	8	0	1,428	0	0	0	15	04/25/2028	1
31384V	L7 5 FNMA PASS TH #535050 7.500		03/25/2016	PAID ON PRINCIPAL		5,232	5,232	5,469	5,759	0	(527)	0	(527)	0	5,232	0	0	0	84	12/25/2029	1
31385J	NQ 7 FNMA PASS TH #545899 5.500		03/25/2016	PAID ON PRINCIPAL		3,762	3,762	3,852	3,773	0	(11)	0	(11)	0	3,762	0	0	0	34	09/25/2017	1
31386T	G8 2 FNMA PASS TH #572723 5.500		03/25/2016	VARIOUS		2,198	2,198	2,191	2,190	0	8	0	8	0	2,198	0	0	0	18	03/25/2016	1
31386X	B2 1 FNMA PASS TH #576157 5.500		02/25/2016	PAID ON PRINCIPAL		1,762	1,762	1,756	1,755	0	6	0	6	0	1,762	0	0	0	13	03/25/2016	1
31387W	2L 0 FNMA PASS TH #596679 6.500		03/25/2016	PAID ON PRINCIPAL		6,867	6,867	7,030	7,243	0	(376)	0	(376)	0	6,867	0	0	0	91	09/25/2031	1
31387W	2P 1 FNMA PASS TH #596682 6.500		03/25/2016	PAID ON PRINCIPAL		17,392	17,392	17,759	18,144	0	(752)	0	(752)	0	17,392	0	0	0	120	10/25/2031	1
31388D	6W 3 FNMA PASS TH #602185 5.500		03/25/2016	PAID ON PRINCIPAL		5,898	5,898	5,879	5,877	0	21	0	21	0	5,898	0	0	0	49	10/25/2016	1
31388E	ND 4 FNMA PASS TH #602588 5.500		03/25/2016	PAID ON PRINCIPAL		8,669	8,669	8,641	8,637	0	31	0	31	0	8,669	0	0	0	78	08/25/2016	1
31388E	NH 5 FNMA PASS TH #602592 5.500		03/25/2016	PAID ON PRINCIPAL		8,751	8,751	8,724	8,719	0	32	0	32	0	8,751	0	0	0	80	09/25/2016	1
31388E	NM 4 FNMA PASS TH #602596 5.500		03/25/2016	PAID ON PRINCIPAL		5,511	5,511	5,494	5,491	0	20	0	20	0	5,511	0	0	0	45	09/25/2016	1
31388P	PY 1 FNMA PASS TH #610739 5.500		03/25/2016	PAID ON PRINCIPAL		20,502	20,502	20,438	20,428	0	73	0	73	0	20,502	0	0	0	188	10/25/2016	1
31388P	XP 1 FNMA PASS TH #610986 5.500		03/25/2016	PAID ON PRINCIPAL		2,338	2,338	2,330	2,329	0	8	0	8	0	2,338	0	0	0	20	10/25/2016	1
31390K	RG 5 FNMA PASS TH #648587 7.500		03/25/2016	PAID ON PRINCIPAL		217	217	227	242	0	(25)	0	(25)	0	217	0	0	0	3	05/25/2032	1
31390N	TM 4 FNMA PASS TH #651356 5.500		03/25/2016	PAID ON PRINCIPAL		11,762	11,762	11,761	11,730	0	32	0	32	0	11,762	0	0	0	108	07/25/2017	1
31402C	QM 7 FNMA PASS TH #725060 6.000		03/25/2016	PAID ON PRINCIPAL		4,932	4,932	5,047	5,067	0	(135)	0	(135)	0	4,932	0	0	0	33	01/25/2034	1
31402E	S3 3 FNMA PASS TH #726938 4.500		03/25/2016	PAID ON PRINCIPAL		530	530	511	516	0	14	0	14	0	530	0	0	0	4	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759 4.500		03/25/2016	PAID ON PRINCIPAL		1,507	1,507	1,452	1,469	0	38	0	38	0	1,507	0	0	0	16	08/25/2033	1

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	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)	
31402Q	LF 6 FNMA PASS TH #734826 4.500	03/25/2016	PAID ON PRINCIPAL		7,711	7,711	7,431	7,515	0	196	0	196	0	7,711	0	0	0	73	08/25/2033	1	
31403A	2X 2 FNMA PASS TH #743390 4.500	03/25/2016	PAID ON PRINCIPAL		38,047	38,047	38,130	37,987	0	61	0	61	0	38,047	0	0	0	291	11/25/2018	1	
31403R	CK 2 FNMA PASS TH #755274 4.500	03/25/2016	PAID ON PRINCIPAL		33,871	33,871	33,945	33,817	0	53	0	53	0	33,871	0	0	0	253	12/25/2018	1	
31406L	F9 4 FNMA PASS TH #812992 5.500	03/25/2016	PAID ON PRINCIPAL		3,424	3,424	3,416	3,415	0	9	0	9	0	3,424	0	0	0	31	02/25/2035	1	
31407G	6H 6 FNMA PASS TH #830772 5.000	03/25/2016	PAID ON PRINCIPAL		381	381	380	380	0	0	0	0	0	381	0	0	0	3	08/25/2035	1	
31359W	KH 3 FNR 1999-33 Z CMO 6.000	03/25/2016	PAID ON PRINCIPAL		41,571	41,571	37,892	39,900	0	1,671	0	1,671	0	41,571	0	0	0	453	07/25/2029	1	
31359S	BJ 8 FNR 2001-6 Z CMO 6.000	03/25/2016	PAID ON PRINCIPAL		77,352	77,352	68,269	74,015	0	3,337	0	3,337	0	77,352	0	0	0	791	03/25/2031	1	
31392B	PT 7 FNR 2001-81 QG CMO 6.500	03/25/2016	PAID ON PRINCIPAL		34,921	34,921	34,932	34,861	0	60	0	60	0	34,921	0	0	0	414	01/25/2032	1	
31393U	XM 0 FNR 2003-128 DG CMO 4.500	03/25/2016	PAID ON PRINCIPAL		175,313	175,313	166,986	172,404	0	2,909	0	2,909	0	175,313	0	0	0	1,237	01/25/2024	1	
3136AK	MU 4 FNR 2014-39 BA 3.000	03/25/2016	PAID ON PRINCIPAL		317,285	317,285	322,837	322,043	0	(4,758)	0	(4,758)	0	317,285	0	0	0	1,500	07/25/2040	1	
3133TL	4S 4 FSPC T-17 A5 7.160	03/25/2016	PAID ON PRINCIPAL		50,002	50,002	49,995	49,765	0	237	0	237	0	50,002	0	0	0	426	07/25/2029	1FE	
3199999 Total Bonds - U.S. Special Revenue and Special Assessment					16,969,606	16,969,606	17,998,243	16,962,846	0	6,760	0	6,760	0	16,969,606	0	0	0	391,692	XXX	XXX	

QE052

Bonds - Industrial and Miscellaneous

008686	AA 5 AHOLD LEASE USA 7.820	R 01/02/2016	REDEEMED		108,553	108,553	106,395	107,738	0	816	0	816	0	108,553	0	0	0	4,244	01/02/2020	2FE
071813	AW 9 BAXTER INTERNATIONAL 5.900	R 03/02/2016	TENDERED		1,031,780	1,000,000	1,079,030	1,008,411	0	(2,061)	0	(2,061)	0	1,006,350	0	25,430	25,430	29,664	09/01/2016	2FE
14912L	2Y 6 CATERPILLAR FINANCIAL 5.500	R 03/15/2016	MATURED		1,000,000	1,000,000	998,920	999,790	0	210	0	210	0	1,000,000	0	0	0	27,500	03/15/2016	1FE
17275R	AH 5 CISCO SYSTEMS 4.450	R 03/24/2016	WELLS FARGO SECURITIES		1,102,950	1,000,000	989,920	995,347	0	217	0	217	0	995,564	0	107,386	107,386	31,521	01/15/2020	1FE
205887	BL 5 CONAGRA FOODS 4.950	R 02/17/2016	TENDERED		628,814	567,000	612,587	596,417	0	(726)	0	(726)	0	595,691	0	33,123	33,123	14,189	08/15/2020	2FE
205887	BR 2 CONAGRA FOODS 3.200	R 02/17/2016	TENDERED		158,039	157,000	158,672	158,220	0	(20)	0	(20)	0	158,199	0	(160)	(160)	2,819	01/25/2023	2FE
25459H	AW 5 DIRECTV HOLDINGS/FINAN 4.600	R 03/18/2016	EXCHANGED		1,095,520	1,000,000	999,340	999,590	0	21	0	21	0	999,611	0	95,909	95,909	28,600	02/15/2021	2FE
25459H	BL 8 DIRECTV HOLDINGS/FINAN 4.450	R 03/18/2016	EXCHANGED		1,085,420	1,000,000	996,300	996,797	0	119	0	119	0	996,916	0	88,504	88,504	22,014	04/01/2024	2FE
29337#	AA 7 ENHANCED CAPITAL PARTN 7.310	R 03/15/2016	TAX CREDIT - STATE		22,777	22,777	22,777	22,785	0	(8)	0	(8)	0	22,777	0	0	0	413	12/15/2020	1FE
29338@	AA 8 ENHANCED CAPITAL PARTN 7.500	R 03/15/2016	TAX CREDIT - STATE		3,872	3,872	3,872	3,872	0	(1)	0	(1)	0	3,872	0	0	0	60	12/15/2022	1FE
438516	AP 1 HONEYWELL INTERNATIONAL 5.400	R 03/15/2016	MATURED		2,000,000	2,000,000	1,995,420	1,999,527	0	473	0	473	0	2,000,000	0	0	0	54,000	03/15/2016	1FE
40429C	FN 7 HSBC FINANCE CORP 5.500	R 01/19/2016	MATURED		1,000,000	1,000,000	997,870	999,918	0	82	0	82	0	1,000,000	0	0	0	27,500	01/19/2016	1FE
48203R	AE 4 JUNIPER NETWORKS 3.100	R 03/15/2016	MATURED		1,000,000	1,000,000	1,022,870	1,001,001	0	(1,001)	0	(1,001)	0	1,000,000	0	0	0	15,500	03/15/2016	2FE
485260	BH 5 KANSAS GAS & ELECTRIC 5.647	R 02/16/2016	REDEEMED		1,012,799	1,012,799	1,012,799	1,012,645	0	155	0	155	0	1,012,799	0	0	0	21,765	03/29/2021	1FE
50075N	BB 9 KRAFT FOODS INC 4.125	R 02/09/2016	MATURED		1,000,000	1,000,000	996,580	999,860	0	140	0	140	0	1,000,000	0	0	0	20,625	02/09/2016	2FE
651639	AL 0 NEWMONT MINING 5.125	R 03/15/2016	TENDERED		1,065,680	1,000,000	1,004,880	1,002,047	0	(50)	0	(50)	0	1,001,997	0	63,683	63,683	25,340	10/01/2019	2FE
655844	BB 3 NORFOLK SOUTHERN CORP 5.750	R 01/15/2016	MATURED		2,050,000	2,050,000	2,087,495	2,050,152	0	(152)	0	(152)	0	2,050,000	0	0	0	58,938	01/15/2016	2FE
857477	AK 9 STATE STREET CORP 1.350	R 01/27/2016	SUNTRUST		695,233	700,000	676,417	687,796	0	417	0	417	0	688,213	0	7,020	7,020	1,995	05/15/2018	1FE
92343V	AV 6 VERIZON COMMUNICATIONS 6.350	R 03/22/2016	TENDERED		2,266,640	2,000,000	1,970,360	1,987,973	0	1,076	0	1,076	0	1,989,050	0	277,590	277,590	0	04/01/2019	2FE
929160	AK 5 VULCAN MATERIALS 7.000	R 03/22/2016	BAS-MERRILL LYNCH		1,103,750	1,000,000	998,950	999,618	0	(69)	0	(69)	0	999,550	0	104,201	104,201	20,028	06/15/2018	3FE
034863	AE 0 ANGLO AMERICAN (144A) 2.625	F 03/03/2016	TENDERED		2,920,500	3,000,000	2,993,430	2,998,205	0	351	0	351	0	2,998,556	0	(78,056)	(78,056)	36,750	04/03/2017	2FE
06739F	HT 1 BARCLAYS BANK PLC 2.500	F 01/11/2016	TENDERED		1,021,890	1,000,000	1,005,630	1,003,591	0	(37)	0	(37)	0	1,003,554	0	18,336	18,336	10,000	02/20/2019	1FE
06849U	AC 9 BARRICK AUSTRALIA 4.950	B 03/21/2016	TENDERED		1,024,790	1,000,000	990,340	995,608	0	169	0	169	0	995,777	0	29,013	29,013	33,825	01/15/2020	2FE

SCHEDULE D - PART 4

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

QE05.3

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	Forfeiting	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)
055450 AG 5	BHP BILLITON FINANCE U 7.250	F	03/01/2016	MATURED		2,000,000	2,000,000	2,359,080	2,006,247	0	(6,247)	0	(6,247)	0	2,000,000	0	0	0	72,500	03/01/2016	1FE
N3386# AE 9	FUGRO NV 5.050	F	01/26/2016	TENDERED		1,090,253	1,024,883	1,024,883	1,024,883	0	0	0	0	0	1,024,883	0	65,369	65,369	21,846	08/17/2018	6*
02660T BM 4	AHM 2004-3 3A 2.313		03/25/2016	PAID ON PRINCIPAL		108,444	108,444	96,649	94,939	0	13,505	0	13,505	0	108,444	0	0	0	649	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		11,239	11,239	11,339	11,204	0	35	0	35	0	11,239	0	0	0	86	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		93,711	93,711	92,935	92,868	0	844	0	844	0	93,711	0	0	0	535	08/25/2019	1FM
161546 GB 6	CFAB 2003-4 2A2 1.033		03/25/2016	PAID ON PRINCIPAL		713	713	713	477	0	235	0	235	0	713	0	0	0	2	05/25/2033	1FM
66987X CD 5	NHEL 2003-1 A1 1.193		03/25/2016	PAID ON PRINCIPAL		8,633	8,633	7,557	7,225	0	1,408	0	1,408	0	8,633	0	0	0	14	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM) .933		03/25/2016	PAID ON PRINCIPAL		2,719	2,719	1,964	1,809	0	909	0	909	0	2,719	0	0	0	4	07/25/2032	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM) .926		01/25/2016	RECOVERY OF PAR WRITE-OFF		0	(536)	(387)	(357)	0	2	0	2	0	(355)	0	355	355	0	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		03/25/2016	PAID ON PRINCIPAL		7,716	7,716	7,715	7,696	0	21	0	21	0	7,716	0	0	0	53	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		03/25/2016	PAID ON PRINCIPAL		154,745	154,745	154,739	154,630	0	116	0	116	0	154,745	0	0	0	885	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		03/25/2016	PAID ON PRINCIPAL		43,199	43,199	43,895	43,066	0	133	0	133	0	43,199	0	0	0	378	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		33,686	33,686	32,823	33,346	0	340	0	340	0	33,686	0	0	0	262	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		10,962	10,962	10,996	10,928	0	33	0	33	0	10,962	0	0	0	85	07/25/2018	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		03/10/2016	PAID ON PRINCIPAL		273,258	273,258	288,373	279,667	6,741	(13,150)	0	(6,409)	0	273,258	0	0	0	1,707	08/10/2043	1FM
09774X BU 5	BCM 2001-A A 6.805		03/15/2016	PAID ON PRINCIPAL		112,714	112,714	110,741	111,738	0	976	0	976	0	112,714	0	0	0	1,290	12/15/2030	2AM
393505 A6 9	GT 1998-2 A5 6.240		03/01/2016	PAID ON PRINCIPAL		92,199	92,199	78,458	83,995	0	8,204	0	8,204	0	92,199	0	0	0	966	12/01/2028	1AM
3899999	Total Bonds - Industrial and Miscellaneous					28,443,198	27,600,286	28,043,325	27,591,270	6,741	7,483	0	14,224	0	27,605,494	0	837,704	837,704	588,551	XXX	XXX
8399997	Total Bonds - Part 4					70,464,912	69,622,000	72,132,154	69,611,883	6,741	8,583	0	15,325	0	69,627,208	0	837,704	837,704	1,561,905	XXX	XXX
8399999	Total Bonds					70,464,912	69,622,000	72,132,154	69,611,883	6,741	8,583	0	15,325	0	69,627,208	0	837,704	837,704	1,561,905	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					70,464,912	XXX	72,132,154	69,611,883	6,741	8,583	0	15,325	0	69,627,208	0	837,704	837,704	1,561,905	XXX	XXX

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	23,971	23,971	04/01/2016...
	REPO - DEUTSCHE A TREASURY.....		1.....	3,197,854	3,197,854	04/01/2016...
	REPO - HSBC A TREASURY.....		1.....	3,197,854	3,197,854	04/01/2016...
	REPO - ROYAL A TREASURY.....		1.....	3,197,854	3,197,854	04/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			9,617,533	9,617,533	XXX
0599999.	Total - U.S. Government.....			9,617,533	9,617,533	XXX
6199999.	Total - Issuer Obligations.....			9,617,533	9,617,533	XXX
6599999.	Subtotal - Bonds.....			9,617,533	9,617,533	XXX
9999999.	Totals.....			9,617,533	9,617,533	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....(2,154,645) Book/Adjusted Carrying Value \$.....(2,154,645)
- Average balance for the year: Fair Value \$.....12,831,077 Book/Adjusted Carrying Value \$.....12,831,077
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....9,617,533 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(12,927,454)	.....(17,762,179)	.....(14,703,188)	XXX
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....0	.....(695)	.....(3,140)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(3,748)	.....(3,665)	.....2,848	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....0	.....(1,571)	.....(1,571)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(12,931,202)	.....(17,768,109)	.....(14,705,051)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(12,931,202)	.....(17,768,109)	.....(14,705,051)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(12,931,202)	.....(17,768,109)	.....(14,705,051)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2016

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....63,347,967	.....72,189,799	.....19,306,650

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