

QUARTERLY STATEMENT

AS OF JUNE 30, 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, Enterprise Operations and eBusiness	# WENDY CONSTANCE SKJERVEN...Vice President, Corporate Secretary & 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 July, 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.....	3,632,716,349	0	3,632,716,349	3,500,572,638
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	310,194,103	0	310,194,103	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 (\$.....(15,000,735)), cash equivalents (\$.....0) and short-term investments (\$.....219,300,588).....	204,299,852	0	204,299,852	54,550,881
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,630,524	287,103	3,343,421	3,580,975
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	13,048,445	0	13,048,445	11,772,178
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,163,889,274	287,103	4,163,602,171	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.....	42,746,391	0	42,746,391	43,905,720
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	103,892,252	16,738,524	87,153,727	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).....	164,355,026	8,193,218	156,161,808	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.....	15,905,985	0	15,905,985	22,532,968
16.2 Funds held by or deposited with reinsured companies.....	693,881	0	693,881	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.....	75,180,460	8,320,120	66,860,340	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.....	24,172,079	0	24,172,079	29,659,492
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	7,098,083	171,460	6,926,623	5,612,313
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,598,060,057	33,710,425	4,564,349,631	4,184,903,769
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,598,060,057	33,710,425	4,564,349,631	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.....	6,014,942	0	6,014,942	5,026,297
2502. Assumed reinsurance receivable and payable.....	593,147	0	593,147	0
2503. Other assets.....	269,371	0	269,371	242,157
2598. Summary of remaining write-ins for Line 25 from overflow page.....	220,622	171,460	49,162	343,858
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	7,098,083	171,460	6,926,623	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 \$.....192,072,567).....	751,751,088	735,725,171
2. Reinsurance payable on paid losses and loss adjustment expenses.....	591,157	425,504
3. Loss adjustment expenses.....	243,702,829	278,900,106
4. Commissions payable, contingent commissions and other similar charges.....	26,918,117	35,398,814
5. Other expenses (excluding taxes, licenses and fees).....	28,165,714	39,466,867
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	10,664,757	11,351,717
7.1 Current federal and foreign income taxes (including \$.....(1,383,287) on realized capital gains (losses)).....	17,105,679	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 \$.....307,786,212 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).....	881,177,858	862,633,464
10. Advance premium.....	1,157,779	1,572,635
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,935,664	9,080,181
12. Ceded reinsurance premiums payable (net of ceding commissions).....	40,829,534	26,036,328
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	72,560,698	33,959,553
15. Remittances and items not allocated.....	3,576,469	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.....	59,075,015	8,000,000
22. Payable for securities lending.....	13,048,445	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.....	2,576,029	2,996,217
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,165,671,734	2,081,307,981
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,165,671,734	2,081,307,981
29. Aggregate write-ins for special surplus funds.....	7,149,936	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).....	1,951,244,201	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).....	2,398,677,897	2,103,595,788
38. Totals (Page 2, Line 28, Col. 3).....	4,564,349,631	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.....	980,675	898,144
2503. Escheat liability.....	446,383	664,927
2598. Summary of remaining write-ins for Line 25 from overflow page.....	2,726	340
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,576,029	2,996,217
2901. Special surplus from retroactive reinsurance.....	7,149,936	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).....	7,149,936	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 \$.....942,260,952).....	907,220,331	878,762,439	1,803,641,554
1.2 Assumed..... (written \$.....34,879,746).....	38,127,313	37,818,183	76,178,372
1.3 Ceded..... (written \$.....272,091,914).....	258,843,253	248,561,020	509,296,278
1.4 Net..... (written \$.....705,048,785).....	686,504,391	668,019,602	1,370,523,648
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....200,525,760):			
2.1 Direct.....	240,014,729	319,343,633	548,680,027
2.2 Assumed.....	2,357,334	2,043,437	25,393,639
2.3 Ceded.....	109,057,579	136,582,318	259,010,500
2.4 Net.....	133,314,484	184,804,751	315,063,166
3. Loss adjustment expenses incurred.....	(10,658,512)	(10,578,556)	(28,764,311)
4. Other underwriting expenses incurred.....	284,291,503	273,249,302	544,826,339
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	406,947,475	447,475,497	831,125,194
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	279,556,915	220,544,105	539,398,453
INVESTMENT INCOME			
9. Net investment income earned.....	65,650,084	67,444,645	135,886,314
10. Net realized capital gains (losses) less capital gains tax of \$.....154,392.....	(781,240)	1,864,631	5,759,543
11. Net investment gain (loss) (Lines 9 + 10).....	64,868,844	69,309,275	141,645,857
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....273,219 amount charged off \$.....417,140).....	(143,920)	(341,890)	(620,662)
13. Finance and service charges not included in premiums.....	176,110	151,155	309,575
14. Aggregate write-ins for miscellaneous income.....	(617,473)	(530,898)	306,956
15. Total other income (Lines 12 through 14).....	(585,283)	(721,633)	(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).....	343,840,476	289,131,748	681,040,179
17. Dividends to policyholders.....	2,583,812	2,744,527	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).....	341,256,664	286,387,221	674,866,487
19. Federal and foreign income taxes incurred.....	111,376,293	80,397,740	204,853,488
20. Net income (Line 18 minus Line 19) (to Line 22).....	229,880,372	205,989,480	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).....	229,880,372	205,989,480	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 \$.....526,357.....	65,270,512	(25,868,962)	(82,834,125)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	1,748,121	248,492	(420,676)
27. Change in nonadmitted assets.....	(1,816,896)	1,832,037	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).....	295,082,109	182,201,047	(11,061,687)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,398,677,897	2,296,858,522	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.....	152,432	84,732	233,791
1402. Retroactive reinsurance gain/loss.....	(123,059)	(193,368)	1,199,559
1403. Profit and loss, miscellaneous.....	(646,845)	(422,262)	(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).....	(617,473)	(530,898)	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.....	675,013,659	673,728,862	1,385,877,757
2. Net investment income.....	75,788,393	77,844,375	155,778,209
3. Miscellaneous income.....	(585,283)	(721,633)	(4,132)
4. Total (Lines 1 through 3).....	750,216,769	750,851,604	1,541,651,834
5. Benefit and loss related payments.....	111,189,814	132,582,339	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.....	329,283,838	323,868,040	593,450,867
8. Dividends paid to policyholders.....	2,728,329	2,076,380	4,470,209
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,033,239 tax on capital gains (losses).....	109,583,626	92,829,598	217,507,678
10. Total (Lines 5 through 9).....	552,785,607	551,356,358	1,080,065,107
11. Net cash from operations (Line 4 minus Line 10).....	197,431,162	199,495,246	461,586,726
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	294,055,208	298,070,984	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	(81)	(81)
12.7 Miscellaneous proceeds.....	51,075,015	34,464,167	3,409,234
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	345,130,224	332,566,661	788,151,857
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	433,982,793	519,895,742	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.....	21,618	0	421,416
13.6 Miscellaneous applications.....	1,276,267	18,427,121	3,547,484
13.7 Total investments acquired (Lines 13.1 to 13.6).....	435,280,678	538,354,547	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).....	(90,150,454)	(205,787,887)	(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).....	42,468,264	2,335,266	(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).....	42,468,264	2,335,266	(32,948,017)
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).....	149,748,972	(3,957,375)	(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).....	204,299,852	123,229,908	54,550,881
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	5,492,983	3,119,310	7,761,364
20.0002 Tax credits from certified capital company (CAPCO).....	53,048	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>	State of <u>Domicile</u>	<u>June 30, 2016</u>	<u>December 31, 2015</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 229,880,372	\$ 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>\$ 229,880,372</u>	<u>\$ 470,012,999</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,398,677,897	\$ 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>\$ 2,398,677,897</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.

NOTES TO FINANCIAL STATEMENTS

(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	\$	870
	2. 12 Months or Longer	\$	6,898
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	685,154
	2. 12 Months or Longer	\$	4,053,546

(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

Through June 30, 2016, the Company sold \$104.8 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
April 22, 2016	\$ 21.2
May 23, 2016	30.5
June 21, 2016	53.1

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

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

NOTES TO FINANCIAL STATEMENTS

significant market assumptions. The level in the fair value hierarchy within which the fair value measurement is reported is based on the lowest level input that is significant to the measurement in its entirety. The three levels of the hierarchy are as follows:

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

A. (1) Securities measured and reported at fair value as of June 30, 2016:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 12,595,330	\$ -	\$ 12,595,330
Total securities at fair value	\$ -	\$ 12,595,330	\$ -	\$ 12,595,330

At June 30, 2016, the Company also holds Level 3 industrial and miscellaneous bonds and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

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

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

<u>Description</u>	<u>Beginning Balance at 3/31/2016</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 6/30/2016</u>
Bonds	\$ 3,648,500	\$ -	\$ -	\$ 176,500	\$ -	\$ -	\$ -	\$ (3,825,000)	\$ -	\$ -

(3) Not applicable.

(4) Bonds are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

The Company holds common stock where the fair value estimate is determined by an internal 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:

<u>(At June 30, 2016)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 219,300,588	\$ 219,300,588	\$ 40,304,871	\$ 178,995,717	\$ -	\$ -
Long term bonds	3,875,462,631	3,632,716,349	117,044,235	3,757,410,409	1,007,987	-
Common stock	-	-	-	-	-	-

<u>(At December 31, 2015)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 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 August 4, 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.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2016 to June 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$125,133,000, resulting primarily from better than expected loss and defense and cost containment development in the fidelity & surety line for accident years 2015 and prior. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

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

This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended.

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
 11.2 If yes, give full and complete information relating thereto:
 12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
 14.2 If yes, please complete the following:

- 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		310,194,103
	0		0
	0		0
	0		0
\$	245,901,111	\$	310,194,103
\$	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: \$ 13,048,445
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 13,048,445
 16.3 Total payable for securities lending reported on the liability page: \$ 13,048,445

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.....		9,433,634	10,562,793	1,335,204	1,948,300	13,647,244	27,045,077
2. Alaska.....AK.....L.....		3,555,772	3,515,749	279,789	101,478	2,399,580	2,532,944
3. Arizona.....AZ.....L.....		15,508,287	11,814,586	1,331,087	5,004,731	19,378,305	18,176,005
4. Arkansas.....AR.....L.....		10,882,865	10,098,125	334,526	1,520,579	35,527,870	35,576,473
5. California.....CA.....L.....		92,643,625	83,522,095	22,924,698	21,366,389	130,773,181	136,424,410
6. Colorado.....CO.....L.....		21,885,766	23,454,933	3,638,350	6,010,352	36,453,738	29,725,623
7. Connecticut.....CT.....L.....		22,355,625	21,505,675	2,964,517	3,569,711	30,893,612	30,671,955
8. Delaware.....DE.....L.....		3,447,519	3,013,485	1,126,412	546,070	6,442,048	5,558,291
9. District of Columbia.....DC.....L.....		12,888,038	13,289,368	131,577	(2,547,442)	13,202,905	15,848,585
10. Florida.....FL.....L.....		58,993,036	50,845,012	9,331,158	8,924,124	61,792,349	61,992,667
11. Georgia.....GA.....L.....		26,229,235	27,328,889	13,238,152	4,396,927	38,643,232	38,243,038
12. Hawaii.....HI.....L.....		7,739,977	5,764,898	507,995	285,703	7,083,951	6,911,422
13. Idaho.....ID.....L.....		3,180,059	3,322,531	1,109,132	535,166	4,986,146	4,938,122
14. Illinois.....IL.....L.....		39,755,941	40,602,358	6,391,113	7,969,981	67,746,820	65,579,144
15. Indiana.....IN.....L.....		16,231,586	14,400,541	2,762,642	2,982,425	20,792,254	19,317,208
16. Iowa.....IA.....L.....		9,800,965	9,538,632	2,038,831	1,017,263	11,885,403	9,841,282
17. Kansas.....KS.....L.....		9,524,031	13,367,480	1,488,219	688,826	12,192,036	10,796,621
18. Kentucky.....KY.....L.....		10,709,576	11,404,527	3,410,973	6,236,260	42,173,136	19,450,277
19. Louisiana.....LA.....L.....		16,857,320	17,256,808	4,051,325	3,489,944	24,981,421	19,703,090
20. Maine.....ME.....L.....		4,420,751	3,862,323	535,131	355,079	4,852,225	5,065,497
21. Maryland.....MD.....L.....		24,408,976	21,240,201	2,599,915	2,770,972	25,780,128	25,132,712
22. Massachusetts.....MA.....L.....		28,776,206	27,954,825	5,093,739	7,318,846	48,447,909	45,078,223
23. Michigan.....MI.....L.....		20,275,204	18,621,314	2,659,190	3,069,536	27,922,472	21,916,662
24. Minnesota.....MN.....L.....		17,659,344	18,481,306	3,585,516	5,194,343	28,726,075	26,308,035
25. Mississippi.....MS.....L.....		9,710,309	9,339,987	872,717	850,296	13,599,603	18,437,073
26. Missouri.....MO.....L.....		19,091,565	15,249,599	3,525,250	4,467,790	28,215,061	27,372,375
27. Montana.....MT.....L.....		7,821,783	7,706,307	1,305,016	17,318,915	12,372,586	16,023,895
28. Nebraska.....NE.....L.....		5,404,919	4,808,026	450,601	967,575	11,127,056	8,669,253
29. Nevada.....NV.....L.....		7,868,442	5,891,932	5,455,171	2,309,915	11,062,726	10,542,923
30. New Hampshire.....NH.....L.....		4,130,838	3,900,554	(151,264)	215,878	4,427,154	3,815,723
31. New Jersey.....NJ.....L.....		24,045,338	25,189,987	5,191,657	8,152,493	39,936,404	37,728,929
32. New Mexico.....NM.....L.....		3,794,331	3,100,600	2,598,769	1,699,719	4,630,512	5,755,620
33. New York.....NY.....L.....		65,454,275	60,402,636	10,110,930	11,931,910	95,240,877	90,113,308
34. North Carolina.....NC.....L.....		22,688,694	23,543,414	6,560,168	690,385	42,762,084	35,957,326
35. North Dakota.....ND.....L.....		4,869,603	6,391,561	9,664	25,172	4,437,423	3,730,441
36. Ohio.....OH.....L.....		28,805,950	31,105,788	22,047,074	6,570,575	52,000,988	46,299,695
37. Oklahoma.....OK.....L.....		9,025,853	9,448,682	1,467,675	667,774	15,086,830	11,967,113
38. Oregon.....OR.....L.....		12,960,245	11,458,636	984,162	1,161,792	13,108,205	11,127,253
39. Pennsylvania.....PA.....L.....		39,242,633	45,880,104	9,289,820	7,108,944	85,173,532	77,665,515
40. Rhode Island.....RI.....L.....		4,759,179	4,129,927	589,540	285,628	6,234,382	4,785,882
41. South Carolina.....SC.....L.....		14,666,542	13,858,762	5,048,976	7,852,864	16,990,388	17,618,013
42. South Dakota.....SD.....L.....		2,557,603	2,692,823	(256,334)	87,652	3,302,329	3,153,809
43. Tennessee.....TN.....L.....		17,224,627	17,222,957	2,226,886	2,571,762	23,151,200	21,633,233
44. Texas.....TX.....L.....		58,902,955	61,262,472	22,464,652	12,020,755	91,934,174	89,715,397
45. Utah.....UT.....L.....		9,886,875	7,349,260	1,134,625	2,097,034	9,847,953	10,431,221
46. Vermont.....VT.....L.....		827,661	780,964	123,229	(3,253)	667,596	766,897
47. Virginia.....VA.....L.....		23,060,850	23,982,352	3,097,431	7,002,305	43,821,970	37,320,064
48. Washington.....WA.....L.....		28,646,085	26,906,097	4,303,804	9,287,332	31,505,191	31,683,111
49. West Virginia.....WV.....L.....		5,767,183	6,214,451	794,153	2,581,374	8,639,894	8,981,848
50. Wisconsin.....WI.....L.....		18,875,292	17,462,396	6,039,613	2,132,020	23,194,458	24,196,231
51. Wyoming.....WY.....L.....		3,364,847	3,290,647	997,788	611,579	6,451,127	7,149,500
52. American Samoa.....AS.....N.....		0	288	0	0	0	0
53. Guam.....GU.....L.....		188,152	126,862	0	0	0	0
54. Puerto Rico.....PR.....L.....		751,928	8,651	0	0	0	0
55. US Virgin Islands.....VI.....L.....		145,454	38,518	0	0	500	500
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		557,605	1,524,876	30,243	(3,900)	640,821	808,433
59. Totals.....(a).....54.....		942,260,952	915,038,568	209,181,206	203,417,848	1,416,287,065	1,345,283,947

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....XXX.....		1,469,330	1,429,748	30,243	(3,900)	565,857	600,000
58002. BMU Bermuda.....XXX.....		29,698	51,063	0	0	0	0
58003. HKG Hong Kong, Special Adminis.....XXX.....		5,905	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		(947,328)	44,065	0	0	74,964	208,433
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		557,605	1,524,876	30,243	(3,900)	640,821	808,433

(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	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Aprilgrange Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... St. Paul Surety Europe Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil					
...	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				
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110				
...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094				
...	Travelers TLD, LLC	Delaware	06-0566050				
...	Tiercel, LLC	Delaware	06-0566050				
...	Redstart, LLC	Delaware	06-0566050				
...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079				

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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.....	
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.....	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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.	
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.	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	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
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

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli 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.	
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.	

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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...	06-0566050..				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
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

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	.97	.00	.00
3. Farmowners multiple peril.....	.0	.0	.00	.00
4. Homeowners multiple peril.....	.0	.0	.00	.00
5. Commercial multiple peril.....	.0	(219,816)	.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	(292,411)	.00	.00
17.1. Other liability-occurrence.....	274,263	1,008,245	367.6	49.0
17.2. Other liability-claims made.....	430,007,677	214,023,369	49.8	62.8
17.3. Excess workers' compensation.....	.0	.0	.00	.00
18.1. Products liability-occurrence.....	.0	285,842	.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	(18,501)	.00	.00
21. Auto physical damage.....	.0	(28)	.00	.00
22. Aircraft (all perils).....	.0	.0	.00	.00
23. Fidelity.....	94,020,630	29,975,028	31.9	42.5
24. Surety.....	357,951,168	(10,820,015)	(3.0)	6.5
26. Burglary and theft.....	24,966,594	6,072,919	24.3	2.3
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.....	907,220,331	240,014,729	26.5	36.3

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.....	167,058	277,964	290,933
17.2. Other liability-claims made.....	226,546,451	443,297,913	427,800,807
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	.0	.0	.0
18.2. Products liability-claims made.....	.0	.0	.0
19.1. 19.2 Private passenger auto liability.....	.0	.0	.0
19.3. 19.4 Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	48,434,192	97,877,285	91,959,550
24. Surety.....	195,914,143	374,488,441	372,315,018
26. Burglary and theft.....	13,617,629	26,319,350	22,672,260
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Warranty.....	.0	.0	.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	484,679,472	942,260,952	915,038,568

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

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	28,585	3,302	31,887	120,211	0	124,430	244,641	2,762	(86,808)	(84,046)
2. 2014.....	64,365	188,079	252,444	33,069	2,757	35,825	41,604	0	140,803	182,407	10,308	(44,520)	(34,212)
3. Subtotals 2014 + Prior.....	210,398	402,620	613,018	61,654	6,059	67,713	161,815	0	265,233	427,048	13,070	(131,328)	(118,258)
4. 2015.....	89,580	312,027	401,607	51,827	8,197	60,024	94,399	0	240,308	334,707	56,647	(63,522)	(6,876)
5. Subtotals 2015 + Prior.....	299,978	714,647	1,014,625	113,480	14,256	127,737	256,215	0	505,541	761,755	69,717	(194,850)	(125,133)
6. 2016.....	XXX	XXX	XXX	XXX	14,091	14,091	XXX	30,014	203,685	233,699	XXX	XXX	XXX
7. Totals.....	299,978	714,647	1,014,625	113,480	28,347	141,827	256,215	30,014	709,225	995,454	69,717	(194,850)	(125,133)
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. ....23.2 %	2. ....(27.3)%	3. ....(12.3)%
													Col. 13, Line 7 Line 8
													4. ....(5.9)%

014

Statement for June 30, 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:



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.....	96,146	0	96,146	110,624
2505. Other assets nonadmitted.....	171,460	171,460	0	0
2506. Suspense, undistributed payments.....	(1,211)	0	(1,211)	237,710
2507. Other assets - Reliance acquisition.....	(45,773)	0	(45,773)	(4,476)
2597. Summary of remaining write-ins for Line 25.....	220,622	171,460	49,162	343,858

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	2,726	340
2597. Summary of remaining write-ins for Line 25.....	2,726	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. VEN Venezuela (Bolivarian Repu	XXX	5,576	(2,874)	0	0	0	0
58005. DEU Germany.....	XXX	1,175	1,175	0	0	0	0
58006. VGB British Virgin Islands.....	XXX	761	0	0	0	0	0
58007. NZL New Zealand.....	XXX	390	100	0	0	0	0
58008. WSM Samoa.....	XXX	350	0	0	0	0	0
58009. BRB Barbados.....	XXX	245	4,000	0	0	0	0
58010. NLD Netherlands.....	XXX	0	3,864	0	0	65,856	65,856
58011. SGP Singapore.....	XXX	0	0	0	0	8,230	129,749
58012. AUS Australia.....	XXX	0	0	0	0	878	1,093
58013. TCA Turks and Caicos Islands	XXX	0	2,595	0	0	0	0
58014. CHN China.....	XXX	0	0	0	0	0	1,012
58015. BDI Burundi.....	XXX	0	0	0	0	0	326
58016. TUR Turkey.....	XXX	(1,502)	3,170	0	0	0	0
58017. KOR Korea, Republic of.....	XXX	(11,663)	7,140	0	0	0	0
58018. HND Honduras.....	XXX	(22,785)	0	0	0	0	0
58019. JPN Japan.....	XXX	(58,453)	0	0	0	0	0
58020. GNQ Equatorial Guinea.....	XXX	(242,859)	2,228	0	0	0	0
58021. MEX Mexico.....	XXX	(618,563)	22,667	0	0	0	10,397
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	(947,328)	44,065	0	0	74,964	208,433

Statement for June 30, 2016 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SCHEDULE A - VERIFICATION

Real Estate

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

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.....	21,618	.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.....	386,559	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).....	3,630,524	3,995,466
12. Deduct total nonadmitted amounts.....	287,103	414,491
13. Statement value at end of current period (Line 11 minus Line 12).....	3,343,421	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.....	439,475,776	893,219,432
3. Accrual of discount.....	799,164	1,451,814
4. Unrealized valuation increase (decrease).....	65,796,869	(83,805,163)
5. Total gain (loss) on disposals.....	1,374,867	9,439,545
6. Deduct consideration for bonds and stocks disposed of.....	299,601,240	792,686,693
7. Deduct amortization of premium.....	9,406,620	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).....	3,942,910,452	3,746,473,749
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,942,910,452	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).....	3,215,977,199	859,087,559	692,767,597	(23,722,424)	3,215,977,199	3,358,574,738		3,103,230,988
2. NAIC 2 (a).....	429,160,662	19,951,960	7,062,076	2,296,626	429,160,662	444,347,173		437,115,979
3. NAIC 3 (a).....	25,817,278	998,170	1,997,669	(1,254,249)	25,817,278	23,563,529		26,115,327
4. NAIC 4 (a).....	2,462,461	0	994,954	7,063,990	2,462,461	8,531,498		5,200,686
5. NAIC 5 (a).....	0	0	0	0	0	0		0
6. NAIC 6 (a).....	9,457,045	0	3,749,908	11,292,862	9,457,045	17,000,000		0
7. Total Bonds.....	3,682,874,645	880,037,689	706,572,204	(4,323,194)	3,682,874,645	3,852,016,937	0	3,571,662,980
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,682,874,645	880,037,689	706,572,204	(4,323,194)	3,682,874,645	3,852,016,937	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.....	.....219,300,588	.....XXX.....	.....219,300,588	.....40,755	.....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.....	.....892,672,479	.....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.....	.....744,462,234	.....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).....	.....219,300,588	.....71,090,343
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....219,300,588	.....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**

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund III.....	Charlotte.....	NC...	Double Time Capital.....		11/27/2015...	.....0	.....0	.....21,618	.....0	.....56,966	.....9.800
4299999	Total - Any Other Class of Asset - Unaffiliated.....							.....0	.....21,618	.....0	.....56,966	.....XXX.....
4499999	Subtotal - Unaffiliated.....							.....0	.....21,618	.....0	.....56,966	.....XXX.....
4699999	Totals.....							.....0	.....21,618	.....0	.....56,966	.....XXX.....

QE03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
NONE																			

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									
882723 2D 0	TEXAS GO LTD REF S2016B- 4.000 2036 08.....		06/28/2016....	J P MORGAN CHASE SECURITIES INC.....		1,909,555	1,665,000	0	1FE.....
93974D XX 1	WASHINGTON GENERAL OBLIG 5.000 2033 08.....		06/28/2016....	BAS-MERRILL LYNCH.....		12,697,400	10,000,000	0	1FE.....
1799999. Total Bonds - U.S. States, Territories and Possessions.....						14,606,955	11,665,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
117583 B8 6	BRYAN ISD GENERAL OBLIG 3.250 2034 02.....		06/07/2016....	MORGAN STANLEY.....		1,744,959	1,690,000	0	1FE.....
134159 WT 5	CAMPBELL UNION HIGH SCH 4.000 2035 08.....		06/28/2016....	RBC CAPITAL MARKETS.....		2,389,126	2,060,000	0	1FE.....
161069 R3 5	CHARLOTTESVILLE GEN OBLI 3.000 2034 09.....		05/23/2016....	J P MORGAN CHASE SECURITIES INC.....		383,231	370,000	0	1FE.....
166393 5S 3	CHESTERFIELD CO GENERAL 3.000 2032 01.....		06/14/2016....	CITIGROUP GLOBAL MARKETS.....		2,201,279	2,095,000	0	1FE.....
181288 QH 7	CLARK CO SCH DIST #117-C 4.000 2030 12.....		05/04/2016....	PIPER JAFFRAY.....		4,367,768	3,825,000	0	1FE.....
18347A JP 7	CLAY CO PUB SCH DIST #53 4.000 2035 03.....		05/10/2016....	GEORGE K BAUM & CO.....		1,397,963	1,250,000	0	1FE.....
346766 TH 1	FORT BEND CO GENERAL OBL 5.000 2035 03.....		05/09/2016....	LOOP CAPITAL MARKETS.....		2,107,609	1,735,000	1,446	1FE.....
363651 NH 9	GALLATIN CO GEN OBLIG RE 3.000 2028 07.....		05/24/2016....	DA DAVIDSON.....		806,078	750,000	0	1FE.....
37970P HN 5	GLOUCESTER CO IMPT AUTH 4.000 2037 04.....		06/28/2016....	CITIGROUP GLOBAL MARKETS.....		5,373,658	4,730,000	0	1FE.....
388640 3A 0	GRAPEVINE-COLLEYVILLE IS 5.000 2029 08.....		04/12/2016....	HILLTOP SECURITIES.....		3,029,016	2,440,000	0	1FE.....
444197 LK 1	HUDSON SCHOOL DISTRICT G 4.000 2034 03.....		05/24/2016....	ROBERT W BAIRD & CO.....		3,081,098	2,745,000	0	1FE.....
479340 UF 6	JOHNSTON CO GEN OBLIG S2 3.000 2032 02.....		04/26/2016....	BAS-MERRILL LYNCH.....		1,802,430	1,750,000	0	1FE.....
498531 HN 5	KLEIN ISD GENERAL OBLIG 4.000 2035 08.....		04/14/2016....	RAYMOND JAMES & ASSOC.....		1,100,850	1,000,000	889	1FE.....
505786 HS 5	LADUE SCH DIST GENERAL O 2.875 2033 03.....		05/24/2016....	CITIGROUP GLOBAL MARKETS.....		5,057,762	4,950,000	0	1FE.....
515300 RM 5	LANE CO SD #4J-EUGENE GO 2.750 2028 06.....		06/02/2016....	MORGAN STANLEY.....		3,936,324	3,785,000	0	1FE.....
591852 C2 2	MET COUNCIL MPS-ST PAUL 3.500 2035 03.....		05/25/2016....	CITIGROUP GLOBAL MARKETS.....		5,316,900	5,000,000	0	1FE.....
615683 KX 6	MOORE CO GEN OBLIG REF S 5.000 2028 06.....		05/31/2016....	J P MORGAN CHASE SECURITIES INC.....		5,780,884	4,430,000	0	1FE.....
62451F HQ 6	MOUNTAIN VIEW-WHISMAN SD 3.250 2032 09.....		04/27/2016....	RBC CAPITAL MARKETS.....		3,671,745	3,500,000	0	1FE.....
627627 QW 5	MUSKEGO NORWAY SD GO S20 3.250 2033 04.....		05/25/2016....	MESIROW FINANCIAL.....		3,220,776	3,100,000	0	1FE.....
661334 ER 9	NORTH ORANGE CO CCD GO S 3.250 2033 08.....		06/02/2016....	MORGAN STANLEY.....		2,179,607	2,070,000	0	1FE.....
66285T FX 6	NORTH THURSTON PUBLIC SC 4.000 2031 12.....		06/22/2016....	PIPER JAFFRAY.....		781,837	680,000	0	1FE.....
668844 MH 3	NORWALK GENERAL OBLIGATI 2.750 2031 07.....		06/30/2016....	BAS-MERRILL LYNCH.....		1,617,414	1,570,000	0	1FE.....
677765 FM 6	OHLONE CCD GO REF S2016 4.000 2036 08.....		06/28/2016....	PIPER JAFFRAY.....		5,392,482	4,685,000	0	1FE.....
677765 EJ 4	OHLONE CCD GO S2016C 4.000 2034 08.....		04/26/2016....	PIPER JAFFRAY.....		1,399,601	1,255,000	0	1FE.....
679384 JR 9	OLATHE GENERAL OBLIGATIO 2.875 2030 10.....		06/21/2016....	RAYMOND JAMES & ASSOC.....		536,413	510,000	0	1FE.....
720362 CZ 3	PIERCE CO FIRE PROTECTIO 4.000 2034 12.....		04/07/2016....	DA DAVIDSON.....		819,855	750,000	0	1FE.....
727177 RM 1	PLANO GEN OBLIG LTD REF 5.000 2033 09.....		04/26/2016....	J P MORGAN CHASE SECURITIES INC.....		1,186,155	970,000	0	1FE.....
763261 Q8 0	RICHARDSON ISD GEN OBLIG 4.000 2036 02.....		06/22/2016....	BOSC INC.....		3,570,656	3,200,000	0	1FE.....
797508 GR 3	SAN DIEGUITO UHSD GO S20 4.000 2036 08.....		06/28/2016....	STIFEL NICOLAUS & CO INC.....		925,256	800,000	0	1FE.....
798189 NB 8	SAN JOSE EVERGREEN CCD G 3.000 2036 09.....		05/18/2016....	PIPER JAFFRAY.....		4,830,271	4,845,000	0	1FE.....
812627 BK 2	SEATTLE GENERAL OBLIGATI 4.000 2031 12.....		05/03/2016....	BAS-MERRILL LYNCH.....		1,411,185	1,235,000	0	1FE.....
833153 VE 6	SNOHOMISH CO SD #15 EDMO 4.000 2035 12.....		06/23/2016....	DA DAVIDSON.....		3,375,120	3,000,000	0	1FE.....
879709 4D 2	TEMPE GENERAL OBLIGATION 4.000 2028 07.....		05/24/2016....	RBC CAPITAL MARKETS.....		522,054	450,000	0	1FE.....
89453P VZ 9	TRAVIS CO ROAD GENERAL O 2.875 2033 03.....		04/19/2016....	CITIGROUP GLOBAL MARKETS.....		1,475,575	1,475,000	1,885	1FE.....
937751 7A 7	WASHINGTON CO GENERAL OB 3.000 2031 07.....		05/03/2016....	MORGAN STANLEY.....		1,228,156	1,180,000	0	1FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
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)
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....								88,021,091	79,880,000	4,219	XXX
Bonds - U.S. Special Revenue and Special Assessment											
10146H	LC	8		05/03/2016	BAS-MERRILL LYNCH.....			2,076,000	2,000,000	0	1FE.....
13034A	JT	8		04/12/2016	MORGAN STANLEY.....			3,749,639	2,960,000	0	1FE.....
139391	DW	3		05/12/2016	J P MORGAN CHASE SECURITIES INC.....			5,237,398	4,780,000	0	1FE.....
160429	VG	8		05/11/2016	WELLS FARGO SECURITIES.....			2,644,808	2,115,000	0	1FE.....
19679P	HZ	0		05/24/2016	J P MORGAN CHASE SECURITIES INC.....			517,185	500,000	0	1FE.....
24916T	FK	0		05/10/2016	CITIGROUP GLOBAL MARKETS.....			5,891,943	5,720,000	0	1FE.....
298245	JS	1		04/26/2016	RBC CAPITAL MARKETS.....			317,298	250,000	0	1FE.....
347658	WR	3		04/19/2016	RAYMOND JAMES & ASSOC.....			7,117,291	6,880,000	0	1FE.....
347658	WS	1		04/19/2016	RAYMOND JAMES & ASSOC.....			7,112,119	6,875,000	0	1FE.....
39167J	CS	2		05/03/2016	PIPER JAFFRAY.....			546,750	425,000	0	1FE.....
426170	MV	5		05/17/2016	RAYMOND JAMES & ASSOC.....			1,282,893	1,005,000	0	1FE.....
57584X	TM	3		06/30/2016	GOLDMAN SACHS & CO.....			1,808,863	1,580,000	0	1FE.....
576051	PK	6		04/14/2016	CITIGROUP GLOBAL MARKETS.....			10,696,626	8,630,000	0	1FE.....
645791	2J	2		05/10/2016	J P MORGAN CHASE SECURITIES INC.....			6,134,758	4,755,000	0	1FE.....
64711N	F6	7		04/27/2016	RBC CAPITAL MARKETS.....			2,301,538	2,055,000	0	1FE.....
64990B	A4	5		04/07/2016	GOLDMAN SACHS & CO.....			1,278,210	1,000,000	0	1FE.....
80216P	AU	0		05/10/2016	GEORGE K BAUM & CO.....			748,118	665,000	0	1FE.....
88213A	FH	3		06/28/2016	MORGAN STANLEY.....			3,818,126	3,275,000	0	1FE.....
924214	XD	6		06/29/2016	CITIGROUP GLOBAL MARKETS.....			1,835,657	1,425,000	0	1FE.....
927749	JK	8		05/25/2016	CITIGROUP GLOBAL MARKETS.....			2,082,960	2,000,000	0	1FE.....
92818L	2S	0		05/11/2016	CITIGROUP GLOBAL MARKETS.....			2,294,742	1,785,000	0	1FE.....
960686	CF	8		05/11/2016	GEORGE K BAUM & CO.....			1,075,097	850,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....								70,568,019	61,530,000	0	XXX
Bonds - Industrial and Miscellaneous											
00817Y	AW	8		06/02/2016	UBS AG.....			1,992,520	2,000,000	0	2FE.....
001192	AM	5		05/13/2016	MORGAN STANLEY.....			1,991,960	2,000,000	0	2FE.....
02079K	AA	5		04/26/2016	EXCHANGED.....			2,181,660	2,000,000	31,819	1FE.....
02079K	AB	3		04/26/2016	EXCHANGED.....			1,130,383	1,047,000	6,086	1FE.....
053332	AT	9		04/18/2016	BARCLAYS CAPITAL INC.....			999,740	1,000,000	0	2FE.....
06051G	FX	2		04/14/2016	BAS-MERRILL LYNCH.....			998,330	1,000,000	0	2FE.....
097023	BR	5		05/16/2016	BAS-MERRILL LYNCH.....			988,580	1,000,000	0	1FE.....
191216	AZ	3		06/22/2016	BARCLAYS CAPITAL INC.....			1,030,500	1,000,000	5,972	1FE.....
191216	BW	9		05/25/2016	CITIGROUP GLOBAL MARKETS.....			999,820	1,000,000	0	1FE.....
202795	JH	4		06/20/2016	CITIGROUP GLOBAL MARKETS.....			1,000,000	1,000,000	0	1FE.....
067383	AE	9		05/04/2016	BAS-MERRILL LYNCH.....			999,820	1,000,000	0	2FE.....
126650	CU	2		05/16/2016	BARCLAYS CAPITAL INC.....			991,390	1,000,000	0	2FE.....
29364N	AT	5		05/10/2016	CITIGROUP GLOBAL MARKETS.....			999,680	1,000,000	0	1FE.....
294429	AK	1		05/05/2016	BAS-MERRILL LYNCH.....			999,520	1,000,000	0	2FE.....

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
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)
26884T AR 3	ERAC USA FINANCE (144A)	3.300 2026 12		05/23/2016	RBC CAPITAL MARKETS			996,740	1,000,000	0	2FE
37045X BM 7	GENERAL MOTORS FINL CO	3.200 2021 07		06/29/2016	CITIGROUP GLOBAL MARKETS			998,170	1,000,000	0	3FE
458140 AU 4	INTEL CORP	2.600 2026 05		05/12/2016	BAS-MERRILL LYNCH			997,460	1,000,000	0	1FE
46625H RL 6	JP MORGAN CHASE	2.700 2023 05		05/11/2016	J P MORGAN CHASE SECURITIES INC.			997,340	1,000,000	0	1FE
49327V 2A 1	KEY BANK NA	3.400 2026 05		05/17/2016	KEYBANC CAPITAL MARK			997,560	1,000,000	0	2FE
50077L AC 0	KRAFT HEINZ FOODS CO (14	3.000 2026 06		05/10/2016	BARCLAYS CAPITAL INC.			995,620	1,000,000	0	2FE
548661 DM 6	LOWES COMPANIES	2.500 2026 04		04/11/2016	WELLS FARGO SECURITIES			995,440	1,000,000	0	1FE
57629W BY 5	MASSMUTUAL GLOBAL FUNDIN	2.000 2021 04		04/12/2016	BAS-MERRILL LYNCH			999,720	1,000,000	0	1FE
60871R AG 5	MOLSON COORS BREWING CO	3.000 2026 07		06/28/2016	BAS-MERRILL LYNCH			998,450	1,000,000	0	2FE
655844 BS 6	NORFOLK SOUTHERN CORP	2.900 2026 06		05/31/2016	BAS-MERRILL LYNCH			996,620	1,000,000	0	2FE
717081 DV 2	PFIZER INC	2.750 2026 06		05/31/2016	MORGAN STANLEY			999,740	1,000,000	0	1FE
74834L AZ 3	QUEST DIAGNOSTICS	3.450 2026 06		05/23/2016	GOLDMAN SACHS & CO.			997,230	1,000,000	0	2FE
857477 AW 3	STATE STREET CORP	2.650 2026 05		05/16/2016	BAS-MERRILL LYNCH			998,600	1,000,000	0	1FE
882508 BA 1	TEXAS INSTRUMENTS INC	1.850 2022 05		04/29/2016	BAS-MERRILL LYNCH			997,390	1,000,000	0	1FE
931427 AQ 1	WALGREENS BOOTS ALLIANCE	3.450 2026 06		05/26/2016	BAS-MERRILL LYNCH			997,480	1,000,000	0	2FE
94106L BD 0	WASTE MANAGEMENT INC	2.400 2023 05		05/09/2016	BAS-MERRILL LYNCH			998,980	1,000,000	0	2FE
949746 RW 3	WELLS FARGO & CO	3.000 2026 04		04/15/2016	WELLS FARGO SECURITIES			996,570	1,000,000	0	1FE
23341C AA 1	DNB BANK ASA (144A)	2.375 2021 06	F	05/25/2016	GOLDMAN SACHS & CO.			997,520	1,000,000	0	1FE
404280 BB 4	HSBC HOLDINGS PLC	3.900 2026 05	F	05/18/2016	HSBC			996,470	1,000,000	0	1FE
G5963# AG 8	MEGGITT PLC	3.310 2023 07	F	04/06/2016	BAS-MERRILL LYNCH			3,000,000	3,000,000	0	2Z
02007L AA 0	ALLYA 2016-3 A1	.600 2017 06		05/23/2016	J P MORGAN CHASE SECURITIES INC.			16,750,000	16,750,000	0	1FE
43814Q AA 6	HAROT 2016-2 A1	.620 2017 06		05/24/2016	BAS-MERRILL LYNCH			44,500,000	44,500,000	0	1FE
65478V AA 5	NAROT 2016-B A1	.630 2017 05		04/18/2016	SOCIETY GENERALE AMERICAS			35,000,000	35,000,000	0	1FE
3899999	Total Bonds - Industrial and Miscellaneous							135,507,003	135,297,000	43,877	XXX
8399997	Total Bonds - Part 3							308,703,068	288,372,000	48,097	XXX
8399999	Total Bonds							308,703,068	288,372,000	48,097	XXX
9999999	Total Bonds, Preferred and Common Stocks							308,703,068	XXX	48,097	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	05/15/2016	REDEEMED		42,082	42,082	42,082	42,082	0	0	0	0	0	42,082	0	0	0	763	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		06/20/2016	PAID ON PRINCIPAL		2,594	2,594	2,479	2,481	0	113	0	113	0	2,594	0	0	0	54	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2016	PAID ON PRINCIPAL		22,828	22,828	21,918	22,166	0	662	0	662	0	22,828	0	0	0	485	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2016	PAID ON PRINCIPAL		53,004	53,004	48,399	49,129	0	3,875	0	3,875	0	53,004	0	0	0	976	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2016	PAID ON PRINCIPAL		34,556	34,556	34,426	34,418	0	138	0	138	0	34,556	0	0	0	785	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		06/15/2016	PAID ON PRINCIPAL		56,082	56,082	56,179	56,041	0	42	0	42	0	56,082	0	0	0	1,073	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		06/15/2016	PAID ON PRINCIPAL		32,715	32,715	32,771	32,694	0	21	0	21	0	32,715	0	0	0	616	06/15/2019	1
30250G	AA 6 SSGN 2010-S1 1A 144A (1.006		06/01/2016	PAID ON PRINCIPAL		164,955	164,955	164,955	164,950	0	5	0	5	0	164,955	0	0	0	709	02/25/2048	1
38378X	PZ 8 GNR 2014-130 A 2.099		06/16/2016	PAID ON PRINCIPAL		196,788	196,788	195,934	196,139	0	649	0	649	0	196,788	0	0	0	1,763	06/16/2040	1
83162C	VV 2 SBAP 2013-20J 1 3.370		04/01/2016	PAID ON PRINCIPAL		475,979	475,979	477,615	477,678	0	(1,698)	0	(1,698)	0	475,979	0	0	0	8,529	10/01/2033	1
83162C	VY 6 SBAP 2013-20L 1 3.380		06/01/2016	PAID ON PRINCIPAL		407,734	407,734	408,499	408,206	0	(472)	0	(472)	0	407,734	0	0	0	7,379	12/01/2033	1
0599999 Total Bonds - U.S. Government						1,489,317	1,489,317	1,485,257	1,485,983	0	3,334	0	3,334	0	1,489,317	0	0	0	23,133	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341535	X6 4 FLORIDA STATE BD OF ED 4.500		06/01/2016	REDEEMED		5,050,000	5,000,000	5,118,700	5,019,578	0	30,422	0	30,422	0	5,050,000	0	0	0	112,500	06/01/2026	1FE
928109	UJ 4 VIRGINIA GENERAL OBLIG 5.000		06/01/2016	MATURED		245,000	245,000	279,092	247,229	0	(2,229)	0	(2,229)	0	245,000	0	0	0	6,125	06/01/2016	1FE
97705L	KQ 9 WISCONSIN GENERAL OBLI 5.000		05/01/2016	REDEEMED		10,000,000	10,000,000	9,978,200	9,996,552	0	3,448	0	3,448	0	10,000,000	0	0	0	250,000	05/01/2023	1FE
97705L	KR 7 WISCONSIN GENERAL OBLI 5.000		05/01/2016	REDEEMED		12,755,000	12,755,000	12,437,018	12,715,758	0	39,242	0	39,242	0	12,755,000	0	0	0	318,875	05/01/2024	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions						28,050,000	28,000,000	27,813,010	27,979,116	0	70,884	0	70,884	0	28,050,000	0	0	0	687,500	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
147051	SM 9 CARY GENERAL OBLIGATIO 5.000		06/01/2016	MATURED		2,945,000	2,945,000	3,435,666	2,976,467	0	(31,467)	0	(31,467)	0	2,945,000	0	0	0	73,625	06/01/2016	1FE
681712	PE 9 OMAHA GENERAL OBLIGATI 5.250		04/01/2016	MATURED		2,500,000	2,500,000	2,939,100	2,510,873	0	(10,873)	0	(10,873)	0	2,500,000	0	0	0	65,625	04/01/2016	1FE
763227	QR 9 RICHARDSON GO REF S200 5.000		06/27/2016	REDEEMED		295,000	295,000	305,617	295,138	0	(138)	0	(138)	0	295,000	0	0	0	12,783	02/15/2019	1FE
763227	QS 7 RICHARDSON GO REF S200 5.250		06/27/2016	REDEEMED		1,150,000	1,150,000	1,217,057	1,150,938	0	(938)	0	(938)	0	1,150,000	0	0	0	52,325	02/15/2020	1FE
797683	DF 3 SAN FRANCISCO CCD GO S 5.000		06/15/2016	REDEEMED		1,955,000	1,955,000	2,063,503	1,960,943	0	(5,943)	0	(5,943)	0	1,955,000	0	0	0	48,875	06/15/2021	1FE
797683	DG 1 SAN FRANCISCO CCD GO S 5.000		06/15/2016	REDEEMED		2,050,000	2,050,000	2,160,372	2,056,048	0	(6,048)	0	(6,048)	0	2,050,000	0	0	0	51,250	06/15/2022	1FE
797683	DH 9 SAN FRANCISCO CCD GO S 5.000		06/15/2016	REDEEMED		2,155,000	2,155,000	2,269,237	2,161,261	0	(6,261)	0	(6,261)	0	2,155,000	0	0	0	53,875	06/15/2023	1FE
967244	JF 2 WICHITA GENERAL OBLIGA 3.250		06/01/2016	REDEEMED		3,110,800	3,080,000	3,193,282	3,111,188	0	(388)	0	(388)	0	3,110,800	0	0	0	50,050	06/01/2017	1FE
967244	JG 0 WICHITA GENERAL OBLIGA 3.500		06/01/2016	REDEEMED		3,156,250	3,125,000	3,257,844	3,162,573	0	(6,323)	0	(6,323)	0	3,156,250	0	0	0	54,688	06/01/2018	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						19,317,050	19,255,000	20,841,677	19,385,429	0	(68,379)	0	(68,379)	0	19,317,050	0	0	0	463,096	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
606901	A4 8 MISSOURI H/E FAC (WASH 5.500		06/15/2016	MATURED		4,100,000	4,100,000	4,665,267	4,136,798	0	(36,798)	0	(36,798)	0	4,100,000	0	0	0	112,750	06/15/2016	1FE
64711N	CQ 6 NEW MEXICO FIN AUTH SR 5.000		06/01/2016	MATURED		1,675,000	1,675,000	1,749,856	1,679,677	0	(4,677)	0	(4,677)	0	1,675,000	0	0	0	41,875	06/01/2016	1FE
790420	JS 3 ST JOHNS CO WATER & SE 5.000		06/01/2016	REDEEMED		1,500,000	1,500,000	1,577,910	1,503,941	0	(3,941)	0	(3,941)	0	1,500,000	0	0	0	37,500	06/01/2027	1FE
790420	ME 0 ST JOHNS CO WATER & SE 4.500		06/01/2016	REDEEMED		1,035,000	1,035,000	1,056,238	1,036,034	0	(1,034)	0	(1,034)	0	1,035,000	0	0	0	23,288	06/01/2019	1FE
790420	MF 7 ST JOHNS CO WATER & SE 4.500		06/01/2016	REDEEMED		1,080,000	1,080,000	1,095,260	1,080,724	0	(724)	0	(724)	0	1,080,000	0	0	0	24,300	06/01/2020	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
790420 ML 4	ST JOHNS CO WATER & SE 5.000		06/01/2016	REDEEMED		1,095,000	1,095,000	1,155,444	1,098,057	0	(3,057)	0	(3,057)	0	1,095,000	0	0	0	27,375	06/01/2025	1FE
790420 MM 2	ST JOHNS CO WATER & SE 5.000		06/01/2016	REDEEMED		1,425,000	1,425,000	1,501,337	1,428,861	0	(3,861)	0	(3,861)	0	1,425,000	0	0	0	35,625	06/01/2026	1FE
88283L BD 7	TEXAS TRANSN COMMN FIR 5.000		04/01/2016	REDEEMED		3,415,000	3,415,000	3,592,990	3,420,202	0	(5,202)	0	(5,202)	0	3,415,000	0	0	0	85,375	04/01/2025	1FE
88283L CT 1	TEXAS TRANSN COMMN FIR 5.000		04/01/2016	REDEEMED		6,000,000	6,000,000	6,415,980	6,012,602	0	(12,602)	0	(12,602)	0	6,000,000	0	0	0	150,000	04/01/2023	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		06/01/2016	REDEEMED		34,649	34,649	32,246	34,072	0	578	0	578	0	34,649	0	0	0	1,048	06/01/2020	1
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2016	PAID ON PRINCIPAL		41,768	41,768	41,638	41,648	0	120	0	120	0	41,768	0	0	0	755	12/15/2033	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2016	PAID ON PRINCIPAL		6,895	6,895	7,054	7,096	0	(201)	0	(201)	0	6,895	0	0	0	175	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2016	PAID ON PRINCIPAL		189,798	189,798	189,205	189,271	0	527	0	527	0	189,798	0	0	0	3,974	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2016	PAID ON PRINCIPAL		54,509	54,509	52,873	53,223	0	1,286	0	1,286	0	54,509	0	0	0	1,280	12/15/2033	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2016	PAID ON PRINCIPAL		19,477	19,477	19,927	20,090	0	(612)	0	(612)	0	19,477	0	0	0	578	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2016	PAID ON PRINCIPAL		293	293	299	303	0	(10)	0	(10)	0	293	0	0	0	7	03/15/2033	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2016	PAID ON PRINCIPAL		910	910	882	896	0	14	0	14	0	910	0	0	0	27	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2016	PAID ON PRINCIPAL		65,020	65,020	66,519	66,534	0	(1,515)	0	(1,515)	0	65,020	0	0	0	1,610	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2016	PAID ON PRINCIPAL		183,251	183,251	163,170	168,149	0	15,102	0	15,102	0	183,251	0	0	0	3,165	05/15/2034	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2016	PAID ON PRINCIPAL		2,810	2,810	2,801	2,800	0	10	0	10	0	2,810	0	0	0	88	05/15/2028	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2016	PAID ON PRINCIPAL		81,126	81,126	73,836	78,130	0	2,997	0	2,997	0	81,126	0	0	0	2,028	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2016	PAID ON PRINCIPAL		57,256	57,256	56,152	56,406	0	850	0	850	0	57,256	0	0	0	1,366	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 19.728		06/15/2016	PAID ON PRINCIPAL		3,180	3,180	3,113	3,186	0	(6)	0	(6)	0	3,180	0	0	0	315	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 19.748		05/15/2016	PAID ON PRINCIPAL		3,721	3,721	3,642	3,728	0	(7)	0	(7)	0	3,721	0	0	0	307	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 19.752		04/15/2016	PAID ON PRINCIPAL		5,878	5,878	5,753	5,888	0	(11)	0	(11)	0	5,878	0	0	0	388	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2016	PAID ON PRINCIPAL		64,537	64,537	63,942	64,154	0	384	0	384	0	64,537	0	0	0	1,657	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2016	PAID ON PRINCIPAL		79,136	79,136	71,066	76,224	0	2,912	0	2,912	0	79,136	0	0	0	1,750	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2016	PAID ON PRINCIPAL		2,220	2,220	2,296	2,228	0	(9)	0	(9)	0	2,220	0	0	0	71	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		06/25/2016	PAID ON PRINCIPAL		1,415	1,415	1,445	1,478	0	(63)	0	(63)	0	1,415	0	0	0	39	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		06/25/2016	PAID ON PRINCIPAL		1,432	1,432	1,428	1,427	0	5	0	5	0	1,432	0	0	0	31	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2016	PAID ON PRINCIPAL		31,466	31,466	31,535	31,414	0	53	0	53	0	31,466	0	0	0	588	11/25/2018	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2016	PAID ON PRINCIPAL		83,581	83,581	83,399	83,372	0	209	0	209	0	83,581	0	0	0	1,915	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2016	PAID ON PRINCIPAL		456	456	440	439	0	17	0	17	0	456	0	0	0	11	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2016	PAID ON PRINCIPAL		29	29	29	29	0	(0)	0	(0)	0	29	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2016	PAID ON PRINCIPAL		1,460	1,460	1,453	1,452	0	8	0	8	0	1,460	0	0	0	40	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2016	PAID ON PRINCIPAL		5,166	5,166	5,400	5,686	0	(520)	0	(520)	0	5,166	0	0	0	154	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2016	PAID ON PRINCIPAL		3,420	3,420	3,501	3,430	0	(10)	0	(10)	0	3,420	0	0	0	78	09/25/2017	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2016	PAID ON PRINCIPAL		3,939	3,939	4,033	4,155	0	(216)	0	(216)	0	3,939	0	0	0	117	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2016	PAID ON PRINCIPAL		18,591	18,591	18,984	19,395	0	(804)	0	(804)	0	18,591	0	0	0	503	10/25/2031	1
31388D 6W 3	FNMA PASS TH #602185 5.500		06/25/2016	PAID ON PRINCIPAL		5,065	5,065	5,050	5,047	0	18	0	18	0	5,065	0	0	0	117	10/25/2016	1

QE05.1

SCHEDULE D - PART 4

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

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388E ND 4	FNMA PASS TH #602588 5.500		06/25/2016	PAID ON PRINCIPAL		6,092	6,092	6,073	6,070	0	22	0	22	0	6,092	0	0	0	140	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		06/25/2016	PAID ON PRINCIPAL		8,881	8,881	8,853	8,849	0	32	0	32	0	8,881	0	0	0	204	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		06/25/2016	PAID ON PRINCIPAL		3,703	3,703	3,692	3,690	0	13	0	13	0	3,703	0	0	0	79	09/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		06/25/2016	PAID ON PRINCIPAL		20,819	20,819	20,754	20,744	0	74	0	74	0	20,819	0	0	0	477	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		06/25/2016	PAID ON PRINCIPAL		1,710	1,710	1,705	1,704	0	6	0	6	0	1,710	0	0	0	37	10/25/2016	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2016	PAID ON PRINCIPAL		217	217	227	243	0	(25)	0	(25)	0	217	0	0	0	7	05/25/2032	1
31390N TM 4	FNMA PASS TH #651356 5.500		06/25/2016	PAID ON PRINCIPAL		10,582	10,582	10,580	10,553	0	29	0	29	0	10,582	0	0	0	240	07/25/2017	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2016	PAID ON PRINCIPAL		7,623	7,623	7,801	7,832	0	(209)	0	(209)	0	7,623	0	0	0	187	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		06/25/2016	PAID ON PRINCIPAL		920	920	887	897	0	23	0	23	0	920	0	0	0	19	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		06/25/2016	PAID ON PRINCIPAL		1,293	1,293	1,246	1,260	0	33	0	33	0	1,293	0	0	0	28	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2016	PAID ON PRINCIPAL		14,636	14,636	14,105	14,264	0	371	0	371	0	14,636	0	0	0	252	08/25/2033	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2016	PAID ON PRINCIPAL		54,146	54,146	54,264	54,059	0	87	0	87	0	54,146	0	0	0	1,008	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2016	PAID ON PRINCIPAL		26,962	26,962	27,021	26,920	0	43	0	43	0	26,962	0	0	0	524	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		06/25/2016	PAID ON PRINCIPAL		3,474	3,474	3,467	3,465	0	9	0	9	0	3,474	0	0	0	80	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		06/25/2016	PAID ON PRINCIPAL		21,820	21,820	21,802	21,796	0	24	0	24	0	21,820	0	0	0	544	08/25/2035	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2016	PAID ON PRINCIPAL		73,668	73,668	67,149	70,708	0	2,961	0	2,961	0	73,668	0	0	0	1,913	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		06/25/2016	PAID ON PRINCIPAL		117,782	117,782	103,951	112,701	0	5,081	0	5,081	0	117,782	0	0	0	2,851	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2016	PAID ON PRINCIPAL		40,497	40,497	40,509	40,427	0	70	0	70	0	40,497	0	0	0	1,089	01/25/2032	1
31393U XM 0	FNR 2003-128 DG CMO 4.500		06/25/2016	PAID ON PRINCIPAL		134,920	134,920	128,511	132,681	0	2,239	0	2,239	0	134,920	0	0	0	2,595	01/25/2024	1
3136AK MU 4	FNR 2014-39 BA 3.000		06/25/2016	PAID ON PRINCIPAL		298,674	298,674	303,901	303,153	0	(4,479)	0	(4,479)	0	298,674	0	0	0	3,830	07/25/2040	1
3133TL 4S 4	FSPC T-17 A5 7.160		06/25/2016	PAID ON PRINCIPAL		48,750	48,750	48,743	48,519	0	231	0	231	0	48,750	0	0	0	1,446	07/25/2029	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						23,274,625	23,274,625	24,698,633	23,318,780	0	(44,155)	0	(44,155)	0	23,274,625	0	0	0	579,818	XXX	XXX
Bonds - Industrial and Miscellaneous																					
009363 AL 6	AIRGAS INC 2.950	R	05/15/2016	REDEEMED		1,000,000	1,000,000	1,013,420	1,002,672	0	(2,672)	0	(2,672)	0	1,000,000	0	0	0	12,292	06/15/2016	2FE
018490 AM 4	ALLERGAN INC 5.750		04/01/2016	MATURED		1,000,000	1,000,000	997,170	999,704	0	296	0	296	0	1,000,000	0	0	0	28,750	04/01/2016	2FE
032511 AX 5	ANADARKO PETROLEUM COR 5.950		05/02/2016	REDEEMED		2,039,440	2,000,000	1,961,760	1,996,050	0	1,620	0	1,620	0	1,997,669	0	41,771	41,771	75,036	09/15/2016	3FE
06050T JP 8	BANK OF AMERICA 6.000		06/15/2016	MATURED		2,000,000	2,000,000	1,998,720	1,999,787	0	213	0	213	0	2,000,000	0	0	0	60,000	06/15/2016	1FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2016	REDEEMED		82,141	82,141	82,141	82,141	0	1	0	1	0	82,141	0	0	0	2,312	04/01/2024	1FE
13342B AC 9	CAMERON INTERNATIONAL 6.375		04/06/2016	TENDERED		1,105,370	1,000,000	998,990	999,664	0	(59)	0	(59)	0	999,605	0	105,765	105,765	48,896	07/15/2018	2FE
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		06/15/2016	TAX CREDIT - STATE		23,189	23,189	23,189	23,198	0	(8)	0	(8)	0	23,189	0	0	0	840	12/15/2020	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/30/2016	REDEEMED		12,535	12,535	12,535	12,537	0	(2)	0	(2)	0	12,535	0	0	0	465	12/15/2022	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/15/2016	TAX CREDIT - STATE		3,211	3,211	3,211	3,212	0	(0)	0	(0)	0	3,211	0	0	0	109	12/15/2022	1FE
38259P AB 8	GOOGLE INC 3.625		04/26/2016	EXCHANGED		2,181,660	2,000,000	1,981,940	1,989,397	0	598	0	598	0	1,989,995	0	191,665	191,665	36,819	05/19/2021	1FE
38259P AD 4	GOOGLE INC 3.375		04/26/2016	EXCHANGED		1,130,383	1,047,000	1,046,822	1,046,821	0	3	0	3	0	1,046,824	0	83,559	83,559	26,371	02/25/2024	1FE
478160 AY 0	JOHNSON & JOHNSON 2.150		05/15/2016	MATURED		1,000,000	1,000,000	996,950	999,738	0	262	0	262	0	1,000,000	0	0	0	10,750	05/15/2016	1FE

SCHEDULE D - PART 4

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

QE053

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)	
48121C JN 7	JP MORGAN CHASE 5.875	06/13/2016	MATURED		1,000,000	1,000,000	1,033,630	1,001,955	0	(1,955)	0	(1,955)	0	1,000,000	0	0	0	29,375	06/13/2016	1FE	
539830 AE 9	LOCKHEED MARTIN CORP 7.650	05/01/2016	MATURED		1,000,000	1,000,000	1,152,210	1,006,511	0	(6,511)	0	(6,511)	0	1,000,000	0	0	0	38,250	05/01/2016	2FE	
571903 AF 0	MARRIOTT INTERNATIONAL 6.200	06/15/2016	MATURED		1,000,000	1,000,000	998,160	999,813	0	187	0	187	0	1,000,000	0	0	0	31,000	06/15/2016	2FE	
62927# AE 6	NFL VENTURES LP 3.400	04/15/2016	REDEEMED		131,342	131,342	131,342	131,322	0	20	0	20	0	131,342	0	0	0	2,233	04/15/2030	1FE	
674599 BX 2	OCCIDENTAL PETROLEUM 4.125	06/01/2016	MATURED		5,000,000	5,000,000	4,964,600	4,997,306	0	2,694	0	2,694	0	5,000,000	0	0	0	103,125	06/01/2016	1FE	
677415 CL 3	OHIO POWER CO 6.000	06/01/2016	MATURED		1,000,000	1,000,000	996,470	999,686	0	314	0	314	0	1,000,000	0	0	0	30,000	06/01/2016	2FE	
718172 AJ 8	PHILIP MORRIS INTERNAT 2.500	05/16/2016	MATURED		1,000,000	1,000,000	993,160	999,423	0	577	0	577	0	1,000,000	0	0	0	12,500	05/16/2016	1FE	
693627 AZ 4	PSI ENERGY 6.050	06/15/2016	MATURED		2,000,000	2,000,000	1,999,080	1,999,802	0	198	0	198	0	2,000,000	0	0	0	60,500	06/15/2016	1FE	
74733V AA 8	QEP RESOURCES 6.875	06/23/2016	JEFFERIES & CO INC		1,032,500	1,000,000	990,740	815,000	179,526	428	0	179,954	0	994,954	0	37,546	37,546	56,719	03/01/2021	4FE	
826418 BD 6	SIERRA PACIFIC POWER 6.000	05/15/2016	MATURED		1,000,000	1,000,000	1,061,710	1,003,843	0	(3,843)	0	(3,843)	0	1,000,000	0	0	0	30,000	05/15/2016	1FE	
90388@ AC 5	ULTRA RESOURCES INC 7.310	05/02/2016	CITIGROUP GLOBAL MARKETS		3,825,000	5,000,000	3,648,500	5,000,000	0	101,408	1,351,500	(1,250,092)	0	3,749,908	0	75,092	75,092	0	03/01/2016	6	
92343V AV 6	VERIZON COMMUNICATIONS 6.350	03/22/2016	TENDERED		0	0	0	0	0	11	0	11	0	11	0	(11)	(11)	64,558	04/01/2019	2FE	
94980V AE 8	WELLS FARGO 5.750	05/16/2016	MATURED		2,000,000	2,000,000	1,986,500	1,999,189	0	811	0	811	0	2,000,000	0	0	0	57,819	05/16/2016	1FE	
76720A AF 3	RIO TINTO FINANCE 2.875	06/21/2016	TENDERED		64,017	63,000	62,173	62,423	0	37	0	37	0	62,460	0	1,557	1,557	1,514	08/21/2022	2FE	
80281T AC 2	SANTANDER ISSUANCES (1 5.911	06/20/2016	MATURED		1,000,000	1,000,000	1,019,600	1,001,174	0	(1,174)	0	(1,174)	0	1,000,000	0	0	0	29,555	06/20/2016	2FE	
02660T BM 4	AHM 2004-3 3A 2.730	06/25/2016	PAID ON PRINCIPAL		235,409	235,409	209,803	206,092	0	29,317	0	29,317	0	235,409	0	0	0	2,115	10/25/2034	1FM	
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000	06/25/2016	PAID ON PRINCIPAL		62,413	62,413	62,969	62,218	0	194	0	194	0	62,413	0	0	0	1,523	12/25/2018	1FM	
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500	06/25/2016	PAID ON PRINCIPAL		134,497	134,497	133,384	133,287	0	1,211	0	1,211	0	134,497	0	0	0	2,217	08/25/2019	1FM	
161546 GB 6	CFAB 2003-4 2A2 1.053	06/27/2016	PAID ON PRINCIPAL		4,367	4,367	4,367	2,925	0	1,442	0	1,442	0	4,367	0	0	0	22	05/25/2033	1FM	
66987X CD 5	NHEL 2003-1 A1 1.213	06/27/2016	PAID ON PRINCIPAL		5,018	5,018	4,393	4,200	0	818	0	818	0	5,018	0	0	0	25	05/25/2033	1FM	
76110W PG 5	RASC 2002-KS4 A1IB (AM 953	06/27/2016	PAID ON PRINCIPAL		2,895	2,895	2,092	1,927	0	968	0	968	0	2,895	0	0	0	11	07/25/2032	1FM	
76110W UX 2	RASC 2003-KS10 A16 4.540	06/25/2016	PAID ON PRINCIPAL		7,460	7,460	7,458	7,440	0	20	0	20	0	7,460	0	0	0	150	12/25/2033	1FM	
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474	06/25/2016	PAID ON PRINCIPAL		93,730	93,730	93,727	93,660	0	70	0	70	0	93,730	0	0	0	1,192	01/25/2042	1FM	
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250	06/25/2016	PAID ON PRINCIPAL		59,831	59,831	60,794	59,647	0	184	0	184	0	59,831	0	0	0	1,294	02/25/2018	1FM	
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000	06/25/2016	PAID ON PRINCIPAL		42,034	42,034	40,957	41,609	0	425	0	425	0	42,034	0	0	0	862	03/25/2018	1FM	
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	06/25/2016	PAID ON PRINCIPAL		13,656	13,656	13,699	13,614	0	42	0	42	0	13,656	0	0	0	272	07/25/2018	1FM	
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679	06/10/2016	PAID ON PRINCIPAL		273,263	273,263	288,377	279,671	6,742	(13,150)	0	(6,409)	0	273,263	0	0	0	4,192	08/10/2043	1FM	
02007L AA 0	ALLYA 2016-3 A1 .600	06/15/2016	PAID ON PRINCIPAL		2,698,261	2,698,261	2,698,261	2,698,261	0	0	0	0	0	2,698,261	0	0	0	675	06/15/2017	1FE	
02007L AA 0	ALLYA 2016-3 A1 .600	06/21/2016	TRAVELERS MMLP		14,051,739	14,051,739	14,051,739	14,051,739	0	(148)	0	(148)	0	14,051,591	0	148	148	4,918	06/15/2017	1FE	
09774X BU 5	BCM 2001-A A 6.805	06/15/2016	PAID ON PRINCIPAL		107,910	107,910	106,021	106,976	0	934	0	934	0	107,910	0	0	0	3,045	12/15/2030	1FE	
393505 A6 9	GT 1998-2 A5 6.240	06/01/2016	PAID ON PRINCIPAL		82,065	82,065	69,835	74,763	(0)	7,302	0	7,302	0	82,065	0	0	0	2,088	12/01/2028	1AM	
43814Q AA 6	HAROT 2016-2 A1 .620	06/15/2016	PAID ON PRINCIPAL		5,411,415	5,411,415	5,411,415	5,411,415	0	0	0	0	0	5,411,415	0	0	0	1,398	06/15/2017	1FE	
43814Q AA 6	HAROT 2016-2 A1 .620	06/21/2016	TRAVELERS MMLP		39,088,585	39,088,585	39,088,585	39,088,585	0	(63)	0	(63)	0	39,088,523	0	63	63	14,137	06/15/2017	1FE	
44930U AA 4	HART 2016-A A1 .610	04/15/2016	PAID ON PRINCIPAL		5,795,279	5,795,279	5,795,279	5,795,279	0	0	0	0	0	5,795,279	0	0	0	1,571	04/17/2017	1FE	
44930U AA 4	HART 2016-A A1 .610	04/22/2016	TRAVELERS MMLP		21,204,721	21,204,721	21,204,721	21,204,721	0	41	0	41	0	21,204,762	0	(41)	(41)	8,264	04/17/2017	1FE	
65478V AA 5	NAROT 2016-B A1 .630	05/16/2016	PAID ON PRINCIPAL		4,515,985	4,515,985	4,515,985	4,515,985	0	0	0	0	0	4,515,985	0	0	0	1,502	05/15/2017	1FE	

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	Forfeiture	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)
65478V AA 5	NAROT 2016-B A1 630		05/23/2016	TRAVELERS MMLP		30,484,015	30,484,015	30,484,015	30,484,015	0	(49)	0	(49)	0	30,483,966	0	49	49	13,870	05/15/2017	1FE
3899999	Total Bonds - Industrial and Miscellaneous					157,005,336	157,736,966	156,502,598	157,510,397	186,268	123,008	1,351,500	(1,042,224)	0	156,468,173	0	537,163	537,163	915,132	XXX	XXX
8399997	Total Bonds - Part 4					229,136,328	229,755,908	231,341,174	229,679,705	186,268	84,692	1,351,500	(1,080,541)	0	228,599,165	0	537,163	537,163	2,668,679	XXX	XXX
8399999	Total Bonds					229,136,328	229,755,908	231,341,174	229,679,705	186,268	84,692	1,351,500	(1,080,541)	0	228,599,165	0	537,163	537,163	2,668,679	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					229,136,328	XXX	231,341,174	229,679,705	186,268	84,692	1,351,500	(1,080,541)	0	228,599,165	0	537,163	537,163	2,668,679	XXX	XXX

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

QE05.4

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 - DEUTSCHE A TREASURY.....	.....	1.....	.....32,480	.....32,480	07/01/2016...
	REPO - HSBC A TREASURY.....	.....	1.....	.....4,338,655	.....4,338,655	07/01/2016...
	REPO - RBC A TREASURY.....	.....	1.....	.....4,338,655	.....4,338,655	07/01/2016...
	REPO - ROYAL A TREASURY.....	.....	1.....	.....4,338,655	.....4,338,655	07/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....13,048,445	.....13,048,445	XXX
0599999.	Total - U.S. Government.....			.....13,048,445	.....13,048,445	XXX
6199999.	Total - Issuer Obligations.....			.....13,048,445	.....13,048,445	XXX
6599999.	Subtotal - Bonds.....			.....13,048,445	.....13,048,445	XXX
9999999.	Totals.....			.....13,048,445	.....13,048,445	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....1,276,267 Book/Adjusted Carrying Value \$.....1,276,267
- Average balance for the year: Fair Value \$.....12,227,668 Book/Adjusted Carrying Value \$.....12,227,668
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....13,048,445 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	.....(14,569,751)	.....(17,345,276)	.....(14,863,809)	XXX
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....(9,641)	.....0	.....(816)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....2,895	.....(3,884)	.....(3,547)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(110,486)	.....(55,521)	.....(132,564)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(14,686,983)	.....(17,404,681)	.....(15,000,735)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(14,686,983)	.....(17,404,681)	.....(15,000,735)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(14,686,983)	.....(17,404,681)	.....(15,000,735)	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 June 30, 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	2	3
Direct Written Premiums	Direct Earned Premiums	Direct Losses Incurred
.....141,330,874	.....144,323,101	.....48,247,527

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