

# QUARTERLY STATEMENT

## AS OF SEPTEMBER 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**  
**Annual.Statement.Contact@travelers.com (860) 277-7002**  
(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN ..	Chairman, President & Chief Executive Officer	KENNETH FRANKLIN SPENCE, III .....	Executive Vice President & General Counsel
2. JAY STEVEN BENET .....	Vice Chairman & Chief Financial Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
3. WILLIAM HERBERT HEYMAN ...	Vice Chairman & Chief Investment Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President & Corporate Controller
4. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA .....	Senior Vice President, Corporate Tax
5. BRUCE RICHARD JONES.....	Executive Vice President & Chief Risk Officer	RENÉE HELOU DAVIS .....	Vice President & Chief Corporate Actuary
6. # MADELYN JOSEPH LANKTON .....	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness	# WENDY CONSTANCE SKJERVEN..	Vice President, Corporate Secretary & Group General Counsel
7. MARIA OLIVO .....	Executive Vice President, Strategic Development & Treasurer		

### DIRECTORS

JAY STEVEN BENET  
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN  
KENNETH FRANKLIN SPENCE, III

GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

*Brian W. MacLean*

*Wendy C. Skjerven*

*Douglas K. Russell*

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

20th day of October, 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.....	3,698,867,683	0	3,698,867,683	3,500,572,638
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	319,364,877	0	319,364,877	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 (\$.....(19,649,599)), cash equivalents (\$.....0) and short-term investments (\$.....328,010,258).....	308,360,660	0	308,360,660	54,550,881
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,483,044	266,104	3,216,940	3,580,975
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	10,196,588	0	10,196,588	11,772,178
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,340,272,852	266,104	4,340,006,748	3,816,377,782
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	36,581,975	0	36,581,975	43,905,720
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	107,004,600	21,372,301	85,632,299	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).....	155,042,368	8,971,577	146,070,791	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.....	10,312,791	0	10,312,791	22,532,968
16.2 Funds held by or deposited with reinsured companies.....	1,361,227	0	1,361,227	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.....	78,561,644	9,112,275	69,449,369	65,751,196
19. Guaranty funds receivable or on deposit.....	160,425	0	160,425	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.....	44,795,118	0	44,795,118	29,659,492
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	6,840,468	42,865	6,797,603	5,612,313
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,780,933,467	39,765,122	4,741,168,345	4,184,903,769
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,780,933,467	39,765,122	4,741,168,345	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.....	6,042,456	0	6,042,456	5,026,297
2502. Assumed reinsurance receivable and payable.....	593,147	0	593,147	0
2503. Other assets.....	119,116	0	119,116	242,157
2598. Summary of remaining write-ins for Line 25 from overflow page.....	85,748	42,865	42,883	343,858
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,840,468	42,865	6,797,603	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 \$.....267,248,519).....	751,653,741	735,725,171
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,169,281	425,504
3. Loss adjustment expenses.....	244,791,448	278,900,106
4. Commissions payable, contingent commissions and other similar charges.....	33,164,547	35,398,814
5. Other expenses (excluding taxes, licenses and fees).....	33,269,367	39,466,867
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,078,806	11,351,717
7.1 Current federal and foreign income taxes (including \$.....(1,016,780) on realized capital gains (losses)).....	8,141,800	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 \$.....316,719,713 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).....	905,020,060	862,633,464
10. Advance premium.....	1,080,767	1,572,635
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	9,453,779	9,080,181
12. Ceded reinsurance premiums payable (net of ceding commissions).....	47,790,068	26,036,328
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	73,330,687	33,959,553
15. Remittances and items not allocated.....	6,083,429	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.....	84,608,768	8,000,000
22. Payable for securities lending.....	10,196,588	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.....	2,355,961	2,996,217
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,228,024,001	2,081,307,981
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	2,228,024,001	2,081,307,981
29. Aggregate write-ins for special surplus funds.....	7,161,845	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).....	2,065,698,739	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).....	2,513,144,344	2,103,595,788
38. Totals (Page 2, Line 28, Col. 3).....	4,741,168,345	4,184,903,769

### DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	958,135	898,144
2502. Other liabilities tri-party/tax credit bonds.....	859,684	1,432,806
2503. Escheat liability.....	533,087	664,927
2598. Summary of remaining write-ins for Line 25 from overflow page.....	5,055	340
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,355,961	2,996,217
2901. Special surplus from retroactive reinsurance.....	7,161,845	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).....	7,161,845	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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,446,475,883).....	1,380,248,925	1,346,962,279	1,803,641,554
1.2 Assumed..... (written \$.....55,029,876).....	56,688,076	59,831,250	76,178,372
1.3 Ceded..... (written \$.....414,311,588).....	392,129,426	378,541,602	509,296,278
1.4 Net..... (written \$.....1,087,194,172).....	1,044,807,575	1,028,251,927	1,370,523,648
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....300,346,899):			
2.1 Direct.....	356,605,505	415,039,779	548,680,027
2.2 Assumed.....	2,036,706	3,656,459	25,393,639
2.3 Ceded.....	155,717,393	187,714,348	259,010,500
2.4 Net.....	202,924,817	230,981,890	315,063,166
3. Loss adjustment expenses incurred.....	1,929,441	(9,697,334)	(28,764,311)
4. Other underwriting expenses incurred.....	430,749,128	415,781,949	544,826,339
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	635,603,386	637,066,505	831,125,194
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	409,204,189	391,185,422	539,398,453
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	98,554,320	101,471,088	135,886,314
10. Net realized capital gains (losses) less capital gains tax of \$.....504,048.....	(563,895)	2,533,293	5,759,543
11. Net investment gain (loss) (Lines 9 + 10).....	97,990,425	104,004,381	141,645,857
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....375,513 amount charged off \$.....622,797).....	(247,285)	(323,115)	(620,662)
13. Finance and service charges not included in premiums.....	271,620	229,959	309,575
14. Aggregate write-ins for miscellaneous income.....	(927,603)	22,657	306,956
15. Total other income (Lines 12 through 14).....	(903,268)	(70,500)	(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).....	506,291,347	495,119,303	681,040,179
17. Dividends to policyholders.....	4,040,682	4,362,802	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).....	502,250,665	490,756,501	674,866,487
19. Federal and foreign income taxes incurred.....	165,382,326	148,757,012	204,853,488
20. Net income (Line 18 minus Line 19) (to Line 22).....	336,868,339	341,999,489	470,012,999
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	336,868,339	341,999,489	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 \$.....869,783.....	75,079,077	(80,655,929)	(82,834,125)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	0	0
26. Change in net deferred income tax.....	5,472,731	2,982,377	(420,676)
27. Change in nonadmitted assets.....	(7,871,592)	(3,138,703)	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).....	409,548,556	261,187,234	(11,061,687)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,513,144,344	2,375,844,709	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.....	232,708	191,485	233,791
1402. Retroactive reinsurance gain/loss.....	(111,655)	642,691	1,199,559
1403. Profit and loss, miscellaneous.....	(1,048,655)	(811,520)	(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).....	(927,603)	22,657	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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,070,242,878	1,047,949,354	1,385,877,757
2. Net investment income.....	119,687,688	122,452,455	155,778,209
3. Miscellaneous income.....	(903,268)	(70,500)	(4,132)
4. Total (Lines 1 through 3).....	1,189,027,299	1,170,331,309	1,541,651,834
5. Benefit and loss related payments.....	175,393,520	204,302,851	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.....	474,506,421	460,996,315	593,450,867
8. Dividends paid to policyholders.....	3,667,084	3,592,981	4,470,209
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,016,388 tax on capital gains (losses).....	172,903,193	143,885,308	217,507,678
10. Total (Lines 5 through 9).....	826,470,219	812,777,455	1,080,065,107
11. Net cash from operations (Line 4 minus Line 10).....	362,557,080	357,553,854	461,586,726
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	516,402,340	483,206,309	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.....	78,184,358	35,074,016	3,409,234
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	594,586,698	518,311,834	788,151,857
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	725,620,246	806,267,074	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.....	0	5,829,411	3,547,484
13.7 Total investments acquired (Lines 13.1 to 13.6).....	725,641,864	812,128,169	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).....	(131,055,165)	(293,816,335)	(101,275,111)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	400,000,000
16.6 Other cash provided (applied).....	22,307,865	(4,065,831)	(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).....	22,307,865	(4,065,831)	(432,948,017)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	253,809,779	59,671,687	(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).....	308,360,660	186,858,970	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).....	65,832	160,129	182,626

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 – Summary of Significant Accounting Policies**

## A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 336,868,339	\$ 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>\$ 336,868,339</u>	<u>\$ 470,012,999</u>
 <u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,513,144,344	\$ 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>\$ 2,513,144,344</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.

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**NOTES TO FINANCIAL STATEMENTS**


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(4) The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 2
	2. 12 Months or Longer	\$ 17,930
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 11,194
	2. 12 Months or Longer	\$ 3,742,781

(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 September 30, 2016, the Company sold \$175.3 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
August 29, 2016	32.5
September 23, 2016	38.0

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 11 – Debt**

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

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

- A – D. Defined Benefit Plans:
  - No significant change.
  - A(4). Not applicable.
- E. Defined Contribution Plans:
  - No significant change.
- F. Multiemployer Plans:
  - No significant change.
- G. Consolidated/Holding Company Plans:
  - No significant change.
- H. Postemployment Benefits and Compensated Absences:
  - No significant change.
- I. Impact of Medicare Modernization Act of Postretirement Benefits:
  - No significant change.

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

No significant change.

### **Note 14 – Liabilities, Contingencies and Assessments**

No significant change.

### **Note 15 – Leases**

No significant change.

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

No significant change.

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

- A. Transfers of Receivables Reported as Sales:
  - No significant change.
- B. Transfer and Servicing of Financial Assets:
  - No significant change.
  - (2)a. Not applicable.
  - (2)b. Not applicable.
  - (2)c. Not applicable.
  - (4)a. Not applicable.
  - (4)b. Not applicable.
- C. Wash Sales:
  - Not applicable.

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

No significant change.

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

No significant change.



## NOTES TO FINANCIAL STATEMENTS

### Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 11,554,050	\$ -	\$ 11,554,050
Total securities at fair value	<u>\$ -</u>	<u>\$ 11,554,050</u>	<u>\$ -</u>	<u>\$ 11,554,050</u>

At September 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) Not applicable.

(3) Not applicable.

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

The Company holds common stock where the fair value estimate is determined by an internal 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 September 30, 2016)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not</u>
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>				<u>Practicable</u>
Short term bonds	\$ 328,010,258	\$ 328,010,258	\$ 61,134,132	\$ 266,876,126	\$ -	(Carrying Value)
Long term bonds	3,905,578,058	3,698,867,683	113,049,381	3,791,536,653	992,024	-
Common stock	-	-	-	-	-	-

<u>(At December 31, 2015)</u>	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not</u>
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>				<u>Practicable</u>
Short term bonds	\$ 71,090,343	\$ 71,090,343	\$ 24,703,973	\$ 46,386,370	\$ -	(Carrying Value)
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 November 2, 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.

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**NOTES TO FINANCIAL STATEMENTS**

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

During the period from January 1, 2016 to September 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$166,220,000, 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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes  No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes  No
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes  No   
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes  No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes  No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/15/2016

- 6.4 By what department or departments?  
Connecticut

- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes  No  N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes  No  N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes  No
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes  No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes  No 
  - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
  - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
  - (c) Compliance with applicable governmental laws, rules and regulations;
  - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
  - (e) Accountability for adherence to the code.

- 9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes  No

- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
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

**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 [ X ] No [ ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

**INVESTMENT**

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

- 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	319,364,877
	0	0
	0	0
	0	0
	\$ 245,901,111	\$ 319,364,877
	\$ 0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:  
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 10,196,588  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 10,196,588  
 16.3 Total payable for securities lending reported on the liability page: \$ 10,196,588

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [ ] N/A [X]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] 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

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-1460006.....	VALIDUS REINSURANCE (SWITZERLAND) LTD.....	CHE.....	UNAUTHORIZED	.....0.....	.....

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	15,588,715	15,272,109	1,853,066	2,769,107	13,801,885	14,252,415
2. Alaska.....AK.....L.....	AK	L	4,929,398	5,071,902	462,325	106,529	2,405,637	2,534,451
3. Arizona.....AZ.....L.....	AZ	L	23,154,835	18,168,012	3,252,070	5,658,737	18,541,645	18,049,570
4. Arkansas.....AR.....L.....	AR	L	16,441,263	14,527,956	979,139	2,370,692	35,011,542	34,862,792
5. California.....CA.....L.....	CA	L	140,321,770	126,555,040	32,077,388	38,082,250	128,646,600	131,940,027
6. Colorado.....CO.....L.....	CO	L	32,946,303	34,553,707	5,824,199	8,212,698	35,438,911	40,682,949
7. Connecticut.....CT.....L.....	CT	L	31,943,444	32,330,998	3,826,803	4,387,599	32,460,521	30,857,333
8. Delaware.....DE.....L.....	DE	L	4,606,601	4,924,474	1,493,717	580,987	6,044,457	5,834,070
9. District of Columbia.....DC.....L.....	DC	L	19,872,335	18,400,804	1,013,309	800,107	21,999,059	13,064,361
10. Florida.....FL.....L.....	FL	L	85,560,903	81,560,254	15,865,646	13,962,124	67,366,804	58,709,187
11. Georgia.....GA.....L.....	GA	L	40,205,834	38,544,353	15,818,951	6,469,340	40,286,699	48,191,513
12. Hawaii.....HI.....L.....	HI	L	14,629,247	10,681,214	715,175	255,623	4,895,681	6,940,323
13. Idaho.....ID.....L.....	ID	L	4,669,431	4,967,336	2,334,671	626,702	5,289,673	4,835,941
14. Illinois.....IL.....L.....	IL	L	65,738,887	65,861,379	9,551,336	14,385,689	67,975,621	63,496,884
15. Indiana.....IN.....L.....	IN	L	23,515,848	21,538,777	3,249,706	3,937,285	23,004,209	20,342,355
16. Iowa.....IA.....L.....	IA	L	15,050,522	14,318,094	2,584,870	1,470,525	12,550,930	11,923,012
17. Kansas.....KS.....L.....	KS	L	13,889,356	18,194,676	2,141,525	1,072,052	12,171,202	11,751,778
18. Kentucky.....KY.....L.....	KY	L	16,245,510	16,448,625	13,812,439	7,694,437	38,144,708	18,124,029
19. Louisiana.....LA.....L.....	LA	L	24,944,116	25,803,589	5,401,107	6,311,875	24,937,339	20,829,531
20. Maine.....ME.....L.....	ME	L	7,110,964	6,344,341	745,855	865,580	4,412,266	5,046,636
21. Maryland.....MD.....L.....	MD	L	39,308,943	32,870,078	5,289,967	5,656,664	25,462,091	24,073,324
22. Massachusetts.....MA.....L.....	MA	L	46,567,994	42,814,956	7,618,269	9,697,443	48,702,291	45,272,686
23. Michigan.....MI.....L.....	MI	L	30,311,682	28,846,544	3,888,043	3,981,262	28,189,521	21,995,849
24. Minnesota.....MN.....L.....	MN	L	27,551,173	27,957,725	4,583,461	6,901,786	28,017,896	26,142,662
25. Mississippi.....MS.....L.....	MS	L	15,321,615	15,563,823	1,531,445	5,821,315	16,117,117	14,315,116
26. Missouri.....MO.....L.....	MO	L	29,886,046	25,356,259	5,730,928	5,396,391	31,289,442	26,684,857
27. Montana.....MT.....L.....	MT	L	10,443,464	10,178,448	1,741,812	18,355,045	12,578,159	14,956,538
28. Nebraska.....NE.....L.....	NE	L	8,671,319	9,260,541	754,609	1,562,371	12,463,602	11,173,978
29. Nevada.....NV.....L.....	NV	L	10,597,447	8,535,552	5,816,950	2,513,793	10,582,405	11,046,853
30. New Hampshire.....NH.....L.....	NH	L	5,960,096	5,959,581	(119,175)	222,123	4,356,854	3,928,356
31. New Jersey.....NJ.....L.....	NJ	L	36,625,693	37,182,137	7,158,330	9,137,988	40,227,850	37,436,542
32. New Mexico.....NM.....L.....	NM	L	7,387,995	4,883,814	2,981,174	2,706,460	4,334,540	5,429,739
33. New York.....NY.....L.....	NY	L	99,231,439	90,590,675	15,708,447	15,586,519	98,741,550	90,465,512
34. North Carolina.....NC.....L.....	NC	L	37,271,174	39,312,385	8,460,005	3,380,670	41,902,101	34,802,109
35. North Dakota.....ND.....L.....	ND	L	6,361,126	8,321,014	15,908	144,094	4,910,335	4,127,597
36. Ohio.....OH.....L.....	OH	L	45,757,360	50,646,478	26,345,826	13,217,909	50,536,797	42,818,408
37. Oklahoma.....OK.....L.....	OK	L	13,694,253	14,664,026	3,397,579	1,536,108	14,686,692	12,520,495
38. Oregon.....OR.....L.....	OR	L	20,370,666	17,487,216	2,262,584	1,646,148	12,886,095	11,222,905
39. Pennsylvania.....PA.....L.....	PA	L	59,216,984	67,403,519	12,756,186	13,871,626	87,754,025	74,734,052
40. Rhode Island.....RI.....L.....	RI	L	6,116,752	5,777,263	1,081,202	353,782	6,378,037	5,187,066
41. South Carolina.....SC.....L.....	SC	L	21,667,365	20,856,441	7,691,768	8,501,047	16,944,499	17,330,717
42. South Dakota.....SD.....L.....	SD	L	3,868,639	3,747,765	(243,464)	195,717	3,413,948	3,057,956
43. Tennessee.....TN.....L.....	TN	L	27,266,509	30,497,321	3,223,019	3,448,384	23,248,885	21,185,263
44. Texas.....TX.....L.....	TX	L	91,762,965	91,478,343	29,327,235	18,246,220	91,867,205	100,644,818
45. Utah.....UT.....L.....	UT	L	14,890,198	12,953,717	1,280,055	3,909,783	10,167,794	10,032,736
46. Vermont.....VT.....L.....	VT	L	1,784,231	1,475,495	120,233	93,385	639,280	637,429
47. Virginia.....VA.....L.....	VA	L	37,719,231	37,193,330	4,795,877	8,021,963	46,518,597	37,892,747
48. Washington.....WA.....L.....	WA	L	44,288,544	40,635,601	6,925,391	10,128,411	31,485,238	31,435,600
49. West Virginia.....WV.....L.....	WV	L	8,158,032	8,940,498	1,067,197	2,981,888	8,365,800	8,515,917
50. Wisconsin.....WI.....L.....	WI	L	27,693,735	26,002,631	7,739,879	4,746,703	23,663,384	22,397,950
51. Wyoming.....WY.....L.....	WY	L	6,154,576	5,953,816	1,649,536	1,031,141	5,987,717	6,954,042
52. American Samoa.....AS.....N.....	AS	N	288	288	0	0	0	0
53. Guam.....GU.....L.....	GU	L	515,438	167,294	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	895,002	(15,659)	0	0	0	0
55. US Virgin Islands.....VI.....L.....	VI	L	198,080	98,673	0	0	500	500
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	1,594,545	1,854,388	27,643	(5,850)	642,196	700,237
59. Totals.....(a).....54.....	(a)	54	1,446,475,883	1,399,519,616	303,611,214	303,008,227	1,438,447,832	1,341,389,714

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....XXX.....	XXX	1,772,010	1,399,232	27,643	(5,850)	565,857	600,000
58002. JPN Japan.....XXX.....	XXX	230,092	55,189	0	0	0	0
58003. HKG Hong Kong, Special Adminis.....XXX.....	XXX	157,105	3,114	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	(564,662)	396,853	0	0	76,339	100,237
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	1,594,545	1,854,388	27,643	(5,850)	642,196	700,237

(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	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital III	Delaware	52-2044075	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (49.5%)	Brazil	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	

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

..... 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			
..... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592			

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*Notes:*

\* Denotes affiliated insurer

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
<b>Members</b>														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	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	06-1445591				Travelers Insurance Group Holdings Inc.	DE	UIP	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.....	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.	
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.	

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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.....	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.....	

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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	0.000	0.000
2. Allied lines.....	0	(134)	0.000	0.000
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	0	230,691	0.000	0.000
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	0	0	0.000	0.000
9. Inland marine.....	0	0	0.000	0.000
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	0	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	0	(42,664)	0.000	0.000
17.1 Other liability-occurrence.....	413,103	1,116,531	270.279	35.648
17.2 Other liability-claims made.....	651,848,519	310,732,285	47.669	56.300
17.3 Excess workers' compensation.....	0	0	0.000	0.000
18.1 Products liability-occurrence.....	0	274,851	0.000	0.000
18.2 Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	0	0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	0	(2,059,414)	0.000	0.000
21. Auto physical damage.....	0	(38)	0.000	0.000
22. Aircraft (all perils).....	0	0	0.000	0.000
23. Fidelity.....	142,213,659	44,376,016	31.204	32.881
24. Surety.....	547,413,264	(7,809,204)	(1.427)	3.536
26. Burglary and theft.....	38,360,381	9,786,585	25.512	1.488
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	1,380,248,925	356,605,505	25.836	30.813

**DETAILS OF WRITE-INS**

3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

**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.....	138,840	416,804	383,722
17.2 Other liability-claims made.....	239,861,557	683,159,470	651,533,084
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.....	52,684,956	150,562,241	141,703,854
24. Surety.....	196,078,946	570,567,387	569,830,403
26. Burglary and theft.....	15,450,632	41,769,982	36,068,553
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.....	504,214,931	1,446,475,883	1,399,519,616

**DETAILS OF WRITE-INS**

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	146,034	214,540	360,574	41,227	4,276	45,503	117,892	0	86,007	203,899	13,085	(124,257)	(111,172)
2. 2014.....	64,365	188,079	252,444	44,543	3,691	48,234	37,041	0	125,952	162,993	17,219	(58,436)	(41,217)
3. Subtotals 2014 + Prior.....	210,398	402,620	613,018	85,770	7,967	93,737	154,933	0	211,960	366,892	30,304	(182,693)	(152,389)
4. 2015.....	89,580	312,027	401,607	75,306	10,189	85,495	89,431	0	212,851	302,282	75,157	(88,988)	(13,831)
5. Subtotals 2015 + Prior.....	299,978	714,647	1,014,625	161,076	18,156	179,232	244,363	0	424,810	669,174	105,461	(271,681)	(166,220)
6. 2016.....	XXX	XXX	XXX	XXX	43,803	43,803	XXX	41,994	285,278	327,271	XXX	XXX	XXX
7. Totals.....	299,978	714,647	1,014,625	161,076	61,958	223,034	244,363	41,994	710,088	996,445	105,461	(271,681)	(166,220)
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. ....35.156 %	2. ....(38.016)%	3. ....(16.382)%
													Col. 13, Line 7 Line 8
													4. ....(7.902)%

Q14



Statement for September 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.

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

**Explanation:**

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

**Bar Code:**



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

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	85,567	0	85,567	110,624
2505. Suspense, undistributed payments.....	2,891	0	2,891	237,710
2506. Other assets nonadmitted.....	42,865	42,865	0	0
2507. Other assets - Reliance acquisition.....	(45,574)	0	(45,574)	(4,476)
2597. Summary of remaining write-ins for Line 25.....	85,748	42,865	42,883	343,858

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	5,055	340
2597. Summary of remaining write-ins for Line 25.....	5,055	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. KOR Korea, Republic of.....	XXX	123,016	135,496	0	0	0	0
58005. TCA Turks and Caicos Islands.....	XXX	57,620	2,595	0	0	0	0
58006. POL Poland.....	XXX	45,123	0	0	0	0	0
58007. ESP Spain.....	XXX	38,504	0	0	0	0	0
58008. BMU Bermuda.....	XXX	30,758	52,653	0	0	0	0
58009. IDN Indonesia.....	XXX	16,148	0	0	0	0	0
58010. VEN Venezuela (Bolivarian Repu.....	XXX	5,576	(2,874)	0	0	0	0
58011. AUS Australia.....	XXX	3,517	0	0	0	1,078	1,133
58012. BEL Belgium.....	XXX	3,000	0	0	0	0	0
58013. CHN China.....	XXX	2,130	0	0	0	0	1,062
58014. DEU Germany.....	XXX	1,175	1,175	0	0	0	0
58015. VGB British Virgin Islands.....	XXX	761	0	0	0	0	0
58016. NZL New Zealand.....	XXX	390	100	0	0	0	0
58017. WSM Samoa.....	XXX	350	0	0	0	0	0
58018. BRB Barbados.....	XXX	245	4,000	0	0	0	0
58019. SGP Singapore.....	XXX	0	107,138	0	0	9,405	957
58020. NLD Netherlands.....	XXX	0	3,864	0	0	65,856	65,856
58021. Other Alien Combined.....	XXX	0	0	0	0	0	606
58022. BDI Burundi.....	XXX	0	0	0	0	0	322
58023. TUR Turkey.....	XXX	(1,502)	1,502	0	0	0	0
58024. PNG Papua New Guinea.....	XXX	(7,266)	(65,281)	0	0	0	0
58025. HND Honduras.....	XXX	(22,785)	0	0	0	0	0
58026. GNQ Equatorial Guinea.....	XXX	(242,859)	2,228	0	0	0	0
58027. MEX Mexico.....	XXX	(618,563)	154,257	0	0	0	30,301
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(564,662)	396,853	0	0	76,339	100,237

**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.....	534,040	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).....	3,483,044	3,995,466
12. Deduct total nonadmitted amounts.....	266,104	414,491
13. Statement value at end of current period (Line 11 minus Line 12).....	3,216,940	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.....	731,113,229	893,219,432
3. Accrual of discount.....	1,083,994	1,451,814
4. Unrealized valuation increase (decrease).....	75,948,860	(83,805,163)
5. Total gain (loss) on disposals.....	1,941,794	9,439,545
6. Deduct consideration for bonds and stocks disposed of.....	521,961,155	792,686,693
7. Deduct amortization of premium.....	14,365,798	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).....	4,018,232,560	3,746,473,749
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	4,018,232,560	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
<b>BONDS</b>								
1. NAIC 1 (a).....	3,358,574,738	807,612,301	651,189,663	(12,750,590)	3,215,977,199	3,358,574,738	3,502,246,785	3,103,230,988
2. NAIC 2 (a).....	444,347,173	31,912,130	7,178,890	16,046,067	429,160,662	444,347,173	485,126,480	437,115,979
3. NAIC 3 (a).....	23,563,529	0	2,601,743	1,991,282	25,817,278	23,563,529	22,953,068	26,115,327
4. NAIC 4 (a).....	8,531,498	0	0	20,111	2,462,461	8,531,498	8,551,609	5,200,686
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	17,000,000	0	0	(9,000,000)	9,457,045	17,000,000	8,000,000	0
7. Total Bonds.....	3,852,016,937	839,524,430	660,970,295	(3,693,130)	3,682,874,645	3,852,016,937	4,026,877,942	3,571,662,980
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,852,016,937	839,524,430	660,970,295	(3,693,130)	3,682,874,645	3,852,016,937	4,026,877,942	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.....	.....328,010,259	.....XXX.....	.....328,010,259	.....142,792	.....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.....	.....1,440,559,457	.....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.....	.....1,183,639,541	.....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).....	.....328,010,259	.....71,090,343
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....328,010,259	.....71,090,343

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

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

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

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

**Sch. DB - Verification  
NONE**

**Sch. E - Verification  
NONE**

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

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

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

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

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

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. States, Territories and Possessions</b>											
658256	2T	8		07/27/2016	CITIGROUP GLOBAL MARKETS			10,494,500	10,000,000	0	1FE
83710R	RU	3		09/22/2016	PIPER JAFFRAY			3,489,671	3,465,000	0	1FE
880541	WZ	6		07/26/2016	CITIGROUP GLOBAL MARKETS			3,831,960	3,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								17,816,131	16,465,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>											
015302	3D	2		07/26/2016	CITIGROUP GLOBAL MARKETS			4,111,774	3,995,000	0	1FE
131537	E5	7		07/19/2016	CITIGROUP GLOBAL MARKETS			2,625,811	2,530,000	0	1FE
165573	G8	3		07/06/2016	RBC CAPITAL MARKETS			4,790,080	4,000,000	0	1FE
266705	N9	9		08/17/2016	BAS-MERRILL LYNCH			580,430	500,000	0	1FE
345102	MU	8		09/28/2016	MORGAN STANLEY			2,638,537	2,340,000	0	1FE
395460	3X	4		09/22/2016	WELLS FARGO SECURITIES			1,060,070	1,000,000	0	1FE
425507	EQ	9		09/27/2016	CITIGROUP GLOBAL MARKETS			17,381,821	13,830,000	0	1FE
463813	F4	2		09/20/2016	CITIGROUP GLOBAL MARKETS			2,400,863	2,230,000	0	1FE
47844P	HW	8		09/28/2016	BAS-MERRILL LYNCH			2,414,486	2,380,000	0	1FE
495224	3A	3		07/13/2016	PIPER JAFFRAY			8,978,220	7,750,000	0	1FE
52908E	G9	8		09/08/2016	PIPER JAFFRAY			1,171,461	1,145,000	0	1FE
545540	ES	1		09/19/2016	BARCLAYS CAPITAL INC			1,192,860	1,200,000	0	1FE
546585	QP	8		09/13/2016	J P MORGAN CHASE SECURITIES INC			1,005,127	980,000	0	1FE
584002	UZ	0		09/29/2016	CITIGROUP GLOBAL MARKETS			15,449,550	15,000,000	0	1FE
587839	F4	8		08/24/2016	MESIROW FINANCIAL			4,984,750	5,080,000	0	1FE
60956P	NU	2		09/13/2016	RAYMOND JAMES & ASSOC			2,935,854	2,485,000	0	1FE
674736	BV	4		09/20/2016	MESIROW FINANCIAL			2,003,993	1,975,000	0	1FE
742633	VE	7		07/11/2016	MORGAN STANLEY			1,219,127	1,150,000	0	1FE
787758	WL	1		08/30/2016	ROBERT W BAIRD & CO			912,746	725,000	0	1FE
791319	KL	9		09/28/2016	CITIGROUP GLOBAL MARKETS			4,402,096	4,275,000	0	1FE
799017	SA	7		08/23/2016	STIFEL NICOLAUS & CO INC			3,488,640	3,000,000	0	1FE
802498	PR	0		09/13/2016	STIFEL NICOLAUS & CO INC			1,298,346	1,140,000	0	1FE
864813	Q7	8		07/14/2016	BAS-MERRILL LYNCH			3,655,103	3,510,000	0	1FE
938234	SB	8		07/07/2016	CITIGROUP GLOBAL MARKETS			7,449,823	6,830,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								98,151,566	89,050,000	0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>											
160429	VT	0		08/24/2016	WELLS FARGO SECURITIES			6,545,080	6,260,000	0	1FE
18452G	AJ	8		09/15/2016	CITIGROUP GLOBAL MARKETS			1,055,280	800,000	0	1FE
45204E	JS	8		08/30/2016	BAS-MERRILL LYNCH			2,240,520	2,000,000	0	1FE
45204E	KM	9		08/30/2016	BAS-MERRILL LYNCH			2,240,520	2,000,000	0	1FE
45506D	YV	1		09/22/2016	RBC CAPITAL MARKETS			10,723,232	8,650,000	0	1FE
495289	4Q	0		09/12/2016	CITIGROUP GLOBAL MARKETS			7,361,320	5,980,000	0	1FE
662835	VX	2		08/25/2016	RAYMOND JAMES & ASSOC			2,144,310	1,705,000	0	1FE
662842	LW	1		08/25/2016	CITIGROUP GLOBAL MARKETS			988,010	795,000	0	1FE

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
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)
771902 HB 2	ROCHESTER HLTH CARE FAC 5.000 2033 11.....		09/14/2016....	WELLS FARGO SECURITIES.....		2,675,280	2,000,000	0	1FE.....
896575 FZ 5	TRINITY RIVER AUTH RED O 3.000 2035 02.....		08/31/2016....	WELLS FARGO SECURITIES.....		209,700	210,000	0	1FE.....
896576 PU 3	TRINITY RIVER AUTH TEN M 4.000 2033 08.....		08/31/2016....	RBC CAPITAL MARKETS.....		1,127,330	1,000,000	0	1FE.....
91802R CW 7	UTILITY DEBT SECURITIZAT 5.000 2032 12.....		08/10/2016....	CITIGROUP GLOBAL MARKETS.....		1,967,043	1,550,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						39,277,626	32,950,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00507V AG 4	ACTIVISION BLIZZARD (144 2.300 2021 09.....		09/14/2016....	BAS-MERRILL LYNCH.....		998,780	1,000,000	0	2FE.....
02079K AC 1	ALPHABET INC 1.998 2026 08.....		08/02/2016....	MORGAN STANLEY.....		979,190	1,000,000	0	1FE.....
03027X AM 2	AMERICAN TOWER CORP 3.125 2027 01.....		09/28/2016....	BAS-MERRILL LYNCH.....		999,330	1,000,000	0	2FE.....
03076C AH 9	AMERIPRISE FINANCIAL 2.875 2026 09.....		08/09/2016....	STIFEL NICOLAUS & CO INC.....		1,004,350	1,000,000	80	1FE.....
031162 CH 1	AMGEN INC 2.250 2023 08.....		08/10/2016....	CITIGROUP GLOBAL MARKETS.....		997,490	1,000,000	0	2FE.....
040555 CV 4	ARIZONA PUBLIC SERVICE C 2.550 2026 09.....		09/15/2016....	J P MORGAN CHASE SECURITIES INC.....		995,370	1,000,000	0	1FE.....
05348E AY 5	AVALONBAY COMMUNITIES 2.900 2026 10.....		09/26/2016....	BAS-MERRILL LYNCH.....		996,890	1,000,000	0	2FE.....
071813 BQ 1	BAXTER INTERNATIONAL 2.600 2026 08.....		08/10/2016....	CITIGROUP GLOBAL MARKETS.....		1,998,080	2,000,000	0	2FE.....
081437 AJ 4	BEMIS COMPANY INC 3.100 2026 09.....		09/08/2016....	BNP PARIBAS.....		998,290	1,000,000	0	2FE.....
05565E AM 7	BMW US CAPITAL LLC (144A 2.250 2023 09.....	R	09/08/2016....	GOLDMAN SACHS & CO.....		996,910	1,000,000	0	1FE.....
10112R AY 0	BOSTON PROPERTIES LP 2.750 2026 10.....		08/08/2016....	J P MORGAN CHASE SECURITIES INC.....		992,710	1,000,000	0	2FE.....
17275R BL 5	CISCO SYSTEMS 2.500 2026 09.....		09/13/2016....	MORGAN STANLEY.....		1,998,240	2,000,000	0	1FE.....
172967 KV 2	CITIGROUP INC 2.350 2021 08.....		07/26/2016....	CITIGROUP GLOBAL MARKETS.....		999,300	1,000,000	0	2FE.....
191216 BZ 2	COCA-COLA CO 2.250 2026 09.....		08/29/2016....	J P MORGAN CHASE SECURITIES INC.....		998,840	1,000,000	0	1FE.....
224044 CG 0	COX COMMUNICATIONS INC ( 3.350 2026 09.....		09/08/2016....	WELLS FARGO SECURITIES.....		998,310	1,000,000	0	2FE.....
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01.....		09/29/2016....	RBC CAPITAL MARKETS.....		1,136,090	1,000,000	0	2FE.....
26138E AS 8	DR PEPPER SNAPPLE GROUP 3.400 2025 11.....		09/20/2016....	J P MORGAN CHASE SECURITIES INC.....		1,063,570	1,000,000	12,089	2FE.....
26138E AU 3	DR PEPPER SNAPPLE GROUP 2.550 2026 09.....		09/09/2016....	MORGAN STANLEY.....		988,840	1,000,000	0	2FE.....
29364W AY 4	ENTERGY LOUISIANA LLC 2.400 2026 10.....		09/28/2016....	GOLDMAN SACHS & CO.....		995,770	1,000,000	0	1FE.....
31620M AT 3	FIDELITY NATIONAL INFORM 3.000 2026 08.....		08/11/2016....	CITIGROUP GLOBAL MARKETS.....		988,910	1,000,000	0	2FE.....
369550 AX 6	GENERAL DYNAMICS CORP 2.125 2026 08.....		08/09/2016....	J P MORGAN CHASE SECURITIES INC.....		989,560	1,000,000	0	1FE.....
460146 CP 6	INTERNATIONAL PAPER CO 3.000 2027 02.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		1,992,480	2,000,000	0	2FE.....
46625H RV 4	JP MORGAN CHASE 2.950 2026 10.....		07/14/2016....	J P MORGAN CHASE SECURITIES INC.....		997,840	1,000,000	0	1FE.....
49338C AB 9	KEYSPAN GAS EAST CORP 2.742 2026 08.....	R	08/02/2016....	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	0	1FE.....
501044 DE 8	KROGER CO 2.650 2026 10.....		09/26/2016....	CITIGROUP GLOBAL MARKETS.....		996,760	1,000,000	0	2FE.....
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500 2026 09.....	R	09/15/2016....	J P MORGAN CHASE SECURITIES INC.....		999,160	1,000,000	0	2FE.....
53359# AE 2	LINCOLN ELECTRIC HOLDING 2.750 2028 10.....		07/19/2016....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	2Z.....
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01.....		08/03/2016....	FTN FINANCIAL.....		1,091,030	1,000,000	2,268	2FE.....
577081 BA 9	MATTEL INC 2.350 2021 08.....		08/02/2016....	BAS-MERRILL LYNCH.....		998,820	1,000,000	0	2FE.....
594918 BR 4	MICROSOFT CORP 2.400 2026 08.....		08/01/2016....	BAS-MERRILL LYNCH.....		998,140	1,000,000	0	1FE.....
64952W CH 4	NEW YORK LIFE GLOBAL FUN 2.350 2026 07.....		07/11/2016....	DEUTSCHE BANC.....		999,380	1,000,000	0	1FE.....
74340X BE 0	PROLOGIS LP 3.750 2025 11.....		09/08/2016....	WELLS FARGO SECURITIES.....		1,080,960	1,000,000	13,750	2FE.....
74456Q BR 6	PUBLIC SERVICE ELECTRIC 2.250 2026 09.....		09/07/2016....	WELLS FARGO SECURITIES.....		996,710	1,000,000	0	1FE.....
826418 BK 0	SIERRA PACIFIC POWER (14 2.600 2026 05.....		07/20/2016....	BARCLAYS CAPITAL INC.....		1,016,230	1,000,000	7,222	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)
860630 AD 4	STIFEL FINANCIAL CORP	4.250 2024 07		07/11/2016	STIFEL NICOLAUS & CO INC			1,014,660	1,000,000	20,778	2FE
883556 BR 2	THERMO FISHER SCIENTIFIC	2.950 2026 09		09/14/2016	J P MORGAN CHASE SECURITIES INC			987,870	1,000,000	0	2FE
872540 AQ 2	TJX COS INC	2.250 2026 09		09/07/2016	DEUTSCHE BANC			992,540	1,000,000	0	1FE
904311 AA 5	UNDER ARMOUR INC	3.250 2026 06		07/12/2016	J P MORGAN CHASE SECURITIES INC			1,021,780	1,000,000	2,889	2FE
904764 AU 1	UNILEVER CAPITAL	2.000 2026 07	R	07/25/2016	J P MORGAN CHASE SECURITIES INC			984,170	1,000,000	0	1FE
91159H HN 3	US BANCORP	2.375 2026 07		07/19/2016	U S BANCORP			992,680	1,000,000	0	1FE
92343V DD 3	VERIZON COMMUNICATIONS I	2.625 2026 08		07/27/2016	BAS-MERRILL LYNCH			997,450	1,000,000	0	2FE
92826C AD 4	VISA INC	3.150 2025 12		08/16/2016	CITIGROUP GLOBAL MARKETS			1,064,920	1,000,000	5,688	1FE
960413 AH 5	WESTLAKE CHEMICAL (144A)	3.600 2026 08		08/03/2016	GOLDMAN SACHS & CO			995,000	1,000,000	0	2FE
00084D AM 2	ABN AMRO BANK NV (144A)	1.800 2019 09	F	09/13/2016	MORGAN STANLEY			998,660	1,000,000	0	1FE
00913R AB 2	AIR LIQUIDE FINANCE (144)	1.750 2021 09	F	09/22/2016	HSBC			994,630	1,000,000	0	1FE
00913R AD 8	AIR LIQUIDE FINANCE (144)	2.500 2026 09	F	09/22/2016	HSBC			996,220	1,000,000	0	1FE
067316 AD 1	BACARDI LTD (144A)	2.750 2026 07	F	07/07/2016	BNP PARIBAS			996,270	1,000,000	0	2FE
111013 AL 2	BRITISH SKY BROADCASTING	3.750 2024 09	F	08/24/2016	J P MORGAN CHASE SECURITIES INC			586,020	550,000	9,339	2FE
25156P AV 5	DEUTSCHE TELEKOM INT FIN	2.485 2023 09	F	09/13/2016	RBC CAPITAL MARKETS			999,940	1,000,000	0	2FE
65557C AV 5	NORDEA BANK AB (144A)	1.625 2019 09	F	09/22/2016	CITIGROUP GLOBAL MARKETS			997,700	1,000,000	0	1FE
82620K AJ 2	SIEMENS FINANCIERINGSMAT	1.700 2021 09	F	09/06/2016	GOLDMAN SACHS & CO			999,090	1,000,000	0	1FE
82620K AL 7	SIEMENS FINANCIERINGSMAT	2.350 2026 10	F	09/06/2016	GOLDMAN SACHS & CO			997,130	1,000,000	0	1FE
830505 AT 0	SKANDINAVISKA ENSKILDA B	1.875 2021 09	F	09/06/2016	GOLDMAN SACHS & CO			995,730	1,000,000	0	1FE
88167A AE 1	TEVA PHARMACEUTICALS NE	3.150 2026 10	F	07/18/2016	BARCLAYS CAPITAL INC			997,340	1,000,000	0	2FE
14314E AA 9	CARMX 2016-3 A1	.630 2017 08		07/14/2016	CREDIT SUISSE FIRST BOSTON			38,500,000	38,500,000	0	1FE
58769B AB 0	MBART 2016-1 A1	.750 2017 09		09/09/2016	CITIGROUP GLOBAL MARKETS			38,000,000	38,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous								136,392,130	136,050,000	74,102	XXX
8399997. Total Bonds - Part 3								291,637,452	274,515,000	74,102	XXX
8399999. Total Bonds								291,637,452	274,515,000	74,102	XXX
9999999. Total Bonds, Preferred and Common Stocks								291,637,452	XXX	74,102	XXX

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	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)
<b>Bonds - U.S. Government</b>																					
876780	AA 5 TAYARRA LTD 3.628	E	08/15/2016	REDEEMED		42,474	42,474	42,474	42,474	0	0	0	0	0	42,474	0	0	0	1,156	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		09/20/2016	PAID ON PRINCIPAL		2,486	2,486	2,374	2,377	0	108	0	108	0	2,486	0	0	0	88	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2016	PAID ON PRINCIPAL		19,761	19,761	18,974	19,188	0	573	0	573	0	19,761	0	0	0	661	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		09/20/2016	PAID ON PRINCIPAL		79,566	79,566	72,654	73,749	0	5,817	0	5,817	0	79,566	0	0	0	2,275	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		09/20/2016	PAID ON PRINCIPAL		45,932	45,932	45,760	45,749	0	183	0	183	0	45,932	0	0	0	1,683	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		09/15/2016	PAID ON PRINCIPAL		51,874	51,874	51,963	51,835	0	39	0	39	0	51,874	0	0	0	1,557	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		09/15/2016	PAID ON PRINCIPAL		33,221	33,221	33,278	33,200	0	21	0	21	0	33,221	0	0	0	991	06/15/2019	1
30250G	AA 6 SSGN 2010-S1 1A 144A ( 1.074		09/30/2016	PAID ON PRINCIPAL		612,528	612,528	612,528	612,510	0	18	0	18	0	612,528	0	0	0	3,896	02/25/2048	1
38378X	PZ 8 GNR 2014-130 A 2.099		09/16/2016	PAID ON PRINCIPAL		339,868	339,868	338,394	338,748	0	1,120	0	1,120	0	339,868	0	0	0	4,566	06/16/2040	1
0599999. Total Bonds - U.S. Government						1,227,710	1,227,710	1,218,399	1,219,830	0	7,880	0	7,880	0	1,227,710	0	0	0	16,873	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
452150	Y4 1 ILLINOIS GEN OBLIG 1ST 5.500		08/01/2016	MATURED		2,000,000	2,000,000	2,161,380	2,008,555	0	(8,555)	0	(8,555)	0	2,000,000	0	0	0	110,000	08/01/2016	1FE
68607L	5B 9 OREGON GO BRD HIGHER E 5.000		08/01/2016	REDEEMED		1,000,000	1,000,000	1,054,220	1,003,724	0	(3,724)	0	(3,724)	0	1,000,000	0	0	0	50,000	08/01/2021	1FE
68607L	5D 5 OREGON GO BRD HIGHER E 5.000		08/01/2016	REDEEMED		1,200,000	1,200,000	1,258,968	1,204,057	0	(4,057)	0	(4,057)	0	1,200,000	0	0	0	60,000	08/01/2023	1FE
74514L	PZ 4 PUERTO RICO COMMONWEAL 5.250		07/01/2016	REDEEMED		442,000	442,000	510,758	452,266	0	(10,266)	0	(10,266)	0	442,000	0	0	0	23,205	07/01/2030	1FE
917542	MJ 8 UTAH GENERAL OBLIGATIO 5.000		07/01/2016	MATURED		2,000,000	2,000,000	2,249,120	2,012,458	0	(12,458)	0	(12,458)	0	2,000,000	0	0	0	100,000	07/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						6,642,000	6,642,000	7,234,446	6,681,059	0	(39,059)	0	(39,059)	0	6,642,000	0	0	0	343,205	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
059132	6H 8 BALTIMORE CO GENERAL O 5.000		09/01/2016	REDEEMED		6,000,000	6,000,000	6,513,060	6,040,727	0	(40,727)	0	(40,727)	0	6,000,000	0	0	0	300,000	09/01/2020	1FE
217489	WV 1 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,475,000	1,475,000	1,562,379	1,481,544	0	(6,544)	0	(6,544)	0	1,475,000	0	0	0	82,385	08/15/2019	1FE
217489	WW 9 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,550,000	1,550,000	1,636,692	1,556,498	0	(6,498)	0	(6,498)	0	1,550,000	0	0	0	86,574	08/15/2020	1FE
217489	WX 7 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,625,000	1,625,000	1,711,856	1,631,515	0	(6,515)	0	(6,515)	0	1,625,000	0	0	0	90,763	08/15/2021	1FE
217489	WY 5 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,700,000	1,700,000	1,786,666	1,706,505	0	(6,505)	0	(6,505)	0	1,700,000	0	0	0	94,952	08/15/2022	1FE
217489	WZ 2 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,800,000	1,800,000	1,888,812	1,806,668	0	(6,668)	0	(6,668)	0	1,800,000	0	0	0	100,538	08/15/2023	1FE
217489	XA 6 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,875,000	1,875,000	1,964,438	1,881,717	0	(6,717)	0	(6,717)	0	1,875,000	0	0	0	104,727	08/15/2024	1FE
217489	XB 4 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,550,000	1,550,000	1,620,138	1,555,269	0	(5,269)	0	(5,269)	0	1,550,000	0	0	0	86,574	08/15/2025	1FE
217489	XC 2 COPPELL ISD GENERAL OB 5.250		09/08/2016	REDEEMED		1,500,000	1,500,000	1,564,215	1,504,825	0	(4,825)	0	(4,825)	0	1,500,000	0	0	0	83,781	08/15/2026	1FE
282726	CS 5 EL CAMINO CCD GO S2006 4.750		08/01/2016	REDEEMED		7,745,000	7,745,000	7,990,517	7,762,380	0	(17,380)	0	(17,380)	0	7,745,000	0	0	0	367,888	08/01/2025	1FE
349460	R7 2 FORT WORTH ISD GO REF 4.250		09/13/2016	REDEEMED		5,000,000	5,000,000	4,975,100	4,990,439	0	1,536	0	1,536	0	4,991,974	0	8,026	8,026	229,028	02/15/2020	1FE
403760	FH 9 GWINNETT CO WATER & SE 4.500		08/01/2016	REDEEMED		15,000,000	15,000,000	15,122,400	15,008,035	0	(8,035)	0	(8,035)	0	15,000,000	0	0	0	675,000	08/01/2023	1FE
54438C	GJ 5 LOS ANGELES CCD GO S20 5.000		08/01/2016	REDEEMED		3,000,000	3,000,000	3,201,030	3,014,268	0	(14,268)	0	(14,268)	0	3,000,000	0	0	0	150,000	08/01/2024	1FE
54438C	GK 2 LOS ANGELES CCD GO S20 5.000		08/01/2016	REDEEMED		4,585,000	4,585,000	4,884,630	4,606,281	0	(21,281)	0	(21,281)	0	4,585,000	0	0	0	229,250	08/01/2025	1FE
567505	LA 8 MARICOPA CO UHSD #210 3.500		07/01/2016	MATURED		1,250,000	1,250,000	1,298,913	1,253,758	0	(3,758)	0	(3,758)	0	1,250,000	0	0	0	43,750	07/01/2016	1FE
590485	UP 1 MESA GENERAL OBLIGATIO 4.000		07/01/2016	MATURED		1,750,000	1,750,000	1,843,853	1,757,322	0	(7,322)	0	(7,322)	0	1,750,000	0	0	0	70,000	07/01/2016	1FE
796720	DU 1 SAN BERNARDINO CCD GO 5.000		08/01/2016	REDEEMED		9,610,000	9,610,000	10,202,168	9,651,848	0	(41,848)	0	(41,848)	0	9,610,000	0	0	0	480,500	08/01/2025	1FE

QE05

**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)
797355 YS 7	SAN DIEGO USD GO S2006 4.200		07/01/2016	REDEEMED		1,126,150	1,115,000	1,106,113	1,110,610	0	297	0	297	0	1,110,907	0	15,243	15,243	46,830	07/01/2022	1FE
797355 YT 5	SAN DIEGO USD GO S2006 4.250		07/01/2016	REDEEMED		1,010,000	1,000,000	991,710	995,556	0	254	0	254	0	995,810	0	14,190	14,190	42,500	07/01/2023	1FE
797355 YU 2	SAN DIEGO USD GO S2006 4.500		07/01/2016	REDEEMED		1,656,400	1,640,000	1,665,174	1,646,539	0	9,861	0	9,861	0	1,656,400	0	0	0	73,800	07/01/2024	1FE
797355 YV 0	SAN DIEGO USD GO S2006 4.500		07/01/2016	REDEEMED		2,706,800	2,680,000	2,716,260	2,689,426	0	17,374	0	17,374	0	2,706,800	0	0	0	120,600	07/01/2025	1FE
797355 YW 8	SAN DIEGO USD GO S2006 4.500		07/01/2016	REDEEMED		2,191,700	2,170,000	2,195,389	2,176,613	0	15,087	0	15,087	0	2,191,700	0	0	0	97,650	07/01/2026	1FE
797355 ZB 3	SAN DIEGO USD GO S2006 4.500		07/01/2016	REDEEMED		2,525,000	2,500,000	2,538,375	2,509,968	0	15,032	0	15,032	0	2,525,000	0	0	0	0	07/01/2024	1FE
797355 ZD 9	SAN DIEGO USD GO S2006 4.500		07/01/2016	REDEEMED		2,333,100	2,310,000	2,337,027	2,317,039	0	16,061	0	16,061	0	2,333,100	0	0	0	103,950	07/01/2026	1FE
799038 FN 9	SAN MATEO CO CCD GO S2 5.000		09/01/2016	REDEEMED		3,500,000	3,500,000	3,796,345	3,523,987	0	(23,987)	0	(23,987)	0	3,500,000	0	0	0	175,000	09/01/2022	1FE
799038 FQ 2	SAN MATEO CO CCD GO S2 5.000		09/01/2016	REDEEMED		3,840,000	3,840,000	4,152,269	3,865,308	0	(25,308)	0	(25,308)	0	3,840,000	0	0	0	192,000	09/01/2024	1FE
802385 KB 9	SANTA MONICA CCD GO S2 5.000		08/01/2016	MATURED		455,000	455,000	529,101	462,122	0	(7,122)	0	(7,122)	0	455,000	0	0	0	22,750	08/01/2016	1FE
835569 CS 1	SONOMA CO JR COLL DIST 5.000		08/01/2016	MATURED		1,385,000	1,385,000	1,520,287	1,395,812	0	(10,812)	0	(10,812)	0	1,385,000	0	0	0	69,250	08/01/2016	1FE
874857 FX 8	TAMALPAIS UHSD GO S200 5.000		08/01/2016	REDEEMED		3,715,000	3,715,000	3,956,364	3,732,030	0	(17,030)	0	(17,030)	0	3,715,000	0	0	0	185,750	08/01/2023	1FE
874857 FY 6	TAMALPAIS UHSD GO S200 5.000		08/01/2016	REDEEMED		3,900,000	3,900,000	4,146,870	3,917,430	0	(17,430)	0	(17,430)	0	3,900,000	0	0	0	195,000	08/01/2024	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						97,359,150	97,225,000	101,418,149	97,552,041	0	(230,349)	0	(230,349)	0	97,321,692	0	37,458	37,458	4,713,289	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
548100 2M 7	LOWER COLORADO RIVER J 6.000		07/01/2016	REDEEMED		220,000	220,000	218,669	219,946	0	54	0	54	0	220,000	0	0	0	13,200	01/01/2017	1
590545 US 6	MESA UTIL SYS S2006 (F 4.500		07/01/2016	REDEEMED		3,465,000	3,465,000	3,451,487	3,461,598	0	3,402	0	3,402	0	3,465,000	0	0	0	155,925	07/01/2029	1FE
590545 VS 5	MESA UTIL SYS S2006 (F 4.500		07/01/2016	REDEEMED		515,000	515,000	512,992	513,452	0	1,548	0	1,548	0	515,000	0	0	0	23,175	07/01/2029	1FE
590545 VU 0	MESA UTIL SYS S2006 (F 4.500		07/01/2016	REDEEMED		1,625,000	1,625,000	1,618,663	1,620,117	0	133	0	133	0	1,620,250	0	4,750	4,750	73,125	07/01/2029	1FE
745181 NB 9	PUERTO RICO CMWLTH HWY 5.500		07/01/2016	REDEEMED		550,000	550,000	662,728	559,707	0	(9,707)	0	(9,707)	0	550,000	0	0	0	30,250	07/01/2036	1FE
745181 PF 8	PUERTO RICO CMWLTH HWY 5.000		07/01/2016	REDEEMED		10,000	10,000	11,255	10,194	0	(194)	0	(194)	0	10,000	0	0	0	500	07/01/2036	1FE
938865 BL 5	WASHINGTON HSG DEV COR 7.250		09/01/2016	REDEEMED		35,281	35,281	32,834	34,693	0	588	0	588	0	35,281	0	0	0	1,706	06/01/2020	1
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		51,935	51,935	51,772	51,785	0	149	0	149	0	51,935	0	0	0	1,566	12/15/2033	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		9,169	9,169	9,380	9,436	0	(267)	0	(267)	0	9,169	0	0	0	359	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		212,524	212,524	211,860	211,934	0	590	0	590	0	212,524	0	0	0	7,051	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		61,064	61,064	59,230	59,623	0	1,441	0	1,441	0	61,064	0	0	0	2,211	12/15/2033	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		1,134	1,134	1,160	1,170	0	(36)	0	(36)	0	1,134	0	0	0	45	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		316	316	324	327	0	(11)	0	(11)	0	316	0	0	0	13	03/15/2033	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		888	888	861	874	0	14	0	14	0	888	0	0	0	41	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		54,713	54,713	55,974	55,987	0	(1,274)	0	(1,274)	0	54,713	0	0	0	2,173	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		266,596	266,596	237,381	244,625	0	21,971	0	21,971	0	266,596	0	0	0	7,520	05/15/2034	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		09/15/2016	PAID ON PRINCIPAL		735	735	733	733	0	3	0	3	0	735	0	0	0	33	05/15/2028	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		09/15/2016	PAID ON PRINCIPAL		54,571	54,571	49,667	52,555	0	2,016	0	2,016	0	54,571	0	0	0	2,163	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		09/15/2016	PAID ON PRINCIPAL		99,203	99,203	97,291	97,731	0	1,472	0	1,472	0	99,203	0	0	0	4,790	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 19.514		09/15/2016	PAID ON PRINCIPAL		6,341	6,341	6,207	6,353	0	(11)	0	(11)	0	6,341	0	0	0	939	07/15/2031	1

QE051

**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	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)
313398	NM 7 FHR 2334 SO CMO 19.558		08/15/2016	PAID ON PRINCIPAL		9,582	9,582	9,379	9,600	0	(17)	0	(17)	0	9,582	0	0	0	1,263	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 19.626		07/15/2016	PAID ON PRINCIPAL		4,690	4,690	4,590	4,699	0	(9)	0	(9)	0	4,690	0	0	0	541	07/15/2031	1
3133TU	VD 7 FHR 2357 OH CMO 6.500		09/15/2016	PAID ON PRINCIPAL		82,909	82,909	82,145	82,417	0	493	0	493	0	82,909	0	0	0	3,564	09/15/2031	1
3133TV	5V 4 FHR 2359 ZA CMO 6.000		09/15/2016	PAID ON PRINCIPAL		141,276	141,276	126,869	136,077	0	5,199	0	5,199	0	141,276	0	0	0	5,787	09/15/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		09/25/2016	PAID ON PRINCIPAL		4,349	4,349	4,498	4,366	0	(17)	0	(17)	0	4,349	0	0	0	208	12/25/2041	1
31371K	D9 9 FNMA PASS TH #254028 6.500		09/25/2016	PAID ON PRINCIPAL		1,401	1,401	1,431	1,464	0	(63)	0	(63)	0	1,401	0	0	0	61	09/25/2031	1
31371K	EJ 6 FNMA PASS TH #254037 5.500		09/25/2016	PAID ON PRINCIPAL		801	801	799	798	0	3	0	3	0	801	0	0	0	28	10/25/2016	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		09/25/2016	PAID ON PRINCIPAL		32,033	32,033	32,103	31,979	0	54	0	54	0	32,033	0	0	0	952	11/25/2018	1
31376K	B2 1 FNMA PASS TH #357457 5.500		09/25/2016	PAID ON PRINCIPAL		31,538	31,538	31,469	31,459	0	79	0	79	0	31,538	0	0	0	1,174	11/25/2033	1
31378Q	DF 5 FNMA PASS TH #405202 6.000		09/25/2016	PAID ON PRINCIPAL		2,214	2,214	2,136	2,132	0	81	0	81	0	2,214	0	0	0	79	03/25/2028	1
31378R	S5 9 FNMA PASS TH #406540 6.500		09/25/2016	PAID ON PRINCIPAL		37	37	37	37	0	(0)	0	(0)	0	37	0	0	0	2	12/25/2027	1
31379K	RZ 8 FNMA PASS TH #421804 6.500		09/25/2016	PAID ON PRINCIPAL		1,548	1,548	1,540	1,540	0	8	0	8	0	1,548	0	0	0	67	04/25/2028	1
31384V	L7 5 FNMA PASS TH #535050 7.500		09/25/2016	PAID ON PRINCIPAL		2,383	2,383	2,491	2,623	0	(240)	0	(240)	0	2,383	0	0	0	117	12/25/2029	1
31385J	NQ 7 FNMA PASS TH #545899 5.500		09/25/2016	PAID ON PRINCIPAL		3,361	3,361	3,441	3,371	0	(10)	0	(10)	0	3,361	0	0	0	123	09/25/2017	1
31387W	2L 0 FNMA PASS TH #596679 6.500		09/25/2016	PAID ON PRINCIPAL		3,598	3,598	3,683	3,795	0	(197)	0	(197)	0	3,598	0	0	0	170	09/25/2031	1
31387W	2P 1 FNMA PASS TH #596682 6.500		09/25/2016	PAID ON PRINCIPAL		16,906	16,906	17,263	17,637	0	(731)	0	(731)	0	16,906	0	0	0	721	10/25/2031	1
31388D	6W 3 FNMA PASS TH #602185 5.500		09/25/2016	PAID ON PRINCIPAL		4,220	4,220	4,206	4,204	0	15	0	15	0	4,220	0	0	0	152	10/25/2016	1
31388E	ND 4 FNMA PASS TH #602588 5.500		08/25/2016	VARIOUS		2,845	2,845	2,836	2,835	0	10	0	10	0	2,845	0	0	0	95	08/25/2016	1
31388E	NH 5 FNMA PASS TH #602592 5.500		08/25/2016	PAID ON PRINCIPAL		5,992	5,992	5,974	5,971	0	22	0	22	0	5,992	0	0	0	206	09/25/2016	1
31388E	NM 4 FNMA PASS TH #602596 5.500		08/25/2016	PAID ON PRINCIPAL		1,613	1,613	1,608	1,607	0	6	0	6	0	1,613	0	0	0	55	09/25/2016	1
31388P	PY 1 FNMA PASS TH #610739 5.500		09/25/2016	PAID ON PRINCIPAL		18,825	18,825	18,766	18,758	0	67	0	67	0	18,825	0	0	0	684	10/25/2016	1
31388P	XP 1 FNMA PASS TH #610986 5.500		09/25/2016	PAID ON PRINCIPAL		1,214	1,214	1,211	1,210	0	4	0	4	0	1,214	0	0	0	44	10/25/2016	1
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2016	PAID ON PRINCIPAL		222	222	232	248	0	(26)	0	(26)	0	222	0	0	0	11	05/25/2032	1
31390N	TM 4 FNMA PASS TH #651356 5.500		09/25/2016	PAID ON PRINCIPAL		13,110	13,110	13,108	13,074	0	36	0	36	0	13,110	0	0	0	495	07/25/2017	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2016	PAID ON PRINCIPAL		3,661	3,661	3,746	3,761	0	(100)	0	(100)	0	3,661	0	0	0	155	01/25/2034	1
31402E	S3 3 FNMA PASS TH #726938 4.500		09/25/2016	PAID ON PRINCIPAL		2,112	2,112	2,035	2,058	0	54	0	54	0	2,112	0	0	0	63	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759 4.500		09/25/2016	PAID ON PRINCIPAL		774	774	746	755	0	20	0	20	0	774	0	0	0	21	08/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2016	PAID ON PRINCIPAL		22,015	22,015	21,217	21,456	0	559	0	559	0	22,015	0	0	0	641	08/25/2033	1
31403A	2X 2 FNMA PASS TH #743390 4.500		09/25/2016	PAID ON PRINCIPAL		30,782	30,782	30,849	30,733	0	49	0	49	0	30,782	0	0	0	911	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274 4.500		09/25/2016	PAID ON PRINCIPAL		26,955	26,955	27,014	26,912	0	43	0	43	0	26,955	0	0	0	808	12/25/2018	1
31406L	F9 4 FNMA PASS TH #812992 5.500		09/25/2016	PAID ON PRINCIPAL		3,526	3,526	3,518	3,516	0	9	0	9	0	3,526	0	0	0	129	02/25/2035	1
31407G	6H 6 FNMA PASS TH #830772 5.000		09/25/2016	PAID ON PRINCIPAL		235	235	234	234	0	0	0	0	0	235	0	0	0	8	08/25/2035	1
31359W	KH 3 FNR 1999-33 Z CMO 6.000		09/25/2016	PAID ON PRINCIPAL		48,103	48,103	43,846	46,170	0	1,933	0	1,933	0	48,103	0	0	0	1,946	07/25/2029	1
31359S	BJ 8 FNR 2001-6 Z CMO 6.000		09/25/2016	PAID ON PRINCIPAL		126,027	126,027	111,228	120,591	0	5,437	0	5,437	0	126,027	0	0	0	4,927	03/25/2031	1
31392B	PT 7 FNR 2001-81 QG CMO 6.500		09/25/2016	PAID ON PRINCIPAL		35,575	35,575	35,586	35,513	0	61	0	61	0	35,575	0	0	0	1,546	01/25/2032	1

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	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)
31393U XM 0	FNR 2003-128 DG CMO 4.500		09/25/2016	PAID ON PRINCIPAL		125,483	125,483	119,522	123,400	0	2,082	0	2,082	0	125,483	0	0	0	3,720	01/25/2024	1
3136AK MU 4	FNR 2014-39 BA 3.000		09/25/2016	PAID ON PRINCIPAL		343,256	343,256	349,263	348,403	0	(5,148)	0	(5,148)	0	343,256	0	0	0	6,916	07/25/2040	1
3133TL 4S 4	FSPC T-17 A5 7.160		09/25/2016	PAID ON PRINCIPAL		29,930	29,930	29,925	29,788	0	142	0	142	0	29,930	0	0	0	1,460	07/25/2029	1FE
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						8,424,569	8,424,569	8,441,012	8,388,030	0	31,788	0	31,788	0	8,419,819	0	4,750	4,750	366,639	XXX	XXX

**Bonds - Industrial and Miscellaneous**

009158 AQ 9	AIR PRODUCTS & CHEMICA 2.000		08/02/2016	MATURED		1,000,000	1,000,000	994,710	999,344	0	656	0	656	0	1,000,000	0	0	0	20,000	08/02/2016	1FE
025816 AW 9	AMERICAN EXPRESS 5.500		09/12/2016	MATURED		2,000,000	2,000,000	1,989,820	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	09/12/2016	1FE
0258M0 DC 0	AMERICAN EXPRESS CREDI 2.800		09/19/2016	MATURED		1,000,000	1,000,000	999,170	999,849	0	151	0	151	0	1,000,000	0	0	0	28,000	09/19/2016	1FE
02666Q J6 1	AMERICAN HONDA FINANCE 2.600	R	09/20/2016	MATURED		2,000,000	2,000,000	1,999,900	1,999,944	0	56	0	56	0	2,000,000	0	0	0	52,000	09/20/2016	1FE
10513K AA 2	BRANCH BANKING & TRUST 5.625		09/15/2016	MATURED		1,000,000	1,000,000	998,100	999,735	0	265	0	265	0	1,000,000	0	0	0	56,250	09/15/2016	1FE
172967 DQ 1	CITIGROUP INC 5.850		08/02/2016	MATURED		1,000,000	1,000,000	1,011,050	1,000,777	0	(777)	0	(777)	0	1,000,000	0	0	0	58,500	08/02/2016	2FE
209111 EN 9	CONSOLIDATED EDISON CO 5.500		09/15/2016	MATURED		1,000,000	1,000,000	996,150	999,561	0	439	0	439	0	1,000,000	0	0	0	55,000	09/15/2016	1FE
12626P AG 8	CRH AMERICA INC 6.000	R	09/30/2016	MATURED		2,000,000	2,000,000	1,987,580	1,998,576	0	1,424	0	1,424	0	2,000,000	0	0	0	120,000	09/30/2016	2FE
126650 BE 9	CVS CAREMARK 6.125		08/15/2016	MATURED		2,000,000	2,000,000	1,992,320	1,999,202	0	798	0	798	0	2,000,000	0	0	0	122,500	08/15/2016	2FE
235851 AG 7	DANAHER CORP 5.625		08/15/2016	REDEEMED		1,066,090	1,000,000	1,198,140	1,066,343	0	(19,937)	0	(19,937)	0	1,046,406	0	19,684	19,684	60,938	01/15/2018	1FE
235851 AH 5	DANAHER CORP 5.400		08/15/2016	REDEEMED		2,543,685	2,300,000	2,303,101	2,300,995	0	(101)	0	(101)	0	2,300,895	0	242,790	242,790	118,680	03/01/2019	1FE
235851 AM 4	DANAHER CORP 3.900		08/15/2016	REDEEMED		2,589,846	2,300,000	2,404,106	2,382,144	0	(9,272)	0	(9,272)	0	2,372,872	0	216,974	216,974	57,807	06/23/2021	1FE
26441Y AM 9	DUKE REALTY LP 5.950		07/23/2016	REDEEMED		1,029,751	1,000,000	996,250	999,405	0	287	0	287	0	999,692	0	30,059	30,059	55,864	02/15/2017	2FE
268648 AN 2	EMC CORP 3.375		09/08/2016	VARIOUS		1,918,750	2,000,000	1,998,500	1,998,789	0	67	0	67	0	1,998,855	0	(80,105)	(80,105)	52,313	06/01/2023	3FE
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		09/15/2016	TAX CREDIT - STATE		11,109	11,109	11,109	11,113	0	(4)	0	(4)	0	11,109	0	0	0	604	12/15/2020	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		09/15/2016	TAX CREDIT - STATE		1,675	1,675	1,675	1,675	0	(0)	0	(0)	0	1,675	0	0	0	88	12/15/2022	1FE
427866 AP 3	HERSHEY COMPANY 5.450		09/01/2016	MATURED		1,000,000	1,000,000	996,870	999,653	0	347	0	347	0	1,000,000	0	0	0	54,500	09/01/2016	1FE
460146 CA 9	INTERNATIONAL PAPER CO 7.950		09/09/2016	REDEEMED		458,596	411,000	487,154	437,905	0	(7,256)	0	(7,256)	0	430,649	0	27,946	27,946	23,961	06/15/2018	2FE
64952W BC 6	NEW YORK LIFE GLOBAL F 2.450		07/14/2016	MATURED		1,000,000	1,000,000	998,040	999,773	0	227	0	227	0	1,000,000	0	0	0	24,500	07/14/2016	1FE
75884R AQ 6	REGENCY CENTERS LP 5.875		08/12/2016	REDEEMED		781,990	749,000	745,457	748,325	0	223	0	223	0	748,549	0	33,442	33,442	28,969	06/15/2017	2FE
89233P 5E 2	TOYOTA MOTOR CREDIT 2.000	R	09/15/2016	MATURED		1,000,000	1,000,000	994,810	999,221	0	779	0	779	0	1,000,000	0	0	0	20,000	09/15/2016	1FE
25468P CE 4	WALT DISNEY COMPANY 5.625		09/15/2016	MATURED		1,000,000	1,000,000	996,210	999,564	0	436	0	436	0	1,000,000	0	0	0	56,250	09/15/2016	1FE
049255 AG 7	ATLAS COPCO AB (144A) 5.600	F	09/02/2016	REDEEMED		1,035,464	1,000,000	1,017,870	1,003,208	0	(1,572)	0	(1,572)	0	1,001,636	0	33,828	33,828	43,556	05/22/2017	1FE
N3386# AM 1	FUGRO NV 5.050	F	08/08/2016	TENDERED		602,887	602,887	602,887	602,887	0	0	0	0	0	602,887	0	0	0	26,754	08/17/2018	3
65558A AC 0	NORDEA EIENDOMSKREDDIT 2.125	F	09/22/2016	MATURED		1,000,000	1,000,000	998,920	999,821	0	179	0	179	0	1,000,000	0	0	0	21,250	09/22/2016	1FE
87020L AC 0	SWEDBANK HYPOTEK AB (1 2.125	F	08/31/2016	MATURED		1,000,000	1,000,000	998,250	999,783	0	217	0	217	0	1,000,000	0	0	0	21,191	08/31/2016	1FE
02660T BM 4	AHM 2004-3 3A 2.920		09/25/2016	PAID ON PRINCIPAL		226,519	226,519	201,880	198,309	0	28,210	0	28,210	0	226,519	0	0	0	4,304	10/25/2034	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		45,731	45,731	45,353	45,320	0	412	0	412	0	45,731	0	0	0	1,389	08/25/2019	1FM
161546 GB 6	CFAB 2003-4 2A2 1.125		09/26/2016	PAID ON PRINCIPAL		1,614	1,614	1,614	1,081	0	533	0	533	0	1,614	0	0	0	11	05/25/2033	1FM
66987X CD 5	NHEL 2003-1 A1 1.285		09/26/2016	PAID ON PRINCIPAL		4,085	4,085	3,576	3,419	0	666	0	666	0	4,085	0	0	0	29	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIB (AM 1.025		09/26/2016	PAID ON PRINCIPAL		931	931	672	619	0	311	0	311	0	931	0	0	0	6	07/25/2032	1FM

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
76110W UX 2	RASC 2003-KS10 A16 4.540		09/25/2016	PAID ON PRINCIPAL		5,408	5,408	5,407	5,394	0	14	0	14	0	5,408	0	0	0	164	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		09/25/2016	PAID ON PRINCIPAL		324,331	324,331	324,319	324,089	0	242	0	242	0	324,331	0	0	0	7,804	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		09/25/2016	PAID ON PRINCIPAL		35,634	35,634	36,208	35,525	0	110	0	110	0	35,634	0	0	0	1,263	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		30,396	30,396	29,617	30,089	0	307	0	307	0	30,396	0	0	0	944	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2016	PAID ON PRINCIPAL		15,187	15,187	15,235	15,141	0	46	0	46	0	15,187	0	0	0	455	07/25/2018	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		09/10/2016	PAID ON PRINCIPAL		277,895	277,895	293,266	284,413	6,856	(13,373)	0	(6,518)	0	277,895	0	0	0	6,805	08/10/2043	1FM
09774X BU 5	BCM 2001-A A 6.805		09/15/2016	PAID ON PRINCIPAL		116,251	116,251	114,216	115,244	0	1,006	0	1,006	0	116,251	0	0	0	5,316	12/15/2030	1FE
14314E AA 9	CARMX 2016-3 A1 .630		08/15/2016	PAID ON PRINCIPAL		6,065,044	6,065,044	6,065,044	6,065,044	0	0	0	0	0	6,065,044	0	0	0	2,760	08/15/2017	1FE
14314E AA 9	CARMX 2016-3 A1 .630		08/29/2016	TRAVELERS MMLP		32,434,956	32,434,956	32,434,956	32,434,956	0	(193)	0	(193)	0	32,434,763	0	193	193	22,704	08/15/2017	1FE
393505 A6 9	GT 1998-2 A5 6.240		09/01/2016	PAID ON PRINCIPAL		82,661	82,661	70,342	75,306	0	7,356	0	7,356	0	82,661	0	0	0	3,455	12/01/2028	1AM
393505 A6 9	GT 1998-2 A5 6.240		09/01/2016	RECOVERY OF PAR WRITE-OFF		0	(0)	(0)	(0)	0	0	0	0	(0)	0	0	0	0	0	12/01/2028	1AM
58769B AB 0	MBART 2016-1 A1 .750		09/23/2016	TRAVELERS MMLP		38,000,000	38,000,000	38,000,000	38,000,000	0	92	0	92	0	38,000,092	0	(92)	(92)	7,125	09/15/2017	1FE
3899999	Total Bonds - Industrial and Miscellaneous					108,706,487	108,042,315	108,359,855	108,180,455	6,856	(5,543)	0	1,313	0	108,181,768	0	524,719	524,719	1,354,008	XXX	XXX
8399997	Total Bonds - Part 4					222,359,916	221,561,594	226,671,861	222,021,416	6,856	(235,283)	0	(228,428)	0	221,792,988	0	566,927	566,927	6,794,013	XXX	XXX
8399999	Total Bonds					222,359,916	221,561,594	226,671,861	222,021,416	6,856	(235,283)	0	(228,428)	0	221,792,988	0	566,927	566,927	6,794,013	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					222,359,916	XXX	226,671,861	222,021,416	6,856	(235,283)	0	(228,428)	0	221,792,988	0	566,927	566,927	6,794,013	XXX	XXX

QE05.4

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

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

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

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

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

**SCHEDULE DL - PART 1**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CITI A TREASURY.....	.....	1.....	.....25,373	.....25,373	10/03/2016...
	REPO - CREDIT A TREASURY.....	.....	1.....	.....3,390,405	.....3,390,405	10/03/2016...
	REPO - DAIWA A TREASURY.....	.....	1.....	.....3,390,405	.....3,390,405	10/03/2016...
	REPO - HSBC A TREASURY.....	.....	1.....	.....3,390,405	.....3,390,405	10/03/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....10,196,588	.....10,196,588	XXX
0599999.	Total - U.S. Government.....			.....10,196,588	.....10,196,588	XXX
6199999.	Total - Issuer Obligations.....			.....10,196,588	.....10,196,588	XXX
6599999.	Subtotal - Bonds.....			.....10,196,588	.....10,196,588	XXX
9999999.	Totals.....			.....10,196,588	.....10,196,588	XXX

General Interrogatories:

1. Total activity for the year: Fair Value \$.....(1,575,590) Book/Adjusted Carrying Value \$.....(1,575,590)
2. Average balance for the year: Fair Value \$.....12,188,634 Book/Adjusted Carrying Value \$.....12,188,634
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....10,196,588 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**

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....(6,374)	.....(1,396)	.....(2,053)	XXX
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(12,617,457)	.....(17,192,959)	.....(19,269,752)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....3,684	.....(3,596)	.....(3,551)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(531,180)	.....452,525	.....(374,243)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(13,151,328)	.....(16,745,425)	.....(19,649,599)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(13,151,328)	.....(16,745,425)	.....(19,649,599)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(13,151,328)	.....(16,745,425)	.....(19,649,599)	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**

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**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 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 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....215,011,422	.....217,131,762	.....108,901,354

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