



QUARTERLY STATEMENT

AS OF JUNE 30, 2017

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

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
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OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, Andy Francis Besette, Bruce Richard Jones, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, III, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Renée Helou Davis, and Wendy Constance Skjerven.

DIRECTORS

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

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.

Signatures of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

20th day of July, 2017
Notary Public
My Commission Expires September 30, 2017



a. Is this an original filing? Yes [X] 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.....	3,525,421,265	0	3,525,421,265	3,472,067,233
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	328,472,775	0	328,472,775	321,318,705
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 (\$.....(22,027,153)), cash equivalents (\$.....0) and short-term investments (\$.....194,322,019).....	172,294,866	0	172,294,866	23,923,843
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,256,543	388,332	2,868,211	3,108,073
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	4,867,728	0	4,867,728	6,917,816
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,034,313,177	388,332	4,033,924,845	3,827,335,671
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	40,123,817	0	40,123,817	42,069,894
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	113,429,630	19,124,543	94,305,087	79,821,338
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....62,552,866 earned but unbilled premiums).....	177,635,622	10,528,559	167,107,064	137,360,059
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	20,582,865	0	20,582,865	23,137,819
16.2 Funds held by or deposited with reinsured companies.....	690	0	690	690
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	76,226,659	6,476,682	69,749,977	69,571,968
19. Guaranty funds receivable or on deposit.....	(21,575)	0	(21,575)	1,861
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.....	12,527,876	0	12,527,876	9,661,930
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	5,929,006	0	5,929,006	6,790,274
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,480,747,768	36,518,116	4,444,229,652	4,195,751,503
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,480,747,768	36,518,116	4,444,229,652	4,195,751,503

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.....	5,048,300	0	5,048,300	5,978,383
2502. Assumed reinsurance receivable and payable.....	626,835	0	626,835	593,147
2503. Other assets.....	160,919	0	160,919	91,543
2598. Summary of remaining write-ins for Line 25 from overflow page.....	92,953	0	92,953	127,201
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,929,006	0	5,929,006	6,790,274

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 \$.....164,219,207).....	781,901,756	758,091,002
2. Reinsurance payable on paid losses and loss adjustment expenses.....	362,574	686,744
3. Loss adjustment expenses.....	189,941,107	224,272,289
4. Commissions payable, contingent commissions and other similar charges.....	28,428,109	39,769,777
5. Other expenses (excluding taxes, licenses and fees).....	29,695,841	42,557,946
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	11,095,043	13,875,052
7.1 Current federal and foreign income taxes (including \$....(905,913) on realized capital gains (losses)).....	18,745,524	11,351,548
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 \$....348,098,763 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).....	904,997,775	879,381,216
10. Advance premium.....	1,031,908	1,786,267
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,613,121	9,082,602
12. Ceded reinsurance premiums payable (net of ceding commissions).....	46,718,870	26,818,735
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	72,807,335	73,697,600
15. Remittances and items not allocated.....	5,026,404	9,443,140
16. Provision for reinsurance (including \$.....0 certified).....	3,555,060	3,555,060
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.....	36,208,262	3,948,166
22. Payable for securities lending.....	4,867,728	6,917,816
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	1,893,407	2,327,259
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,146,889,826	2,107,562,219
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,146,889,826	2,107,562,219
29. Aggregate write-ins for special surplus funds.....	7,355,985	7,155,842
30. Common capital stock.....	6,480,000	6,480,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	433,803,760	433,803,760
35. Unassigned funds (surplus).....	1,849,700,081	1,640,749,682
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).....	2,297,339,826	2,088,189,284
38. Totals (Page 2, Line 28, Col. 3).....	4,444,229,652	4,195,751,503

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	935,619	977,978
2502. Other liabilities tri-party/tax credit bonds.....	573,123	859,684
2503. Escheat liability.....	376,288	488,150
2598. Summary of remaining write-ins for Line 25 from overflow page.....	8,378	1,447
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,893,407	2,327,259
2901. Special surplus from retroactive reinsurance.....	7,355,985	7,155,842
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).....	7,355,985	7,155,842
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....1,018,422,677).....	960,559,556	907,220,331	1,863,355,530
1.2 Assumed..... (written \$....24,013,624).....	32,352,173	38,127,313	73,200,963
1.3 Ceded..... (written \$....306,635,683).....	282,727,670	258,843,253	528,963,330
1.4 Net..... (written \$....735,800,618).....	710,184,059	686,504,391	1,407,593,164
DEDUCTIONS:			
2. Losses incurred (current accident year \$....213,497,204):			
2.1 Direct.....	356,477,010	240,014,729	520,381,218
2.2 Assumed.....	(3,169,131)	2,357,334	(4,253,683)
2.3 Ceded.....	150,005,585	109,057,579	224,326,360
2.4 Net.....	203,302,294	133,314,484	291,801,175
3. Loss adjustment expenses incurred.....	(9,239,027)	(10,658,512)	(5,968,906)
4. Other underwriting expenses incurred.....	297,049,619	284,291,503	567,938,322
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	491,112,886	406,947,475	853,770,591
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	219,071,173	279,556,915	553,822,573
INVESTMENT INCOME			
9. Net investment income earned.....	60,518,418	65,650,084	131,471,918
10. Net realized capital gains (losses) less capital gains tax of \$....728,068.....	86,015	(781,240)	3,420,524
11. Net investment gain (loss) (Lines 9 + 10).....	60,604,433	64,868,844	134,892,443
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....279,938 amount charged off \$....526,711).....	(246,773)	(143,920)	(379,886)
13. Finance and service charges not included in premiums.....	208,699	176,110	363,776
14. Aggregate write-ins for miscellaneous income.....	(442,278)	(617,473)	(1,198,302)
15. Total other income (Lines 12 through 14).....	(480,353)	(585,283)	(1,214,411)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	279,195,253	343,840,476	687,500,604
17. Dividends to policyholders.....	2,599,922	2,583,812	5,197,002
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).....	276,595,332	341,256,664	682,303,603
19. Federal and foreign income taxes incurred.....	77,974,359	111,376,293	220,451,601
20. Net income (Line 18 minus Line 19) (to Line 22).....	198,620,973	229,880,372	461,852,002
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,088,189,284	2,103,595,788	2,103,595,788
22. Net income (from Line 20).....	198,620,973	229,880,372	461,852,002
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 \$....171,020.....	7,471,679	65,270,512	76,911,978
25. Change in net unrealized foreign exchange capital gain (loss).....	(11,503)	0	0
26. Change in net deferred income tax.....	708,318	1,748,121	2,535,334
27. Change in nonadmitted assets.....	2,361,076	(1,816,896)	(6,985,662)
28. Change in provision for reinsurance.....	0	0	279,844
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	(550,000,000)
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).....	209,150,542	295,082,109	(15,406,504)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,297,339,826	2,398,677,897	2,088,189,284

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. Retroactive reinsurance gain/loss.....	200,143	(123,059)	(117,658)
1402. Other assets tri-party/tax credit bond income.....	156,749	152,432	316,829
1403. Profit and loss, miscellaneous.....	(799,170)	(646,845)	(1,397,472)
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).....	(442,278)	(617,473)	(1,198,302)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	713,322,728	675,013,659	1,399,717,669
2. Net investment income.....	72,359,361	75,788,393	152,421,571
3. Miscellaneous income.....	(480,353)	(585,283)	(1,214,411)
4. Total (Lines 1 through 3).....	785,201,736	750,216,769	1,550,924,828
5. Benefit and loss related payments.....	177,260,756	111,189,814	269,779,645
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.....	349,049,165	329,283,838	606,457,865
8. Dividends paid to policyholders.....	2,069,403	2,728,329	5,194,581
9. Federal and foreign income taxes paid (recovered) net of \$..... 133,423 tax on capital gains (losses).....	71,308,450	109,583,626	224,683,764
10. Total (Lines 5 through 9).....	599,687,774	552,785,607	1,106,115,855
11. Net cash from operations (Line 4 minus Line 10).....	185,513,962	197,431,162	444,808,973
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	197,864,829	294,055,208	877,968,817
12.2 Stocks.....	0	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	34,310,184	51,075,015	4,854,362
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	232,175,013	345,130,224	882,823,180
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	259,495,305	433,982,793	861,861,014
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	27,029	21,618	261,793
13.6 Miscellaneous applications.....	0	1,276,267	4,051,834
13.7 Total investments acquired (Lines 13.1 to 13.6).....	259,522,334	435,280,678	866,174,641
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).....	(27,347,321)	(90,150,454)	16,648,539
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	550,000,000
16.6 Other cash provided (applied).....	(9,795,618)	42,468,264	57,915,451
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(9,795,618)	42,468,264	(492,084,549)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	148,371,023	149,748,972	(30,627,038)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	23,923,843	54,550,881	54,550,881
19.2 End of period (Line 18 plus Line 19.1).....	172,294,866	204,299,852	23,923,843
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	3,053,500	5,492,983	11,940,215
20.0002 Tax credits from certified capital company (CAPCO).....	56,746	53,048	78,177

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

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 does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 198,620,973	\$ 461,852,002
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 198,620,973</u>	<u>\$ 461,852,002</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 2,297,339,826	\$ 2,088,189,284
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,297,339,826</u>	<u>\$ 2,088,189,284</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.

D. Going Concern:

Not applicable.

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) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2017.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	59,235
	2. 12 Months or Longer	\$	19,893
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	8,585,082
	2. 12 Months or Longer	\$	2,509,432

(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.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

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) Not applicable.
 - (4) Not applicable.
- C. Wash Sales:
 - Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

NOTES TO FINANCIAL STATEMENTS

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2017:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 11,562,580	\$ -	\$ 11,562,580
Total securities at fair value	\$ -	\$ 11,562,580	\$ -	\$ 11,562,580

At June 30, 2017, 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) The fair values on the bonds in part 1 above are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

(At June 30, 2017)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 194,322,019	\$ 194,322,019	\$ 39,656,732	\$ 154,665,287	\$ -	\$ -
Long term bonds	3,620,151,608	3,525,421,265	79,789,300	3,539,478,580	883,728	-
Common stock	-	-	-	-	-	-

(At December 31, 2016)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 45,617,094	\$ 45,617,094	\$ 11,034,187	\$ 34,582,907	\$ -	\$ -
Long term bonds	3,529,720,005	3,472,067,233	28,796,602	3,499,969,810	953,593	-
Common stock	-	-	-	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 9, 2017.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2016 to June 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$59,856,000, resulting primarily from better than expected loss and defense and cost containment development in the fidelity & surety line for accident year 2014 and other liability claims-made lines for accident years 2012 through 2015 which was partially offset by higher than expected loss development in accident year 2016. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

NOTES TO FINANCIAL STATEMENTS

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State 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?
Insurance Department of 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).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	321,318,705	328,472,775
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 321,318,705	\$ 328,472,775
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 4,867,728

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 4,867,728

16.3 Total payable for securities lending reported on the liability page: \$ 4,867,728

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 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No []

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	The Travelers Indemnity Company		Not a registered investment advisor	DS

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 & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

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

6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0

6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]

6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
22276.....	63-0202590.....	BERKSHIRE HATHAWAY SPECIALTY INSURANCE COMPANY.....	NE.....	AUTHORIZED.....	.....0.....	.....
All Other Insurers						
00000.....	AA-1340240.....	ERGO VERSICHERUNG AG.....	DEU.....	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.....		11,770,584	9,433,634	711,893	1,335,204	11,751,009	13,647,244
2. Alaska.....AK.....L.....		4,488,986	3,555,772	159,141	279,789	2,334,021	2,399,580
3. Arizona.....AZ.....L.....		12,527,534	15,508,287	2,090,514	1,331,087	20,523,917	19,378,305
4. Arkansas.....AR.....L.....		11,148,591	10,882,865	2,080,838	334,526	30,756,817	35,527,870
5. California.....CA.....L.....		121,207,418	92,643,625	19,579,515	22,924,698	142,506,322	130,773,181
6. Colorado.....CO.....L.....		22,975,393	21,885,766	3,403,418	3,638,350	33,529,270	36,453,738
7. Connecticut.....CT.....L.....		21,034,073	22,355,625	3,280,897	2,964,517	32,172,925	30,893,612
8. Delaware.....DE.....L.....		3,611,420	3,447,519	497,793	1,126,412	6,212,136	6,442,048
9. District of Columbia.....DC.....L.....		20,247,421	12,888,038	3,377,411	131,577	20,066,456	13,202,905
10. Florida.....FL.....L.....		58,673,138	58,993,036	21,885,275	9,331,158	105,778,036	61,792,349
11. Georgia.....GA.....L.....		28,647,870	26,229,235	5,508,679	13,238,152	43,980,984	38,643,232
12. Hawaii.....HI.....L.....		6,527,339	7,739,977	7,511,885	507,995	9,242,609	7,083,951
13. Idaho.....ID.....L.....		3,905,127	3,180,059	386,383	1,109,132	4,942,438	4,986,146
14. Illinois.....IL.....L.....		43,231,221	39,755,941	10,647,213	6,391,113	73,815,977	67,746,820
15. Indiana.....IN.....L.....		15,925,916	16,231,586	1,902,004	2,762,642	24,259,056	20,792,254
16. Iowa.....IA.....L.....		12,192,227	9,800,965	2,108,791	2,038,831	14,418,240	11,885,403
17. Kansas.....KS.....L.....		8,598,938	9,524,031	1,755,300	1,488,219	13,099,124	12,192,036
18. Kentucky.....KY.....L.....		11,269,933	10,709,576	5,733,985	3,410,973	32,193,049	42,173,136
19. Louisiana.....LA.....L.....		17,342,538	16,857,320	2,870,794	4,051,325	25,903,191	24,981,421
20. Maine.....ME.....L.....		3,743,478	4,420,751	159,434	535,131	5,181,466	4,852,225
21. Maryland.....MD.....L.....		21,002,752	24,408,976	10,273,797	2,599,915	33,092,939	25,780,128
22. Massachusetts.....MA.....L.....		31,396,717	28,776,206	5,933,921	5,093,739	49,817,349	48,447,909
23. Michigan.....MI.....L.....		22,036,092	20,275,204	4,123,470	2,659,190	30,126,303	27,922,472
24. Minnesota.....MN.....L.....		17,593,162	17,659,344	2,417,134	3,585,516	28,595,658	28,726,075
25. Mississippi.....MS.....L.....		9,443,632	9,710,309	1,755,245	872,717	20,054,426	13,599,603
26. Missouri.....MO.....L.....		18,691,883	19,091,565	5,529,476	3,525,250	37,292,988	28,215,061
27. Montana.....MT.....L.....		8,229,519	7,821,783	1,626,645	1,305,016	12,326,041	12,372,586
28. Nebraska.....NE.....L.....		5,472,813	5,404,919	839,209	450,601	12,142,317	11,127,056
29. Nevada.....NV.....L.....		6,015,430	7,868,442	4,848,294	5,455,171	16,044,326	11,062,726
30. New Hampshire.....NH.....L.....		4,516,087	4,130,838	246,851	(151,264)	4,494,785	4,427,154
31. New Jersey.....NJ.....L.....		28,045,223	24,045,338	6,757,404	5,191,657	46,120,604	39,936,404
32. New Mexico.....NM.....L.....		4,617,357	3,794,331	815,739	2,598,769	4,217,335	4,630,512
33. New York.....NY.....L.....		73,618,230	65,454,275	19,280,922	10,110,930	109,363,172	95,240,877
34. North Carolina.....NC.....L.....		26,476,738	22,688,694	11,477,141	6,560,168	35,678,624	42,762,084
35. North Dakota.....ND.....L.....		3,704,365	4,869,603	44,690	9,664	4,845,757	4,437,423
36. Ohio.....OH.....L.....		32,553,180	28,805,950	5,973,601	22,047,074	56,360,093	52,000,988
37. Oklahoma.....OK.....L.....		11,037,602	9,025,853	2,469,597	1,467,675	16,307,661	15,086,830
38. Oregon.....OR.....L.....		12,412,140	12,960,245	4,229,386	984,162	19,639,918	13,108,205
39. Pennsylvania.....PA.....L.....		42,304,471	39,242,633	13,399,737	9,289,820	84,584,384	85,173,532
40. Rhode Island.....RI.....L.....		3,855,127	4,759,179	1,074,477	589,540	6,964,123	6,234,382
41. South Carolina.....SC.....L.....		15,425,703	14,666,542	1,643,131	5,048,976	27,510,079	16,990,388
42. South Dakota.....SD.....L.....		3,147,753	2,557,603	180,498	(256,334)	3,514,311	3,302,329
43. Tennessee.....TN.....L.....		17,394,725	17,224,627	2,245,950	2,226,886	25,998,311	23,151,200
44. Texas.....TX.....L.....		57,719,492	58,902,955	10,724,323	22,464,652	112,345,116	91,934,174
45. Utah.....UT.....L.....		12,238,250	9,886,875	2,099,794	1,134,625	12,152,290	9,847,953
46. Vermont.....VT.....L.....		1,011,514	827,661	324,894	123,229	575,107	667,596
47. Virginia.....VA.....L.....		27,937,611	23,060,850	3,769,383	3,097,431	42,537,049	43,821,970
48. Washington.....WA.....L.....		32,076,146	28,646,085	14,006,265	4,303,804	33,362,471	31,505,191
49. West Virginia.....WV.....L.....		4,436,415	5,767,183	1,078,800	794,153	13,537,172	8,639,894
50. Wisconsin.....WI.....L.....		16,976,609	18,875,292	1,567,417	6,039,613	25,747,947	23,194,458
51. Wyoming.....WY.....L.....		4,302,402	3,364,847	1,172,470	997,788	5,029,574	6,451,127
52. American Samoa.....AS.....N.....		(2,609)	0	0	0	0	0
53. Guam.....GU.....L.....		186,310	188,152	0	0	0	0
54. Puerto Rico.....PR.....L.....		969,573	751,928	(70,000)	0	0	0
55. US Virgin Islands.....VI.....L.....		324,732	145,454	0	0	0	500
56. Northern Mariana Islands.....MP.....N.....		(5,241)	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		2,191,627	557,605	(11,732)	30,243	637,971	640,821
59. Totals.....(a).....54.....		1,018,422,677	942,260,952	237,499,090	209,181,206	1,583,683,242	1,416,287,065

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....XXX.....		1,335,825	1,469,330	(11,732)	30,243	565,857	565,857
58002. KOR Korea, Republic of.....XXX.....		800,829	(11,663)	0	0	0	0
58003. JPN Japan.....XXX.....		125,499	(58,453)	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		(70,526)	(841,609)	0	0	72,114	74,964
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		2,191,627	557,605	(11,732)	30,243	637,971	640,821

(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 (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer

(DSL) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital I	Delaware	52-1953822	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Fog City Fund, LLC (98.915%)	Minnesota	41-1985480	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Upper Lake Growth Capital, LLC (99.215%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Vesbridge Partners, LP (71.415%)	Minnesota	20-1222630	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	
... .. Windamere II, LLC	Minnesota	41-1963936 JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036

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Notes:

* Denotes affiliated insurer

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

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

... .. Travelers 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 Family Business Institute LLC	Delaware	56-1959031
... .. IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
... .. 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
... .. 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
... .. Travelers Marine, LLC	Delaware	06-0566050

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	16
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)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UIP			0.000		N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	Y	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	Y	
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.....	N	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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	
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.....	N	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.....	N	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.....	N	
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.....	N	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.....	N	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.....	Y	
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.....	N	
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.....	Y	
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.....	Y	
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.....	N	
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.....	Y	

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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	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	Y.....	.....
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.....	Y.....	.....
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.....	N.....	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.....	N.....	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.....	N.....	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.....	Y.....	.....
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.....	N.....	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.....	Y.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	N.....	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.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	71.415	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	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.....	N.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	N.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
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.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
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.....	N.....	.....
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.....	N.....	.....
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.....	N.....	.....
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.....	N.....	.....
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.....	N.....	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.....	N.....	.....
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.....	N.....

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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	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	N.....	
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.....	N.....	
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.....	N.....	
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.....	N.....	
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.....	Y.....	
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.....	N.....	
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.....	N.....	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.....	N.....	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.....	N.....	
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.....	N.....	
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.....	N.....	
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.....	N.....	
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.....	N.....	
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.....	Y.....	
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.....	Y.....	
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.....	N.....	
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.....	Y.....	
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.....	N.....	
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.....	Y.....	
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.....	N.....	
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.....	N.....	
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.....	N.....	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.....	N.....	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.....	N.....	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.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	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.....	N.....	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.....	N.....	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.....	N.....	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.....	N.....	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.....	N.....	
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.....	N.....	

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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	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	56-1959031..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....Y.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....Y.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	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.....	.....N.....	.....
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.....	.....N.....	.....
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.....N.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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)	Is an SCA Filing Required? (Y/N)	*
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.....	.....N.....	.....
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.....	.....Y.....	.....
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.....	.....N.....	.....
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.....	.....Y.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....
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.....	.....N.....	.....

Aster 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

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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	.840	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	(123,339)	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	(145,921)	0.000	0.000
17.1. Other liability-occurrence.....	103,203	733,286	710.527	367.620
17.2. Other liability-claims made.....	464,375,365	257,730,936	55.501	49.772
17.3. Excess workers' compensation.....	.0	.0	0.000	0.000
18.1. Products liability-occurrence.....	.0	23,216	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	(2,483,818)	0.000	0.000
21. Auto physical damage.....	.0	(45)	0.000	0.000
22. Aircraft (all perils).....	.0	.0	0.000	0.000
23. Fidelity.....	96,517,734	33,169,722	34.366	31.881
24. Surety.....	370,957,212	61,057,199	16.459	(3.023)
26. Burglary and theft.....	28,606,043	6,514,934	22.775	24.324
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.....	960,559,556	356,477,010	37.111	26.456
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.....	191,292	257,819	277,964
17.2. Other liability-claims made.....	252,185,399	488,065,355	443,297,913
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.....	47,372,207	97,366,885	97,877,285
24. Surety.....	204,004,984	401,887,777	374,488,441
26. Burglary and theft.....	16,046,202	30,844,841	26,319,350
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.....	519,800,084	1,018,422,677	942,260,952
DETAILS OF WRITE-INS			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 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. 2014 + Prior.....	158,293	150,558	308,851	36,430	2,935	39,364	129,622	0	72,887	202,510	7,759	(74,736)	(66,977)
2. 2015.....	84,656	182,169	266,825	33,722	2,254	35,976	62,557	0	156,735	219,292	11,623	(23,179)	(11,557)
3. Subtotals 2015 + Prior.....	242,950	332,726	575,676	70,152	5,189	75,341	192,179	0	229,623	421,802	19,381	(97,915)	(78,534)
4. 2016.....	89,179	317,508	406,687	64,970	8,124	73,095	113,527	0	238,744	352,271	89,318	(70,640)	18,678
5. Subtotals 2016 + Prior.....	332,128	650,235	982,363	135,122	13,313	148,435	305,706	0	468,366	774,072	108,700	(168,555)	(59,856)
6. 2017.....	XXX	XXX	XXX	XXX	56,148	56,148	XXX	31,654	166,117	197,771	XXX	XXX	XXX
7. Totals.....	332,128	650,235	982,363	135,122	69,461	204,584	305,706	31,654	634,483	971,843	108,700	(168,555)	(59,856)
8. Prior Year-End's Surplus As Regards Policyholders	2,088,189												
											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. ....32.728 %	2. ....(25.922)%	3. ....(6.093)%
													Col. 13, Line 7 Line 8
													4. ....(2.866)%

Q14

Statement for June 30, 2017 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	114,041	0	114,041	97,980
2505. Suspense, undistributed payments.....	(1,443)	0	(1,443)	61,420
2506. Other assets - Reliance acquisition.....	(19,645)	0	(19,645)	(32,199)
2597. Summary of remaining write-ins for Line 25.....	92,953	0	92,953	127,201

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	8,378	1,447
2597. Summary of remaining write-ins for Line 25.....	8,378	1,447

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. HKG Hong Kong, Special Adminis.....	XXX.	25,000	5,905	0	0	0	0
58005. AUS Australia.....	XXX.	11,034	0	0	0	0	878
58006. VEN Venezuela (Bolivarian Repu.....	XXX.	0	5,576	0	0	0	0
58007. NZL New Zealand.....	XXX.	0	390	0	0	0	0
58008. WSM Samoa.....	XXX.	0	350	0	0	0	0
58009. BRB Barbados.....	XXX.	0	245	0	0	0	0
58010. NLD Netherlands.....	XXX.	0	0	0	0	65,856	65,856
58011. SGP Singapore.....	XXX.	0	0	0	0	6,258	8,230
58012. TUR Turkey.....	XXX.	0	(1,502)	0	0	0	0
58013. HND Honduras.....	XXX.	0	(22,785)	0	0	0	0
58014. GNQ Equatorial Guinea.....	XXX.	0	(242,859)	0	0	0	0
58015. MEX Mexico.....	XXX.	0	(618,563)	0	0	0	0
58016. VGB British Virgin Islands.....	XXX.	(908)	761	0	0	0	0
58017. ZAF South Africa.....	XXX.	(2,028)	0	0	0	0	0
58018. GRC Greece.....	XXX.	(28,125)	0	0	0	0	0
58019. DEU Germany.....	XXX.	(35,136)	1,175	0	0	0	0
58020. BMU Bermuda.....	XXX.	(40,363)	29,698	0	0	0	0
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX.	(70,526)	(841,609)	0	0	72,114	74,964

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

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

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.....	3,598,179	3,995,466
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	240,175
2.2 Additional investment made after acquisition.....	27,029	21,618
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.....	368,664	659,080
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).....	3,256,543	3,598,179
12. Deduct total nonadmitted amounts.....	388,332	490,106
13. Statement value at end of current period (Line 11 minus Line 12).....	2,868,211	3,108,073

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.....	3,793,385,938	3,746,473,749
2. Cost of bonds and stocks acquired.....	262,548,805	873,801,228
3. Accrual of discount.....	558,917	1,350,270
4. Unrealized valuation increase (decrease).....	7,642,699	77,716,647
5. Total gain (loss) on disposals.....	820,045	5,775,526
6. Deduct consideration for bonds and stocks disposed of.....	200,975,075	889,987,209
7. Deduct amortization of premium.....	10,087,289	19,742,159
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	2,002,112
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,853,894,040	3,793,385,938
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,853,894,040	3,793,385,938

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,108,359,404	480,016,862	367,523,453	(3,366,450)	3,108,359,404	3,217,486,362		3,010,987,579
2. NAIC 2 (a).....	467,602,079	28,277,910	20,683,132	(1,244,501)	467,602,079	473,952,355		480,778,363
3. NAIC 3 (a).....	22,221,874	999,070	0	(139,863)	22,221,874	23,081,081		19,291,378
4. NAIC 4 (a).....	4,333,527	0	0	2,459	4,333,527	4,335,986		5,762,007
5. NAIC 5 (a).....	965,000	0	0	(77,500)	965,000	887,500		865,000
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	3,603,481,883	509,293,842	388,206,586	(4,825,856)	3,603,481,883	3,719,743,284	0	3,517,684,327
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,603,481,883	509,293,842	388,206,586	(4,825,856)	3,603,481,883	3,719,743,284	0	3,517,684,327

QS102

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

NAIC 1 \$.....194,322,019; 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.....	194,322,019	XXX.....	194,322,019	142,485	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.....	45,617,094	71,090,343
2. Cost of short-term investments acquired.....	720,424,061	2,080,640,756
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	571,719,135	2,106,114,005
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).....	194,322,019	45,617,094
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	194,322,019	45,617,094

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund III, LP.....	Charlotte.....	NC...	Double Time Capital.....		11/27/2015....	.....0	.....0	.....19,118	.....0	.....37,848	.....9.800
	NC Solar Fund VIII.....	Charlotte.....	NC...	Double Time Capital.....		12/07/2016....	.....0	.....0	.....7,911	.....0	.....45,298	.....1.650
4299999	Total - Any Other Class of Asset - Unaffiliated.....							.....0	.....27,029	.....0	.....83,146	.....XXX.....
4499999	Subtotal - Unaffiliated.....							.....0	.....27,029	.....0	.....83,146	.....XXX.....
4699999	Totals.....							.....0	.....27,029	.....0	.....83,146	.....XXX.....

QE03

SCHEDULE BA - PART 3

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

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828	JR 2	U S TREASURY NOTES 3.750 2018 11		06/23/2017	HSBC		1,033,753	1,000,000	4,280	1
912828	T4 2	U S TREASURY NOTES .750 2018 09		06/29/2017	J P MORGAN CHASE SECURITIES INC		19,864,520	20,000,000	18,443	1
0599999	Total - Bonds - U.S. Government						20,898,273	21,000,000	22,723	.XXX
Bonds - U.S. Political Subdivisions of States										
041826	2Z 0	ARLINGTON ISD GEN OBLIG 4.000 2034 02		06/09/2017	RAYMOND JAMES & ASSOC		2,098,315	1,930,000	0	1FE
161069	T6 6	CHARLOTTEVILLE GEN OBLI 3.000 2034 12		06/15/2017	J P MORGAN CHASE SECURITIES INC		681,301	685,000	0	1FE
166393	6Y 9	CHESTERFIELD CO GENERAL 3.000 2033 01		06/16/2017	CITIGROUP GLOBAL MARKETS		4,079,709	4,110,000	0	1FE
248775	4F 2	DENTON CO GENERAL OBLIGA 3.250 2036 07		06/16/2017	CITIGROUP GLOBAL MARKETS		2,835,996	2,840,000	0	1FE
357172	YF 6	FREMONT UHSD GENERAL OBL 4.000 2037 08		06/21/2017	MORGAN STANLEY		1,867,520	1,725,000	0	1FE
419722	V3 4	HAWAII CO GENERAL OBLIGA 5.000 2037 09		06/21/2017	BAS-MERRILL LYNCH		1,774,590	1,500,000	0	1FE
472538	KL 0	JEFFERSON SCHOOL DIST GO 5.000 2037 03		06/21/2017	STIFEL NICOLAUS & CO INC		2,485,506	2,125,000	0	1FE
802498	RD 9	SANTA MONICA-MALIBU USD 4.000 2037 07		06/07/2017	STIFEL NICOLAUS & CO INC		488,309	450,000	0	1FE
879709	4X 8	TEMPE GENERAL OBLIGATION 5.000 2034 07		05/24/2017	RBC CAPITAL MARKETS		940,870	785,000	0	1FE
938650	QX 9	WASHINGTON CO GEN OBLIG 3.125 2035 06		06/19/2017	MORGAN STANLEY		1,073,369	1,080,000	0	1FE
938650	RS 9	WASHINGTON CO GEN OBLIG 3.000 2034 06		06/19/2017	MORGAN STANLEY		940,007	955,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						19,265,490	18,185,000	0	.XXX
Bonds - U.S. Special Revenue and Special Assessment										
083536	BE 1	BEREA EDUCNTL FACS (BERE 830 2029 06		06/14/2017	MORGAN STANLEY		4,100,000	4,100,000	1,049	1FE
083536	AB 8	BEREA EDUCNTL FACS (BERE 830 2032 06		06/14/2017	MORGAN STANLEY		3,495,000	3,495,000	894	1FE
13048P	AA 9	CALIFORNIA MUNI FIN AUTH .890 2025 06		06/28/2017	BAS-MERRILL LYNCH		12,555,000	12,555,000	6,023	1FE
60528A	AS 3	MISSISSIPPI BUS FIN COM .970 2030 12		06/12/2017	BAS-MERRILL LYNCH		25,000,000	25,000,000	5,062	1FE
645791	8Q 0	NEW JERSEY ENVR INFRA TR 3.375 2036 09		05/11/2017	CITIGROUP GLOBAL MARKETS		1,523,872	1,525,000	0	1FE
762197	VF 5	RHODE ISLAND H&E (BROWN 4.000 2037 09		06/22/2017	BAS-MERRILL LYNCH		5,393,600	5,000,000	0	1FE
89657P	HN 6	TRINITY RIVER AUTH TARRA 5.000 2035 02		06/22/2017	J P MORGAN CHASE SECURITIES INC		1,641,308	1,385,000	0	1FE
915115	3W 7	UNIV OF TEXAS PERM UNIV .880 2037 07		06/20/2017	GOLDMAN SACHS & CO		10,000,000	10,000,000	4,008	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						63,708,780	63,060,000	17,036	.XXX
Bonds - Industrial and Miscellaneous										
00507V	AL 3	ACTIVISION BLIZZARD 2.600 2022 06		05/23/2017	BAS-MERRILL LYNCH		996,700	1,000,000	0	2FE
03027X	AP 5	AMERICAN TOWER CORP 3.550 2027 07		06/27/2017	BARCLAYS CAPITAL INC		997,730	1,000,000	0	2FE
031162	CP 3	AMGEN INC 2.650 2022 05		05/08/2017	BAS-MERRILL LYNCH		997,860	1,000,000	0	2FE
037833	CR 9	APPLE INC 3.200 2027 05		05/04/2017	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000	0	1FE
037833	CX 6	APPLE INC 3.000 2027 06		06/13/2017	GOLDMAN SACHS & CO		997,690	1,000,000	0	1FE
038222	AL 9	APPLIED MATERIALS 3.300 2027 04		04/25/2017	MUFG SECURITIES AMERICAS INC		1,016,780	1,000,000	2,567	1FE
049560	AN 5	ATMOS ENERGY CORP 3.000 2027 06		06/20/2017	VARIOUS		2,006,405	2,000,000	2,458	1FE
06051G	GL 7	BANK OF AMERICA CORP 3.705 2028 04		04/19/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
06406R	AD 9	BANK OF NEW YORK MELLON 3.250 2027 05		05/09/2017	GOLDMAN SACHS & CO		999,580	1,000,000	0	1FE
075887	BW 8	BECTON DICKINSON 3.700 2027 06		05/22/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
09247X	AN 1	BLACKROCK INC 3.200 2027 03		04/06/2017	MORGAN STANLEY		1,005,170	1,000,000	1,156	1FE
10922N	AA 1	BRIGHTHOUSE FINANCIAL IN 3.700 2027 06		06/15/2017	J P MORGAN CHASE SECURITIES INC		999,170	1,000,000	0	2FE
000000	00 0	BUREAU VERITAS HOLDINGS 3.670 2027 09		06/28/2017	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	2Z
14149Y	BJ 6	CARDINAL HEALTH 3.410 2027 06		06/01/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
172967	LG 4	CITIGROUP INC 2.750 2022 04		04/18/2017	CITIGROUP GLOBAL MARKETS		999,300	1,000,000	0	2FE
17401Q	AL 5	CITIZENS BANK NA 2.650 2022 05		05/22/2017	MORGAN STANLEY		999,070	1,000,000	0	2FE
189754	AC 8	COACH INC 4.125 2027 07		06/06/2017	BAS-MERRILL LYNCH		998,580	1,000,000	0	2FE
20826F	AA 4	CONOCOPHILLIPS 2.400 2022 12		05/24/2017	GOLDMAN SACHS & CO		990,140	1,000,000	11,000	1FE
22160K	AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		05/09/2017	CITIGROUP GLOBAL MARKETS		1,982,740	2,000,000	0	1FE

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
224044 CG 0	COX COMMUNICATIONS INC (3.350 2026 09.....		04/28/2017.....	MORGAN STANLEY.....		984,620	1,000,000	4,467	2FE.....
126408 HH 9	CSX CORP 3.250 2027 06.....		04/26/2017.....	UBS AG.....		998,780	1,000,000	0	2FE.....
235851 AQ 5	DANAHER CORP 3.350 2025 09.....		06/29/2017.....	MORGAN STANLEY.....		776,384	742,000	0	1FE.....
25470D AH 2	DISCOVERY COMMUNICATIONS 3.250 2023 04.....		05/17/2017.....	SUNTRUST.....		986,940	1,000,000	4,604	2FE.....
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01.....		04/04/2017.....	WELLS FARGO SECURITIES.....		1,011,390	1,000,000	8,089	1FE.....
532457 BP 2	ELI LILLY 3.100 2027 05.....		05/11/2017.....	J P MORGAN CHASE SECURITIES INC.....		499,610	500,000	301	1FE.....
29364D AU 4	ENTERGY ARKANSAS 3.500 2026 04.....		05/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,022,080	1,000,000	4,375	1FE.....
29364W AZ 1	ENTERGY LOUISIANA 3.120 2027 09.....		05/17/2017.....	MUFG SECURITIES AMERICAS INC.....		999,510	1,000,000	0	1FE.....
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08.....		06/29/2017.....	J P MORGAN CHASE SECURITIES INC.....		697,214	700,000	0	1FE.....
313747 AY 3	FEDERAL REALTY INVESTMEN 3.250 2027 07.....		06/20/2017.....	DEUTSCHE BANC.....		990,830	1,000,000	0	1FE.....
336158 AK 6	FIRST REPUBLIC BANK 2.500 2022 06.....		05/30/2017.....	BAS-MERRILL LYNCH.....		999,160	1,000,000	0	2FE.....
337738 AL 2	FISERV INC 4.750 2021 06.....		06/20/2017.....	WELLS FARGO SECURITIES.....		1,194,325	1,100,000	1,161	2FE.....
345397 YM 9	FORD MOTOR CREDIT CO LLC 2.425 2020 06.....		06/07/2017.....	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	2FE.....
34959J AG 3	FORTIVE CORPORATION 3.150 2026 06.....		06/16/2017.....	WELLS FARGO SECURITIES.....		1,031,465	1,020,000	536	2FE.....
000000 00 0	GREAT RIVER ENERGY 3.590 2045 10.....		05/17/2017.....	WELLS FARGO SECURITIES.....		4,000,000	4,000,000	0	1Z.....
402479 CF 4	GULF POWER 3.300 2027 05.....		05/15/2017.....	BARCLAYS CAPITAL INC.....		998,300	1,000,000	0	1FE.....
41283L AQ 8	HARLEY-DAVIDSON FINANCI 2.550 2022 06.....		06/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,410	1,000,000	0	1FE.....
437076 BM 3	HOME DEPOT INC 3.000 2026 04.....		06/30/2017.....	MORGAN STANLEY.....		706,545	700,000	0	1FE.....
46647P AF 3	JP MORGAN CHASE 3.540 2028 05.....		04/18/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	1FE.....
49327M 2S 2	KEY BANK NA 2.400 2022 06.....		06/06/2017.....	KEYBANC CAPITAL MARK.....		999,670	1,000,000	0	1FE.....
548661 DP 9	LOWE'S COS INC 3.100 2027 05.....		04/19/2017.....	BAS-MERRILL LYNCH.....		998,460	1,000,000	0	1FE.....
55279H AL 4	MANUFACTURERS & TRADERS 2.500 2022 05.....		05/15/2017.....	MORGAN STANLEY.....		998,600	1,000,000	0	1FE.....
574599 BN 5	MASCO CORP 3.500 2027 11.....		06/12/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,070	1,000,000	0	3FE.....
57772K AD 3	MAXIM INTEGRATED PRODUCT 3.450 2027 06.....		06/08/2017.....	STIFEL NICOLAUS & CO INC.....		1,002,330	1,000,000	0	2FE.....
637432 NN 1	NATIONAL RURAL UTILITIES 3.050 2027 04.....		04/18/2017.....	J P MORGAN CHASE SECURITIES INC.....		997,950	1,000,000	0	1FE.....
64952W CS 0	NEW YORK LIFE GLOBAL FUN 2.300 2022 06.....		06/05/2017.....	GOLDMAN SACHS & CO.....		998,030	1,000,000	0	1FE.....
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05.....		05/11/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,840	1,000,000	0	2FE.....
666807 BK 7	NORTHROP GRUMMAN 3.200 2027 02.....		06/21/2017.....	U S BANCORP.....		1,021,510	1,000,000	18,222	2FE.....
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05.....		05/10/2017.....	BAS-MERRILL LYNCH.....		999,240	1,000,000	0	1FE.....
701094 AH 7	PARKER-HANNIFIN CORP 3.250 2027 03.....		06/13/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,019,950	1,000,000	10,111	1FE.....
717081 DV 2	PFIZER INC 2.750 2026 06.....		06/14/2017.....	BARCLAYS CAPITAL INC.....		448,826	450,000	550	1FE.....
717081 EA 7	PFIZER INC 3.000 2026 12.....		04/28/2017.....	MIZUHO INTERNATIONAL PLC.....		998,150	1,000,000	13,500	1FE.....
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05.....		05/16/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,993,880	3,000,000	0	1FE.....
747525 AU 7	QUALCOMM INC 3.250 2027 05.....		05/19/2017.....	GOLDMAN SACHS & CO.....		997,380	1,000,000	0	1FE.....
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12.....		04/20/2017.....	WELLS FARGO SECURITIES.....		1,023,750	1,000,000	13,300	2FE.....
824348 AW 6	SHERWIN-WILLIAMS CO 3.450 2027 06.....		05/02/2017.....	CITIGROUP GLOBAL MARKETS.....		996,370	1,000,000	0	2FE.....
824348 BA 3	SHERWIN-WILLIAMS CO (144 4.200 2022 01.....		06/01/2017.....	EXCHANGED.....		1,055,440	1,000,000	15,983	2FE.....
857477 AZ 6	STATE STREET CORP 2.653 2023 05.....		05/10/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000	0	1FE.....
871829 BF 3	SYSCO CORP 3.250 2027 07.....		06/20/2017.....	TD SECURITIES.....		998,110	1,000,000	90	2FE.....
87236Y AF 5	TD AMERITRADE 3.300 2027 04.....		04/24/2017.....	WELLS FARGO SECURITIES.....		997,920	1,000,000	0	1FE.....
89236T DW 2	TOYOTA MOTOR CREDIT 2.900 2024 04.....	C.....	04/11/2017.....	BAS-MERRILL LYNCH.....		499,750	500,000	0	1FE.....
902494 BC 6	TYSON FOODS INC 3.550 2027 06.....		05/23/2017.....	MORGAN STANLEY.....		998,330	1,000,000	0	2FE.....
904764 AY 3	UNILEVER CAPITAL 2.900 2027 05.....	C.....	05/02/2017.....	MORGAN STANLEY.....		984,610	1,000,000	0	1FE.....
906548 CM 2	UNION ELECTRIC CO 2.950 2027 06.....		06/06/2017.....	BARCLAYS CAPITAL INC.....		1,993,480	2,000,000	0	1FE.....
913017 CR 8	UNITED TECHNOLOGIES CORP 3.125 2027 05.....		05/01/2017.....	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	1FE.....
91159H HR 4	US BANCORP 3.150 2027 04.....		04/24/2017.....	U S BANCORP.....		999,400	1,000,000	0	1FE.....

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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)
25468P DV 5	WALT DISNEY COMPANY 2.950 2027 06.....		06/01/2017.....	DEUTSCHE BANC.....		996,290	1,000,000	0	1FE.....
95000U 2A 0	WELLS FARGO 3.584 2028 05.....		05/15/2017.....	WELLS FARGO SECURITIES.....		1,000,000	1,000,000	0	1FE.....
136385 AW 1	CANADIAN NATURAL RESOURC 2.950 2023 01.....	B.....	05/23/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,530	1,000,000	0	2FE.....
867224 AA 5	SUNCOR ENERGY 3.600 2024 12.....		05/03/2017.....	SCOTIA CAPITAL.....		1,030,860	1,000,000	15,700	1FE.....
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04.....	D.....	04/05/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,060	1,000,000	0	1FE.....
046353 AN 8	ASTRAZENECA PLC 3.125 2027 06.....	D.....	06/05/2017.....	BAS-MERRILL LYNCH.....		994,900	1,000,000	0	1FE.....
63254A AW 8	NATIONAL AUSTRALIA BANK 2.500 2022 05.....	D.....	05/16/2017.....	J P MORGAN CHASE SECURITIES INC.....		994,270	1,000,000	0	1FE.....
75625Q AE 9	RECKITT BENCKISER TSY (1 3.000 2027 06.....	D.....	06/21/2017.....	BAS-MERRILL LYNCH.....		997,000	1,000,000	0	1FE.....
961214 DQ 3	WESTPAC BANKING CORP 2.500 2022 06.....	D.....	06/21/2017.....	BAS-MERRILL LYNCH.....		998,370	1,000,000	0	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					80,911,804	80,712,000	128,170	XXX.....
8399997	Total - Bonds - Part 3.....					184,784,347	182,957,000	167,929	XXX.....
8399999	Total - Bonds.....					184,784,347	182,957,000	167,929	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					184,784,347	XXX	167,929	XXX.....

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

QE04.2

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
876780	AA 5 TAYARRA LTD 3.628.....	D	05/15/2017	REDEEMED.....		43,670	43,670	43,670	43,670	0	0	0	0	0	43,670	0	0	0	792	02/15/2022	1.....
36202D	QY 0 GNMA II PASS #3171 5.500.....		06/20/2017	PAID ON PRINCIPAL.....		1,248	1,248	1,192	1,191	0	57	0	57	0	1,248	0	0	0	28	12/20/2031	1.....
36202D	6D 8 GNMA II PASS #3568 5.000.....		06/20/2017	PAID ON PRINCIPAL.....		15,719	15,719	15,093	15,266	0	453	0	453	0	15,719	0	0	0	336	06/20/2034	1.....
36202E	UR 8 GNMA II PASS #4192 4.500.....		06/20/2017	PAID ON PRINCIPAL.....		21,702	21,702	19,817	20,087	0	1,615	0	1,615	0	21,702	0	0	0	386	07/20/2038	1.....
36202E	XT 1 GNMA II PASS #4290 5.500.....		06/20/2017	PAID ON PRINCIPAL.....		30,046	30,046	29,933	29,924	0	122	0	122	0	30,046	0	0	0	683	11/20/2038	1.....
36290S	WE 7 GNMA PASS TH #616345 4.500.....		06/15/2017	PAID ON PRINCIPAL.....		55,384	55,384	55,479	55,328	0	57	0	57	0	55,384	0	0	0	1,043	04/15/2019	1.....
36291F	3W 6 GNMA PASS TH #627313 4.500.....		06/15/2017	PAID ON PRINCIPAL.....		45,720	45,720	45,798	45,676	0	43	0	43	0	45,720	0	0	0	923	06/15/2019	1.....
38378X	PZ 8 GNR 2014-130 A 2.099.....		06/16/2017	PAID ON PRINCIPAL.....		93,597	93,597	93,191	93,339	0	258	0	258	0	93,597	0	0	0	870	06/16/2040	1.....
83162C	VV 2 SBAP 2013-20J 1 3.370.....		04/01/2017	PAID ON PRINCIPAL.....		375,455	375,455	376,746	376,807	0	(1,352)	0	(1,352)	0	375,455	0	0	0	6,595	10/01/2033	1.....
83162C	VY 6 SBAP 2013-20L 1 3.380.....		06/01/2017	PAID ON PRINCIPAL.....		413,808	413,808	414,584	414,129	0	(321)	0	(321)	0	413,808	0	0	0	7,379	12/01/2033	1.....
0599999	Total - Bonds - U.S. Government.....					1,096,348	1,096,348	1,095,503	1,095,416	0	932	0	932	0	1,096,348	0	0	0	19,034	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772G	WW 4 CONNECTICUT GENERAL OB 4.500.....		05/01/2017	REDEEMED.....		4,000,000	4,000,000	4,048,080	4,001,543	0	(1,543)	0	(1,543)	0	4,000,000	0	0	0	90,000	05/01/2026	1FE.....
20772G	YQ 5 CONNECTICUT GENERAL OB 5.000.....		06/01/2017	REDEEMED.....		4,000,000	4,000,000	4,268,360	4,013,312	0	(13,312)	0	(13,312)	0	4,000,000	0	0	0	100,000	06/01/2021	1FE.....
928109	V8 7 VIRGINIA GENERAL OBLIG 5.000.....		06/01/2017	MATURED.....		3,340,000	3,340,000	3,808,569	3,367,318	0	(27,318)	0	(27,318)	0	3,340,000	0	0	0	83,500	06/01/2017	1Z.....
928109	W3 7 VIRGINIA GENERAL OBLIG 5.000.....		06/01/2017	MATURED.....		660,000	660,000	752,591	665,398	0	(5,398)	0	(5,398)	0	660,000	0	0	0	16,500	06/01/2017	1FE.....
1799999	Total - Bonds - U.S. States, Territories & Possessions.....					12,000,000	12,000,000	12,877,600	12,047,571	0	(47,571)	0	(47,571)	0	12,000,000	0	0	0	290,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
101547	SN 8 BOULDER VALLEY SD #2 G 4.500.....		06/01/2017	REDEEMED.....		6,760,000	6,760,000	6,960,637	6,769,538	0	(9,538)	0	(9,538)	0	6,760,000	0	0	0	152,100	12/01/2026	1FE.....
101547	SP 3 BOULDER VALLEY SD #2 G 4.500.....		06/01/2017	REDEEMED.....		7,045,000	7,045,000	7,242,260	7,054,360	0	(9,360)	0	(9,360)	0	7,045,000	0	0	0	158,513	12/01/2027	1FE.....
147051	SN 7 CARY GENERAL OBLIGATIO 5.000.....		06/01/2017	MATURED.....		2,945,000	2,945,000	3,450,215	2,973,880	0	(28,880)	0	(28,880)	0	2,945,000	0	0	0	73,625	06/01/2017	1FE.....
166393	6F 0 CHESTERFIELD CO GENERA 5.000.....		04/03/2017	REDEEMED.....		1,310,000	1,310,000	1,414,577	1,310,497	0	(497)	0	(497)	0	1,310,000	0	0	0	49,489	01/01/2021	1FE.....
26371G	LS 7 DUBLIN CITY SCH DIST G 4.500.....		06/01/2017	REDEEMED.....		2,330,000	2,330,000	2,462,414	2,336,361	0	(6,361)	0	(6,361)	0	2,330,000	0	0	0	52,425	12/01/2017	1FE.....
26371G	LT 5 DUBLIN CITY SCH DIST G 4.500.....		06/01/2017	REDEEMED.....		1,500,000	1,500,000	1,567,215	1,503,229	0	(3,229)	0	(3,229)	0	1,500,000	0	0	0	33,750	12/01/2018	1FE.....
26371G	LU 2 DUBLIN CITY SCH DIST G 4.500.....		06/01/2017	REDEEMED.....		1,000,000	1,000,000	1,040,550	1,001,946	0	(1,946)	0	(1,946)	0	1,000,000	0	0	0	22,500	12/01/2019	1FE.....
939307	ER 1 WASHINGTON CO SD#1J S2 5.000.....		06/15/2017	REDEEMED.....		4,880,000	4,880,000	5,342,868	4,904,058	0	(24,058)	0	(24,058)	0	4,880,000	0	0	0	122,000	06/15/2023	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					27,770,000	27,770,000	29,480,736	27,853,870	0	(83,870)	0	(83,870)	0	27,770,000	0	0	0	664,401	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
04184K	FC 4 ARLINGTON WATER & WAST 4.500.....		06/01/2017	REDEEMED.....		1,200,000	1,200,000	1,182,588	1,197,670	0	2,330	0	2,330	0	1,200,000	0	0	0	27,000	06/01/2023	1FE.....
04184K	FD 2 ARLINGTON WATER & WAST 4.500.....		06/01/2017	REDEEMED.....		1,200,000	1,200,000	1,179,108	1,197,057	0	2,943	0	2,943	0	1,200,000	0	0	0	27,000	06/01/2024	1FE.....
04184K	FG 5 ARLINGTON WATER & WAST 4.500.....		06/01/2017	REDEEMED.....		3,000,000	3,000,000	2,919,300	2,990,805	0	9,195	0	9,195	0	3,000,000	0	0	0	67,500	06/01/2027	1FE.....
64711N	CR 4 NEW MEXICO FIN AUTH SR 5.000.....		06/01/2017	MATURED.....		1,795,000	1,795,000	1,859,351	1,798,607	0	(3,607)	0	(3,607)	0	1,795,000	0	0	0	44,875	06/01/2017	1FE.....
64986A	KK 6 NEW YORK ENV FAC CLEAN 5.000.....		05/15/2017	REDEEMED.....		1,045,000	1,045,000	1,111,692	1,045,000	0	0	0	0	0	1,045,000	0	0	0	21,771	06/15/2024	1FE.....
64986A	BR 3 NEW YORK ENV FAC CLEAN 5.000.....		06/15/2017	REDEEMED.....		1,000,000	1,000,000	1,084,880	1,004,524	0	(4,524)	0	(4,524)	0	1,000,000	0	0	0	25,000	06/15/2025	1FE.....
938865	SL 5 WASHINGTON HSG DEV COR 7.250.....		06/01/2017	REDEEMED.....		37,246	37,246	34,663	36,877	0	369	0	369	0	37,246	0	0	0	1,126	06/01/2020	1.....
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000.....		06/15/2017	PAID ON PRINCIPAL.....		142,190	142,190	141,745	141,780	0	409	0	409	0	142,190	0	0	0	2,967	12/15/2033	1.....
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000.....		06/15/2017	PAID ON PRINCIPAL.....		4,445	4,445	4,548	4,583	0	(138)	0	(138)	0	4,445	0	0	0	103	11/15/2032	1.....
31292H	ZM 9 FHLMC GOLD PASSTHRU 5.000.....		06/15/2017	PAID ON PRINCIPAL.....		132,470	132,470	132,056	132,102	0	368	0	368	0	132,470	0	0	0	2,757	10/15/2033	1.....
31292H	4J 0 FHLMC GOLD PASSTHRU 5.500.....		06/15/2017	PAID ON PRINCIPAL.....		40,315	40,315	39,104	39,306	0	1,009	0	1,009	0	40,315	0	0	0	922	12/15/2033	1.....
31288B	3C 5 FHLMC GOLD PASSTHRU 6.000.....		06/15/2017	PAID ON PRINCIPAL.....		1,186	1,186	1,214	1,226	0	(40)	0	(40)	0	1,186	0	0	0	30	11/15/2032	1.....
31288H	H6 0 FHLMC GOLD PASSTHRU 6.000.....		06/15/2017	PAID ON PRINCIPAL.....		313	313	320	324	0	(12)	0	(12)	0	313	0	0	0	8	03/15/2033	1.....

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
313982	VA 5 FHLMC GOLD PASSTHRU 7.000		06/15/2017	PAID ON PRINCIPAL		487	487	472	479	0	8	0	8	0	487	0	0	0	14	10/15/2023	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		46,800	46,800	47,878	47,954	0	(1,155)	0	(1,155)	0	46,800	0	0	0	1,170	04/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		06/15/2017	PAID ON PRINCIPAL		188,827	188,827	168,135	172,979	0	15,848	0	15,848	0	188,827	0	0	0	3,175	05/15/2034	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500		06/15/2017	PAID ON PRINCIPAL		2,029	2,029	2,023	2,022	0	7	0	7	0	2,029	0	0	0	62	05/15/2028	1
3133TL	AK 4 FHR 2160 ZA CMO 6.000		06/15/2017	PAID ON PRINCIPAL		78,375	78,375	71,333	75,639	0	2,737	0	2,737	0	78,375	0	0	0	1,844	06/15/2029	1
3133TP	VV 8 FHR 2248 ZA CMO 7.000		06/15/2017	PAID ON PRINCIPAL		18,831	18,831	18,468	18,643	0	188	0	188	0	18,831	0	0	0	550	09/15/2030	1
313398	NM 7 FHR 2334 SO CMO 17.864		06/15/2017	PAID ON PRINCIPAL		54,744	54,744	53,581	54,824	0	(80)	0	(80)	0	54,744	0	0	0	5,105	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 18.292		04/15/2017	PAID ON PRINCIPAL		2,570	2,570	2,515	2,573	0	(4)	0	(4)	0	2,570	0	0	0	161	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 18.306		05/15/2017	PAID ON PRINCIPAL		2,253	2,253	2,206	2,257	0	(3)	0	(3)	0	2,253	0	0	0	176	07/15/2031	1
3133TU	VD 7 FHR 2357 OH CMO 6.500		06/15/2017	PAID ON PRINCIPAL		53,724	53,724	53,229	53,428	0	296	0	296	0	53,724	0	0	0	1,433	09/15/2031	1
3133TV	5V 4 FHR 2359 ZA CMO 6.000		06/15/2017	PAID ON PRINCIPAL		55,055	55,055	49,441	53,403	0	1,653	0	1,653	0	55,055	0	0	0	1,172	09/15/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		06/25/2017	PAID ON PRINCIPAL		5,221	5,221	5,400	5,202	0	20	0	20	0	5,221	0	0	0	134	12/25/2041	1
31371K	D9 9 FNMA PASS TH #254028 6.500		06/25/2017	PAID ON PRINCIPAL		5,742	5,742	5,863	5,984	0	(242)	0	(242)	0	5,742	0	0	0	131	09/25/2031	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		06/25/2017	PAID ON PRINCIPAL		25,199	25,199	25,254	25,146	0	53	0	53	0	25,199	0	0	0	472	11/25/2018	1
31376K	B2 1 FNMA PASS TH #357457 5.500		06/25/2017	PAID ON PRINCIPAL		67,076	67,076	66,929	66,910	0	166	0	166	0	67,076	0	0	0	1,412	11/25/2033	1
31378Q	DF 5 FNMA PASS TH #405202 6.000		06/25/2017	PAID ON PRINCIPAL		2,561	2,561	2,471	2,470	0	91	0	91	0	2,561	0	0	0	53	03/25/2028	1
31378R	S5 9 FNMA PASS TH #406540 6.500		06/25/2017	PAID ON PRINCIPAL		27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	12/25/2027	1
31379K	RZ 8 FNMA PASS TH #421804 6.500		06/25/2017	PAID ON PRINCIPAL		1,672	1,672	1,663	1,663	0	9	0	9	0	1,672	0	0	0	46	04/25/2028	1
31384V	L7 5 FNMA PASS TH #535050 7.500		06/25/2017	PAID ON PRINCIPAL		8,873	8,873	9,275	9,766	0	(894)	0	(894)	0	8,873	0	0	0	237	12/25/2029	1
31385J	NQ 7 FNMA PASS TH #545899 5.500		06/25/2017	PAID ON PRINCIPAL		1,139	1,139	1,166	1,138	0	1	0	1	0	1,139	0	0	0	25	09/25/2017	1
31387W	2L 0 FNMA PASS TH #596679 6.500		06/25/2017	PAID ON PRINCIPAL		5,404	5,404	5,533	5,684	0	(280)	0	(280)	0	5,404	0	0	0	130	09/25/2031	1
31387W	2P 1 FNMA PASS TH #596682 6.500		06/25/2017	PAID ON PRINCIPAL		1,879	1,879	1,919	1,955	0	(76)	0	(76)	0	1,879	0	0	0	51	10/25/2031	1
31390K	RG 5 FNMA PASS TH #648587 7.500		06/25/2017	PAID ON PRINCIPAL		237	237	248	265	0	(28)	0	(28)	0	237	0	0	0	7	05/25/2032	1
31390N	TM 4 FNMA PASS TH #651356 5.500		06/25/2017	PAID ON PRINCIPAL		6,318	6,318	6,317	6,297	0	21	0	21	0	6,318	0	0	0	143	07/25/2017	1
31402C	QM 7 FNMA PASS TH #725060 6.000		06/25/2017	PAID ON PRINCIPAL		3,878	3,878	3,968	3,996	0	(119)	0	(119)	0	3,878	0	0	0	106	01/25/2034	1
31402E	S3 3 FNMA PASS TH #726938 4.500		06/25/2017	PAID ON PRINCIPAL		158	158	152	154	0	4	0	4	0	158	0	0	0	3	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759 4.500		06/25/2017	PAID ON PRINCIPAL		558	558	538	544	0	14	0	14	0	558	0	0	0	10	08/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		06/25/2017	PAID ON PRINCIPAL		5,060	5,060	4,876	4,931	0	128	0	128	0	5,060	0	0	0	100	08/25/2033	1
31403A	2X 2 FNMA PASS TH #743390 4.500		06/25/2017	PAID ON PRINCIPAL		24,437	24,437	24,491	24,387	0	50	0	50	0	24,437	0	0	0	454	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274 4.500		06/25/2017	PAID ON PRINCIPAL		19,797	19,797	19,840	19,757	0	40	0	40	0	19,797	0	0	0	368	12/25/2018	1
31406L	F9 4 FNMA PASS TH #812992 5.500		06/25/2017	PAID ON PRINCIPAL		2,644	2,644	2,638	2,637	0	7	0	7	0	2,644	0	0	0	61	02/25/2035	1
31407G	6H 6 FNMA PASS TH #830772 5.000		06/25/2017	PAID ON PRINCIPAL		290	290	290	290	0	0	0	0	0	290	0	0	0	6	08/25/2035	1
31359W	KH 3 FNR 1999-33 Z CMO 6.000		06/25/2017	PAID ON PRINCIPAL		36,672	36,672	33,426	35,214	0	1,458	0	1,458	0	36,672	0	0	0	904	07/25/2029	1
31359S	BJ 8 FNR 2001-6 Z CMO 6.000		06/25/2017	PAID ON PRINCIPAL		110,725	110,725	97,722	105,994	0	4,731	0	4,731	0	110,725	0	0	0	2,775	03/25/2031	1
31392B	PT 7 FNR 2001-81 QG CMO 6.500		06/25/2017	PAID ON PRINCIPAL		36,088	36,088	36,099	36,030	0	58	0	58	0	36,088	0	0	0	989	01/25/2032	1
31393U	XM 0 FNR 2003-128 DG CMO 4.500		06/25/2017	PAID ON PRINCIPAL		154,104	154,104	146,784	151,738	0	2,365	0	2,365	0	154,104	0	0	0	2,860	01/25/2024	1
3136AK	MU 4 FNR 2014-39 BA 3.000		06/25/2017	PAID ON PRINCIPAL		218,840	218,840	222,669	221,789	0	(2,949)	0	(2,949)	0	218,840	0	0	0	2,817	07/25/2040	1
3133TL	4S 4 FSPC T-17 A5 7.160		06/25/2017	PAID ON PRINCIPAL		29,690	29,690	29,686	29,550	0	141	0	141	0	29,690	0	0	0	917	07/25/2029	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					10,876,146	10,876,146	10,915,092	10,843,582	0	32,563	0	32,563	0	10,876,146	0	0	0	251,134	XXX	XXX
Bonds - Industrial and Miscellaneous																					
075887	AU 3 BECTON DICKINSON 5.000		06/19/2017	MAKE WHOLE CALL		1,062,624	1,000,000	993,480	998,085	0	359	0	359	0	998,445	0	64,180	64,180	29,722	05/15/2019	2FE
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2017	REDEEMED		99,037	99,037	99,037	99,035	0	2	0	2	0	99,037	0	0	0	2,787	04/01/2024	1FE

QE05.1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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	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)
12189T AY 0	BURLINGTON NORTHERN SA 5.650		05/01/2017	MATURED		2,000,000	2,000,000	1,999,000	1,999,612	0	388	0	388	0	2,000,000	0	0	0	56,500	05/01/2017	1FE
20029P AG 4	COMCAST CABLE 8.875		05/01/2017	MATURED		6,475,000	6,475,000	6,429,674	6,506,362	0	(31,362)	0	(31,362)	0	6,475,000	0	0	0	287,328	05/01/2017	1FE
20825C AR 5	CONOCOPHILLIPS 5.750		06/21/2017	MAKE WHOLE CALL		804,767	757,000	751,898	755,638	0	275	0	275	0	755,912	0	48,854	48,854	38,691	02/01/2019	2FE
20825C AU 8	CONOCOPHILLIPS 6.000		06/21/2017	MAKE WHOLE CALL		1,104,370	1,000,000	992,470	997,341	0	358	0	358	0	997,698	0	106,672	106,672	56,000	01/15/2020	2FE
718507 BH 8	CONOCOPHILLIPS 6.650		06/21/2017	MAKE WHOLE CALL		1,055,500	1,000,000	1,107,750	1,018,177	0	(5,449)	0	(5,449)	0	1,012,728	0	42,772	42,772	62,067	07/15/2018	2FE
25470D AF 6	DISCOVERY COMMUNICATIO 3.300		05/17/2017	SUNTRUST		1,005,570	1,000,000	991,670	995,150	0	344	0	344	0	995,494	0	10,076	10,076	17,142	05/15/2022	2FE
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		06/15/2017	TAX CREDIT - STATE		24,450	24,450	24,450	24,111	0	339	0	339	0	24,450	0	0	0	886	12/15/2020	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/30/2017	REDEEMED		12,646	12,646	12,646	12,648	0	(2)	0	(2)	0	12,646	0	0	0	469	12/15/2022	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/15/2017	TAX CREDIT - STATE		3,870	3,870	3,870	3,870	0	(1)	0	(1)	0	3,870	0	0	0	132	12/15/2022	1FE
32055R AR 8	FIRST INDUSTRIAL LP 5.950		05/15/2017	MATURED		1,250,000	1,250,000	1,246,625	1,249,629	0	371	0	371	0	1,250,000	0	0	0	37,188	05/15/2017	2FE
485134 BJ 8	KANSAS CITY POWER & LI 5.850		06/15/2017	MATURED		1,000,000	1,000,000	995,810	999,683	0	317	0	317	0	1,000,000	0	0	0	29,250	06/15/2017	2FE
526107 AC 1	LENNOX INTERNATIONAL I 4.900		05/15/2017	MATURED		1,000,000	1,000,000	1,032,480	1,001,937	0	(1,937)	0	(1,937)	0	1,000,000	0	0	0	24,500	05/15/2017	2FE
637640 AE 3	NATIONAL SEMICONDUCTOR 6.600		06/15/2017	MATURED		1,000,000	1,000,000	1,241,130	1,022,777	0	(22,777)	0	(22,777)	0	1,000,000	0	0	0	33,000	06/15/2017	1FE
651229 AG 1	NEWELL BRANDS INC 6.250		04/13/2017	MAKE WHOLE CALL		1,045,910	1,000,000	997,010	999,394	0	217	0	217	0	999,611	0	46,299	46,299	30,903	04/15/2018	2FE
62927# AE 6	NFL VENTURES LP 3.400		04/15/2017	REDEEMED		135,845	135,845	135,845	135,826	0	20	0	20	0	135,845	0	0	0	2,309	04/15/2030	1FE
667748 AP 2	NORTHWEST PIPELINE COR 5.950		04/15/2017	MATURED		1,000,000	1,000,000	1,159,090	1,010,008	0	(10,008)	0	(10,008)	0	1,000,000	0	0	0	29,750	04/15/2017	2FE
709629 AL 3	PENTAIR FINANCE SA 3.150		05/25/2017	TENDERED		1,026,120	1,000,000	996,870	998,053	0	125	0	125	0	998,178	0	27,942	27,942	21,963	09/15/2022	2FE
714294 AF 2	PERRIGO CO LTD 2.300		05/08/2017	MAKE WHOLE CALL		1,013,600	1,000,000	1,001,790	1,000,799	0	(139)	0	(139)	0	1,000,660	0	12,940	12,940	11,500	11/08/2018	2FE
79604Y AB 5	SAMSUNG ELECTRONICS AM 1.750	C	04/10/2017	MATURED		1,250,000	1,250,000	1,242,638	1,249,400	0	600	0	600	0	1,250,000	0	0	0	10,938	04/10/2017	1FE
87612E AP 1	TARGET CORP 5.375		05/01/2017	MATURED		2,000,000	2,000,000	1,994,640	1,999,453	0	547	0	547	0	2,000,000	0	0	0	53,750	05/01/2017	1FE
88732J AH 1	TIME WARNER CABLE 5.850		04/10/2017	MAKE WHOLE CALL		1,002,802	1,000,000	1,065,370	1,003,414	0	(2,854)	0	(2,854)	0	1,000,561	0	2,241	2,241	25,838	05/01/2017	2FE
920355 AG 9	VALSPAR CORP 4.200		06/01/2017	EXCHANGED		1,055,440	1,000,000	998,540	999,175	0	37	0	37	0	999,212	0	56,228	56,228	37,983	01/15/2022	2FE
92343V AL 8	VERIZON COMMUNICATIONS 5.500		04/24/2017	MAKE WHOLE CALL		1,033,230	1,000,000	985,310	997,827	0	555	0	555	0	998,382	0	34,848	34,848	38,042	02/15/2018	2FE
92343V AM 6	VERIZON COMMUNICATIONS 6.100		04/24/2017	MAKE WHOLE CALL		1,044,850	1,000,000	994,790	999,032	0	293	0	293	0	999,325	0	45,525	45,525	32,025	04/15/2018	2FE
929903 DT 6	WACHOVIA CORP 5.750		06/15/2017	MATURED		1,000,000	1,000,000	995,770	999,686	0	314	0	314	0	1,000,000	0	0	0	28,750	06/15/2017	1FE
931142 CG 6	WAL-MART STORES 5.375		04/05/2017	MATURED		2,000,000	2,000,000	1,992,520	1,999,389	0	611	0	611	0	2,000,000	0	0	0	53,750	04/05/2017	1FE
94973V AM 9	WELLPOINT INC 5.875		06/15/2017	MATURED		2,000,000	2,000,000	1,985,640	1,999,010	0	990	0	990	0	2,000,000	0	0	0	58,750	06/15/2017	2FE
86722T AA 0	SUNCOR INC 6.100		04/26/2017	MAKE WHOLE CALL		1,050,690	1,000,000	1,214,790	1,055,249	0	(12,322)	0	(12,322)	0	1,042,927	0	7,763	7,763	24,569	06/01/2018	2FE
24668P AB 3	DELHAIZE GROUP 6.500	D	06/15/2017	MATURED		1,634,000	1,634,000	1,890,179	1,652,993	0	(18,993)	0	(18,993)	0	1,634,000	0	0	0	53,105	06/15/2017	2FE
502441 AA 6	LVMH MOET HENNESSY LOU 1.625	D	06/29/2017	MATURED		1,112,000	1,112,000	1,120,145	1,114,342	0	(2,342)	0	(2,342)	0	1,112,000	0	0	0	9,035	06/29/2017	1FE
767201 AH 9	RIO TINTO FINANCE 9.000	D	06/21/2017	MAKE WHOLE CALL		1,130,597	1,000,000	1,277,090	1,082,755	0	(15,972)	0	(15,972)	0	1,066,782	0	63,814	63,814	57,500	05/01/2019	1FE
87020L AD 8	SWEDBANK HYPOTEK AB (1 2.375	D	04/05/2017	MATURED		1,000,000	1,000,000	997,870	999,848	0	152	0	152	0	1,000,000	0	0	0	11,875	04/05/2017	1FE
02660T BM 4	AHM 2004-3 3A 3.276		06/25/2017	PAID ON PRINCIPAL		192,245	192,245	171,335	166,788	0	25,457	0	25,457	0	192,245	0	0	0	2,500	10/25/2034	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2017	PAID ON PRINCIPAL		351,904	351,904	348,990	347,403	0	4,501	0	4,501	0	351,904	0	0	0	7,705	08/25/2019	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2017	WRITTEN OFF		0	34,958	34,669	34,511	0	447	0	447	0	34,958	0	(34,958)	(34,958)	787	08/25/2019	1FM
66987X CD 5	NHEL 2003-1 A1 1.976		06/26/2017	PAID ON PRINCIPAL		7,840	7,840	6,862	6,399	0	1,441	0	1,441	0	7,840	0	0	0	51	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM 1.716		06/26/2017	PAID ON PRINCIPAL		3,598	3,598	2,599	2,324	0	1,274	0	1,274	0	3,598	0	0	0	22	07/25/2032	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM 1.490		04/25/2017	RECOVERY OF PAR WRITE-OFF		0	(0)	(0)	(0)	0	0	0	0	0	(0)	0	0	0	0	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2017	PAID ON PRINCIPAL		6,936	6,936	6,934	6,915	0	21	0	21	0	6,936	0	0	0	129	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		06/25/2017	PAID ON PRINCIPAL		96,120	96,120	96,117	96,014	0	106	0	106	0	96,120	0	0	0	1,433	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2017	PAID ON PRINCIPAL		36,320	36,320	36,905	36,209	0	112	0	112	0	36,320	0	0	0	837	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		25,284	25,284	24,636	25,057	0	226	0	226	0	25,284	0	0	0	515	03/25/2018	1FM

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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)
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750.....	..	06/25/2017	PAID ON PRINCIPAL.....	.....	5,200	5,200	5,217	5,184	0	16	0	16	0	5,200	0	0	0	102	07/25/2018	1FM.....
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679.....	..	06/10/2017	PAID ON PRINCIPAL.....	.....	576,212	576,212	608,084	591,730	5,947	(21,465)	0	(15,518)	0	576,212	0	0	0	7,979	08/10/2043	1FM.....
36192B AZ 0	GSMS 2012-GC6 AAB 3.314.....	..	06/10/2017	PAID ON PRINCIPAL.....	.....	436,309	436,309	443,659	438,573	0	(2,263)	0	(2,263)	0	436,309	0	0	0	6,029	01/10/2045	1FM.....
09774X BU 5	BCM 2001-A A 6.805.....	..	06/15/2017	PAID ON PRINCIPAL.....	.....	118,507	118,507	116,433	117,726	0	780	0	780	0	118,507	0	0	0	3,394	12/15/2030	1FE.....
393505 A6 9	GT 1998-2 A5 6.240.....	..	06/01/2017	PAID ON PRINCIPAL.....	.....	73,135	73,135	62,236	68,178	0	4,957	0	4,957	0	73,135	0	0	0	1,892	12/01/2028	1AM.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					42,362,529	41,718,417	43,932,560	41,922,719	5,947	(101,334)	0	(95,387)	0	41,827,332	0	535,197	535,197	1,301,370	XXX	XXX
8399997	Total - Bonds - Part 4.....					94,105,023	93,460,911	98,301,490	93,763,159	5,947	(199,280)	0	(193,333)	0	93,569,826	0	535,197	535,197	2,525,940	XXX	XXX
8399999	Total - Bonds.....					94,105,023	93,460,911	98,301,490	93,763,159	5,947	(199,280)	0	(193,333)	0	93,569,826	0	535,197	535,197	2,525,940	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					94,105,023	XXX	98,301,490	93,763,159	5,947	(199,280)	0	(193,333)	0	93,569,826	0	535,197	535,197	2,525,940	XXX	XXX

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

QE05.3

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY		1.....	1,618,569	1,618,569	07/03/2017.....
	REPO - CITIBANK A TREASURY.....		1.....	12,021	12,021	07/03/2017.....
	REPO - HSBC A TREASURY.....		1.....	1,618,569	1,618,569	07/03/2017.....
	REPO - MERRILL A TREASURY.....		1.....	1,618,569	1,618,569	07/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			4,867,728	4,867,728	XXX
0599999.	Total - U.S. Government.....			4,867,728	4,867,728	XXX
6199999.	Total - Issuer Obligations.....			4,867,728	4,867,728	XXX
6699999.	Subtotal - Bonds.....			4,867,728	4,867,728	XXX
9999999.	Totals.....			4,867,728	4,867,728	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(2,050,088) Book/Adjusted Carrying Value \$.....(2,050,088)
- Average balance for the year: Fair Value \$.....5,979,480 Book/Adjusted Carrying Value \$.....5,979,480
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....4,867,728 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(14,517,484)	.....(15,600,819)	.....(17,496,708)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(3,494)	.....(3,477)	.....(3,506)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....1	.....(430,325)	.....(4,526,939)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(14,520,977)	.....(16,034,621)	.....(22,027,153)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(14,520,977)	.....(16,034,621)	.....(22,027,153)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(14,520,977)	.....(16,034,621)	.....(22,027,153)	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



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

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 147,793,018	2 Direct Earned Premiums 146,830,418	3 Direct Losses Incurred 71,225,098
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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