

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2018

OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code **3548** **3548** NAIC Company Code **31194** Employer's ID Number **06-0907370**  
(Current Period) (Prior Period)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut,  
Country of Domicile US

INCORPORATED/ORGANIZED, JULY 18, 1974

COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**  
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**  
Mail Address: **One Tower Square, Hartford, CT, US 06183**  
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**  
Internet Website Address: **www.travelers.com**  
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**  
**Annual.Statement.Contact@travelers.com (844) 816-9447**  
(E-Mail Address) (Fax Number)

### OFFICERS

Name	Title	Name	Title
1. # THOMAS MICHAEL KUNKEL .....	President	MADELYN JOSEPH LANKTON .....	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness
2. JAY STEVEN BENET .....	Vice Chairman & Chief Financial Officer	MARIA OLIVO .....	Executive Vice President, Strategic Development & Treasurer
3. WILLIAM HERBERT HEYMAN .....	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL .....	Senior Vice President, Accounting Policy
4. AVROHOM YAAKOV KESS .....	Vice Chairman & Chief Legal Officer	DOUGLAS KENNETH RUSSELL .....	Senior Vice President & Corporate Controller
5. ANDY FRANCIS BESSETTE .....	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA .....	Senior Vice President, Corporate Tax
6. BRUCE RICHARD JONES .....	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	# JULIE MARIE JOYCE .....	Vice President & Chief Corporate Actuary
7. # CHRISTINE KUCERA KALLA .....	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer (Effective July 1, 2018)	WENDY CONSTANCE SKJERVEN .....	Vice President, Corporate Secretary & Group General Counsel

### DIRECTORS

JAY STEVEN BENET # CHRISTINE KUCERA KALLA (Effective July 1, 2018) GREGORY CHESHIRE TOCZYDLOWSKI  
WILLIAM HERBERT HEYMAN # NICHOLAS SEMINARA

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.

*Thomas M. Kunkel*

*Wendy C. Skjerven*

*Douglas K. Russell*

Thomas M. Kunkel

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

19th day of July, 2018

*Sandra M. Bachman*

Notary Public

My Commission Expires September 30, 2022



a. Is this an original filing? Yes  No   
b. If no: 1. State the amendment number \_\_\_\_\_  
2. Date filed \_\_\_\_\_  
3. Number of pages attached \_\_\_\_\_

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,617,885,104	0	3,617,885,104	3,372,829,396
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	296,404,967	6,868,652	289,536,315	326,030,613
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(19,723,090)), cash equivalents (\$.....0) and short-term investments (\$.....64,273,147).....	44,550,056	0	44,550,056	137,626,346
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	2,713,323	262,326	2,450,997	2,641,903
9. Receivables for securities.....	0	0	0	12,736
10. Securities lending reinvested collateral assets.....	16,739,896	0	16,739,896	20,555,872
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	3,978,293,347	7,130,979	3,971,162,368	3,859,696,866
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	38,675,091	0	38,675,091	39,230,403
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	118,265,440	20,313,646	97,951,794	80,529,516
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....64,458,173 earned but unbilled premiums).....	185,843,001	9,179,730	176,663,271	155,177,320
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	20,590,578	0	20,590,578	23,906,019
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	49,388,580	0	49,388,580	46,322,453
19. Guaranty funds receivable or on deposit.....	27,020	0	27,020	3,984
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.....	32,956,470	0	32,956,470	21,488,218
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	6,047,162	0	6,047,162	6,405,821
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,430,086,688	36,624,354	4,393,462,334	4,232,760,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,430,086,688	36,624,354	4,393,462,334	4,232,760,599

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other assets tri-party/tax credit bonds.....	4,978,191	0	4,978,191	5,599,122
2502. Assumed reinsurance receivable and payable.....	626,488	0	626,488	626,835
2503. Other assets.....	351,544	0	351,544	135,259
2598. Summary of remaining write-ins for Line 25 from overflow page.....	90,939	0	90,939	44,605
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	6,047,162	0	6,047,162	6,405,821

# 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 \$.....205,060,169).....	808,962,655	820,933,807
2. Reinsurance payable on paid losses and loss adjustment expenses.....	14,059,693	33,858
3. Loss adjustment expenses.....	167,651,523	181,114,296
4. Commissions payable, contingent commissions and other similar charges.....	31,711,775	42,188,100
5. Other expenses (excluding taxes, licenses and fees).....	31,562,332	42,889,178
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	11,381,517	13,242,950
7.1 Current federal and foreign income taxes (including \$....(1,249,110) on realized capital gains (losses)).....	7,314,814	1,313,124
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 \$....362,707,734 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).....	970,342,074	920,416,346
10. Advance premium.....	1,466,163	1,256,758
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,703,481	9,857,423
12. Ceded reinsurance premiums payable (net of ceding commissions).....	46,530,912	36,704,062
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	33,838,714	35,924,038
15. Remittances and items not allocated.....	10,186,462	82,545,307
16. Provision for reinsurance (including \$.....0 certified).....	5,066,341	5,066,341
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.....	0	363,978
22. Payable for securities lending.....	16,739,896	20,555,872
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.....	1,185,914	1,718,835
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,168,704,267	2,216,124,273
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,168,704,267	2,216,124,273
29. Aggregate write-ins for special surplus funds.....	7,520,472	7,508,853
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).....	1,776,953,835	1,568,843,714
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).....	2,224,758,067	2,016,636,327
38. Totals (Page 2, Line 28, Col. 3).....	4,393,462,334	4,232,760,599

### DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	799,616	793,039
2502. Escheat liability.....	379,714	637,143
2503. Federal excise tax-reinsurance contracts.....	6,585	2,091
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	286,561
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,185,914	1,718,835
2901. Special surplus from retroactive reinsurance.....	7,520,472	7,508,853
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).....	7,520,472	7,508,853
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....1,074,387,762).....	1,007,041,805	960,559,556	1,968,570,140
1.2 Assumed..... (written \$....43,120,670).....	43,414,086	32,352,173	65,276,049
1.3 Ceded..... (written \$....316,386,008).....	299,259,195	282,727,670	581,305,241
1.4 Net..... (written \$....801,122,424).....	751,196,696	710,184,059	1,452,540,948
DEDUCTIONS:			
2. Losses incurred (current accident year \$....223,858,474):			
2.1 Direct.....	344,517,985	356,477,010	655,046,664
2.2 Assumed.....	2,407,521	(3,169,131)	56,697,199
2.3 Ceded.....	163,529,966	150,005,585	307,310,533
2.4 Net.....	183,395,539	203,302,294	404,433,330
3. Loss adjustment expenses incurred.....	12,464,504	(9,239,027)	9,826,752
4. Other underwriting expenses incurred.....	313,461,307	297,049,619	596,809,469
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	509,321,350	491,112,886	1,011,069,550
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	241,875,346	219,071,173	441,471,398
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	59,365,951	60,518,418	123,141,977
10. Net realized capital gains (losses) less capital gains tax of \$....226,504.....	(313,371)	86,015	(2,373,780)
11. Net investment gain (loss) (Lines 9 + 10).....	59,052,580	60,604,433	120,768,196
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....396,245 amount charged off \$....847,057).....	(450,812)	(246,773)	(777,480)
13. Finance and service charges not included in premiums.....	232,520	208,699	432,157
14. Aggregate write-ins for miscellaneous income.....	(727,345)	(442,278)	(849,982)
15. Total other income (Lines 12 through 14).....	(945,637)	(480,353)	(1,195,306)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	299,982,289	279,195,253	561,044,289
17. Dividends to policyholders.....	2,978,000	2,599,922	5,341,683
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).....	297,004,289	276,595,332	555,702,606
19. Federal and foreign income taxes incurred.....	57,461,499	77,974,359	168,761,301
20. Net income (Line 18 minus Line 19) (to Line 22).....	239,542,790	198,620,973	386,941,305
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,016,636,327	2,088,189,284	2,088,189,284
22. Net income (from Line 20).....	239,542,790	198,620,973	386,941,305
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 \$....(50,613).....	(36,400,377)	7,471,679	11,835,798
25. Change in net unrealized foreign exchange capital gain (loss).....	42	(11,503)	0
26. Change in net deferred income tax.....	3,015,514	708,318	(29,109,845)
27. Change in nonadmitted assets.....	1,963,772	2,361,076	291,065
28. Change in provision for reinsurance.....	0	0	(1,511,281)
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	(440,000,000)
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).....	208,121,740	209,150,542	(71,552,957)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,224,758,067	2,297,339,826	2,016,636,327

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	176,607	156,749	439,089
1402. Retroactive reinsurance gain/loss.....	11,619	200,143	353,011
1403. Profit and loss, miscellaneous.....	(915,571)	(799,170)	(1,642,082)
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).....	(727,345)	(442,278)	(849,982)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	773,855,977	713,322,728	1,485,579,288
2. Net investment income.....	69,249,769	72,359,361	145,195,521
3. Miscellaneous income.....	(945,637)	(480,353)	(1,195,306)
4. Total (Lines 1 through 3).....	842,160,108	785,201,736	1,629,579,503
5. Benefit and loss related payments.....	178,025,415	177,260,756	343,010,922
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.....	362,299,777	349,049,165	646,405,537
8. Dividends paid to policyholders.....	2,131,942	2,069,403	4,566,862
9. Federal and foreign income taxes paid (recovered) net of \$.....(604,564) tax on capital gains (losses).....	51,686,313	71,308,450	179,051,990
10. Total (Lines 5 through 9).....	594,143,446	599,687,774	1,173,035,312
11. Net cash from operations (Line 4 minus Line 10).....	248,016,662	185,513,962	456,544,192
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	218,085,204	197,864,829	590,499,346
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.....	3,828,712	34,310,184	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	221,913,916	232,175,013	590,499,346
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	472,376,134	259,495,305	511,234,368
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.....	90,078	27,029	27,029
13.6 Miscellaneous applications.....	363,978	0	17,234,979
13.7 Total investments acquired (Lines 13.1 to 13.6).....	472,830,190	259,522,334	528,496,377
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).....	(250,916,274)	(27,347,321)	62,002,970
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	440,000,000
16.6 Other cash provided (applied).....	(90,176,677)	(9,795,618)	35,155,341
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(90,176,677)	(9,795,618)	(404,844,659)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(93,076,290)	148,371,023	113,702,503
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	137,626,346	23,923,843	23,923,843
19.2 End of period (Line 18 plus Line 19.1).....	44,550,056	172,294,866	137,626,346
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	1,970,190	3,053,500	6,161,326
20.0002 Other assets tri-party/tax credit bonds.....	888,487	0	1,182,425
20.0003 Tax credits from certified capital company (CAPCO).....	136,400	56,746	85,709
20.0004 Income payment received in securities other assets tri-party/tax credit bonds.....	33,147	0	0
20.0005 Income payment received in securities.....	0	0	82,534

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## NOTES TO FINANCIAL STATEMENTS

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**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 the 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>	<u>SSAP</u>	<u>F/S</u>	<u>F/S</u>	<u>June 30, 2018</u>	<u>December 31, 2017</u>
	<u>#</u>	<u>Page</u>	<u>Line #</u>		
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 239,542,790	\$ 386,941,305
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 239,542,790</u>	<u>\$ 386,941,305</u>
 <u>Surplus</u>					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 2,224,758,067	\$ 2,016,636,327
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,224,758,067</u>	<u>\$ 2,016,636,327</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 2018.

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## NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:				
	1. Less than 12 Months	\$	271,106	
	2. 12 Months or Longer	\$	200,304	
b. The aggregate related fair value of securities with unrealized losses:				
	1. Less than 12 Months	\$	18,630,105	
	2. 12 Months or Longer	\$	9,669,114	

(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 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. Dollar Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

J. Real Estate:

No significant change.

K. Low-Income Housing Tax Credits (LIHTC):

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5\* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. 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.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 8 – Derivative Instruments**

A – G. No significant change.

H. Not applicable.

### **Note 9 – Income Taxes**

No significant change.

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

In May 2018, the Company sold \$44.9 million of securities to the Travelers Money Market Liquidity Pool.

### **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 on 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.



## NOTES TO FINANCIAL STATEMENTS

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

No significant change.

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

No significant change.

### **Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2018:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>	Net Asset Value (NAV) Included In Level 2
Bonds					
U.S. special revenue	\$ -	\$ 288,662	\$ -	\$ 288,662	\$ -
Industrial and miscellaneous	-	15,356,190	-	15,356,190	-
Total securities at fair value	<u>\$ -</u>	<u>\$ 15,644,852</u>	<u>\$ -</u>	<u>\$ 15,644,852</u>	<u>\$ -</u>

At June 30, 2018, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at a fair value of \$0.

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

- (2) During the quarter, the Company disposed of Level 3 common stock measured and reported in the previous quarter at a fair value of zero.
- (3) Not applicable.
- (4) Level 2 and Level 3 valuation techniques:

The fair values of bonds are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

(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, 2018)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Short term bonds	\$ 64,273,147	\$ 64,273,147	\$ 9,081,183	\$ 55,191,964	\$ -	\$ -	\$ -
Long term bonds	3,613,495,636	3,617,885,104	88,020,189	3,524,779,172	696,275	-	-

  

(At December 31, 2017)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)	Net Asset Value (NAV) Included In Level 2
Short term bonds	\$ 157,399,862	\$ 157,399,862	\$ 36,486,979	\$ 120,912,883	\$ -	\$ -	\$ -
Long term bonds	3,462,765,079	3,372,829,396	89,518,194	3,372,409,739	837,146	-	-
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 8, 2018.

### **Note 23 – Reinsurance**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **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**

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$67,097,000, resulting primarily from better than expected loss and defense and cost containment experience in the other liability - claims-made line for multiple accident years. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

A. No significant change.

B. Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]  
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/15/2016
- 6.4 By what department or departments?  
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 [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
- 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 [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

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

### INVESTMENT

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

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

	1		2	
	Prior Year End Book/Adjusted Carrying Value		Current Quarter Book/Adjusted Carrying Value	
	\$ 0		\$ 0	
	0		0	
	332,614,944		296,404,967	
	0		0	
	0		0	
	0		0	
	\$ 332,614,944		\$ 296,404,967	
	\$ 0		\$ 0	

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 16,739,896
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 16,739,896
- 16.3 Total payable for securities lending reported on the liability page: \$ 16,739,896

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

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

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

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

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

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2
Name of Firm or Individual	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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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  No

18.2 If no, list exceptions:

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

19. By self-designating 5\*GI securities, the reporting entity is certifying the following elements for each self-designated 5\*GI security:

- a. Documentation necessary to permit a full credit analysis of the security does not exist.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5\*GI securities?

Yes [ X ]    No [   ]

## 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
<b>Total</b>	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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

**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
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**NONE**

**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 (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....	AL	10,527,068	11,770,584	1,364,539	711,893	13,561,494	11,751,009
2. Alaska.....AK.....L.....	AK	5,075,583	4,488,986	151,485	159,141	2,411,007	2,334,021
3. Arizona.....AZ.....L.....	AZ	15,588,509	12,527,534	2,160,158	2,090,514	23,723,205	20,523,917
4. Arkansas.....AR.....L.....	AR	11,418,892	11,148,591	1,722,324	2,080,838	34,376,764	30,756,817
5. California.....CA.....L.....	CA	114,105,566	121,207,418	32,041,609	19,579,515	160,270,941	142,506,322
6. Colorado.....CO.....L.....	CO	30,026,641	22,975,393	3,014,442	3,403,418	33,454,714	33,529,270
7. Connecticut.....CT.....L.....	CT	24,688,613	21,034,073	3,522,123	3,280,897	37,217,980	32,172,925
8. Delaware.....DE.....L.....	DE	3,010,545	3,611,420	293,493	497,793	5,817,717	6,212,136
9. District of Columbia.....DC.....L.....	DC	12,399,281	20,247,421	3,227,311	3,377,411	15,032,907	20,066,456
10. Florida.....FL.....L.....	FL	69,275,753	58,673,138	13,300,804	21,885,275	72,117,542	105,778,036
11. Georgia.....GA.....L.....	GA	29,966,071	28,647,870	5,995,080	5,508,679	44,011,316	43,980,984
12. Hawaii.....HI.....L.....	HI	8,179,916	6,527,339	5,662,317	7,511,885	23,540,127	9,242,609
13. Idaho.....ID.....L.....	ID	4,043,888	3,905,127	2,640,188	386,383	4,376,963	4,942,438
14. Illinois.....IL.....L.....	IL	47,276,172	43,231,221	8,137,888	10,647,213	78,390,061	73,815,977
15. Indiana.....IN.....L.....	IN	16,745,077	15,925,916	1,940,293	1,902,004	25,117,508	24,259,056
16. Iowa.....IA.....L.....	IA	10,591,679	12,192,227	1,902,827	2,108,791	19,637,538	14,418,240
17. Kansas.....KS.....L.....	KS	9,957,279	8,598,938	2,037,858	1,755,300	14,796,630	13,099,124
18. Kentucky.....KY.....L.....	KY	10,610,343	11,269,933	6,109,489	5,733,985	26,964,490	32,193,049
19. Louisiana.....LA.....L.....	LA	19,519,677	17,342,538	3,069,337	2,870,794	23,112,024	25,903,191
20. Maine.....ME.....L.....	ME	4,448,063	3,743,478	439,536	159,434	5,224,914	5,181,466
21. Maryland.....MD.....L.....	MD	23,023,425	21,002,752	4,946,455	10,273,797	31,097,176	33,092,939
22. Massachusetts.....MA.....L.....	MA	34,791,213	31,396,717	3,316,758	5,933,921	57,290,107	49,817,349
23. Michigan.....MI.....L.....	MI	23,826,913	22,036,092	3,568,569	4,123,470	29,231,840	30,126,303
24. Minnesota.....MN.....L.....	MN	18,599,914	17,593,162	4,179,479	2,417,134	30,587,817	28,595,658
25. Mississippi.....MS.....L.....	MS	10,870,270	9,443,632	13,341,879	1,755,245	19,877,819	20,054,426
26. Missouri.....MO.....L.....	MO	20,996,560	18,691,883	6,238,970	5,529,476	35,014,714	37,292,988
27. Montana.....MT.....L.....	MT	8,249,285	8,229,519	2,073,704	1,626,645	13,126,315	12,326,041
28. Nebraska.....NE.....L.....	NE	5,576,467	5,472,813	2,764,514	839,209	12,235,861	12,142,317
29. Nevada.....NV.....L.....	NV	6,563,497	6,015,430	1,419,458	4,848,294	14,795,808	16,044,326
30. New Hampshire.....NH.....L.....	NH	4,972,873	4,516,087	221,811	246,851	4,793,908	4,494,785
31. New Jersey.....NJ.....L.....	NJ	28,960,937	28,045,223	12,147,503	6,757,404	51,542,771	46,120,604
32. New Mexico.....NM.....L.....	NM	4,075,437	4,617,357	986,874	815,739	5,550,154	4,217,335
33. New York.....NY.....L.....	NY	75,025,111	73,618,230	22,246,348	19,280,922	127,102,137	109,363,172
34. North Carolina.....NC.....L.....	NC	28,421,308	26,476,738	15,935,782	11,477,141	41,005,806	35,678,624
35. North Dakota.....ND.....L.....	ND	3,946,409	3,704,365	720,295	44,690	9,641,144	4,845,757
36. Ohio.....OH.....L.....	OH	31,587,345	32,553,180	4,232,889	5,973,601	68,573,050	56,360,093
37. Oklahoma.....OK.....L.....	OK	11,115,187	11,037,602	2,566,219	2,469,597	15,183,263	16,307,661
38. Oregon.....OR.....L.....	OR	14,050,446	12,412,140	2,520,914	4,229,386	14,327,054	19,639,918
39. Pennsylvania.....PA.....L.....	PA	45,816,056	42,304,471	9,559,918	13,399,737	87,844,928	84,584,384
40. Rhode Island.....RI.....L.....	RI	4,550,070	3,855,127	681,389	1,074,477	7,370,906	6,964,123
41. South Carolina.....SC.....L.....	SC	14,947,854	15,425,703	12,116,596	1,643,131	19,290,675	27,510,079
42. South Dakota.....SD.....L.....	SD	2,781,362	3,147,753	63,276	180,498	3,913,721	3,514,311
43. Tennessee.....TN.....L.....	TN	21,000,300	17,394,725	3,682,940	2,245,950	24,324,656	25,998,311
44. Texas.....TX.....L.....	TX	67,058,242	57,719,492	8,518,644	10,724,323	114,528,281	112,345,116
45. Utah.....UT.....L.....	UT	9,942,094	12,238,250	3,805,290	2,099,794	19,357,110	12,152,290
46. Vermont.....VT.....L.....	VT	775,545	1,011,514	(2,522)	324,894	568,669	575,107
47. Virginia.....VA.....L.....	VA	29,219,377	27,937,611	4,268,836	3,769,383	43,134,506	42,537,049
48. Washington.....WA.....L.....	WA	34,070,037	32,076,146	9,195,509	14,006,265	37,075,973	33,362,471
49. West Virginia.....WV.....L.....	WV	4,812,220	4,436,415	5,147,432	1,078,800	40,108,320	13,537,172
50. Wisconsin.....WI.....L.....	WI	17,796,741	16,976,609	1,248,687	1,567,417	27,032,415	25,747,947
51. Wyoming.....WY.....L.....	WY	5,100,913	4,302,402	777,352	1,172,470	11,989,188	5,029,574
52. American Samoa.....AS.....N.....	AS	925	(2,609)	0	0	0	0
53. Guam.....GU.....L.....	GU	131,626	186,310	0	0	42,766	0
54. Puerto Rico.....PR.....L.....	PR	2,134,796	969,573	(15,349)	(70,000)	206,473	0
55. US Virgin Islands.....VI.....L.....	VI	371,086	324,732	106,475	0	254,336	0
56. Northern Mariana Islands.....MP.....N.....	MP	0	(5,241)	0	0	0	0
57. Canada.....CAN.....N.....	CAN	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	1,771,305	2,191,627	(5,200)	(11,732)	146,033	637,971
59. Totals.....XXX.....	XXX	1,074,387,762	1,018,422,677	261,310,794	237,499,090	1,681,321,541	1,583,683,242

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....XXX.....	XXX	1,537,187	1,335,825	(5,200)	(11,732)	77,717	565,857
58002. BMU Bermuda.....XXX.....	XXX	215,379	(40,363)	0	0	0	0
58003. AIA Anguilla.....XXX.....	XXX	15,970	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....	XXX	2,769	896,165	0	0	68,316	72,114
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	1,771,305	2,191,627	(5,200)	(11,732)	146,033	637,971

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	54	R - Registered - Non-domiciled RRGs.....	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - See DSLI).....	0	Q - Qualified - Qualified or accredited reinsurer.....	0
D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile.....	0	N - None of the above - Not allowed to write business in the state.....	3



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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... 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	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

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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 Brazil Acquisition LLC	Delaware	47-2215437	Travelers TLD, LLC	Delaware	06-0566050
J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		Tiercel, LLC	Delaware	06-0566050
J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	Redstart, LLC	Delaware	06-0566050
J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		Travelers Marine, LLC	Delaware	06-0566050
J. Malucelli Latam S.A. (49.5%)	Brazil				
JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036			
Travelers Participações em Seguros Brasil S.A.	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	06-6033504			
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			
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			

*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)	*
<b>Members</b>															
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....	38-4046010..				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.....	99.000	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.....	99.000	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.....	85.000	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.....	99.000	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.....	99.000	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					Simply Business Holdings Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Group Ltd.....	GBR.....	NIA.....	Simply Business Holdings Ltd.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Ltd.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	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					10762962 Canada Inc.....	CAN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...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.....	
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.

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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	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	100.000	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	
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	06-6033504				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, LP.....	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	

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/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...	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.....	

Q12.4

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

# 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	33	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	(54,793)	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	87,119	0.000	0.000
17.1 Other liability-occurrence.....	492,337	3,859,070	783.827	710.527
17.2 Other liability-claims made.....	493,579,731	244,039,256	49.443	55.501
17.3 Excess workers' compensation.....	.0	.0	0.000	0.000
18.1 Products liability-occurrence.....	.0	(143,803)	0.000	0.000
18.2 Products liability-claims made.....	.0	2,192	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	1,204,145	0.000	0.000
21. Auto physical damage.....	.0	(14)	0.000	0.000
22. Aircraft (all perils).....	.0	.0	0.000	0.000
23. Fidelity.....	97,738,406	30,021,854	30.717	34.366
24. Surety.....	380,107,215	54,174,480	14.252	16.459
26. Burglary and theft.....	35,124,116	11,328,446	32.253	22.775
27. Boiler and machinery.....	.0	.0	0.000	0.000
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	1,007,041,805	344,517,985	34.211	37.111
<b>DETAILS OF WRITE-INS</b>				
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.....	117,216	492,337	257,819
17.2 Other liability-claims made.....	268,232,858	514,456,095	488,065,355
17.3 Excess workers' compensation.....	.0	.0	.0
18.1 Products liability-occurrence.....	.0	.0	.0
18.2 Products liability-claims made.....	.0	.0	.0
19.1 19.2 Private passenger auto liability.....	.0	.0	.0
19.3 19.4 Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	48,328,936	98,270,253	97,366,885
24. Surety.....	220,010,450	421,264,578	401,887,777
26. Burglary and theft.....	20,547,007	39,904,499	30,844,841
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.....	557,236,467	1,074,387,762	1,018,422,677
<b>DETAILS OF WRITE-INS</b>			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0



**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)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 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. 2015 + Prior.....	166,774	156,983	323,757	36,986	3,841	40,827	116,393	0	96,133	212,526	(13,395)	(57,009)	(70,404)
2. 2016.....	133,760	123,813	257,573	40,606	2,338	42,944	93,970	0	78,056	172,026	816	(43,419)	(42,603)
3. Subtotals 2016 + Prior.....	300,534	280,796	581,330	77,592	6,180	83,772	210,363	0	174,189	384,552	(12,578)	(100,428)	(113,006)
4. 2017.....	96,374	324,344	420,718	103,849	8,621	112,470	98,636	0	255,522	354,158	106,111	(60,201)	45,909
5. Subtotals 2017 + Prior.....	396,908	605,140	1,002,048	181,441	14,800	196,241	308,999	0	429,710	738,710	93,532	(160,629)	(67,097)
6. 2018.....	XXX	XXX	XXX	XXX	25,053	25,053	XXX	29,785	208,119	237,904	XXX	XXX	XXX
7. Totals.....	396,908	605,140	1,002,048	181,441	39,853	221,294	308,999	29,785	637,829	976,614	93,532	(160,629)	(67,097)
8. Prior Year-End's Surplus As Regards Policyholders	2,016,636												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....23.6 %	2. ....(26.5)%	3. ....(6.7)%
													Col. 13, Line 7 Line 8
													4. ....(3.3)%

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Statement for June 30, 2018 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

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

**Bar Code:**



## 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.....	94,417	0	94,417	89,067
2505. Suspense, undistributed payments.....	0	0	0	(6,262)
2506. Other assets - Reliance acquisition.....	(3,477)	0	(3,477)	(38,199)
2597. Summary of remaining write-ins for Line 25.....	90,939	0	90,939	44,605

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities tri-party/tax credit bonds.....	0	286,561
2597. Summary of remaining write-ins for Line 25.....	0	286,561

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

States, Etc.	1 Active Status (a)	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. TTO Trinidad and Tobago.....	.XXX...	1,082	0	0	0	0	0
58005. BEL Belgium.....	.XXX...	625	0	0	0	0	0
58006. PLW Palau.....	.XXX...	400	0	0	0	0	0
58007. COL Colombia.....	.XXX...	333	0	0	0	0	0
58008. NZL New Zealand.....	.XXX...	329	0	0	0	0	0
58009. KOR Korea, Republic of.....	.XXX...	0	800,829	0	0	0	0
58010. JPN Japan.....	.XXX...	0	125,499	0	0	0	0
58011. HKG Hong Kong, Special Adminis.....	.XXX...	0	25,000	0	0	0	0
58012. AUS Australia.....	.XXX...	0	11,034	0	0	0	0
58013. NLD Netherlands.....	.XXX...	0	0	0	0	65,856	65,856
58014. SGP Singapore.....	.XXX...	0	0	0	0	2,460	6,258
58015. VGB British Virgin Islands.....	.XXX...	0	(908)	0	0	0	0
58016. ZAF South Africa.....	.XXX...	0	(2,028)	0	0	0	0
58017. GRC Greece.....	.XXX...	0	(28,125)	0	0	0	0
58018. DEU Germany.....	.XXX...	0	(35,136)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	.XXX...	2,769	896,165	0	0	68,316	72,114

# 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.....	2,968,201	3,598,179
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	77,304	0
2.2 Additional investment made after acquisition.....	12,774	27,029
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.....	344,956	657,007
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).....	2,713,323	2,968,201
12. Deduct total nonadmitted amounts.....	262,326	326,298
13. Statement value at end of current period (Line 11 minus Line 12).....	2,450,997	2,641,903

## 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.....	3,705,444,340	3,793,385,938
2. Cost of bonds and stocks acquired.....	474,346,324	517,478,228
3. Accrual of discount.....	712,977	1,285,969
4. Unrealized valuation increase (decrease).....	(36,450,990)	12,092,861
5. Total gain (loss) on disposals.....	(72,814)	(233,156)
6. Deduct consideration for bonds and stocks disposed of.....	220,881,276	598,579,769
7. Deduct amortization of premium.....	9,497,972	19,985,731
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. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	689,481	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	3,914,290,071	3,705,444,340
12. Deduct total nonadmitted amounts.....	6,868,652	6,584,331
13. Statement value at end of current period (Line 11 minus Line 12).....	3,907,421,419	3,698,860,009

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	3,030,281,140	721,350,952	625,190,307	(9,113,841)	3,030,281,140	3,117,327,945		3,024,935,395
2. NAIC 2 (a).....	521,048,224	31,864,143	17,649,208	6,892,500	521,048,224	542,155,659		478,150,600
3. NAIC 3 (a).....	19,958,705	0	0	(1,990,686)	19,958,705	17,968,020		21,438,743
4. NAIC 4 (a).....	3,137,629	0	0	918,130	3,137,629	4,055,759		4,141,229
5. NAIC 5 (a).....	1,486,783	0	0	(835,914)	1,486,783	650,868		1,563,291
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	3,575,912,481	753,215,095	642,839,514	(4,129,811)	3,575,912,481	3,682,158,251	0	3,530,229,258
<b>PREFERRED STOCK</b>								
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.....	3,575,912,481	753,215,095	642,839,514	(4,129,811)	3,575,912,481	3,682,158,251	0	3,530,229,258

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(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 \$.....64,273,147; 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.....	64,273,147	XXX.....	64,273,147	61,024	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.....	157,399,862	45,617,094
2. Cost of short-term investments acquired.....	911,870,470	1,887,819,702
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.....	1,004,997,186	1,776,036,933
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).....	64,273,147	157,399,862
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	64,273,147	157,399,862

**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 - Pt. 2 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									
<b>Any Other Class of Asset - Unaffiliated</b>												
	NC Solar Fund VIII.....	Charlotte.....	NC...	Double Time Capital.....		12/07/2016...	.....0	.....0	.....12,774	.....0	.....32,524	.....1.650
4299999	Total - Any Other Class of Asset - Unaffiliated.....							.....0	.....12,774	.....0	.....32,524	.....XXX.....
4499999	Subtotal - Unaffiliated.....							.....0	.....12,774	.....0	.....32,524	.....XXX.....
4699999	Totals.....							.....0	.....12,774	.....0	.....32,524	.....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.						
<b>NONE</b>																			



**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)
<b>Bonds - U.S. Political Subdivisions of States</b>									
011338	WA 4 ALAMO HEIGHTS ISD GO S20 3.500 2037 02		05/11/2018	PIPER JAFFRAY		5,605,000	5,605,000	10,899	1FE
037591	QW 7 APEX GENERAL OBLIGATION 3.250 2037 06		04/17/2018	MORGAN STANLEY		1,896,904	1,905,000	0	1FE
150528	YF 8 CEDAR RAPIDS GO REF S201 3.375 2037 06		05/09/2018	RAYMOND JAMES & ASSOC		1,205,717	1,215,000	0	1FE
249164	NL 4 DENVER CITY AND CNTY CO 3.250 2033 08		06/19/2018	MORGAN STANLEY		15,850,446	15,945,000	0	1FE
346843	NL 5 FORT BEND ISD GO REF S20 4.000 2038 08		05/02/2018	PIPER JAFFRAY		1,659,690	1,590,000	0	1FE
613681	6A 8 MONTGOMERY CO GEN OBLIG 5.000 2037 03		05/02/2018	WELLS FARGO SECURITIES		1,156,040	1,000,000	0	1FE
66702R	TV 4 NORTHSIDE ISD GO REF S20 3.500 2038 08		05/09/2018	CITIGROUP GLOBAL MARKETS		4,800,000	4,800,000	0	1FE
751622	QA 2 RAMSEY CO GENERAL OBLIGA 3.250 2034 02		05/08/2018	J P MORGAN CHASE SECURITIES INC		435,000	435,000	0	1FE
848780	TA 0 SPOKANE CO SD #354 MEAD 5.000 2037 12		05/03/2018	DA DAVIDSON		7,478,445	6,500,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					40,087,242	38,995,000	10,899	.XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
254845	PY 0 DIST COLUMBIA WTR & SWR 5.000 2036 10		04/18/2018	GOLDMAN SACHS & CO		4,696,880	4,000,000	0	1FE
254845	PA 2 DIST COLUMBIA WTR & SWR 5.000 2038 10		04/18/2018	GOLDMAN SACHS & CO		4,828,189	4,125,000	0	1FE
254845	PB 0 DIST COLUMBIA WTR & SWR 5.000 2039 10		04/18/2018	GOLDMAN SACHS & CO		1,167,660	1,000,000	0	1FE
576051	TA 4 MASSACHUSETTS WATER RES 5.000 2036 08		05/09/2018	BAS-MERRILL LYNCH		2,105,443	1,785,000	0	1FE
65887P	UL 7 NORTH DAKOTA PUB FIN AUT 5.000 2036 10		05/15/2018	J P MORGAN CHASE SECURITIES INC		10,480,474	8,915,000	0	1FE
92818H	LG 4 VIRGINIA PUBLIC SCH AUTH 3.500 2037 08		05/02/2018	CITIGROUP GLOBAL MARKETS		3,634,244	3,675,000	0	1FE
92818M	XG 0 VIRGINIA RES AUTH INFRA 3.500 2039 11		05/09/2018	BAS-MERRILL LYNCH		1,849,416	1,855,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					28,762,307	25,355,000	0	.XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00037B	AF 9 ABB FINANCE USA 3.800 2028 04	C	04/12/2018	JEFFERIES & CO INC		1,011,130	1,000,000	1,372	1FE
00108W	AG 5 AEP TEXAS INC (144A) 3.950 2028 06		05/14/2018	MUFG SECURITIES AMERICAS INC		1,993,400	2,000,000	0	2FE
02079K	AC 1 ALPHABET INC 1.998 2026 08		06/12/2018	U S BANCORP		2,679,780	3,000,000	19,814	1FE
02361D	AS 9 AMEREN ILLINOIS 3.800 2028 05		05/14/2018	J P MORGAN CHASE SECURITIES INC		1,998,200	2,000,000	0	1FE
032654	AN 5 ANALOG DEVICES 3.500 2026 12		04/10/2018	MORGAN STANLEY		972,420	1,000,000	12,347	2FE
05348E	AW 9 AVALONBAY COMMUNITIES 3.500 2025 11		06/12/2018	SUNTRUST		1,947,960	2,000,000	5,639	1FE
06406R	AH 0 BANK OF NEW YORK MELLON 3.850 2028 04		04/23/2018	RBC CAPITAL MARKETS		997,780	1,000,000	0	1FE
07274N	AL 7 BAYER US FINANCE II LLC 4.375 2028 12	C	06/18/2018	J P MORGAN CHASE SECURITIES INC		1,985,420	2,000,000	0	2FE
14913Q	2L 2 CATERPILLAR FINANCIAL SE 3.450 2023 05		05/09/2018	BAS-MERRILL LYNCH		1,998,640	2,000,000	0	1FE
172967	LW 9 CITIGROUP INC 4.075 2029 04		04/16/2018	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
189054	AW 9 CLOROX CO 3.900 2028 05		05/09/2018	U S BANCORP		1,988,680	2,000,000	433	2FE
209111	FP 3 CONSOLIDATED EDISON CO O 3.800 2028 05		05/21/2018	VARIOUS		1,997,750	2,000,000	2,217	1FE
251526	BU 2 DEUTSCHE BANK NY 2.950 2020 08	C	06/01/2018	EXCHANGED		976,800	1,000,000	8,276	2FE
25470D	BD 0 DISCOVERY COMMUNICATIONS 3.950 2025 06		04/03/2018	EXCHANGED		993,390	1,000,000	11,850	2FE
26444H	AE 1 DUKE ENERGY FLORIDA 3.800 2028 07		06/18/2018	BARCLAYS CAPITAL INC		1,996,300	2,000,000	0	1FE
29736R	AJ 9 ESTEE LAUDER CO 3.150 2027 03		05/16/2018	VARIOUS		3,259,731	3,375,000	13,913	1FE
30231G	AT 9 EXXON MOBIL CORP 3.043 2026 03		04/18/2018	UBS AG		1,965,700	2,000,000	8,284	1FE
31620M	AR 7 FIDELITY NATIONAL 5.000 2025 10		04/11/2018	CITIGROUP GLOBAL MARKETS		1,067,220	1,000,000	24,722	2FE
369550	BC 1 GENERAL DYNAMICS CORP 3.750 2028 05		05/10/2018	RBC CAPITAL MARKETS		2,004,600	2,000,000	625	1FE
370334	CG 7 GENERAL MILLS INC 4.200 2028 04		04/04/2018	MORGAN STANLEY		1,004,810	1,000,000	0	2FE
377372	AH 0 GLAXOSMITHKLINE 2.800 2023 03	C	04/03/2018	FTN FINANCIAL		1,957,400	2,000,000	2,644	1FE
377372	AN 7 GLAXOSMITHKLINE 3.875 2028 05	C	05/11/2018	J P MORGAN CHASE SECURITIES INC		3,006,610	3,000,000	0	1FE
413875	AW 5 HARRIS CORP 4.400 2028 06		05/24/2018	J P MORGAN CHASE SECURITIES INC		1,004,760	1,000,000	0	2FE
427866	AZ 1 HERSHEY COMPANY 3.375 2023 05		05/03/2018	CITIGROUP GLOBAL MARKETS		1,999,160	2,000,000	0	1FE
446150	AM 6 HUNTINGTON BANCSHARES 4.000 2025 05		05/09/2018	RBC CAPITAL MARKETS		1,994,320	2,000,000	0	2FE
454889	AS 5 INDIANA MICHIGAN POWER 3.850 2028 05		04/30/2018	CREDIT SUISSE FIRST BOSTON		1,993,700	2,000,000	0	1FE

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**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)
46849L TC 5	JACKSON NATIONAL LIFE (1 3.875 2025 06.....	C.....	06/07/2018.....	BAS-MERRILL LYNCH.....	.....	1,000,300	1,000,000	.....0	1FE.....
46647P AR 7	JPMORGAN CHASE & CO 4.005 2029 04.....	.....	04/17/2018.....	J P MORGAN CHASE SECURITIES INC.....	.....	2,003,600	2,000,000	.....0	1FE.....
49456B AP 6	KINDER MORGAN INC 4.300 2028 03.....	.....	05/14/2018.....	SCOTIA CAPITAL.....	.....	974,350	1,000,000	.....8,958	2FE.....
502413 BF 3	L3 TECHNOLOGIES INC 3.850 2023 06.....	.....	05/30/2018.....	BAS-MERRILL LYNCH.....	.....	1,996,080	2,000,000	.....0	2FE.....
571903 AY 9	MARRIOTT INTERNATIONAL 4.000 2028 04.....	.....	04/04/2018.....	WELLS FARGO SECURITIES.....	.....	996,560	1,000,000	.....0	2FE.....
59217G CK 3	MET LIFE GLOBAL FUNDING 3.000 2027 09.....	.....	03/29/2018.....	CITIGROUP GLOBAL MARKETS.....	.....	0	0	.....1,167	1FE.....
594918 BY 9	MICROSOFT CORP 3.300 2027 02.....	.....	04/04/2018.....	HSBC.....	.....	993,680	1,000,000	.....5,500	1FE.....
609207 AM 7	MONDELEZ INTERNATIONAL 4.125 2028 05.....	.....	05/04/2018.....	CREDIT SUISSE FIRST BOSTON.....	.....	990,060	1,000,000	.....115	2FE.....
69371R P2 6	PACCAR FINANCIAL CORP 3.100 2021 05.....	.....	05/07/2018.....	BAS-MERRILL LYNCH.....	.....	999,740	1,000,000	.....0	1FE.....
695156 AT 6	PACKAGING CORP OF AMERIC 3.400 2027 12.....	.....	06/13/2018.....	CITIGROUP GLOBAL MARKETS.....	.....	1,988,933	2,101,000	.....0	2FE.....
701094 AJ 3	PARKER-HANNIFIN CORP 3.250 2027 03.....	.....	04/05/2018.....	FTN FINANCIAL.....	.....	975,920	1,000,000	.....3,431	1FE.....
740189 AM 7	PRECISION CAST 3.250 2025 06.....	.....	04/12/2018.....	CREDIT SUISSE FIRST BOSTON.....	.....	989,250	1,000,000	.....10,924	1FE.....
755111 BX 8	RAYTHEON CO 2.500 2022 12.....	.....	06/19/2018.....	WELLS FARGO SECURITIES.....	.....	3,876,240	4,000,000	.....1,667	1FE.....
760759 AT 7	REPUBLIC SERVICES 3.950 2028 05.....	.....	05/04/2018.....	U S BANCORP.....	.....	989,410	1,000,000	.....0	2FE.....
771196 BL 5	ROCHE HOLDINGS INC (144A 2.375 2027 01.....	C.....	04/06/2018.....	DEUTSCHE BANC.....	.....	1,382,685	1,500,000	.....7,125	1FE.....
78355H KH 1	RYDER SYSTEM INC 3.750 2023 06.....	.....	06/14/2018.....	RBC CAPITAL MARKETS.....	.....	2,993,820	3,000,000	.....0	2FE.....
906548 CK 6	UNION ELECTRIC CO 3.500 2024 04.....	.....	05/15/2018.....	J P MORGAN CHASE SECURITIES INC.....	.....	1,987,400	2,000,000	.....6,222	1FE.....
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09.....	.....	06/05/2018.....	CITIGROUP GLOBAL MARKETS.....	.....	1,995,020	2,000,000	.....0	2FE.....
91324P CV 2	UNITEDHEALTH GROUP INC 3.100 2026 03.....	.....	04/12/2018.....	DEUTSCHE BANC.....	.....	968,220	1,000,000	.....2,669	1FE.....
91324P CY 6	UNITEDHEALTH GROUP INC 3.375 2027 04.....	.....	05/22/2018.....	CREDIT SUISSE FIRST BOSTON.....	.....	2,888,010	3,000,000	.....10,969	1FE.....
91324P DK 5	UNITEDHEALTH GROUP INC 3.850 2028 06.....	.....	06/14/2018.....	BAS-MERRILL LYNCH.....	.....	998,280	1,000,000	.....0	1FE.....
91159H HS 2	US BANCORP 3.900 2028 04.....	.....	04/24/2018.....	U S BANCORP.....	.....	997,290	1,000,000	.....0	1FE.....
95040Q AD 6	WELLTOWER INC 4.250 2028 04.....	.....	04/04/2018.....	BAS-MERRILL LYNCH.....	.....	1,002,090	1,000,000	.....0	2FE.....
88579Y AV 3	3M COMPANY 2.250 2026 09.....	.....	04/03/2018.....	MORGAN STANLEY.....	.....	917,690	1,000,000	.....1,000	1FE.....
01626P AH 9	ALIMENTATION COUCHE - TA 3.550 2027 07.....	A.....	04/18/2018.....	CITIGROUP GLOBAL MARKETS.....	.....	958,280	1,000,000	.....8,283	2FE.....
13645R AY 0	CANADIAN PACIFIC RAILWAY 4.000 2028 06.....	A.....	05/15/2018.....	WELLS FARGO SECURITIES.....	.....	1,998,320	2,000,000	.....222	2FE.....
00913R AD 8	AIR LIQUIDE FINANCE (144 2.500 2026 09.....	D.....	04/10/2018.....	BAS-MERRILL LYNCH.....	.....	1,849,360	2,000,000	.....2,083	1FE.....
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05.....	D.....	05/16/2018.....	BARCLAYS CAPITAL INC.....	.....	2,992,290	3,000,000	.....0	1FE.....
6325C0 DJ 7	NATIONAL AUSTRALIA BANK 3.500 2027 01.....	D.....	04/04/2018.....	MIZUHO INTERNATIONAL PLC.....	.....	982,320	1,000,000	.....8,361	1FE.....
63254A BA 5	NATIONAL AUSTRALIA BANK 3.625 2023 06.....	D.....	06/11/2018.....	J P MORGAN CHASE SECURITIES INC.....	.....	996,740	1,000,000	.....0	1FE.....
801060 AD 6	SANOFI 3.625 2028 06.....	D.....	06/12/2018.....	MORGAN STANLEY.....	.....	2,978,100	3,000,000	.....0	1FE.....
80283L AT 0	SANTANDER UK PLC 3.400 2021 06.....	D.....	05/23/2018.....	CITIGROUP GLOBAL MARKETS.....	.....	998,130	1,000,000	.....0	1FE.....
02004V AA 1	ALLYA 2018-2 A1 2.300 2019 05.....	.....	04/24/2018.....	BAS-MERRILL LYNCH.....	.....	25,000,000	25,000,000	.....0	1FE.....
02007J AA 5	ALLYA 2018-3 A1 2.396 2019 07.....	.....	06/19/2018.....	BARCLAYS CAPITAL INC.....	.....	61,000,000	61,000,000	.....0	1Z.....
50117P AA 7	KCOT 2018-1 A1 (144A) 2.370 2019 05.....	.....	04/24/2018.....	J P MORGAN CHASE SECURITIES INC.....	.....	31,000,000	31,000,000	.....0	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....	.....	.....	.....	.....	211,453,829	212,976,000	.....190,832	.....XXX.....
8399997	Total - Bonds - Part 3.....	.....	.....	.....	.....	280,303,378	277,326,000	.....201,731	.....XXX.....
8399999	Total - Bonds.....	.....	.....	.....	.....	280,303,378	277,326,000	.....201,731	.....XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....	280,303,378	XXX	.....201,731	.....XXX.....

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

**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)
<b>Bonds - U.S. Government</b>																					
876780	AA 5 TAYARRA LTD 3.628	D	05/15/2018	REDEEMED		45,317	45,317	45,317	45,317	0	0	0	0	0	45,317	0	0	0	822	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		06/20/2018	PAID ON PRINCIPAL		847	847	810	810	0	37	0	37	0	847	0	0	0	21	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2018	PAID ON PRINCIPAL		13,955	13,955	13,399	13,532	0	423	0	423	0	13,955	0	0	0	292	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2018	PAID ON PRINCIPAL		6,387	6,387	5,832	5,890	0	497	0	497	0	6,387	0	0	0	119	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2018	PAID ON PRINCIPAL		17,196	17,196	17,131	17,126	0	70	0	70	0	17,196	0	0	0	380	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		06/15/2018	PAID ON PRINCIPAL		31,370	31,370	31,424	31,328	0	42	0	42	0	31,370	0	0	0	595	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		06/15/2018	PAID ON PRINCIPAL		21,143	21,143	21,180	21,117	0	26	0	26	0	21,143	0	0	0	400	06/15/2019	1
38378X	PZ 8 GNR 2014-130 A (PROJEC 2.099		06/16/2018	PAID ON PRINCIPAL		66,931	66,931	66,640	66,765	0	166	0	166	0	66,931	0	0	0	586	06/16/2040	1
83162C	VV 2 SBAP 2013-20J 1 3.370		04/01/2018	PAID ON PRINCIPAL		486,275	486,275	487,947	487,701	0	(1,426)	0	(1,426)	0	486,275	0	0	0	8,663	10/01/2033	1
83162C	VY 6 SBAP 2013-20L 1 3.380		06/01/2018	PAID ON PRINCIPAL		209,089	209,089	209,481	209,166	0	(78)	0	(78)	0	209,089	0	0	0	3,617	12/01/2033	1
0599999	Total - Bonds - U.S. Government					898,510	898,510	899,160	898,753	0	(243)	0	(243)	0	898,510	0	0	0	15,496	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
235308	RQ 8 DALLAS ISD GEN OBLIG R 5.000		06/26/2018	RBC CAPITAL MARKETS		4,870,060	4,515,000	5,466,085	4,868,800	0	(54,019)	0	(54,019)	0	4,814,781	0	55,279	55,279	196,277	02/15/2026	1FE
303820	6W 9 FAIRFAX CO GEN OBLIG S 4.000		06/27/2018	MUNI CENTER		594,013	575,000	631,189	591,701	0	(3,579)	0	(3,579)	0	588,122	0	5,890	5,890	17,089	04/01/2029	1FE
681181	TC 7 OLMSTED CO GENERAL OBL 3.500		05/23/2018	GEORGE K BAUM & CO		2,080,720	2,000,000	2,228,760	2,100,182	0	(9,442)	0	(9,442)	0	2,090,740	0	(10,020)	(10,020)	57,167	02/01/2025	1FE
681712	TZ 8 OMAHA GENERAL OBLIGATI 5.000		06/01/2018	MATURED		2,995,000	2,995,000	3,295,668	3,009,919	0	(14,919)	0	(14,919)	0	2,995,000	0	0	0	74,875	06/01/2018	1FE
681712	PG 4 OMAHA GENERAL OBLIGATI 5.250		04/01/2018	MATURED		3,550,000	3,550,000	4,172,564	3,563,740	0	(13,740)	0	(13,740)	0	3,550,000	0	0	0	93,188	04/01/2018	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					14,089,792	13,635,000	15,794,265	14,134,341	0	(95,699)	0	(95,699)	0	14,038,643	0	51,149	51,149	438,595	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
407288	WU 9 HAMILTON CO SEWER SYS 5.000		05/24/2018	MORGAN STANLEY		2,033,280	2,000,000	2,278,000	2,031,304	0	(13,898)	0	(13,898)	0	2,017,406	0	15,874	15,874	49,444	12/01/2018	1FE
534272	H5 1 LINCOLN ELEC SYS REV R 5.000		06/27/2018	RBC CAPITAL MARKETS		753,354	675,000	816,797	746,050	0	(7,133)	0	(7,133)	0	738,917	0	14,437	14,437	27,938	09/01/2028	1
64711N	CS 2 NEW MEXICO FIN AUTH SR 5.000		06/01/2018	MATURED		1,795,000	1,795,000	1,838,780	1,797,205	0	(2,205)	0	(2,205)	0	1,795,000	0	0	0	44,875	06/01/2018	1FE
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000		06/15/2018	PAID ON PRINCIPAL		43,698	43,698	43,561	43,572	0	126	0	126	0	43,698	0	0	0	859	12/15/2033	1
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		3,311	3,311	3,387	3,418	0	(107)	0	(107)	0	3,311	0	0	0	80	11/15/2032	1
31292H	ZM 9 FHLMC GOLD PASSTHRU 5.000		06/15/2018	PAID ON PRINCIPAL		95,169	95,169	94,871	94,904	0	264	0	264	0	95,169	0	0	0	1,957	10/15/2033	1
31292H	4J 0 FHLMC GOLD PASSTHRU 5.500		06/15/2018	PAID ON PRINCIPAL		25,524	25,524	24,758	24,872	0	652	0	652	0	25,524	0	0	0	582	12/15/2033	1
31288B	3C 5 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		1,158	1,158	1,185	1,198	0	(40)	0	(40)	0	1,158	0	0	0	29	11/15/2032	1
313982	VA 5 FHLMC GOLD PASSTHRU 7.000		06/15/2018	PAID ON PRINCIPAL		630	630	611	621	0	9	0	9	0	630	0	0	0	18	10/15/2023	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		06/15/2018	PAID ON PRINCIPAL		33,934	33,934	34,716	34,801	0	(866)	0	(866)	0	33,934	0	0	0	867	04/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		06/15/2018	PAID ON PRINCIPAL		80,069	80,069	71,295	73,406	0	6,664	0	6,664	0	80,069	0	0	0	1,370	05/15/2034	1
31283Y	4Z 8 FHLMC GOLD PASSTHRU 6.500		06/15/2018	PAID ON PRINCIPAL		181	181	180	180	0	1	0	1	0	181	0	0	0	5	05/15/2028	1
3133TL	AK 4 FHR 2160 ZA CMO 6.000		06/15/2018	PAID ON PRINCIPAL		69,074	69,074	62,867	66,403	0	2,670	0	2,670	0	69,074	0	0	0	1,847	06/15/2029	1
3133TP	VV 8 FHR 2248 ZA CMO 7.000		06/15/2018	PAID ON PRINCIPAL		3,767	3,767	3,694	3,710	0	57	0	57	0	3,767	0	0	0	111	09/15/2030	1
313398	NM 7 FHR 2334 SO CMO 15.487		06/15/2018	PAID ON PRINCIPAL		1,673	1,673	1,638	1,674	0	(1)	0	(1)	0	1,673	0	0	0	138	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 15.889		05/15/2018	PAID ON PRINCIPAL		16,688	16,688	16,333	16,701	0	(13)	0	(13)	0	16,688	0	0	0	1,152	07/15/2031	1
313398	NM 7 FHR 2334 SO CMO 15.946		04/15/2018	PAID ON PRINCIPAL		2,327	2,327	2,278	2,329	0	(2)	0	(2)	0	2,327	0	0	0	130	07/15/2031	1
3133TU	VD 7 FHR 2357 OH CMO 6.500		06/15/2018	PAID ON PRINCIPAL		51,592	51,592	51,117	51,298	0	294	0	294	0	51,592	0	0	0	1,429	09/15/2031	1
3133TV	5V 4 FHR 2359 ZA CMO 6.000		06/15/2018	PAID ON PRINCIPAL		13,936	13,936	12,515	13,281	0	655	0	655	0	13,936	0	0	0	343	09/15/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		06/25/2018	PAID ON PRINCIPAL		1,852	1,852	1,916	1,846	0	7	0	7	0	1,852	0	0	0	53	12/25/2041	1
31371K	D9 9 FNMA PASS TH #254028 6.500		06/25/2018	PAID ON PRINCIPAL		993	993	1,014	1,032	0	(39)	0	(39)	0	993	0	0	0	27	09/25/2031	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		06/25/2018	PAID ON PRINCIPAL		14,198	14,198	14,229	14,162	0	36	0	36	0	14,198	0	0	0	264	11/25/2018	1

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2018	PAID ON PRINCIPAL		35,576	35,576	35,498	35,489	0	88	0	88	0	35,576	0	0	0	852	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2018	PAID ON PRINCIPAL		179	179	172	172	0	6	0	6	0	179	0	0	0	5	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2018	PAID ON PRINCIPAL		41	41	42	42	0	(0)	0	(0)	0	41	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2018	PAID ON PRINCIPAL		1,671	1,671	1,662	1,662	0	9	0	9	0	1,671	0	0	0	45	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2018	PAID ON PRINCIPAL		2,476	2,476	2,588	2,729	0	(253)	0	(253)	0	2,476	0	0	0	74	12/25/2029	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2018	PAID ON PRINCIPAL		12,323	12,323	12,616	12,927	0	(603)	0	(603)	0	12,323	0	0	0	333	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2018	PAID ON PRINCIPAL		1,702	1,702	1,738	1,766	0	(64)	0	(64)	0	1,702	0	0	0	46	10/25/2031	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2018	PAID ON PRINCIPAL		93	93	97	105	0	(12)	0	(12)	0	93	0	0	0	3	05/25/2032	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2018	PAID ON PRINCIPAL		1,725	1,725	1,765	1,777	0	(52)	0	(52)	0	1,725	0	0	0	43	01/25/2034	1
31402E S3 3	FNMA PASS TH #726938 4.500		06/25/2018	PAID ON PRINCIPAL		250	250	241	244	0	6	0	6	0	250	0	0	0	5	08/25/2033	1
31402J ZY 6	FNMA PASS TH #730759 4.500		06/25/2018	PAID ON PRINCIPAL		1,011	1,011	975	986	0	26	0	26	0	1,011	0	0	0	16	08/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2018	PAID ON PRINCIPAL		6,090	6,090	5,869	5,936	0	154	0	154	0	6,090	0	0	0	123	08/25/2033	1
31403A CX 2	FNMA PASS TH #743390 4.500		06/25/2018	PAID ON PRINCIPAL		14,102	14,102	14,133	14,067	0	36	0	36	0	14,102	0	0	0	262	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2018	PAID ON PRINCIPAL		15,231	15,231	15,265	15,193	0	38	0	38	0	15,231	0	0	0	282	12/25/2018	1
31406L F9 4	FNMA PASS TH #812992 5.500		06/25/2018	PAID ON PRINCIPAL		2,309	2,309	2,304	2,303	0	6	0	6	0	2,309	0	0	0	53	02/25/2035	1
31407G 6H 6	FNMA PASS TH #830772 5.000		06/25/2018	PAID ON PRINCIPAL		86	86	86	86	0	0	0	0	0	86	0	0	0	2	08/25/2035	1
31359W KH 3	FNR 1999-33 Z CMO 6.000		06/25/2018	PAID ON PRINCIPAL		42,480	42,480	38,721	40,810	0	1,671	0	1,671	0	42,480	0	0	0	1,044	07/25/2029	1
31359S BJ 8	FNR 2001-6 Z CMO 6.000		06/25/2018	PAID ON PRINCIPAL		70,781	70,781	62,470	67,741	0	3,041	0	3,041	0	70,781	0	0	0	1,709	03/25/2031	1
31392B PT 7	FNR 2001-81 QG CMO 6.500		06/25/2018	PAID ON PRINCIPAL		35,701	35,701	35,712	35,647	0	54	0	54	0	35,701	0	0	0	983	01/25/2032	1
31393U XM 0	FNR 2003-128 DG CMO 4.500		06/25/2018	PAID ON PRINCIPAL		90,708	90,708	86,400	89,448	0	1,261	0	1,261	0	90,708	0	0	0	1,697	01/25/2024	1
3136AK MU 4	FNR 2014-39 BA 3.000		06/25/2018	PAID ON PRINCIPAL		264,092	264,092	268,714	267,533	0	(3,441)	0	(3,441)	0	264,092	0	0	0	3,362	07/25/2040	1
3133TL 4S 4	FSPC T-17 A5 7.160		06/25/2018	PAID ON PRINCIPAL		18,024	18,024	18,021	17,938	0	85	0	85	0	18,024	0	0	0	530	07/25/2029	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					5,658,061	5,546,427	5,980,831	5,638,565	0	(10,815)	0	(10,815)	0	5,627,750	0	30,311	30,311	144,985	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
03523T AN 8	ANHEUSER-BUSCH INBEV W 5.375	C	04/23/2018	MAKE WHOLE CALL		1,043,750	1,000,000	1,118,120	1,029,315	0	(4,375)	0	(4,375)	0	1,024,941	0	(24,941)	(24,941)	85,257	01/15/2020	2FE
03523T AV 0	ANHEUSER-BUSCH INBEV W 5.000	C	06/06/2018	MAKE WHOLE CALL		1,040,710	1,000,000	1,144,740	1,041,962	0	(7,671)	0	(7,671)	0	1,034,291	0	(34,291)	(34,291)	72,793	04/15/2020	2FE
00206R AM 4	AT&T INC 5.600		05/15/2018	MATURED		1,000,000	1,000,000	1,129,350	1,007,721	0	(7,721)	0	(7,721)	0	1,000,000	0	0	0	28,000	05/15/2018	2FE
00206R EM 0	AT&T INC 3.900		05/23/2018	MAKE WHOLE CALL		1,010,000	1,000,000	998,270	998,293	0	48	0	48	0	998,341	0	1,659	1,659	40,983	08/14/2027	2FE
05379B AN 7	AVISTA CORP 5.950		06/01/2018	MATURED		3,000,000	3,000,000	3,212,020	3,014,611	0	(14,611)	0	(14,611)	0	3,000,000	0	0	0	89,250	06/01/2018	1FE
05531F AN 3	BB&T CORP 2.050		05/15/2018	REDEEMED		1,177,000	1,177,000	1,170,550	1,176,350	0	499	0	499	0	1,176,849	0	151	151	9,785	06/19/2018	1FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2018	REDEEMED		107,088	107,088	107,088	107,085	0	3	0	3	0	107,088	0	0	0	3,014	04/01/2024	1FE
207597 ED 3	CONNECTICUT LIGHT AND 5.650		05/01/2018	MATURED		1,260,000	1,260,000	1,273,989	1,260,445	0	(445)	0	(445)	0	1,260,000	0	0	0	35,595	05/01/2018	1FE
20826F AA 4	CONOCOPHILLIPS 2.400		06/11/2018	TENDERED		972,380	1,000,000	990,140	991,119	0	755	0	755	0	991,874	0	(19,494)	(19,494)	11,733	12/15/2022	1FE
26442C AD 6	DUKE ENERGY CAROLINAS 5.100		04/15/2018	MATURED		2,000,000	2,000,000	1,997,060	1,999,578	0	422	0	422	0	2,000,000	0	0	0	51,000	04/15/2018	1FE
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		06/15/2018	TAX CREDIT - STATE		63,984	63,984	63,984	63,391	0	593	0	593	0	63,984	0	0	0	2,318	12/15/2020	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/15/2018	TAX CREDIT - STATE		4,579	4,579	4,579	4,579	0	(1)	0	(1)	0	4,579	0	0	0	170	12/15/2022	1FE
30162A AC 2	EXELIS INC 5.550		06/22/2018	MAKE WHOLE CALL		1,072,637	1,000,000	997,620	998,869	0	121	0	121	0	998,989	0	1,011	1,011	112,874	10/01/2021	2FE
36962G 3U 6	GENERAL ELECTRIC COMPA 5.625		05/01/2018	MATURED		1,000,000	1,000,000	997,330	999,712	0	288	0	288	0	1,000,000	0	0	0	28,125	05/01/2018	1FE
373334 JK 8	GEORGIA POWER 5.400		04/27/2018	MAKE WHOLE CALL		1,003,210	1,000,000	995,510	999,660	0	173	0	173	0	999,832	0	168	168	25,110	06/01/2018	1FE
377372 AD 9	GLAXOSMITHKLINE 5.650	C	05/15/2018	MATURED		1,000,000	1,000,000	1,008,380	1,000,259	0	(259)	0	(259)	0	1,000,000	0	0	0	28,250	05/15/2018	1FE
38141G FM 1	GOLDMAN SACHS GROUP 6.150		04/01/2018	MATURED		1,000,000	1,000,000	1,005,020	999,940	0	60	0	60	0	1,000,000	0	0	0	30,750	04/01/2018	1FE
47215B AD 9	JCPL 2006-A A4 5.610		06/05/2018	REDEEMED		46,461	46,461	46,420	46,445	0	16	0	16	0	46,461	0	0	0	1,303	06/05/2023	1FE



**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)	
268246 10 5	EBS PENSION LLC COM STK.....	..	06/28/2018.	ABANDONED.....	3,636.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
26824P 10 3	EBS LITIGATION LLC COM STK.....	..	06/28/2018.	ABANDONED.....	3,613.000	.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	U.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9799999.	Total - Common Stocks.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					.....0	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					123,551,659	XXX	125,952,115	123,263,283	(0)	(136,673)	.....0	(136,673)	.....0	123,126,610	.....0	(3,416)	(3,416)	(3,416)	2,311,216	XXX	XXX

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

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CITI A TREASURY.....		1.....	5,566,420	5,566,420	07/02/2018.....
	REPO - MERRILL A TREASURY.....		1.....	490,955	490,955	07/02/2018.....
	REPO - NATWEST A TREASURY.....		1.....	5,566,420	5,566,420	07/02/2018.....
	REPO - NOMURA A TREASURY.....		1.....	5,116,101	5,116,101	07/02/2018.....
0199999	U.S. Government - Issuer Obligations.....			16,739,896	16,739,896	XXX
0599999	Total - U.S. Government.....			16,739,896	16,739,896	XXX
6199999	Total - Issuer Obligations.....			16,739,896	16,739,896	XXX
6699999	Subtotal - Bonds.....			16,739,896	16,739,896	XXX
9999999	Totals.....			16,739,896	16,739,896	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(3,815,976) Book/Adjusted Carrying Value \$.....(3,815,976)
- Average balance for the year: Fair Value \$.....11,447,591 Book/Adjusted Carrying Value \$.....11,447,591
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....16,739,896 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

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

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	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(18,099,227)	.....(11,281,498)	.....(18,899,386)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(3,710)	.....(3,584)	.....(3,557)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(152,995)	.....(83,128)	.....(820,148)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(18,255,932)	.....(11,368,210)	.....(19,723,090)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(18,255,932)	.....(11,368,210)	.....(19,723,090)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(18,255,932)	.....(11,368,210)	.....(19,723,090)	XXX

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

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
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**NONE**

QE13



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2018

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....153,987,929	.....150,267,287	.....94,774,637

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