

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

INCORPORATED/ORGANIZED, JULY 18, 1974

COMMENCED BUSINESS, JULY 24, 1974

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

OFFICERS

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

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN
DOREEN SPADORCIA

KENNETH FRANKLIN SPENCE, III
GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

21st day of July, 2015

Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2017



a. Is this an original filing? Yes No

b. If no: 1. State the amendment number _____

2. Date filed _____

3. Number of pages attached _____

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,627,673,408	0	3,627,673,408	3,411,436,937
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	301,331,612	0	301,331,612	326,931,879
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 (\$.....(16,045,527)), cash equivalents (\$.....0) and short-term investments (\$.....139,275,434).....	123,229,908	0	123,229,908	127,187,283
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	3,893,776	0	3,893,776	4,019,416
9. Receivables for securities.....	4,707,641	0	4,707,641	0
10. Securities lending reinvested collateral assets.....	21,944,174	0	21,944,174	8,224,694
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,082,780,519	0	4,082,780,519	3,877,800,209
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	43,919,048	0	43,919,048	45,277,103
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	92,527,121	12,995,845	79,531,276	78,549,277
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....53,112,662 earned but unbilled premiums).....	155,085,308	7,976,842	147,108,466	131,433,627
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	12,370,983	0	12,370,983	17,397,751
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.....	73,801,508	11,687,319	62,114,189	62,639,844
19. Guaranty funds receivable or on deposit.....	79,660	0	79,660	84,282
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.....	27,637,328	0	27,637,328	9,057,199
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	3,123,158	0	3,123,158	2,994,372
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,491,324,634	32,660,006	4,458,664,628	4,225,233,665
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,491,324,634	32,660,006	4,458,664,628	4,225,233,665

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.....	2,539,231	0	2,539,231	2,686,794
2502. Other assets.....	416,337	0	416,337	177,663
2503. State surcharges receivable.....	165,781	0	165,781	314,418
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,809	0	1,809	(184,503)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,123,158	0	3,123,158	2,994,372

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 \$....186,360,735).....	727,287,093	680,168,443
2. Reinsurance payable on paid losses and loss adjustment expenses.....	497,196	420,202
3. Loss adjustment expenses.....	321,750,096	356,911,923
4. Commissions payable, contingent commissions and other similar charges.....	23,559,592	34,142,046
5. Other expenses (excluding taxes, licenses and fees).....	25,469,903	40,097,405
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	10,726,250	11,534,866
7.1 Current federal and foreign income taxes (including \$....(107,939) on realized capital gains (losses)).....	13,556,505	24,133,560
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 \$....294,103,497 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.....	863,748,045	855,349,712
10. Advance premium.....	1,183,525	1,327,118
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	8,044,846	7,376,699
12. Ceded reinsurance premiums payable (net of ceding commissions).....	39,444,633	28,084,142
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	35,220,070	41,744,996
15. Remittances and items not allocated.....	25,204,254	11,062,682
16. Provision for reinsurance (including \$.....0 certified).....	3,416,505	3,416,505
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.....	39,054,933	4,590,766
22. Payable for securities lending.....	21,944,174	8,224,694
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.....	1,698,486	1,990,431
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,161,806,106	2,110,576,190
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,161,806,106	2,110,576,190
29. Aggregate write-ins for special surplus funds.....	5,785,606	5,794,503
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).....	1,850,789,156	1,668,579,213
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).....	2,296,858,522	2,114,657,475
38. Totals (Page 2, Line 28, Col. 3).....	4,458,664,628	4,225,233,665

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	880,135	853,430
2502. Escheat liability.....	832,249	1,136,046
2503. Federal excise tax-reinsurance contracts.....	(13,899)	956
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,698,486	1,990,431
2901. Special surplus from retroactive reinsurance.....	5,785,606	5,794,503
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).....	5,785,606	5,794,503
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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....915,038,568).....	878,762,439	857,074,536	1,750,058,825
1.2 Assumed..... (written \$.....28,373,777).....	37,818,183	37,742,434	76,756,996
1.3 Ceded..... (written \$.....266,994,409).....	248,561,020	210,906,085	465,167,903
1.4 Net..... (written \$.....676,417,935).....	668,019,602	683,910,885	1,361,647,918
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....193,549,058):			
2.1 Direct.....	319,343,633	200,894,487	470,567,261
2.2 Assumed.....	2,043,437	(144,974)	(10,991,574)
2.3 Ceded.....	136,582,318	122,313,889	281,267,648
2.4 Net.....	184,804,751	78,435,624	178,308,039
3. Loss adjustment expenses incurred.....	(10,578,556)	(15,257,269)	(56,436,228)
4. Other underwriting expenses incurred.....	273,249,302	270,645,070	540,861,721
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	447,475,497	333,823,425	662,733,532
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	220,544,105	350,087,460	698,914,386
INVESTMENT INCOME			
9. Net investment income earned.....	67,444,645	71,512,970	142,920,183
10. Net realized capital gains (losses) less capital gains tax of \$.....1,854,803.....	1,864,631	1,004,550	3,174,771
11. Net investment gain (loss) (Lines 9 + 10).....	69,309,275	72,517,520	146,094,954
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....555,076 amount charged off \$.....896,965).....	(341,890)	(299,890)	(526,625)
13. Finance and service charges not included in premiums.....	151,155	129,973	266,824
14. Aggregate write-ins for miscellaneous income.....	(530,898)	(569,845)	(619,397)
15. Total other income (Lines 12 through 14).....	(721,633)	(739,762)	(879,198)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	289,131,748	421,865,218	844,130,142
17. Dividends to policyholders.....	2,744,527	3,833,290	6,456,356
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).....	286,387,221	418,031,928	837,673,787
19. Federal and foreign income taxes incurred.....	80,397,740	134,929,821	271,899,197
20. Net income (Line 18 minus Line 19) (to Line 22).....	205,989,480	283,102,106	565,774,590
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	2,114,657,475	1,881,720,088	1,881,720,088
22. Net income (from Line 20).....	205,989,480	283,102,106	565,774,590
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 \$.....(144,682).....	(25,868,962)	16,709,231	(99,398,737)
25. Change in net unrealized foreign exchange capital gain (loss).....	0	(2,260)	3,767
26. Change in net deferred income tax.....	248,492	(182,262)	(36,871,623)
27. Change in nonadmitted assets.....	1,832,037	9,108,395	202,875,412
28. Change in provision for reinsurance.....	0	0	553,978
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(400,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	182,201,047	308,735,211	232,937,388
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,296,858,522	2,190,455,298	2,114,657,475
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.....	84,732	51,599	130,653
1402. Fines and penalties of regulatory authorities.....	0	(50)	(50)
1403. Retroactive reinsurance gain/loss.....	(193,368)	(95,495)	319,264
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(422,262)	(525,899)	(1,069,264)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(530,898)	(569,845)	(619,397)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	673,728,862	783,227,360	1,482,517,492
2. Net investment income.....	77,844,375	81,348,725	164,624,735
3. Miscellaneous income.....	(721,633)	(739,762)	(879,198)
4. Total (Lines 1 through 3).....	750,851,604	863,836,323	1,646,263,030
5. Benefit and loss related payments.....	132,582,339	131,555,830	313,716,771
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.....	323,868,040	318,633,283	585,112,190
8. Dividends paid to policyholders.....	2,076,380	2,868,337	5,542,170
9. Federal and foreign income taxes paid (recovered) net of \$.849,829 tax on capital gains (losses).....	92,829,598	122,200,217	267,367,821
10. Total (Lines 5 through 9).....	551,356,358	575,257,667	1,171,738,951
11. Net cash from operations (Line 4 minus Line 10).....	199,495,246	288,578,656	474,524,078
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	298,070,984	307,187,094	739,931,675
12.2 Stocks.....	31,591	165,347	235,371
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	520,688,130
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(81)	(82,839)	0
12.7 Miscellaneous proceeds.....	34,464,167	15,331,681	4,590,766
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	332,566,661	322,601,283	1,265,445,943
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	519,895,742	435,301,812	713,668,030
13.2 Stocks.....	31,684	178,002	520,938,079
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	638,422
13.6 Miscellaneous applications.....	18,427,121	6,024,722	3,385,891
13.7 Total investments acquired (Lines 13.1 to 13.6).....	538,354,547	441,504,536	1,238,630,422
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).....	(205,787,887)	(118,903,253)	26,815,521
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	400,000,000
16.6 Other cash provided (applied).....	2,335,266	(69,758,830)	(41,951,941)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	2,335,266	(69,758,830)	(441,951,941)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(3,957,375)	99,916,573	59,387,659
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	127,187,283	67,799,624	67,799,624
19.2 End of period (Line 18 plus Line 19.1).....	123,229,908	167,716,197	127,187,283
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	3,119,310	0	0
20.0002 Transfer of subsidiary.....	0	0	520,688,130

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2015</u>	<u>December 31, 2014</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 205,989,480	\$ 565,774,590
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 205,989,480</u>	<u>\$ 565,774,590</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,296,858,522	\$ 2,114,657,475
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 2,296,858,522</u>	<u>\$ 2,114,657,475</u>

B. Use of Estimates in the Preparation of the Financial Statements:

No significant change.

C. Accounting Policy:

No significant change.

- (6) Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a nationally recognized securities data provider.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate 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 repayments, 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 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.

NOTES TO FINANCIAL STATEMENTS

- (2) The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2015 other-than-temporary impairments:

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2015)			
Present value of cash flows is less than amortized cost	\$ 1,280,581	\$ 894	\$ 1,275,182
(OTTI recognized in the quarter ending June 30, 2015)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -

- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than- temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
05949APN4	\$ 1,280,581	\$ 1,279,687	\$ 894	\$ 1,279,687	\$ 1,275,182	Q1 - 2015

- (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	\$	63,377
2. 12 Months or Longer	\$	1,013
b. The aggregate related fair values of securities with unrealized losses:		
1. Less than 12 Months	\$	6,145,360
2. 12 Months or Longer	\$	32,442

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

In May and June 2015, the Company sold \$56.3 million and \$20.0 million of securities, respectively, 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 of Postretirement Benefits:

- No significant change.

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

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

- No significant change.

B. Transfer and Servicing of Financial Assets:

- No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2015:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 9,523,580	\$ -	\$ 9,523,580
Total securities at fair value	\$ -	\$ 9,523,580	\$ -	\$ 9,523,580

At June 30, 2015, the Company also holds level 3 common stock measured and reported at its fair value of \$0.

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

(2) Not applicable.

(3) Not applicable.

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

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2015)	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>				
Short term bonds	\$ 139,275,434	\$ 139,275,434	\$ 46,791,356	\$ 92,484,078	\$ -	\$ -
Long term bonds	3,776,659,851	3,627,673,408	157,550,055	3,617,496,548	1,613,248	-
Common stock	-	-	-	-	-	-

(At December 31, 2014)	<u>Aggregate</u>	<u>Admitted</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>				
Short term bonds	\$ 144,565,042	\$ 144,565,042	\$ 39,394,891	\$ 105,035,018	\$ 135,133	\$ -
Long term bonds	3,622,207,563	3,411,436,937	87,178,530	3,533,147,718	1,881,315	-
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 7, 2015.

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to June 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$67,866,000, resulting primarily from better than expected loss and defense and cost containment development for the surety business within the fidelity & surety line for accident years 2010 through 2013. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
-
- 6.2 State 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. 12/31/2009
-
- 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). 03/14/2011
-

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

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

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

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

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

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	326,931,879	301,331,612
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 326,931,879	\$ 301,331,612
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 21,944,174
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 21,944,174
 16.3 Total payable for securities lending reported on the liability page: \$ 21,944,174

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

The Company's Excess Reinsurance Agreement, originally effective January 1, 1997 was cancelled at December 31, 2014. This agreement was replaced by the Company's Per Principal Excess Reinsurance Agreement and Per Bond Excess Reinsurance Agreement, effective January 1, 2015.

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
19224.....	36-2542404.....	ST PAUL PROTECTIVE INSURANCE COMPANY.....	CT.....	AUTHORIZED..	.....0.....	.....
All Other Insurers						
00000.....	AA-1120337.....	ASPEN INSURANCE UK LTD.....	GBR.....	AUTHORIZED..	.....0.....	.....

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		10,562,793	8,952,421	1,948,300	2,306,032	27,045,077	27,205,808
2. Alaska.....AK.....L.....		3,515,749	4,054,292	101,478	206,193	2,532,944	2,526,020
3. Arizona.....AZ.....L.....		11,814,586	11,599,471	5,004,731	628,864	18,176,005	14,743,028
4. Arkansas.....AR.....L.....		10,098,125	10,524,814	1,520,579	1,011,388	35,576,473	12,477,768
5. California.....CA.....L.....		83,522,095	85,167,397	21,366,389	11,533,438	136,424,410	114,522,037
6. Colorado.....CO.....L.....		23,454,933	20,014,891	6,010,352	6,113,878	29,725,623	27,852,823
7. Connecticut.....CT.....L.....		21,505,675	21,378,838	3,569,711	2,625,902	30,671,955	26,054,352
8. Delaware.....DE.....L.....		3,013,485	2,322,157	546,070	220,708	5,558,291	3,926,580
9. District of Columbia.....DC.....L.....		13,289,368	11,061,413	(2,547,442)	3,785,338	15,848,585	12,692,556
10. Florida.....FL.....L.....		50,845,012	49,200,030	8,924,124	9,689,964	61,992,667	55,960,313
11. Georgia.....GA.....L.....		27,328,889	23,804,711	4,396,927	3,516,147	38,243,038	34,719,694
12. Hawaii.....HI.....L.....		5,764,898	5,583,268	285,703	684,875	6,911,422	6,602,546
13. Idaho.....ID.....L.....		3,322,531	3,794,746	535,166	937,735	4,938,122	4,054,274
14. Illinois.....IL.....L.....		40,602,358	39,460,106	7,969,981	6,186,272	65,579,144	56,698,091
15. Indiana.....IN.....L.....		14,400,541	13,170,493	2,982,425	3,185,422	19,317,208	20,593,973
16. Iowa.....IA.....L.....		9,538,632	9,946,954	1,017,263	2,015,738	9,841,282	9,113,927
17. Kansas.....KS.....L.....		13,367,480	9,566,581	688,826	939,113	10,796,621	9,034,773
18. Kentucky.....KY.....L.....		11,404,527	13,705,109	6,236,260	5,771,577	19,450,277	17,645,026
19. Louisiana.....LA.....L.....		17,256,808	16,213,466	3,489,944	2,063,694	19,703,090	18,536,211
20. Maine.....ME.....L.....		3,862,323	4,478,917	355,079	1,029,132	5,065,497	4,568,977
21. Maryland.....MD.....L.....		21,240,201	17,767,269	2,770,972	4,249,460	25,132,712	23,697,426
22. Massachusetts.....MA.....L.....		27,954,825	28,472,913	7,318,846	4,120,354	45,078,223	40,970,417
23. Michigan.....MI.....L.....		18,621,314	16,313,452	3,069,536	3,441,199	21,916,662	19,821,116
24. Minnesota.....MN.....L.....		18,481,306	19,430,785	5,194,343	1,891,410	26,308,035	21,593,730
25. Mississippi.....MS.....L.....		9,339,987	8,847,901	850,296	1,424,781	18,437,073	19,691,988
26. Missouri.....MO.....L.....		15,249,599	15,597,014	4,467,790	1,771,009	27,372,375	28,898,826
27. Montana.....MT.....L.....		7,706,307	7,510,225	17,318,915	1,187,389	16,023,895	9,721,615
28. Nebraska.....NE.....L.....		4,808,026	5,110,985	967,575	3,289,631	8,669,253	7,534,446
29. Nevada.....NV.....L.....		5,891,932	5,296,239	2,309,915	1,442,356	10,542,923	12,294,737
30. New Hampshire.....NH.....L.....		3,900,554	3,938,043	215,878	757,348	3,815,723	3,936,561
31. New Jersey.....NJ.....L.....		25,189,987	24,061,715	8,152,493	11,398,686	37,728,929	34,906,985
32. New Mexico.....NM.....L.....		3,100,600	4,064,853	1,699,719	760,510	5,755,620	4,025,606
33. New York.....NY.....L.....		60,402,636	63,609,680	11,931,910	22,714,658	90,113,308	92,551,973
34. North Carolina.....NC.....L.....		23,543,414	22,543,539	690,385	4,251,627	35,957,326	30,072,570
35. North Dakota.....ND.....L.....		6,391,561	5,018,272	25,172	28,144	3,730,441	2,913,317
36. Ohio.....OH.....L.....		31,105,788	27,975,231	6,570,575	12,621,985	46,299,695	40,465,901
37. Oklahoma.....OK.....L.....		9,448,682	8,865,923	667,774	870,051	11,967,113	9,751,811
38. Oregon.....OR.....L.....		11,458,636	10,424,439	1,161,792	1,196,058	11,127,253	10,578,857
39. Pennsylvania.....PA.....L.....		45,880,104	41,784,786	7,108,944	7,440,987	77,665,515	61,386,766
40. Rhode Island.....RI.....L.....		4,129,927	3,078,135	285,628	607,867	4,785,882	4,496,363
41. South Carolina.....SC.....L.....		13,858,762	12,430,837	7,852,864	1,606,201	17,618,013	15,266,409
42. South Dakota.....SD.....L.....		2,692,823	2,225,087	87,652	758,210	3,153,809	2,914,746
43. Tennessee.....TN.....L.....		17,222,957	15,165,378	2,571,762	3,680,862	21,633,233	21,595,727
44. Texas.....TX.....L.....		61,262,472	57,308,161	12,020,755	14,684,824	89,715,397	76,399,157
45. Utah.....UT.....L.....		7,349,260	7,862,089	2,097,034	1,852,716	10,431,221	10,245,125
46. Vermont.....VT.....L.....		780,964	582,675	(3,253)	6,425	766,897	708,166
47. Virginia.....VA.....L.....		23,982,352	26,842,610	7,002,305	5,045,941	37,320,064	34,320,272
48. Washington.....WA.....L.....		26,906,097	26,388,774	9,287,332	3,756,031	31,683,111	33,555,864
49. West Virginia.....WV.....L.....		6,214,451	5,809,538	2,581,374	824,545	8,981,848	8,678,171
50. Wisconsin.....WI.....L.....		17,462,396	16,615,827	2,132,020	3,914,099	24,196,231	19,241,246
51. Wyoming.....WY.....L.....		3,290,647	4,742,663	611,579	1,275,203	7,149,500	6,068,088
52. American Samoa.....AS.....N.....		288	1,188	0	0	0	0
53. Guam.....GU.....L.....		126,862	16,393	0	0	0	0
54. Puerto Rico.....PR.....L.....		8,651	466,156	0	(21,885)	0	10,105
55. US Virgin Islands.....VI.....L.....		38,518	76,947	0	0	500	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		1,524,876	2,654,176	(3,900)	369,243	808,433	3,512,766
59. Totals.....(a).....54.....		915,038,568	882,899,973	203,417,848	187,669,336	1,345,283,947	1,191,355,629

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....XXX.....		1,429,748	1,878,838	(3,900)	369,243	600,000	3,295,260
58002. BMU Bermuda.....XXX.....		51,063	(23,800)	0	0	0	11,130
58003. MEX Mexico.....XXX.....		22,667	215,951	0	0	10,397	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		21,398	583,187	0	0	198,036	206,376
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		1,524,876	2,654,176	(3,900)	369,243	808,433	3,512,766

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Camperdown Corporation	Delaware	41-1762781
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Aprilgrange Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers Underwriting Agency Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... .. Travelers Asia Pte. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers London Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Q11

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	Brazil	...	Travelers Marine, LLC	Delaware	06-0566050
...	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			
...	Travelers MGA, Inc.	Texas	75-2676034			
...	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				
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
...	Crystal Brook, LLC	Delaware	06-0566050			
...	Durham Holding, LLC	Delaware	06-0566050			
...	Sutton Holdco, LLC	Delaware	06-0566050			
...	Cadet Limited, LLC	Delaware	06-0566050			
...	Arrowhead Company, LLC	Delaware	06-0566050			
...	Eastern Asset, LLC	Delaware	06-0566050			
...	Jupiter Holdings, Inc.	Minnesota	41-1769846			
...	American Equity Insurance Company (43117) *	Arizona	86-0703220			
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
...	Northland Insurance Company (24015) *	Connecticut	41-6009967			
...	Northfield Insurance Company (27987) *	Iowa	41-0983992			
...	Northland Casualty Company (24031) *	Connecticut	94-6051964			
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
...	TPC U.K. Investments LLC	Delaware	06-0566050			
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
...	Constitution State Services LLC	Delaware	06-1501229			
...	Phoenix UK Investments LLC	Delaware	06-0303275			
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569			
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077			
...	TINDY Foreign, Inc.	Delaware	20-4403403			
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			

Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967..	41-1419276..				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879..	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386..	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000..	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1852190..				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-0406690..				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

Q12

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	98-1246060				The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UIP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	UDP.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	RE.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....

Q12.2

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguros S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107.....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623...	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666...	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682...	06-0336212..				The Travelers Indemnity Company of Connecticut..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674...	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850...	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188...	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282...	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998...	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262...	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
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	0.0	0.0
2. Allied lines.....	0	6	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(331,729)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	0	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	0	(688,474)	0.0	(1,936.3)
17.1 Other liability-occurrence.....	290,933	142,681	49.0	141.5
17.2 Other liability-claims made.....	412,819,087	259,413,536	62.8	51.2
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	(156,482)	0.0	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	(98,541)	0.0	0.0
21. Auto physical damage.....	0	(40)	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	88,100,490	37,473,354	42.5	43.8
24. Surety.....	355,338,206	23,070,425	6.5	(13.8)
26. Burglary and theft.....	22,213,724	518,897	2.3	36.4
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
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	0.0	0.0
35. Totals.....	878,762,439	319,343,633	36.3	23.4
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

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	39,909
17.1 Other liability-occurrence.....	172,635	290,933	292,015
17.2 Other liability-claims made.....	217,817,900	427,800,807	406,274,717
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.....	45,137,879	91,959,550	91,245,959
24. Surety.....	191,471,136	372,315,018	363,891,236
26. Burglary and theft.....	11,562,218	22,672,260	21,156,137
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.....	466,161,768	915,038,568	882,899,973
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 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. 2012 + Prior.....	136,694	292,166	428,860	25,905	3,693	29,598	109,709	0	220,914	330,624	(1,079)	(67,559)	(68,638)
2. 2013.....	81,377	153,547	234,924	48,083	2,442	50,525	45,379	0	133,526	178,905	12,085	(17,579)	(5,494)
3. Subtotals 2013 + Prior.....	218,071	445,713	663,784	73,988	6,135	80,123	155,088	0	354,440	509,529	11,005	(85,138)	(74,132)
4. 2014.....	72,623	300,674	373,296	62,061	8,312	70,373	77,458	0	231,731	309,189	66,897	(60,631)	6,266
5. Subtotals 2014 + Prior.....	290,694	746,387	1,037,080	136,049	14,447	150,496	232,547	0	586,171	818,718	77,902	(145,769)	(67,866)
6. 2015.....	XXX	XXX	XXX	XXX	11,773	11,773	XXX	22,626	207,693	230,319	XXX	XXX	XXX
7. Totals.....	290,694	746,387	1,037,080	136,049	26,220	162,269	232,547	22,626	793,864	1,049,037	77,902	(145,769)	(67,866)
8. Prior Year-End's Surplus As Regards Policyholders	2,114,657										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. ....26.8 %	2. ....(19.5)%	3. ....(6.5)%
													Col. 13, Line 7 Line 8
													4. ....(3.2)%

Q14

Statement for June 30, 2015 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

- 1.
- 2.
- 3.
- 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. Other assets - Reliance acquisition.....	2,769	0	2,769	(216,991)
2505. Suspense, undistributed payments.....	(960)	0	(960)	32,488
2597. Summary of remaining write-ins for Line 25.....	1,809	0	1,809	(184,503)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(422,262)	(525,899)	(1,069,264)
1497. Summary of remaining write-ins for Line 14.....	(422,262)	(525,899)	(1,069,264)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. KOR Korea, Republic of.....	XXX	7,140	0	0	0	0	3,932
58005. BRB Barbados.....	XXX	4,000	4,000	0	0	0	181
58006. NLD Netherlands.....	XXX	3,864	(519,194)	0	0	65,856	65,856
58007. TUR Turkey.....	XXX	3,170	1,668	0	0	0	1,089
58008. TCA Turks and Caicos Islands ...	XXX	2,595	0	0	0	0	0
58009. GNQ Equatorial Guinea.....	XXX	2,228	0	0	0	0	0
58010. DEU Germany.....	XXX	1,175	345,432	0	0	0	1,516
58011. NZL New Zealand.....	XXX	100	0	0	0	0	0
58012. SGP Singapore.....	XXX	0	(8,798)	0	0	129,749	129,581
58013. AUS Australia.....	XXX	0	0	0	0	1,093	0
58014. CHN China.....	XXX	0	0	0	0	1,012	1,149
58015. BDI Burundi.....	XXX	0	0	0	0	326	605
58016. VEN Venezuela (Bolivarian Reput	XXX	(2,874)	2,874	0	0	0	121
58017. JPN Japan.....	XXX	0	390,289	0	0	0	0
58018. BEL Belgium.....	XXX	0	314,545	0	0	0	1,137
58019. GRC Greece.....	XXX	0	56,250	0	0	0	908
58020. PHL Philippines.....	XXX	0	656	0	0	0	0
58021. PER Peru.....	XXX	0	285	0	0	0	181
58022. THA Thailand.....	XXX	0	100	0	0	0	0
58023. ANT Netherlands Antilles.....	XXX	0	0	0	0	0	60
58024. NOR Norway.....	XXX	0	(4,920)	0	0	0	60
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	21,398	583,187	0	0	198,036	206,376

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA
SCHEDULE A - VERIFICATION**

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	4,019,416	368,744,796
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	638,422
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	155,608,187
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	520,688,130
8. Deduct amortization of premium and depreciation.....	125,640	283,859
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	3,893,776	4,019,416
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	3,893,776	4,019,416

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.....	3,738,368,817	3,452,214,898
2. Cost of bonds and stocks acquired.....	519,927,426	1,234,606,109
3. Accrual of discount.....	781,343	2,328,206
4. Unrealized valuation increase (decrease).....	(26,013,644)	(193,922,142)
5. Total gain (loss) on disposals.....	3,720,449	4,103,137
6. Deduct consideration for bonds and stocks disposed of.....	298,102,575	740,167,047
7. Deduct amortization of premium.....	9,675,901	20,794,303
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	894	42
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,929,005,021	3,738,368,817
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,929,005,021	3,738,368,817

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	3,237,966,014	722,079,733	625,127,785	670,244	3,237,966,014	3,335,588,206	0	3,132,037,735
2. NAIC 2 (a).....	400,592,621	26,316,783	14,155,855	(5,180,633)	400,592,621	407,572,915	0	406,842,403
3. NAIC 3 (a).....	23,862,817	0	0	(275,986)	23,862,817	23,586,831	0	17,121,841
4. NAIC 4 (a).....	200,988	0	0	(98)	200,988	200,890	0	0
5. NAIC 5 (a).....	0	0	0	0	0	0	0	0
6. NAIC 6 (a).....	0	0	0	0	0	0	0	0
7. Total Bonds.....	3,662,622,440	748,396,515	639,283,641	(4,786,473)	3,662,622,440	3,766,948,842	0	3,556,001,979
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	0	0	0	0	0	0	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,662,622,440	748,396,515	639,283,641	(4,786,473)	3,662,622,440	3,766,948,842	0	3,556,001,979

QS102

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	139,275,434	XXX.....	139,275,434	12,472	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.....	144,565,042	59,678,894
2. Cost of short-term investments acquired.....	836,218,667	2,280,819,589
3. Accrual of discount.....	81	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(81)	0
6. Deduct consideration received on disposals.....	841,508,275	2,195,933,441
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).....	139,275,434	144,565,042
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	139,275,434	144,565,042

**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**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	28,700,000
2. Cost of cash equivalents acquired.....	0	164,100,000
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.....	0	192,800,000
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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828	VQ 0 U S TREASURY NOTES 1.375 2018 07		06/26/2015	CITIGROUP GLOBAL MARKETS		20,141,473	20,000,000	113,191	1
0599999	Total Bonds - U.S. Government								XXX
Bonds - U.S. States, Territories and Possessions									
68609B	NH 6 OREGON GENERAL OBLIGATIO 5.000 2032 08		06/03/2015	CITIGROUP GLOBAL MARKETS		1,164,860	1,000,000	0	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions								XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041431	PT 8 ARLINGTON CO GENERAL OBL 3.750 2032 08		06/02/2015	MORGAN STANLEY		4,090,244	3,960,000	0	1FE
05914F	XU 9 BALTIMORE CO GENERAL OBL 3.500 2029 08		06/16/2015	BARCLAYS CAPITAL INC		9,782,267	9,465,000	0	1FE
179390	NG 0 CLACKAMAS CCD GO CABS S2 -- 2035 06		05/07/2015	PIPER JAFFRAY		974,923	2,425,000	0	1FE
270083	E6 1 EANES ISD GENERAL OBLIGA 5.000 2029 08		06/30/2015	BOSC INC		1,290,752	1,110,000	0	1FE
280659	TZ 6 EDINA ISD #273 GENERAL O 4.000 2036 02		06/24/2015	J P MORGAN CHASE SECURITIES INC		9,536,348	9,110,000	0	1FE
289425	UF 5 ELMHURST GENERAL OBLIGAT 4.000 2031 03		06/15/2015	J P MORGAN CHASE SECURITIES INC		1,114,312	1,080,000	0	1FE
409558	3W 1 HAMPTON GO S2015A 4.000 2034 09		04/09/2015	BAS-MERRILL LYNCH		4,074,212	3,785,000	0	1FE
478740	RZ 8 JOHNSON CO USD #512 GO R 5.000 2032 10		05/27/2015	GEORGE K BAUM & CO		5,370,535	4,605,000	0	1FE
526030	V4 0 LENEXA GENERAL OBLIGATIO 3.750 2034 09		06/16/2015	PIPER JAFFRAY		734,494	720,000	0	1FE
542264	FM 3 LONE STAR COLLEGE SYS S2 5.000 2031 02		04/07/2015	PIPER JAFFRAY		4,125,157	3,480,000	0	1FE
581646	6S 0 MCKINNEY GENERAL OBLIGAT 5.000 2035 08		06/24/2015	COASTAL SECURITIES CORP		3,138,716	2,755,000	0	1FE
602409	JJ 4 MILWAUKEE METRO SEWERAGE 3.500 2033 10		04/20/2015	CITIGROUP GLOBAL MARKETS		7,434,636	7,390,000	0	1FE
613664	7T 2 MONTGOMERY CO GENERAL OB 3.250 2031 04		04/15/2015	CITIGROUP GLOBAL MARKETS		1,337,839	1,325,000	0	1FE
625517	EV 5 MULTNOMAH CO GO SD#1J PO 3.500 2031 06		04/16/2015	MORGAN STANLEY		12,670,343	12,405,000	0	1FE
668844	LA 9 NORWALK GENERAL OBLIGATI 3.250 2029 07		06/30/2015	MORGAN STANLEY		1,221,585	1,215,000	0	1FE
731197	N5 4 POLK CO GO REF S2015B 3.750 2033 06		04/27/2015	CITIGROUP GLOBAL MARKETS		4,114,959	4,065,000	0	1FE
771588	TE 0 ROCHESTER GENERAL OBLIGA 3.750 2034 02		05/18/2015	PIPER JAFFRAY		3,216,576	3,130,000	0	1FE
771614	PH 1 ROCHESTER ISD #535 GO RE 3.000 2028 02		04/07/2015	MORGAN STANLEY		1,193,751	1,170,000	0	1FE
833209	LC 1 SNOHOMISH CO SD #103 GO 5.000 2032 12		06/23/2015	DA DAVIDSON		1,248,344	1,090,000	0	1FE
879709	2R 3 TEMPE GENERAL OBLIGATION 3.750 2031 07		05/12/2015	RBC CAPITAL MARKETS		1,499,795	1,475,000	0	1FE
927734	B5 1 VIRGINIA BEACH GENERAL O 3.500 2034 03		04/07/2015	MORGAN STANLEY		2,640,514	2,565,000	0	1FE
967245	AV 3 WICHITA GENERAL OBLIGATI 4.000 2035 12		05/13/2015	PIPER JAFFRAY		727,906	715,000	0	1FE
973024	F2 3 WINCHESTER GENERAL OBLIG 4.000 2033 07		06/24/2015	FIDELITY CAPITAL MARKETS SERVICES		2,304,171	2,170,000	0	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								XXX
Bonds - U.S. Special Revenue and Special Assessment									
052414	PK 9 AUSTIN ELEC UTILITY SYS 5.000 2028 11		05/12/2015	GOLDMAN SACHS & CO		1,742,580	1,500,000	0	1FE
20775Y	CF 1 CONNECTICUT REVOLVING GR 5.000 2034 03		04/22/2015	GOLDMAN SACHS & CO		8,934,670	7,625,000	0	1FE
395468	JD 4 GREENSBORO ENTERPRISE SY 4.000 2027 06		05/21/2015	WELLS FARGO SECURITIES		550,820	500,000	0	1FE
485116	WG 8 KANSAS CITY WATER REV S2 4.000 2036 12		04/09/2015	WELLS FARGO SECURITIES		3,675,356	3,510,000	0	1FE
520192	NG 6 LAWRENCE WATER & SEWER S 4.000 2035 11		04/08/2015	WILLIAM BLAIR & CO		4,809,058	4,510,000	0	1FE
557363	DA 3 MADISON CO CAP RES CORP 4.000 2034 07		06/24/2015	GOLDMAN SACHS & CO		1,574,309	1,545,000	0	1FE
56045R	QU 6 MAINE MUNI BOND BANK S20 3.750 2031 11		04/28/2015	WELLS FARGO SECURITIES		1,648,369	1,590,000	0	1FE
594712	TN 1 MICHIGAN ST UNIVERSITY B 4.000 2034 08		06/25/2015	BAS-MERRILL LYNCH		1,023,400	1,000,000	0	1FE
646066	JM 3 NEW JERSEY EDL FACS (PRI 5.000 2033 07		05/05/2015	BAS-MERRILL LYNCH		7,240,578	6,100,000	0	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
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)
645791	G5	7 NEW JERSEY ENVIRONMENTAL 4.000 2034 09.....		..05/12/2015	BAS-MERRILL LYNCH.....			3,543,530	3,350,000	0	1FE.....
851018	KN	0 SPRINGFIELD PUBLIC UTILI 5.000 2025 08.....		..05/20/2015	BAS-MERRILL LYNCH.....			16,996,489	14,135,000	0	1FE.....
882117	2R	4 TEXAS A & M PERM UNIV FU 4.000 2036 07.....		..04/02/2015	J P MORGAN CHASE SECURITIES INC.....			8,756,786	8,205,000	0	1FE.....
92818H	CQ	2 VIRGINIA PUBLIC SCH AUTH 4.000 2035 08.....		..04/23/2015	J P MORGAN CHASE SECURITIES INC.....			2,327,205	2,195,000	0	1FE.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....								62,823,150	55,765,000	0	XXX

Bonds - Industrial and Miscellaneous

00846U	AH	4 AGILENT TECHNOLOGIES INC 3.200 2022 10.....		..04/16/2015	MESIROW FINANCIAL.....			1,246,613	1,250,000	2,222	2FE.....
03027X	AG	5 AMERICAN TOWER CORP 4.000 2025 06.....		..05/04/2015	BARCLAYS CAPITAL INC.....			992,280	1,000,000	0	2FE.....
031162	BW	9 AMGEN INC 2.125 2020 05.....		..04/28/2015	CREDIT SUISSE FIRST BOSTON.....			999,250	1,000,000	0	2FE.....
037735	CU	9 APPALACHIAN POWER CO 3.400 2025 06.....		..05/11/2015	GOLDMAN SACHS & CO.....			996,450	1,000,000	0	2FE.....
07177M	AA	1 BAXALTA INC (144A) 4.000 2025 06.....		..06/18/2015	CITIGROUP GLOBAL MARKETS.....			993,240	1,000,000	0	2FE.....
075887	BL	2 BECTON DICKINSON 3.875 2024 05.....		..04/23/2015	EXCHANGED.....			3,119,310	3,000,000	51,344	2FE.....
000000	00	0 CABELA'S INC 4.110 2025 12.....		..06/09/2015	WELLS FARGO SECURITIES.....			2,000,000	2,000,000	0	2Z.....
14149Y	BE	7 CARDINAL HEALTH 3.750 2025 09.....		..06/16/2015	BARCLAYS CAPITAL INC.....			999,280	1,000,000	0	2FE.....
17275R	AW	2 CISCO SYSTEMS 3.500 2025 06.....		..06/22/2015	DEUTSCHE BANC.....			1,013,560	1,000,000	778	1FE.....
172967	JP	7 CITIGROUP INC 3.300 2025 04.....		..04/22/2015	CITIGROUP GLOBAL MARKETS.....			998,140	1,000,000	0	1FE.....
198280	AC	3 COLUMBIA PIPELINE GROUP 3.300 2020 06.....		..05/19/2015	J P MORGAN CHASE SECURITIES INC.....			998,200	1,000,000	0	2FE.....
231021	AR	7 CUMMINS INC 3.650 2023 10.....		..05/27/2015	INCAPITAL.....			1,561,848	1,475,000	8,973	1FE.....
337738	AP	3 FISERV INC 3.850 2025 06.....		..05/19/2015	BAS-MERRILL LYNCH.....			999,330	1,000,000	0	2FE.....
341099	CP	2 FLORIDA POWER CORP 3.100 2021 08.....		..06/30/2015	WELLS FARGO SECURITIES.....			1,893,231	1,840,000	0	1FE.....
427866	AT	5 HERSHEY COMPANY 2.625 2023 05.....		..06/09/2015	BB&T CAPITAL MARKETS.....			976,440	1,000,000	2,990	1FE.....
423074	AX	1 HJ HEINZ CO (144A) 3.950 2025 07.....		..06/23/2015	WELLS FARGO SECURITIES.....			998,670	1,000,000	0	2FE.....
585055	BM	7 MEDTRONIC INC 3.500 2025 03.....		..06/22/2015	CREDIT SUISSE FIRST BOSTON.....			1,001,680	1,000,000	9,722	1FE.....
62927#	AE	6 NFL VENTURES LP 3.400 2030 04.....		..06/12/2015	BAS-MERRILL LYNCH.....			5,000,000	5,000,000	0	1FE.....
68389X	BC	8 ORACLE CORP 2.950 2025 05.....		..04/28/2015	J P MORGAN CHASE SECURITIES INC.....			995,430	1,000,000	0	1FE.....
713448	CT	3 PEPSICO INC 2.750 2025 04.....		..04/27/2015	BAS-MERRILL LYNCH.....			995,840	1,000,000	0	1FE.....
74251V	AK	8 PRINCIPAL FINANCIAL 3.400 2025 05.....		..05/05/2015	VARIOUS.....			1,992,160	2,000,000	94	2FE.....
744448	CL	3 PUBLIC SERVICE CO OF COL 2.900 2025 05.....		..05/05/2015	CREDIT SUISSE FIRST BOSTON.....			996,810	1,000,000	0	1FE.....
74456Q	BL	9 PUBLIC SERVICE ELECTRIC 3.000 2025 05.....		..05/06/2015	MIZUHO INTERNATIONAL PLC.....			998,970	1,000,000	0	1FE.....
80282K	AD	8 SANTANDER HOLDINGS USA 2.650 2020 04.....	R	..04/14/2015	BARCLAYS CAPITAL INC.....			996,010	1,000,000	0	2FE.....
811065	AG	6 SCRIPPS NETWORKS 3.950 2025 06.....		..05/18/2015	WELLS FARGO SECURITIES.....			998,100	1,000,000	0	2FE.....
842434	CP	5 SOUTHERN CALIFORNIA GAS 3.200 2025 06.....		..06/15/2015	MIZUHO INTERNATIONAL PLC.....			997,630	1,000,000	0	1FE.....
000000	00	0 WASTE CONNECTIONS INC 3.410 2025 08.....		..05/21/2015	BAS-MERRILL LYNCH.....			7,000,000	7,000,000	0	2FE.....
958254	AE	4 WESTERN GAS PARTNERS 3.950 2025 06.....		..05/26/2015	MORGAN STANLEY.....			987,890	1,000,000	0	2FE.....
00084D	AJ	9 ABN AMRO BANK NV (144A) 2.450 2020 06.....	F	..05/28/2015	BAS-MERRILL LYNCH.....			997,800	1,000,000	0	1FE.....
26824K	AA	2 AIRBUS GROUP FINANCE (14 2.700 2023 04.....	F	..05/19/2015	RBC CAPITAL MARKETS.....			981,510	1,000,000	2,625	1FE.....
53944V	AH	2 LLOYDS BANK PLC 3.500 2025 05.....	F	..05/11/2015	BAS-MERRILL LYNCH.....			997,320	1,000,000	0	1FE.....
143127	AA	6 CARMX 2015-2 A1 .350 2016 05.....		..05/06/2015	BARCLAYS CAPITAL INC.....			40,000,000	40,000,000	0	1.....
13056M	AA	5 CRART 2015-2 A1 .390 2016 06.....		..05/28/2015	CREDIT SUISSE FIRST BOSTON.....			10,000,000	10,000,000	0	1.....
87226Q	AB	3 TCFAT 2015-1A A1 (144A) .400 2016 06.....		..06/03/2015	CREDIT SUISSE FIRST BOSTON.....			10,000,000	10,000,000	0	1.....

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SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3899999.	Total Bonds - Industrial and Miscellaneous.....					106,722,992	106,565,000	78,748	XXX
8399997.	Total Bonds - Part 3.....					274,694,853	264,540,000	191,939	XXX
8399999.	Total Bonds.....					274,694,853	264,540,000	191,939	XXX
9999999.	Total Bonds, Preferred and Common Stocks.....					274,694,853	XXX	191,939	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
876780	AA 5 TAYARRA LTD 3.628	E	05/15/2015	REDEEMED		40,553	40,553	40,553	40,553	0	0	0	0	0	40,553	0	0	0	736	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		06/20/2015	PAID ON PRINCIPAL		1,602	1,602	1,531	1,537	0	65	0	65	0	1,602	0	0	0	41	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2015	PAID ON PRINCIPAL		28,850	28,850	27,700	28,043	0	807	0	807	0	28,850	0	0	0	588	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2015	PAID ON PRINCIPAL		65,522	65,522	59,829	60,666	0	4,856	0	4,856	0	65,522	0	0	0	1,236	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2015	PAID ON PRINCIPAL		50,269	50,269	50,081	50,068	0	202	0	202	0	50,269	0	0	0	1,135	11/20/2038	1
36290S	WE 7 GNMA PASS TH #616345 4.500		06/15/2015	PAID ON PRINCIPAL		90,203	90,203	90,358	90,149	0	54	0	54	0	90,203	0	0	0	1,678	04/15/2019	1
36291F	3W 6 GNMA PASS TH #627313 4.500		06/15/2015	PAID ON PRINCIPAL		36,554	36,554	36,617	36,535	0	19	0	19	0	36,554	0	0	0	685	06/15/2019	1
30250G	AA 6 SSGN 2010-S1 1A 144A (734		06/01/2015	PAID ON PRINCIPAL		188,567	188,567	188,567	188,497	0	70	0	70	0	188,567	0	0	0	789	02/25/2048	1
38378X	PZ 8 GNR 2014-130 A 2.099		06/16/2015	PAID ON PRINCIPAL		103,597	103,597	103,147	103,170	0	427	0	427	0	103,597	0	0	0	954	06/16/2040	1
83162C	VV 2 SBAP 2013-20L 1 3.370		04/01/2015	PAID ON PRINCIPAL		322,358	322,358	323,466	323,526	0	(1,168)	0	(1,168)	0	322,358	0	0	0	5,611	10/01/2033	1
83162C	VY 6 SBAP 2013-20L 1 3.380		06/01/2015	PAID ON PRINCIPAL		525,538	525,538	526,524	526,670	0	(1,132)	0	(1,132)	0	525,538	0	0	0	9,752	12/01/2033	1
0599999. Total Bonds - U.S. Government						1,453,612	1,453,612	1,448,372	1,449,413	0	4,199	0	4,199	0	1,453,612	0	0	0	23,205	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
882723	GU 7 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		70,000	70,000	75,632	70,165	0	(165)	0	(165)	0	70,000	0	0	0	1,750	04/01/2021	1
882723	HM 4 TEXAS TRANSN COMMN MOB 5.000		04/01/2015	REDEEMED		2,930,000	2,930,000	3,165,719	2,936,890	0	(6,890)	0	(6,890)	0	2,930,000	0	0	0	73,250	04/01/2021	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						3,000,000	3,000,000	3,241,350	3,007,054	0	(7,054)	0	(7,054)	0	3,000,000	0	0	0	75,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
147051	SL 1 CARY GENERAL OBLIGATIO 5.000		06/01/2015	MATURED		2,945,000	2,945,000	3,406,128	2,978,935	0	(33,935)	0	(33,935)	0	2,945,000	0	0	0	73,625	06/01/2015	1FE
165573	PS 9 CHESTER CO GENERAL OBL 5.000		05/15/2015	REDEEMED		7,520,000	7,520,000	8,083,022	7,544,369	0	(24,369)	0	(24,369)	0	7,520,000	0	0	0	188,000	11/15/2019	1FE
349460	L9 4 FORT WORTH ISD GO REF 5.000		05/25/2015	REDEEMED		1,025,000	1,025,000	1,099,682	1,026,133	0	(1,124)	0	(1,124)	0	1,025,010	0	(10)	(10)	39,861	02/15/2016	1FE
510336	NK 2 LAKE ORION CSD Q-SBLF 5.000		05/01/2015	REDEEMED		1,520,000	1,520,000	1,656,678	1,525,238	0	(4,650)	0	(4,650)	0	1,520,588	0	(588)	(588)	38,000	05/01/2021	1FE
545896	M8 2 LOUDOUN CO GENERAL OBL 5.000		06/01/2015	REDEEMED		4,935,000	4,935,000	5,442,762	4,959,991	0	(24,991)	0	(24,991)	0	4,935,000	0	0	0	123,375	06/01/2020	1FE
545896	N5 7 LOUDOUN CO GENERAL OBL 4.000		06/01/2015	REDEEMED		4,120,000	4,120,000	4,220,240	4,128,433	0	(8,433)	0	(8,433)	0	4,120,000	0	0	0	82,400	06/01/2025	1FE
591852	EX 2 MINNEAPOLIS ST PAUL WA 5.000		05/01/2015	REDEEMED		6,660,000	6,660,000	7,204,322	6,681,621	0	(21,621)	0	(21,621)	0	6,660,000	0	0	0	166,500	05/01/2021	1FE
821686	ZR 6 SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		40,000	40,000	42,226	40,063	0	(63)	0	(63)	0	40,000	0	0	0	950	04/01/2023	1FE
821686	ZZ 8 SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		70,000	70,000	74,610	70,131	0	(131)	0	(131)	0	70,000	0	0	0	1,663	04/01/2021	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						28,835,000	28,835,000	31,229,669	28,954,914	0	(119,316)	0	(119,316)	0	28,835,598	0	(598)	(598)	714,374	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
64711N	CP 8 NEW MEXICO FIN AUTH SR 5.000		06/01/2015	MATURED		1,585,000	1,585,000	1,665,249	1,590,668	0	(5,668)	0	(5,668)	0	1,585,000	0	0	0	39,625	06/01/2015	1FE
67766W	MQ 2 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		8,160,000	8,160,000	8,691,461	8,186,787	0	(26,787)	0	(26,787)	0	8,160,000	0	0	0	204,000	06/01/2022	1FE
67766W	MT 6 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		5,025,000	5,025,000	5,413,985	5,044,690	0	(19,690)	0	(19,690)	0	5,025,000	0	0	0	125,625	12/01/2023	1FE
67766W	NJ 7 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		1,840,000	1,840,000	1,959,839	1,846,040	0	(6,040)	0	(6,040)	0	1,840,000	0	0	0	46,000	06/01/2022	1FE
67766W	NM 0 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		1,135,000	1,135,000	1,222,860	1,139,448	0	(4,448)	0	(4,448)	0	1,135,000	0	0	0	28,375	12/01/2023	1FE
938865	BL 5 WASHINGTON HSG DEV COR 7.250		06/01/2015	REDEEMED		32,233	32,233	29,998	31,507	0	726	0	726	0	32,233	0	0	0	974	06/01/2020	1
31296R	CX 4 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		143,459	143,459	143,011	143,040	0	419	0	419	0	143,459	0	0	0	2,882	12/15/2033	1
31292H	SQ 8 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		10,036	10,036	10,268	10,338	0	(302)	0	(302)	0	10,036	0	0	0	241	11/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		314,796	314,796	313,812	313,905	0	890	0	890	0	314,796	0	0	0	6,631	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2015	PAID ON PRINCIPAL		92,451	92,451	89,674	90,291	0	2,159	0	2,159	0	92,451	0	0	0	2,085	12/15/2033	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		1,406	1,406	1,439	1,452	0	(45)	0	(45)	0	1,406	0	0	0	35	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		280	280	287	291	0	(10)	0	(10)	0	280	0	0	0	7	03/15/2033	1
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2015	PAID ON PRINCIPAL		812	812	787	798	0	14	0	14	0	812	0	0	0	24	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		94,050	94,050	96,217	96,311	0	(2,262)	0	(2,262)	0	94,050	0	0	0	2,359	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2015	PAID ON PRINCIPAL		548,990	548,990	488,830	505,303	0	43,687	0	43,687	0	548,990	0	0	0	8,668	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		04/15/2015	PAID ON PRINCIPAL		50,541	50,541	45,712	47,870	0	2,671	0	2,671	0	50,541	0	0	0	1,011	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2015	PAID ON PRINCIPAL		928	928	925	924	0	3	0	3	0	928	0	0	0	25	05/15/2029	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2015	PAID ON PRINCIPAL		242,324	242,324	220,549	231,106	0	11,218	0	11,218	0	242,324	0	0	0	6,563	06/15/2028	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2015	PAID ON PRINCIPAL		32,800	32,800	32,168	32,039	0	761	0	761	0	32,800	0	0	0	980	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.395		05/15/2015	PAID ON PRINCIPAL		6,634	6,634	6,493	6,642	0	(9)	0	(9)	0	6,634	0	0	0	565	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.395		06/15/2015	PAID ON PRINCIPAL		6,910	6,910	6,763	6,919	0	(9)	0	(9)	0	6,910	0	0	0	706	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.406		04/15/2015	PAID ON PRINCIPAL		3,712	3,712	3,634	3,717	0	(5)	0	(5)	0	3,712	0	0	0	253	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2015	PAID ON PRINCIPAL		78,663	78,663	77,938	78,237	0	426	0	426	0	78,663	0	0	0	2,210	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2015	PAID ON PRINCIPAL		220,970	220,970	198,436	211,187	0	9,782	0	9,782	0	220,970	0	0	0	4,897	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2015	PAID ON PRINCIPAL		3,369	3,369	3,484	3,462	0	(93)	0	(93)	0	3,369	0	0	0	103	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		06/25/2015	PAID ON PRINCIPAL		8,864	8,864	9,051	9,284	0	(420)	0	(420)	0	8,864	0	0	0	240	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		06/25/2015	PAID ON PRINCIPAL		5,546	5,546	5,529	5,526	0	20	0	20	0	5,546	0	0	0	122	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2015	PAID ON PRINCIPAL		41,760	41,760	41,851	41,699	0	61	0	61	0	41,760	0	0	0	794	11/25/2018	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2015	PAID ON PRINCIPAL		66,273	66,273	66,128	66,087	0	186	0	186	0	66,273	0	0	0	1,437	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2015	PAID ON PRINCIPAL		3,909	3,909	3,772	3,756	0	153	0	153	0	3,909	0	0	0	98	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2015	PAID ON PRINCIPAL		23	23	23	23	0	(0)	0	(0)	0	23	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2015	PAID ON PRINCIPAL		4,491	4,491	4,468	4,467	0	24	0	24	0	4,491	0	0	0	120	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2015	PAID ON PRINCIPAL		4,906	4,906	5,129	5,412	0	(506)	0	(506)	0	4,906	0	0	0	151	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2015	PAID ON PRINCIPAL		5,741	5,741	5,879	5,780	0	(38)	0	(38)	0	5,741	0	0	0	130	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		06/25/2015	PAID ON PRINCIPAL		6,306	6,306	6,287	6,283	0	23	0	23	0	6,306	0	0	0	148	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		06/25/2015	PAID ON PRINCIPAL		3,431	3,431	3,421	3,419	0	12	0	12	0	3,431	0	0	0	79	03/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2015	PAID ON PRINCIPAL		2,217	2,217	2,270	2,345	0	(128)	0	(128)	0	2,217	0	0	0	55	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2015	PAID ON PRINCIPAL		17,126	17,126	17,487	17,906	0	(780)	0	(780)	0	17,126	0	0	0	539	10/25/2031	1
31388D 6W 3	FNMA PASS TH #602185 5.500		06/25/2015	PAID ON PRINCIPAL		23,931	23,931	23,857	23,844	0	88	0	88	0	23,931	0	0	0	528	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		06/25/2015	PAID ON PRINCIPAL		7,962	7,962	7,937	7,932	0	30	0	30	0	7,962	0	0	0	180	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		06/25/2015	PAID ON PRINCIPAL		8,373	8,373	8,347	8,342	0	31	0	31	0	8,373	0	0	0	192	09/25/2016	1
31388E NM 4	FNMA PASS TH #602596 5.500		06/25/2015	PAID ON PRINCIPAL		10,950	10,950	10,916	10,909	0	41	0	41	0	10,950	0	0	0	263	09/25/2016	1
31388P PY 1	FNMA PASS TH #610739 5.500		06/25/2015	PAID ON PRINCIPAL		21,474	21,474	21,407	21,395	0	78	0	78	0	21,474	0	0	0	492	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		06/25/2015	PAID ON PRINCIPAL		3,506	3,506	3,495	3,493	0	13	0	13	0	3,506	0	0	0	79	10/25/2016	1

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390K	RG 5 FNMA PASS TH #648587 7.500		06/25/2015	PAID ON PRINCIPAL		198	198	207	222	0	(23)	0	(23)	0	198	0	0	0	6	05/25/2032	1
31390N	TM 4 FNMA PASS TH #651356 5.500		06/25/2015	PAID ON PRINCIPAL		26,992	26,992	26,988	26,926	0	66	0	66	0	26,992	0	0	0	657	07/25/2017	1
31402C	QM 7 FNMA PASS TH #725060 6.000		06/25/2015	PAID ON PRINCIPAL		7,943	7,943	8,129	8,149	0	(205)	0	(205)	0	7,943	0	0	0	201	01/25/2034	1
31402E	S3 3 FNMA PASS TH #726938 4.500		06/25/2015	PAID ON PRINCIPAL		1,163	1,163	1,121	1,136	0	27	0	27	0	1,163	0	0	0	21	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759 4.500		06/25/2015	PAID ON PRINCIPAL		4,040	4,040	3,894	3,949	0	91	0	91	0	4,040	0	0	0	73	08/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		06/25/2015	PAID ON PRINCIPAL		8,434	8,434	8,128	8,242	0	192	0	192	0	8,434	0	0	0	143	08/25/2033	1
31403A	2X 2 FNMA PASS TH #743390 4.500		06/25/2015	PAID ON PRINCIPAL		48,838	48,838	48,945	48,774	0	64	0	64	0	48,838	0	0	0	908	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274 4.500		06/25/2015	PAID ON PRINCIPAL		50,971	50,971	51,082	50,902	0	69	0	69	0	50,971	0	0	0	902	12/25/2018	1
31406L	F9 4 FNMA PASS TH #812992 5.500		06/25/2015	PAID ON PRINCIPAL		4,177	4,177	4,167	4,164	0	12	0	12	0	4,177	0	0	0	96	02/25/2035	1
31407G	6H 6 FNMA PASS TH #830772 5.000		06/25/2015	PAID ON PRINCIPAL		365	365	365	365	0	1	0	1	0	365	0	0	0	8	08/25/2035	1
31359W	KH 3 FNR 1999-33 Z CMO 6.000		06/25/2015	PAID ON PRINCIPAL		65,095	65,095	59,334	62,744	0	2,351	0	2,351	0	65,095	0	0	0	1,599	07/25/2029	1
31359S	BJ 8 FNR 2001-6 Z CMO 6.000		06/25/2015	PAID ON PRINCIPAL		117,011	117,011	103,271	112,503	0	4,508	0	4,508	0	117,011	0	0	0	3,058	03/25/2031	1
31392B	PT 7 FNR 2001-81 QG CMO 6.500		06/25/2015	PAID ON PRINCIPAL		45,858	45,858	45,873	45,772	0	86	0	86	0	45,858	0	0	0	1,256	01/25/2032	1
31393U	XM 0 FNR 2003-128 DG CMO 4.500		06/25/2015	PAID ON PRINCIPAL		156,553	156,553	149,116	153,808	0	2,745	0	2,745	0	156,553	0	0	0	2,939	01/25/2024	1
3136AK	MU 4 FNR 2014-39 BA 3.000		06/25/2015	PAID ON PRINCIPAL		227,904	227,904	231,892	231,777	0	(3,873)	0	(3,873)	0	227,904	0	0	0	2,759	07/25/2040	1
3133TL	4S 4 FSPC T-17 A5 7.160		06/25/2015	PAID ON PRINCIPAL		91,243	91,243	91,230	90,793	0	450	0	450	0	91,243	0	0	0	2,682	07/25/2029	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						20,733,937	20,733,937	21,804,811	20,721,102	0	12,836	0	12,836	0	20,733,937	0	0	0	507,801	XXX	XXX

QE05.2

Bonds - Industrial and Miscellaneous

029912	AT 9 AMERICAN TOWER CORP 7.000		04/29/2015	REDEEMED		2,281,260	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	281,260	281,260	75,444	10/15/2017	2FE
032166	AR 1 AMSOUTH BANK NA 5.200		04/01/2015	MATURED		2,000,000	2,000,000	1,998,900	1,999,631	0	369	0	369	0	2,000,000	0	0	0	52,000	04/01/2015	2FE
03523T	AT 5 ANHEUSER BUSCH INBEV W 3.625	R.	04/15/2015	MATURED		1,000,000	1,000,000	997,970	999,794	0	206	0	206	0	1,000,000	0	0	0	18,125	04/15/2015	1FE
037735	CP 0 APPALACHIAN POWER CO 7.950		05/28/2015	REDEEMED		1,264,730	1,000,000	1,172,870	1,095,667	0	(6,849)	0	(6,849)	0	1,088,818	0	175,912	175,912	69,121	01/15/2020	2FE
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2015	REDEEMED		102,116	102,116	102,116	102,116	0	0	0	0	0	102,116	0	0	0	2,874	04/01/2024	1FE
14170T	AM 3 CAREFUSION CORP 3.875		04/23/2015	EXCHANGED		3,119,310	3,000,000	2,996,830	2,996,934	0	131	0	131	0	2,997,065	0	122,245	122,245	58,844	05/15/2024	2FE
144141	CW 6 CAROLINA POWER & LIGHT 5.150		04/01/2015	MATURED		2,000,000	2,000,000	1,998,100	1,999,613	0	387	0	387	0	2,000,000	0	0	0	51,500	04/01/2015	1FE
20030N	AJ 0 COMCAST CORP 5.850		06/29/2015	REDEEMED		1,021,070	1,000,000	974,730	996,896	0	1,608	0	1,608	0	998,504	0	22,566	22,566	36,400	11/15/2015	1FE
126408	GN 7 CSX CORP 6.250		04/01/2015	MATURED		500,000	500,000	575,450	504,228	0	(4,228)	0	(4,228)	0	500,000	0	0	0	15,625	04/01/2015	2FE
29337#	AA 7 ENHANCED CAPITAL PARTN ---		06/15/2015	REDEEMED		102,474	102,474	81,126	99,593	0	2,881	0	2,881	0	102,474	0	0	0	0	12/15/2020	1FE
29338@	AA 8 ENHANCED CAPITAL PARTN ---		06/30/2015	REDEEMED		13,235	13,235	12,078	12,850	0	385	0	385	0	13,235	0	0	0	0	12/15/2022	1FE
313747	AN 7 FEDERAL REALTY INVESTM 6.200		04/11/2015	REDEEMED		1,096,142	1,000,000	1,017,700	1,004,778	0	(703)	0	(703)	0	1,004,075	0	92,067	92,067	45,811	01/15/2017	1FE
337738	AK 4 FISERV INC 3.125		06/18/2015	REDEEMED		2,046,855	2,000,000	2,016,210	2,005,597	0	(1,751)	0	(1,751)	0	2,003,846	0	43,010	43,010	31,771	06/15/2016	2FE
413875	AL 9 HARRIS CORP 6.375		05/27/2015	REDEEMED		1,185,465	1,000,000	1,094,170	1,048,877	0	(4,013)	0	(4,013)	0	1,044,864	0	140,601	140,601	28,688	06/15/2019	2FE
460146	CG 6 INTERNATIONAL PAPER CO 4.750		06/12/2015	TENDERED		195,232	175,000	197,139	192,209	0	(1,017)	0	(1,017)	0	191,192	0	4,039	4,039	6,858	02/15/2022	2FE
585055	BC 9 MEDTRONIC INC 3.625		06/22/2015	CREDIT SUISSE FIRST B		1,025,410	1,000,000	998,060	998,176	0	79	0	79	0	998,254	0	27,156	27,156	28,194	03/15/2024	1FE
61747Y	CE 3 MORGAN STANLEY 6.000		04/28/2015	MATURED		1,000,000	1,000,000	998,760	999,728	0	272	0	272	0	1,000,000	0	0	0	30,000	04/28/2015	1FE
745332	BZ 8 PUGET SOUND ENERGY INC 6.750		06/05/2015	REDEEMED		1,037,254	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	37,254	37,254	60,000	01/15/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74834L AL 4	QUEST DIAGNOSTICS 5.450		04/09/2015	REDEEMED		1,357,935	1,320,000	1,431,425	1,337,553	0	(5,660)	0	(5,660)	0	1,331,893	0	26,042	26,042	31,574	11/01/2015	2FE
887317 AF 2	TIME WARNER INC 4.875		06/23/2015	RBC CAPITAL MARKETS		1,090,630	1,000,000	996,700	998,020	0	157	0	157	0	998,177	0	92,453	92,453	38,052	03/15/2020	2FE
931142 CR 2	WAL-MART STORES 2.875		04/01/2015	MATURED		2,000,000	2,000,000	1,986,180	1,999,148	0	852	0	852	0	2,000,000	0	0	0	28,750	04/01/2015	1FE
02660T BM 4	AHM 2004-3 3A 2.068		06/25/2015	PAID ON PRINCIPAL		93,671	93,671	83,482	82,217	0	11,454	0	11,454	0	93,671	0	0	0	674	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		18,073	18,073	18,234	18,015	0	59	0	59	0	18,073	0	0	0	394	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		247,224	247,224	245,176	245,499	0	1,725	0	1,725	0	247,224	0	0	0	5,087	08/25/2019	1FM
161546 GB 6	CFAB 2003-4 2A2 7.81		04/27/2015	PAID ON PRINCIPAL		1,240	1,240	1,240	1,082	0	158	0	158	0	1,240	0	0	0	3	05/25/2033	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		06/25/2015	VARIOUS		4,919,316	6,096,226	3,770,109	3,844,861	0	5,997	0	5,997	0	3,850,858	0	1,068,458	1,068,458	181,952	05/25/2037	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		06/25/2015	WRITTEN OFF		0	118,503	73,286	74,739	0	(1,234)	0	(1,234)	0	73,506	0	(73,506)	(73,506)	3,281	05/25/2037	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		05/25/2015	RECOVERY OF PAR WRITE OFF		0	(8)	(5)	(5)	0	0	0	0	0	(5)	0	5	5	0	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 947		06/25/2015	PAID ON PRINCIPAL		6,460	6,460	5,655	5,473	0	988	0	988	0	6,460	0	0	0	24	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM) 687		06/25/2015	PAID ON PRINCIPAL		3,751	3,751	2,710	2,539	0	1,212	0	1,212	0	3,751	0	0	0	9	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		06/25/2015	PAID ON PRINCIPAL		17,105	17,105	17,102	17,063	0	42	0	42	0	17,105	0	0	0	307	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		06/25/2015	PAID ON PRINCIPAL		331,667	331,667	331,655	331,942	0	(274)	0	(274)	0	331,667	0	0	0	4,503	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2015	PAID ON PRINCIPAL		53,906	53,906	54,773	53,733	0	173	0	173	0	53,906	0	0	0	1,184	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		34,426	34,426	33,544	34,021	0	405	0	405	0	34,426	0	0	0	710	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		22,878	22,878	22,949	22,805	0	73	0	73	0	22,878	0	0	0	443	07/25/2018	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		06/10/2015	PAID ON PRINCIPAL		2,341,675	2,341,675	2,471,199	2,423,959	25,733	(108,017)	0	(82,284)	0	2,341,675	0	0	0	39,640	08/10/2043	1FM
09774X BU 5	BCM 2001-A A 6.805		06/15/2015	PAID ON PRINCIPAL		142,633	142,633	140,137	141,184	0	1,449	0	1,449	0	142,633	0	0	0	4,041	12/15/2030	1AM
143127 AA 6	CARMX 2015-2 A1 350		05/18/2015	TRAVELERS MONEY MARKET		40,000,000	40,000,000	40,000,000	40,000,000	0	(9)	0	(9)	0	39,999,991	0	9	9	1,944	05/16/2016	1
13056M AA 5	CRART 2015-2 A1 390		06/19/2015	TRAVELERS MONEY MARKET		10,000,000	10,000,000	10,000,000	10,000,000	0	(9)	0	(9)	0	9,999,991	0	9	9	1,517	06/15/2016	1
393505 A6 9	GT 1998-2 A5 6.240		06/01/2015	PAID ON PRINCIPAL		93,687	93,687	79,724	84,044	0	9,642	0	9,642	0	93,687	0	0	0	2,468	12/01/2028	1AM
87226Q AB 3	TCFAT 2015-1A A1 (144A) 400		06/19/2015	TRAVELERS MONEY MARKET		10,000,000	10,000,000	10,000,000	10,000,000	0	(6)	0	(6)	0	9,999,994	0	6	6	889	06/15/2016	1
3899999	Total Bonds - Industrial and Miscellaneous					93,766,831	93,835,943	91,997,486	91,774,578	25,733	(93,066)	0	(67,333)	0	91,707,245	0	2,059,585	2,059,585	958,701	XXX	XXX
8399997	Total Bonds - Part 4					147,789,380	147,858,493	149,721,689	145,907,061	25,733	(202,402)	0	(176,669)	0	145,730,392	0	2,058,988	2,058,988	2,279,080	XXX	XXX
8399999	Total Bonds					147,789,380	147,858,493	149,721,689	145,907,061	25,733	(202,402)	0	(176,669)	0	145,730,392	0	2,058,988	2,058,988	2,279,080	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					147,789,380	XXX	149,721,689	145,907,061	25,733	(202,402)	0	(176,669)	0	145,730,392	0	2,058,988	2,058,988	2,279,080	XXX	XXX

QE05.3

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	.....54,809	.....54,809	07/01/2015...
	REPO - CITI A TREASURY.....		1.....	.....7,296,455	.....7,296,455	07/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	.....7,296,455	.....7,296,455	07/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	.....7,296,455	.....7,296,455	07/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....21,944,174	.....21,944,174	XXX
0599999	Total - U.S. Government.....			.....21,944,174	.....21,944,174	XXX
6199999	Total - Issuer Obligations.....			.....21,944,174	.....21,944,174	XXX
6599999	Subtotal - Bonds.....			.....21,944,174	.....21,944,174	XXX
9999999	Totals.....			.....21,944,174	.....21,944,174	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....13,719,480 Book/Adjusted Carrying Value \$.....13,719,480
- Average balance for the year: Fair Value \$.....11,773,386 Book/Adjusted Carrying Value \$.....11,773,386
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....21,944,174 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(12,170,194)	.....(15,644,768)	.....(15,995,040)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(36,802)	.....(38,429)	.....(39,535)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(1,000,000)	.....(1,685,000)	.....(10,951)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(13,206,995)	.....(17,368,198)	.....(16,045,527)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(13,206,995)	.....(17,368,198)	.....(16,045,527)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(13,206,995)	.....(17,368,198)	.....(16,045,527)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2015

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
.....142,890,571	.....145,558,382	.....40,994,422

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