

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2018
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, Daniel Stephen Frey, Andy Francis Besette, Bruce Richard Jones, Christine Kucera Kalla, Mojgan Mehdian Lefebvre, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Julie Marie Joyce, and Wendy Constance Skjerven.

DIRECTORS

- # DANIEL STEPHEN FREY
WILLIAM HERBERT HEYMAN
CHRISTINE KUCERA KALLA
NICHOLAS SEMINARA
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.

Nicholas Seminara signature

Nicholas Seminara

President

Wendy C. Skjerven signature

Wendy C. Skjerven

Secretary

Douglas K. Russell signature

Douglas K. Russell

Controller

Subscribed and sworn to before me this

18th day of October, 2018

Sandra M. Bachman Notary Public

My Commission Expires September 30, 2022



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,453,602,683	0	9,453,602,683	9,590,199,303
2. Stocks:				
2.1 Preferred stocks.....	28,830,000	0	28,830,000	31,464,645
2.2 Common stocks.....	4,289,001,855	0	4,289,001,855	3,836,762,123
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 (\$.....(517,703)), cash equivalents (\$.....0) and short-term investments (\$.....276,074,447).....	275,556,744	0	275,556,744	500,791,058
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,208,704,355	12,057,285	1,196,647,069	967,962,322
9. Receivables for securities.....	288,215	0	288,215	14,038
10. Securities lending reinvested collateral assets.....	35,090,421	0	35,090,421	33,879,685
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,291,074,273	12,057,285	15,279,016,987	14,961,073,174
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	91,893,593	0	91,893,593	90,714,036
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	606,754,926	35,934,582	570,820,345	533,945,439
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....25,977,337 earned but unbilled premiums).....	1,065,765,616	5,638,279	1,060,127,337	984,786,228
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	18,556,152	1,557,519	16,998,634	17,564,894
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	24,341,441	0	24,341,441	40,032,237
16.2 Funds held by or deposited with reinsured companies.....	1,058,272	0	1,058,272	1,322,845
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.....	179,236,928	17,822,467	161,414,461	158,504,570
19. Guaranty funds receivable or on deposit.....	911,982	0	911,982	1,020,352
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.....	69,435,849	0	69,435,849	64,634,877
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	57,271,086	824,315	56,446,771	130,198,397
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,406,300,119	73,834,447	17,332,465,672	16,983,797,048
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,406,300,119	73,834,447	17,332,465,672	16,983,797,048

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. Suspense, undistributed payments.....	25,438,251	0	25,438,251	86,778,072
2502. Equities and deposits in pools and associations.....	11,661,229	0	11,661,229	23,327,734
2503. State surcharges receivable.....	10,154,819	0	10,154,819	9,316,404
2598. Summary of remaining write-ins for Line 25 from overflow page.....	10,016,787	824,315	9,192,472	10,776,186
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	57,271,086	824,315	56,446,771	130,198,397

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,316,400,500).....	6,331,738,480	6,181,132,309
2. Reinsurance payable on paid losses and loss adjustment expenses.....	228,855,587	271,588,377
3. Loss adjustment expenses.....	1,475,955,655	1,437,043,799
4. Commissions payable, contingent commissions and other similar charges.....	130,448,653	143,325,989
5. Other expenses (excluding taxes, licenses and fees).....	102,174,907	126,157,506
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	61,631,043	70,070,445
7.1 Current federal and foreign income taxes (including \$....(91,185,966) on realized capital gains (losses)).....	18,541,997	20,931,500
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....(0) and interest thereon \$....6,565.....	6,565	41,785
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....182,501,615 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).....	2,278,488,419	2,113,359,034
10. Advance premium.....	1,104	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,213,613	11,599,802
12. Ceded reinsurance premiums payable (net of ceding commissions).....	64,377,069	39,014,941
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	10,799,040	11,124,784
15. Remittances and items not allocated.....	2,777,258	2,814,623
16. Provision for reinsurance (including \$.....0 certified).....	0	0
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.....	17,674,866	6,236,020
22. Payable for securities lending.....	35,090,421	33,879,685
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.....	(10,174,092)	(10,608,169)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,760,600,585	10,457,712,431
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	10,760,600,585	10,457,712,431
29. Aggregate write-ins for special surplus funds.....	11,669,276	12,096,297
30. Common capital stock.....	25,000,000	25,000,000
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.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,905,371,226	3,859,163,735
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).....	6,571,865,087	6,526,084,617
38. Totals (Page 2, Line 28, Col. 3).....	17,332,465,672	16,983,797,048

DETAILS OF WRITE-INS

2501. Escheat liability.....	559,257	559,260
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	240,398	245,108
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(11,473,747)	(11,912,537)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(10,174,092)	(10,608,169)
2901. Special surplus from retroactive reinsurance.....	11,669,276	12,096,297
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).....	11,669,276	12,096,297
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....266,661,993).....	245,990,123	229,368,010	296,195,170
1.2 Assumed..... (written \$....3,728,535,002).....	3,568,841,668	3,390,033,920	4,565,338,924
1.3 Ceded..... (written \$....272,278,673).....	252,257,313	236,026,254	305,490,492
1.4 Net..... (written \$....3,722,918,322).....	3,562,574,479	3,383,375,676	4,556,043,602
DEDUCTIONS:			
2. Losses incurred (current accident year \$....2,116,545,348):			
2.1 Direct.....	199,689,257	126,430,336	142,734,156
2.2 Assumed.....	2,089,505,585	1,989,471,379	2,659,921,829
2.3 Ceded.....	227,691,530	136,183,730	153,700,185
2.4 Net.....	2,061,503,312	1,979,717,985	2,648,955,800
3. Loss adjustment expenses incurred.....	388,913,608	395,891,674	518,240,633
4. Other underwriting expenses incurred.....	1,069,139,528	1,023,512,419	1,360,735,671
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,519,556,448	3,399,122,078	4,527,932,104
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	43,018,031	(15,746,402)	28,111,498
INVESTMENT INCOME			
9. Net investment income earned.....	293,179,407	288,861,416	956,878,826
10. Net realized capital gains (losses) less capital gains tax of \$....(3,770,554).....	23,656,932	(12,336,569)	(15,286,305)
11. Net investment gain (loss) (Lines 9 + 10).....	316,836,339	276,524,847	941,592,521
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....1,291,614 amount charged off \$....8,471,664).....	(7,180,050)	(5,937,296)	(8,092,593)
13. Finance and service charges not included in premiums.....	12,153,514	11,771,945	15,527,850
14. Aggregate write-ins for miscellaneous income.....	(31,298)	(546,446)	(1,286,802)
15. Total other income (Lines 12 through 14).....	4,942,166	5,288,203	6,148,455
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	364,796,536	266,066,648	975,852,474
17. Dividends to policyholders.....	6,709,291	6,989,350	9,239,223
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).....	358,087,245	259,077,298	966,613,251
19. Federal and foreign income taxes incurred.....	58,621,257	47,662,142	86,905,821
20. Net income (Line 18 minus Line 19) (to Line 22).....	299,465,988	211,415,157	879,707,430
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,526,084,617	6,485,843,440	6,485,843,440
22. Net income (from Line 20).....	299,465,988	211,415,157	879,707,430
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 \$....5,878,001.....	481,924,769	474,831,363	12,451,369
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,844,543)	5,030,820	5,466,214
26. Change in net deferred income tax.....	(313,689)	3,939,757	(118,838,942)
27. Change in nonadmitted assets.....	31,547,945	(9,344,004)	16,455,106
28. Change in provision for reinsurance.....	0	0	0
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.....	(765,000,000)	(546,000,000)	(755,000,000)
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).....	45,780,470	139,873,093	40,241,177
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,571,865,087	6,625,716,533	6,526,084,617

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. Profit and loss, miscellaneous.....	538,847	(114,148)	64,038
1402. Other assets tri-party/tax credit bond income.....	20,948	23,295	(46,777)
1403. Fines and penalties of regulatory authorities.....	(108,868)	(3,003)	(37,782)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(482,225)	(452,590)	(1,266,281)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(31,298)	(546,446)	(1,286,802)
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

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.....	3,639,922,123	3,447,056,078	4,579,030,148
2. Net investment income.....	326,819,607	342,107,607	1,022,983,347
3. Miscellaneous income.....	4,942,166	5,288,203	6,148,455
4. Total (Lines 1 through 3).....	3,971,683,896	3,794,451,888	5,608,161,950
5. Benefit and loss related payments.....	1,937,674,563	1,765,866,821	2,424,661,122
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.....	1,463,811,428	1,433,965,185	1,846,579,964
8. Dividends paid to policyholders.....	6,095,480	5,872,822	8,407,869
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,307,682 tax on capital gains (losses).....	57,240,205	100,123,143	94,440,308
10. Total (Lines 5 through 9).....	3,464,821,675	3,305,827,970	4,374,089,262
11. Net cash from operations (Line 4 minus Line 10).....	506,862,221	488,623,918	1,234,072,688
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,758,861,318	1,363,372,097	2,331,386,429
12.2 Stocks.....	5,311,923	4,809,017	15,767,607
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	60,602,835	115,155,180	173,808,349
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(31)	0	0
12.7 Miscellaneous proceeds.....	28,189,605	2,564,709	(2,217,130)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,852,965,650	1,485,901,002	2,518,745,254
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,655,521,768	1,564,145,730	2,850,717,413
13.2 Stocks.....	0	0	11,236,281
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	233,527,243	190,802,513	288,355,204
13.6 Miscellaneous applications.....	1,484,913	1,236,985	7,495,507
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,890,533,924	1,756,185,227	3,157,804,406
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).....	(37,568,273)	(270,284,225)	(639,059,152)
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.....	(36,241)	(33,840)	(45,513)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	765,000,000	546,000,000	755,000,000
16.6 Other cash provided (applied).....	70,507,980	58,227,546	(61,482,351)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(694,528,261)	(487,806,294)	(816,527,863)
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).....	(225,234,313)	(269,466,602)	(221,514,328)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	500,791,058	722,305,385	722,305,385
19.2 End of period (Line 18 plus Line 19.1).....	275,556,744	452,838,783	500,791,058

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Exchange of bonds.....	32,795,130	13,205,900	15,301,170
20.0002	Exchange of stock.....	10,000,000	0	0
20.0003	Stock distribution from limited partnership.....	1,307,676	4,663,259	5,170,973
20.0004	Income payment received in securities.....	468,237	400,358	535,488
20.0005	Other assets tri-party/tax credit bonds.....	13,921	0	0
20.0006	Bonds exchanged for stock.....	0	0	1,040,318

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	<u>September 30, 2018</u>	<u>December 31, 2017</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 299,465,988	\$ 879,707,430
2. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 299,465,988</u>	<u>\$ 879,707,430</u>
 <u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,571,865,087	\$ 6,526,084,617
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,571,865,087</u>	<u>\$ 6,526,084,617</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

- (1) The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal prepayments, if any. The effective yield used to determine amortization for these securities is recalculated and adjusted periodically based upon actual historical and/or projected future cash flows. The Company changes from the retrospective to prospective method for valuing the securities when an other-than-temporary impairment has been recorded.

For collateralized mortgage obligations, asset-backed securities and pass-through certificates prepayment assumptions are adjusted periodically.

When unit prices published by the Securities Valuation Office (SVO) are not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

- (2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2018.
 (3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 15,150,183
	2. 12 Months or Longer	\$ 2,925,971
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 436,357,957
	2. 12 Months or Longer	\$ 72,759,480

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

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

No significant change.

(3)b. Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing:

Not applicable.

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

Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale:

Not applicable.

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

Not applicable.

J. Real Estate:

No significant change.

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

No significant change.

L. Restricted Assets:

No significant change.

M. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

N. Offsetting and Netting of Assets and Liabilities:

Not applicable.

O. Structured Notes:

No significant change.

P. 5* Securities:

No significant change.

Q. Short Sales:

No significant change.

R. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

A – G. No significant change.

H. The Company does not enter into any derivative contracts with financing premiums.

Note 9 – Income Taxes

No significant change.

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

Through September 30, 2018, the Company sold \$431.5 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 29, 2018	\$ 126.5
February 26, 2018	105.6
March 21, 2018	67.6
April 24, 2018	59.9
May 22, 2018	25.9
July 23, 2018	46.0

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2018, the Company paid dividends totaling \$765 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 21, 2018	\$ 255	\$ -	\$ 255
June 20, 2018	255	-	255
September 20, 2018	160	95	255

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total	Net Asset Value (NAV) Included In Level 2
Bonds					
U.S. special revenue	\$ -	\$ 5,846	\$ -	\$ 5,846	\$ -
Industrial and miscellaneous	-	60,512,058	-	60,512,058	-
Total Bonds	-	60,517,904	-	60,517,904	-
Preferred stock					
Redeemable	-	27,000,000	-	27,000,000	-
Nonredeemable	-	1,830,000	-	1,830,000	-
Total preferred stock	-	28,830,000	-	28,830,000	-
Common stock					
Industrial and miscellaneous	9,760,000	605,000	-	10,365,000	-
Total securities at fair value	\$ 9,760,000	\$ 89,952,904	\$ -	\$ 99,712,904	\$ -

At September 30, 2018, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

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

- (2) There have been no changes in the value of Level 3 industrial and miscellaneous common stock from the previous reporting period.
- (3) Not applicable.
- (4) Level 2 and Level 3 valuation techniques:

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

The Company holds unaffiliated common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in Level 2 of the hierarchy.

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

- (5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2018)	Aggregate	Admitted				Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Practicable	Value (NAV)
						(Carrying	Included
						Value)	In Level 2
Short-term bonds	\$ 276,074,191	\$ 276,074,447	\$ 40,055,289	\$ 236,018,902	\$ -	\$ -	\$ -
Long-term bonds	9,384,392,429	9,453,602,683	291,834,318	9,065,573,214	26,984,897	-	-
Preferred stock	28,830,000	28,830,000	-	28,830,000	-	-	-
Common stock	10,365,000	10,365,000	9,760,000	605,000	-	-	-

(At December 31, 2017)	Aggregate	Admitted				Not	Net Asset
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Practicable	Value (NAV)
						(Carrying	Included
						Value)	In Level 2
Short-term bonds	\$ 501,015,191	\$ 501,015,191	\$ 116,140,704	\$ 384,874,487	\$ -	\$ -	\$ -
Long-term bonds	9,835,616,874	9,590,199,303	316,485,206	9,490,609,762	28,521,906	-	-
Preferred stock	32,109,645	31,464,645	1,805,000	30,304,645	-	-	-
Common stock	12,039,627	12,039,627	12,039,627	-	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through November 9, 2018.

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

In 2018, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$56,025,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, other liability - claims-made and special property. Multiple other lines also contributed to the total favorable development. This favorable development was partially offset by funding of asbestos and environmental reserves, primarily in the other liability - occurrence and products liability - occurrence lines and by unfavorable development in the commercial auto liability line. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven by better than expected loss experience for multiple accident years. The improvement in other liability - claims-made was driven primarily by better than expected loss experience for accident years 2015 and prior. The improvement in special property was driven primarily by better than expected loss experience for recent accident years. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Unfavorable development in the other liability - occurrence and products liability - occurrence lines was driven primarily by asbestos and environmental funding in "Prior" accident years. Higher than expected loss experience in commercial auto liability was primarily for recent accident years.

The improvement in adjusting and other expense reserves was driven primarily by the favorable underlying loss and DCC experience as well as the allocation of adjusting and other expense reserves by year.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. A portion of the change from prior year effects relates to retrospectively rated policies which are subject to premium adjustments.

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.

NOTES TO FINANCIAL STATEMENTS

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.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 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	2	3
Name of Entity	NAIC Company Code	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. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 23,312,065
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	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	3,824,722,496	4,278,636,855
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	33,450,744	38,186,166
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,858,173,240	\$ 4,316,823,021
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
- 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: \$ 35,090,421
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 35,090,421
- 16.3 Total payable for securities lending reported on the liability page: \$ 35,090,421
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes No
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes No
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes No
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes No
- 18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5*GI securities?

Yes [X] No []

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

- 3.2 If yes, give full and complete information thereto:

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

- 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
Other liability-occurrence	0.000	5.000%	0	0	29,654,136	29,654,136	0	0	180,390	180,390
Total	XXX	XXX	0	0	29,654,136	29,654,136	0	0	180,390	180,390

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	4,124,081	4,064,809	2,531,079	2,577,464	45,988,259	45,919,654
2. Alaska.....AK.....L.....	AK	L	129,232	56,079	2,086	13,471	476,918	521,386
3. Arizona.....AZ.....L.....	AZ	L	5,604,419	5,633,575	2,331,363	2,464,904	11,578,254	11,249,515
4. Arkansas.....AR.....L.....	AR	L	1,869,958	2,693,478	492,170	520,672	8,496,988	9,251,746
5. California.....CA.....L.....	CA	L	15,523,294	6,257,308	7,521,411	10,559,180	81,519,085	84,474,188
6. Colorado.....CO.....L.....	CO	L	1,639,354	1,616,557	256,660	159,134	8,406,689	8,309,003
7. Connecticut.....CT.....L.....	CT	L	15,444,034	8,734,672	7,514,690	13,570,918	144,810,127	153,471,869
8. Delaware.....DE.....L.....	DE	L	240,330	154,157	216,950	576,654	12,342,027	13,475,052
9. District of Columbia.....DC.....L.....	DC	L	2,581,354	1,626,202	537,562	1,084,871	18,126,366	18,703,986
10. Florida.....FL.....L.....	FL	L	18,432,203	11,371,610	7,522,685	8,047,337	110,630,862	101,626,803
11. Georgia.....GA.....L.....	GA	L	3,761,725	3,259,174	2,094,133	3,381,676	32,966,079	35,171,163
12. Hawaii.....HI.....L.....	HI	L	1,484,181	434,342	34,695	61,832	7,689,998	1,312,579
13. Idaho.....ID.....L.....	ID	L	738,934	797,461	434,836	300,490	3,929,072	4,182,458
14. Illinois.....IL.....L.....	IL	L	10,912,753	12,858,161	8,384,149	6,320,515	52,136,545	56,713,000
15. Indiana.....IN.....L.....	IN	L	1,712,205	2,264,444	1,648,279	2,089,924	9,316,137	10,084,445
16. Iowa.....IA.....L.....	IA	L	3,019,034	2,380,168	1,819,241	1,770,303	12,613,971	11,480,016
17. Kansas.....KS.....L.....	KS	L	3,123,295	4,281,264	2,372,381	2,227,740	19,207,710	18,541,101
18. Kentucky.....KY.....L.....	KY	L	1,296,560	1,414,121	883,583	1,079,995	19,244,887	22,130,786
19. Louisiana.....LA.....L.....	LA	L	9,572,399	5,385,524	4,683,660	2,466,146	36,688,791	41,490,273
20. Maine.....ME.....L.....	ME	L	300,037	395,333	513,134	245,709	11,731,912	12,612,342
21. Maryland.....MD.....L.....	MD	L	5,337,966	4,185,886	3,643,049	3,729,175	62,516,686	70,989,095
22. Massachusetts.....MA.....L.....	MA	L	9,087,687	6,607,826	8,512,312	9,844,117	84,964,610	94,484,848
23. Michigan.....MI.....L.....	MI	L	3,709,771	4,825,428	8,196,300	7,149,874	223,751,527	228,838,009
24. Minnesota.....MN.....L.....	MN	L	5,928,213	5,071,314	3,191,567	3,341,853	31,054,774	32,367,891
25. Mississippi.....MS.....L.....	MS	L	3,974,858	4,158,394	1,519,517	1,178,682	21,987,577	20,961,627
26. Missouri.....MO.....L.....	MO	L	3,531,599	3,209,326	4,250,481	4,471,118	27,757,586	29,782,794
27. Montana.....MT.....L.....	MT	L	746,455	236,269	245,686	153,414	1,269,139	1,318,271
28. Nebraska.....NE.....L.....	NE	L	1,115,862	563,203	1,069,343	493,906	10,717,986	11,161,389
29. Nevada.....NV.....L.....	NV	L	971,901	1,413,207	565,430	477,895	3,414,254	3,370,925
30. New Hampshire.....NH.....L.....	NH	L	638,175	539,688	866,121	548,871	14,407,567	14,738,748
31. New Jersey.....NJ.....L.....	NJ	L	1,899,654	1,388,259	4,847,561	4,960,884	166,981,570	164,608,448
32. New Mexico.....NM.....L.....	NM	L	1,644,753	1,243,578	360,413	494,686	4,119,681	3,833,419
33. New York.....NY.....L.....	NY	L	25,020,624	18,060,646	26,841,695	28,905,149	222,271,616	219,632,369
34. North Carolina.....NC.....L.....	NC	L	5,745,839	6,658,510	1,708,217	2,016,439	28,756,171	30,236,386
35. North Dakota.....ND.....L.....	ND	L	96,763	72,829	(708)	(1,278)	124,751	93,432
36. Ohio.....OH.....L.....	OH	L	506,973	558,316	1,714,294	2,154,134	59,568,156	59,236,142
37. Oklahoma.....OK.....L.....	OK	L	1,684,791	638,765	266,724	151,149	7,343,411	8,085,085
38. Oregon.....OR.....L.....	OR	L	4,475,840	5,209,762	1,616,178	1,509,917	10,083,049	9,704,503
39. Pennsylvania.....PA.....L.....	PA	L	7,530,115	8,258,311	17,133,628	15,474,965	190,766,007	165,004,756
40. Rhode Island.....RI.....L.....	RI	L	563,809	309,868	651,550	853,751	21,484,142	24,742,036
41. South Carolina.....SC.....L.....	SC	L	2,057,122	1,844,457	833,666	937,990	15,547,846	13,599,761
42. South Dakota.....SD.....L.....	SD	L	572,303	222,206	270,356	114,459	1,360,495	1,579,417
43. Tennessee.....TN.....L.....	TN	L	11,602,001	11,683,307	4,231,510	4,578,953	55,616,890	59,668,269
44. Texas.....TX.....L.....	TX	L	42,378,779	33,482,772	8,468,409	7,711,294	114,350,439	113,030,273
45. Utah.....UT.....L.....	UT	L	2,538,117	1,260,004	866,610	263,525	4,739,365	3,720,989
46. Vermont.....VT.....L.....	VT	L	678,552	478,081	364,713	282,560	3,839,949	4,818,019
47. Virginia.....VA.....L.....	VA	L	15,123,161	16,320,126	8,016,286	9,978,054	38,186,864	41,702,178
48. Washington.....WA.....L.....	WA	L	737,647	4,840,622	1,182,193	470,732	11,225,326	9,155,634
49. West Virginia.....WV.....L.....	WV	L	2,131,514	1,018,605	796,282	1,452,223	7,239,136	7,528,126
50. Wisconsin.....WI.....L.....	WI	L	1,807,532	1,745,846	3,199,344	3,296,286	30,027,822	31,972,536
51. Wyoming.....WY.....L.....	WY	L	14,592	23,881	7,300	10,729	156,941	220,422
52. American Samoa.....AS.....N.....	AS	N	0	1,000	0	0	0	0
53. Guam.....GU.....L.....	GU	L	393,646	195,580	0	0	13,300	0
54. Puerto Rico.....PR.....L.....	PR	L	147,461	219,647	(187,220)	(1,229,149)	686,810	1,332,025
55. US Virgin Islands.....VI.....L.....	VI	L	35,965	222,407	0	0	159,002	155,000
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	722,571	415,073	0	0	0	0
59. Totals.....XXX.....	XXX		266,661,993	222,861,437	167,043,555	175,295,292	2,124,391,122	2,142,394,189

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....	XXX	682,913	799,982	0	0	0	0
58002. CYM Cayman Islands.....XXX.....	XXX	39,658	0	0	0	0	0
58003. AIA Anguilla.....XXX.....	XXX	0	16,901	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....	XXX	0	(401,810)	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	722,571	415,073	0	0	0	0

(a) Active Status Count

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. XYZ Risk Designated Activity Company	Ireland	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Simply Business Group Ltd	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Xbridge Limited	United Kingdom	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... 10762962 Canada Inc.	Canada	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Zensurance Inc. (61.2%)	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Zensurance Brokers Inc.	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. TPC Investments Inc.	Connecticut	06-1534005
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Windamere II, LLC (99%)	Minnesota	41-1963936 Travelers Insurance Company of Canada *	Canada	AA-1560039

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Notes:

* Denotes affiliated insurer

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

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

...	Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	...	TINDY Foreign, Inc	Delaware	20-4403403
...	Travelers Global, Inc.	Delaware	47-2215437	...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	Travelers Brazil Holding, LLC	Delaware	47-2215437	...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	Travelers Brazil Acquisition LLC	Delaware	47-2215437	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	AA-2230021	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	AA-2230002	...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	AA-2230002	...	Travelers Marine, LLC	Delaware	06-0566050
...	J. Malucelli Latam S.A. (49.5%)	Colombia	AA-2330036				
...	JMalucelli Travelers Seguros S.A. (51%) *	Brazil	AA-2230022				
...	Travelers Participações em Seguros Brasil S.A.	Connecticut	06-0876835				
...	Travelers Seguros Brasil S.A. *	Connecticut	06-1286266				
...	Travelers Casualty Insurance Company of America (19046) *	Delaware	06-6033504				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286268				
...	Travelers Casualty UK Investments LLC	Connecticut	06-1203698				
...	Travelers Commercial Insurance Company (36137) *	Texas	75-1732040				
...	Travelers Excess and Surplus Lines Company (29696) *	Delaware	06-6033504				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Delaware	82-0925474				
...	The Family Business Institute LLC	Connecticut	06-0566050				
...	IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	06-0566050				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0291290				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	Constitution State Services LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				

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Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000....	41-0518860..		..86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		.....N.....	
3548	The Travelers Companies, Inc...	24767....	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24791....	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24775....	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	30481....	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	41769....	41-1435765..				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	41750....	41-1435766..				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	51-0375653..				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	36463....	36-2999370..				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	19224....	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	10213....	52-1925132..				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25887....	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25879....	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	35386....	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000....	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	...50.000	The Travelers Companies, Inc.....	.....N.....	0100.
3548	The Travelers Companies, Inc...	00000....	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	...99.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	...1.000	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000....	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	...83.950	The Travelers Companies, Inc.....	.....N.....	0101.
3548	The Travelers Companies, Inc...	00000....	52-1852190..				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	...1.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000....	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...85.000	The Travelers Companies, Inc.....	.....N.....	0102.
3548	The Travelers Companies, Inc...	00000....	52-2073764..				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000....	41-0406690..				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....	52-1953822..				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000....	52-2044075..				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000....	38-4046010..				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000....					Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....Y.....	

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	52-1466734				English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	...N.....	0103.
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	...N.....	0104.
3548	The Travelers Companies, Inc..	00000	59-2635727				English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...1.000	The Travelers Companies, Inc.....	...N.....	0103.
3548	The Travelers Companies, Inc..	00000	52-1715225				English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	59-2709441				Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	...1.000	The Travelers Companies, Inc.....	...N.....	0104.
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...22.480	The Travelers Companies, Inc.....	...Y.....	
3548	The Travelers Companies, Inc..	00000	AA-1560270				The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	41-1985480				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...85.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-2007089				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	...N.....	0109.
3548	The Travelers Companies, Inc..	00000	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	...0.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	52-1965525				TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000	AA-1121375				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					XYZ Risk Designated Activity Company.....	IRL.....	NIA.....	Travelers Insurance Company Limited.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Group Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Holdings Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Xbridge Acquisitions Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business Holdings, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	
3548	The Travelers Companies, Inc..	00000					Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	...N.....	

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000					Xbridge Limited	GBR	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000					10762962 Canada Inc.	CAN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000					Zensurance Inc.	CAN	NIA	10762962 Canada Inc.	O/B	61.200	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000					Zensurance Brokers Inc.	CAN	NIA	Zensurance Inc.	O	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	06-1008174				Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	19070	06-6033509				The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	94-3097171				Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	N	0105
3548	The Travelers Companies, Inc..	00000	06-6033509				Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	06-0848755				Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	36145	06-1286264				Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	36161	06-1286274				Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	38130	36-3703200				Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	27-4469564				Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	
3548	The Travelers Companies, Inc..	00000	06-6033509				Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	61-1639956				Lone Rock Timber Investments I, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	75.000	The Travelers Companies, Inc.	N	0106
3548	The Travelers Companies, Inc..	00000	32-0447309				Lone Rock Timber Investments II, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	90.000	The Travelers Companies, Inc.	N	0110
3548	The Travelers Companies, Inc..	00000	AA-3194119				Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	20-4312440				Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	06-1534005				TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	19038	06-6033504				Travelers Casualty and Surety Company	CT	RE	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	41483	06-1067463				Farmington Casualty Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	75-2676034				Travelers MGA, Inc.	TX	DS	Farmington Casualty Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	
3548	The Travelers Companies, Inc..	00000					8527512 Canada Inc.	CAN	DS	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	Y	
3548	The Travelers Companies, Inc..	00000	AA-1560270				The Dominion of Canada General Insurance Company	CAN	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	AA-1560039				Travelers Insurance Company of Canada	CAN	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	Y	
3548	The Travelers Companies, Inc..	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Global, Inc.	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	Y	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Brazil Holding LLC	DE	DS	Travelers Global, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000	47-2215437				Travelers Brazil Acquisition LLC	DE	DS	Travelers Brazil Holding, LLC	O/B/M	100.000	The Travelers Companies, Inc.	N	
3548	The Travelers Companies, Inc..	00000					J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	N	0107

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc..	00000	AA-2230021				J. Malucelli Resseguradora S.A.....	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000					J. Malucelli Controle de Riscos Ltda.....	BRA	DS	J. Malucelli Resseguradora S.A.....	O/B	0.010	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000	AA-2230002				J. Malucelli Seguradora S.A.....	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000					J. Malucelli Controle de Riscos Ltda.....	BRA	DS	J. Malucelli Seguradora S.A.....	O/B	99.990	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000					J. Malucelli Latam S.A.....	BRA	DS	Travelers Brazil Acquisition LLC.....	O/B	49.500	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000	AA-2330036				JMalucelli Travelers Seguros S.A.....	COL	IA	J. Malucelli Latam, S.A.....	O/B/M	51.000	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000					Travelers Participações em Seguros Brasil S.A.....	BRA	NIA	Travelers Brazil Acquisition LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	00000	AA-2230022				Travelers Seguros Brasil S.A.....	BRA	IA	Travelers Participações em Seguros Brasil S.A.....	O/B/M	100.000	The Travelers Companies, Inc....	N	0107.
3548	The Travelers Companies, Inc..	19046	06-0876835				Travelers Casualty Insurance Company of America.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	36170	06-1286266				Travelers Casualty Company of Connecticut.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-6033504				Travelers Casualty UK Investments LLC.....	DE	DS	Travelers Casualty and Surety Company.....	O/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	36137	06-1286268				Travelers Commercial Insurance Company.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	29696	06-1203698				Travelers Excess and Surplus Lines Company.....	CT	DS	Travelers Casualty and Surety Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	41564	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX	DS	Travelers Casualty and Surety Company.....	O/M/A	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-6033504				The Family Business Institute LLC.....	DE	DS	Travelers Casualty and Surety Company.....	O/B	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	82-0925474				IHP Capital Partners Fund VIII, L.P.....	DE	DS	Travelers Casualty and Surety Company.....	O	97.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	25658	06-0566050				The Travelers Indemnity Company.....	CT	IA	Travelers Insurance Group Holdings Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Arch Street North LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	25615	06-0291290				The Charter Oak Fire Insurance Company.....	CT	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Travelers Real Estate, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	10647	59-3372141				First Floridian Auto and Home Insurance Company.....	FL	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	42811	56-1371361				Gulf Underwriters Insurance Company.....	CT	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	22233	75-6013697				Select Insurance Company.....	TX	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	AA-1120023				Travelers Casualty and Surety Company of Europe Limited.....	GBR	IA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	Y	
3548	The Travelers Companies, Inc..	00000	06-0566050				Crystal Brook, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Durham Holding, LLC.....	DE	NIA	Crystal Brook, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Sutton Holdco, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Cadet Limited, LLC.....	DE	NIA	Sutton Holdco, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Arrowhead Company, LLC.....	DE	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	06-0566050				Eastern Asset, LLC.....	DE	NIA	Arrowhead Company, LLC.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	00000	41-1769846				Jupiter Holdings, Inc.....	MN	NIA	The Travelers Indemnity Company.....	O/B/M	100.000	The Travelers Companies, Inc....	Y	
3548	The Travelers Companies, Inc..	43117	86-0703220				American Equity Insurance Company.....	AZ	IA	Jupiter Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	10819	86-0868106				American Equity Specialty Insurance Company.....	CT	IA	American Equity Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	24015	41-6009967				Northland Insurance Company.....	CT	IA	Jupiter Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc....	N	
3548	The Travelers Companies, Inc..	27987	41-0983992				Northfield Insurance Company.....	IA	IA	Northland Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc....	N	

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	24031.....	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25623.....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25666.....	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25682.....	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	25674.....	36-2719165..				Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	...47.500	The Travelers Companies, Inc....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	28188.....	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	
3548	The Travelers Companies, Inc...	40282.....	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	27998.....	35-1838079..				The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	41262.....	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc....	.....N.....	

Q12.4

Aster Explanation

0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0109.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers

TRAVELERS CASUALTY AND SURETY COMPANY

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.....	2,600,477	1,948,252	74.919	37.413
2. Allied lines.....	1,212,721	621,350	51.236	51.027
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	21,538,773	11,752,902	54.566	36.485
5. Commercial multiple peril.....	17,576	1,675,812	9,534.668	11,685.485
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	1,149	29,364	2,555.883	(9.330)
9. Inland marine.....	125,383	23,937	19.091	8.066
10. Financial guaranty.....	2,143	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	1,551	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	1,574	0.000	0.000
12. Earthquake.....	22,621	.0	0.000	2.534
13. Group accident and health.....	.0	.0	0.000	0.000
14. Credit accident and health.....	.0	.0	0.000	0.000
15. Other accident and health.....	.0	.0	0.000	0.000
16. Workers' compensation.....	173,085,702	51,885,870	29.977	40.357
17.1 Other liability-occurrence.....	(783,116)	84,162,308	(10,747.108)	4,534.404
17.2 Other liability-claims made.....	826,337	6,360,796	769.758	(45.268)
17.3 Excess workers' compensation.....	.0	(1,622,438)	0.000	0.000
18.1 Products liability-occurrence.....	108,120	3,827,618	3,540.157	4,771.176
18.2 Products liability-claims made.....	.0	128,881	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	.0	33,930,903	0.000	0.000
19.3, 19.4 Commercial auto liability.....	.0	318,403	0.000	0.000
21. Auto physical damage.....	.0	4,054	0.000	0.000
22. Aircraft (all perils).....	.0	1,138,253	0.000	0.000
23. Fidelity.....	172,410	(64,112)	(37.186)	(95.846)
24. Surety.....	47,049,756	3,563,590	7.574	0.300
26. Burglary and theft.....	10,072	390	3.870	18.782
27. Boiler and machinery.....	.0	.0	0.000	0.000
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	245,990,123	199,689,257	81.178	55.121
DETAILS OF WRITE-INS				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	913,018	2,522,572	2,627,776
2. Allied lines.....	439,781	1,213,742	1,254,845
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	7,336,416	20,729,773	22,342,374
5. Commercial multiple peril.....	4,644	16,334	20,018
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	685	1,066	1,363
9. Inland marine.....	42,052	119,134	134,911
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.....	8,087	22,397	23,871
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.....	58,282,378	187,052,323	163,990,414
17.1 Other liability-occurrence.....	401,348	1,074,082	792,552
17.2 Other liability-claims made.....	446,574	635,229	758,761
17.3 Excess workers' compensation.....	.0	.0	.0
18.1 Products liability-occurrence.....	.0	108,120	237,301
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.....	42,979	124,739	104,917
24. Surety.....	17,306,975	53,024,732	30,552,512
26. Burglary and theft.....	4,498	17,750	19,822
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.....	85,229,434	266,661,993	222,861,437
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)	2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2018 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2015 + Prior.....	2,129,376	2,475,265	4,604,641	464,909	49,171	514,081	1,847,577	45,408	2,165,105	4,058,090	183,110	(215,580)	(32,470)
2. 2016.....	448,204	666,496	1,114,700	209,990	16,710	226,700	352,577	18,997	499,132	870,706	114,363	(131,657)	(17,294)
3. Subtotals 2016 + Prior.....	2,577,580	3,141,761	5,719,341	674,899	65,882	740,781	2,200,154	64,405	2,664,237	4,928,796	297,474	(347,238)	(49,764)
4. 2017.....	630,626	1,270,246	1,900,871	482,634	93,158	575,792	459,268	51,351	808,199	1,318,818	311,276	(317,537)	(6,261)
5. Subtotals 2017 + Prior.....	3,208,205	4,412,007	7,620,212	1,157,533	159,040	1,316,573	2,659,422	115,756	3,472,436	6,247,614	608,750	(664,775)	(56,025)
6. 2018.....	XXX	XXX	XXX	XXX	946,361	946,361	XXX	470,209	1,089,871	1,560,080	XXX	XXX	XXX
7. Totals.....	3,208,205	4,412,007	7,620,212	1,157,533	1,105,401	2,262,934	2,659,422	585,965	4,562,307	7,807,694	608,750	(664,775)	(56,025)
8. Prior Year-End's Surplus As Regards Policyholders	6,526,085										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. ....19.0 %	2. ....(15.1)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q14

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?	YES
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY 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. Amounts receivable under high deductible policies.....	8,190,955	824,315	7,366,640	10,012,064
2505. Other assets	1,704,122	0	1,704,122	593,932
2506. Other assets tri-party/tax credit bonds.....	144,476	0	144,476	158,528
2507. Deferred compensation funds.....	10,467	0	10,467	44,190
2508. Assumed reinsurance receivable and payable.....	(33,232)	0	(33,232)	(32,527)
2597. Summary of remaining write-ins for Line 25.....	10,016,787	824,315	9,192,472	10,776,186

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(11,473,747)	(11,912,537)
2597. Summary of remaining write-ins for Line 25.....	(11,473,747)	(11,912,537)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(482,225)	(452,590)	(1,266,281)
1497. Summary of remaining write-ins for Line 14.....	(482,225)	(452,590)	(1,266,281)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB British Virgin Islands.....	...XXX...	0	(485)	0	0	0	0
58005. IOT British Indian Ocean Territory.....	...XXX...	0	(13,820)	0	0	0	0
58006. ISR Israel.....	...XXX...	0	(387,505)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	0	(401,810)	0	0	0	0

**TRAVELERS CASUALTY AND SURETY COMPANY
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.....	1,003,666,894	863,198,944
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	42,814,487	62,588,699
2.2 Additional investment made after acquisition.....	190,712,756	225,766,505
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	37,248,417	40,407,908
6. Total gain (loss) on disposals.....	(1)	(1,301,647)
7. Deduct amounts received on disposals.....	61,910,511	178,979,321
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(1,757,938)	5,376,800
10. Deduct current year's other-than-temporary impairment recognized.....	2,069,749	13,390,994
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,208,704,355	1,003,666,894
12. Deduct total nonadmitted amounts.....	12,057,285	35,704,572
13. Statement value at end of current period (Line 11 minus Line 12).....	1,196,647,069	967,962,322

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.....	13,458,426,070	13,010,587,597
2. Cost of bonds and stocks acquired.....	1,700,092,811	2,884,001,643
3. Accrual of discount.....	6,324,098	7,200,028
4. Unrealized valuation increase (decrease).....	451,617,438	(15,031,156)
5. Total gain (loss) on disposals.....	5,284,430	8,817,093
6. Deduct consideration for bonds and stocks disposed of.....	1,809,012,739	2,367,284,103
7. Deduct amortization of premium.....	43,201,910	67,804,205
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	140,028	2,060,829
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	2,044,368	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	13,771,434,538	13,458,426,070
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	13,771,434,538	13,458,426,070

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).....	7,939,241,250	1,018,159,060	1,112,038,371	(3,016,616)	8,232,634,304	7,939,241,250	7,842,345,323	8,442,172,355
2. NAIC 2 (a).....	1,747,327,190	67,186,616	31,493,956	(14,554,693)	1,630,595,919	1,747,327,190	1,768,465,158	1,509,369,502
3. NAIC 3 (a).....	81,281,166	0	13,333,288	6,241,756	95,136,051	81,281,166	74,189,633	100,553,350
4. NAIC 4 (a).....	39,905,240	0	2,186,357	3,203	44,001,515	39,905,240	37,722,086	34,453,686
5. NAIC 5 (a).....	6,991,191	0	15,189	(33,044)	4,687,870	6,991,191	6,942,959	4,655,965
6. NAIC 6 (a).....	9,715	0	140	2,397	11,998	9,715	11,972	9,635
7. Total Bonds.....	9,814,755,751	1,085,345,676	1,159,067,300	(11,356,996)	10,007,067,657	9,814,755,751	9,729,677,130	10,091,214,493
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	29,902,520	0	0	(1,072,520)	29,927,475	29,902,520	28,830,000	30,304,645
10. NAIC 3.....	1,160,000	0	1,160,000	0	1,160,000	1,160,000	0	1,160,000
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.....	31,062,520	0	1,160,000	(1,072,520)	31,087,475	31,062,520	28,830,000	31,464,645
15. Total Bonds and Preferred Stock.....	9,845,818,271	1,085,345,676	1,160,227,300	(12,429,516)	10,038,155,132	9,845,818,271	9,758,507,130	10,122,679,138

QS102

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

NAIC 1 \$.....273,238,391; NAIC 2 \$.....2,011,056; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....825,000; 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.....	276,074,447	XXX.....	276,100,252	453,733	43,670

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.....	501,015,191	721,598,932
2. Cost of short-term investments acquired.....	3,174,473,483	4,423,449,131
3. Accrual of discount.....	1,889	.0
4. Unrealized valuation increase (decrease).....	(31)	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	3,399,388,421	4,644,028,462
7. Deduct amortization of premium.....	27,663	4,410
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).....	276,074,447	501,015,191
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	276,074,447	501,015,191

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received/(paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	585,363
3.14 Section 1, Column 18, prior year.....	1,648,418
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	585,363
3.24 Section 1, Column 19, prior year.....	1,648,418
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	16,750,759
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	16,750,759
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	585,363
9.	Total (Line 7 plus Line 8).....	585,363
10.	Part D, Section 1, Column 8.....	585,363
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	525,000
15.	Part D, Section 1, Column 11.....	525,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E - Pt. 2 Verification
NONE**

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

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

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

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

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Ironwood Mezzanine Fund IV LP.....	Avon.....	CT...	Ironwood Capital Advisors.....		04/11/2017.....	.....2	.....0	.....671,186	.....0	.....8,932,204	.....5.900
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....671,186	.....0	.....8,932,204	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	American Securities Partners V, L.P.....	New York.....	NY...	American Securities Partners.....		01/01/2010.....	.....3	.....0	.....40,603	.....0	.....3,978,091	.....0.780
	Aquiline Financial Services Fund III L.P.....	New York.....	NY...	Aquiline Capital Partners.....		12/22/2014.....	.....3	.....0	.....60,706	.....0	.....5,229,535	.....0.810
	Atlas Merchant Capital Fund LP.....	New York.....	NY...	Atlas Merchant Capital.....		03/10/2016.....	.....3	.....0	.....(1,959,868)	.....0	.....11,283,845	.....3.830
	BCM Fund I, LP.....	Miami.....	FL...	Boyne Capital Management, LLC.....		05/06/2017.....	.....3	.....0	.....737,880	.....0	.....7,373,443	.....7.970
	Blackstone Capital Partners VII L.P.....	New York.....	NY...	Blackstone Group.....		05/13/2015.....	.....3	.....0	.....2,715,689	.....0	.....11,379,431	.....0.100
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL...	Brockway Moran & Partners, Inc.....		03/31/2006.....	.....3	.....0	.....8,929	.....0	.....742,085	.....1.790
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT...	Capital Partners.....		11/09/2017.....	.....3	.....0	.....751,518	.....0	.....8,321,610	.....1.667
	CapitalWorks Fund IV, L.P.....	Cleveland.....	OH...	CapitalWorks.....		11/15/2017.....	.....3	.....0	.....213,425	.....0	.....7,575,367	.....7.960
	Crestview Partners III, L.P.....	New York.....	NY...	Crestview Partners.....		11/08/2013.....	.....3	.....0	.....1,812,503	.....0	.....12,601,214	.....0.730
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ...	DFW Capital Partners.....		04/02/2016.....	.....3	.....0	.....996,327	.....0	.....4,201,708	.....2.780
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE...	EQT Partners.....		01/01/2010.....	.....3	.....0	.....1,236	.....0	.....371,679	.....0.230
	FPE Fund II LP.....	London.....	GBR...	FPE Capital LLP.....		10/20/2017.....	.....3	.....0	.....76,698	.....0	.....4,247,238	.....5.000
	Further Global Capital Partners, L.P.....	New York.....	NY...	Further Global Capital Management.....		01/31/2018.....	.....3	.....0	.....100,822	.....0	.....14,926,418	.....7.310
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA...	Leonard Green & Partners.....		02/29/2016.....	.....3	.....0	.....1,543,474	.....0	.....11,100,838	.....0.460
	HCI Equity Partners V, L.P.....	Washington.....	DC...	HCI Equity Partners.....		04/14/2017.....	.....3	.....0	.....648,125	.....0	.....8,417,418	.....2.470
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA...	Inverness Graham.....		05/19/2015.....	.....3	.....0	.....1,323,768	.....0	.....6,030,088	.....7.080
	JFL Equity Investors IV, L.P.....	New York.....	NY...	J.F. Lehman & Company.....		10/23/2015.....	.....3	.....0	.....86,089	.....0	.....11,596,843	.....2.300
	JLL Partners Fund VII, L.P.....	New York.....	NY...	JLL Partners Inc.....		08/20/2014.....	.....3	.....0	.....(353,783)	.....0	.....8,437,053	.....1.870
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY...	Liberty Hall Capital Partners.....		12/21/2017.....	.....3	.....0	.....(1,882,145)	.....0	.....6,189,290	.....6.420
	Mason Wells Buyout Fund IV, LP.....	Milwaukee.....	WI...	Mason Wells, Inc.....		11/24/2015.....	.....3	.....0	.....3,976,995	.....0	.....6,180,504	.....2.550
	One Rock Capital Partners II, LP.....	New York.....	NY...	One Rock Capital Partners.....		03/31/2017.....	.....3	.....0	.....65,563	.....0	.....10,472,185	.....1.570
	Providence Equity Partners VI, L.P.....	Providence.....	RI...	Providence Equity Partners.....		12/05/2006.....	.....3	.....0	.....(58,269)	.....0	.....1,239,714	.....0.230
	Public Pension Capital, LLC.....	New York.....	NY...	PPC Enterprises LLC.....		05/16/2014.....	.....3	.....0	.....145,187	.....0	.....23,110,386	.....9.160
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA...	Rally Ventures.....		09/01/2015.....	.....1	.....0	.....900,000	.....0	.....4,100,000	.....12.570
	Sentinel Junior Capital I, L.P.....	New York.....	NY...	Sentinel Capital Partners.....		01/18/2018.....	.....3	.....0	.....9,224	.....0	.....4,513,113	.....1.090
	Silverfleet Capital Partners II LP.....	London.....	GBR...	Silverfleet Capital Partners.....		10/31/2014.....	.....3	.....0	.....1,405,860	.....0	.....7,713,196	.....2.480
	Snow Phipps III, L.P.....	New York.....	NY...	Snow Phipps Group LLC.....		12/18/2015.....	.....3	.....0	.....219,816	.....0	.....9,572,599	.....2.080
	Synova Capital Fund III LP.....	London.....	GBR...	Synova Capital.....		12/18/2015.....	.....3	.....0	.....1,489,182	.....0	.....6,687,265	.....4.000
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO...	Thompson Street Capital Partners.....		12/10/2015.....	.....3	.....0	.....136,471	.....0	.....3,914,179	.....2.220
	Trident VII, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		11/23/2016.....	.....3	.....0	.....(384,797)	.....0	.....13,870,916	.....0.560
Trilantic Capital Partners VI (North America) L.P.....	New York.....	NY...	Trilantic Capital Partners.....		03/29/2018.....	.....3	.....0	.....896,409	.....0	.....12,649,428	.....1.450	
Viola FinTech I, L.P.....	Luxembourg.....	LUX...	Viola Group.....		12/05/2017.....	.....1	.....0	.....75,000	.....0	.....13,967,158	.....15.750	
VMG Partners III, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....148,831	.....0	.....3,093,495	.....4.570	
VMG Partners IV, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/11/2017.....	.....3	.....0	.....187,485	.....0	.....18,703,382	.....3.540	
WindRose Health Investors IV, L.P.....	New York.....	NY...	WindRose Health Investors.....		02/12/2016.....	.....3	.....0	.....3,872,924	.....0	.....9,551,738	.....6.560	
Rally Ventures Fund III, L.P.....	Menlo Park.....	CA...	Rally Ventures.....		04/24/2018.....	.....1	.....0	.....350,000	.....0	.....9,650,000	.....12.010	
Thompson Street Capital Partners V, L.P.....	St. Louis.....	MO...	Thompson Street Capital Partners.....		05/04/2018.....	.....3	.....0	.....153,361	.....0	.....14,846,639	.....1.650	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....503,361	.....20,007,877	.....0	.....317,839,092	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA...	Amstar.....		10/13/2006.....	.....0	.....0	.....25,251	.....0	.....14,543,578	.....49.000
	Dermody Properties Industrial Fund L.P.....	Reno.....	NV...	Dermody GP, LLC.....		03/14/2016.....	.....0	.....0	.....1,446,655	.....0	.....1,574,502	.....4.210

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA...	PCCP, LLC.....		03/14/2017.....	.....0	.....0	1,035,759	.....0	16,520,000	2.260
	Rescore 2017 Feeder, L.P.....	Boca Raton.....	FL...	Rescore GP, LLC.....		07/14/2017.....	.....0	.....0	354,169	.....0	.....0	1.730
	Rescore Feeder, L.P.....	Boca Raton.....	FL...	Rescore GP, LLC.....		12/18/2014.....	.....0	.....0	1,404,383	.....0	.....0	6.140
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL...	Rialto Partners.....		09/17/2014.....	.....0	.....0	(1,930)	.....0	.....0	6.510
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL...	Rialto Partners.....		03/28/2017.....	.....0	.....0	(2,516)	.....0	7,468,672	1.290
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE...	Prime Finance Partners.....		09/13/2018.....	.....0	.....658,000	.....0	.....0	19,342,000	2.090
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....658,000	4,261,771	.....0	59,448,752	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated													
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE...	Travelers Casualty and Surety Company.....		04/11/2017.....	.....0	.....0	4,820,900	.....0	1,926,902	97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	4,820,900	.....0	1,926,902	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	Acorn Growth Capital Fund IV, L.P.....	Oklahoma City.....	OK...	Acorn Growth Companies.....		04/09/2018.....	.....0	.....0	(30,378)	.....0	6,757,068	10.800
	Blue Water Energy Fund II, L.P.....	London.....	GBR.	Blue Water Energy.....		02/24/2017.....	.....0	.....0	815,483	.....0	8,659,005	0.920
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY...	Cerberus Capital Management, L.P.....		12/16/2015.....	.....0	.....0	3,550,000	.....0	7,197,107	0.500
	Cohesive Capital Partners II, L.P.....	New York.....	NY...	Cohesive Capital Partners.....		09/23/2014.....	.....3	.....0	1,759,295	.....0	5,814,881	3.920
	Cross Ocean USD ESS Fund II L.P.....	London.....	GBR.	Cross Ocean Partners.....		04/07/2017.....	.....0	.....0	1,500,000	.....0	4,855,911	2.340
	Dyal II US Investors LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	277,500	.....0	6,733,057	1.910
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA...	Shamrock Capital.....		12/11/2015.....	.....0	.....0	2,264,148	.....0	10,115,510	6.010
	Five Elms III Q, L.P.....	Kansas City.....	KS...	Five Elms Capital Management.....		06/21/2017.....	.....0	.....0	1,155,394	.....0	6,040,920	6.300
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	547,025	.....0	7,613,845	2.730
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	4,533,845	.....0	7,833,729	0.450
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.	Herkules Capital.....		01/01/2010.....	.....3	.....0	148,079	.....0	118,886	1.490
	Level Equity Growth Partners III, L.P.....	New York.....	NY...	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	2,232,787	.....0	6,585,907	4.190
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010.....	.....3	.....0	2,741	.....0	3,289,096	0.080
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY...	Matlin Patterson Global Advisors.....		01/01/2010.....	.....0	.....0	18,196	.....0	343,837	0.390
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Monomoy Capital Partners.....		05/08/2006.....	.....0	.....0	42,315	.....0	670,501	5.530
	Oaktree Opportunities Fund X, L.P.....	Los Angeles.....	CA...	Oaktree Capital Management.....		02/11/2015.....	.....0	.....0	800,000	.....0	2,400,000	0.280
	Oaktree Opportunities Fund Xb, L.P.....	Los Angeles.....	CA...	Oaktree Capital Management.....		02/11/2015.....	.....0	.....0	300,000	.....0	11,400,000	0.600
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA...	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	65,044	.....0	4,371,004	9.340
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA...	Paine & Partners.....		03/31/2006.....	.....3	.....0	196,013	.....0	.....0	1.920
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA...	Riverwood Capital Management.....		08/13/2014.....	.....0	.....0	1,459,996	.....0	4,239,725	1.440
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX...	Sheridan Production Partners.....		10/17/2014.....	.....0	.....0	(15,000)	.....0	9,922,500	4.080
	Sonoma Brands II, L.P.....	Sonoma.....	CA...	Sonoma Brands.....		12/28/2017.....	.....0	.....0	1,101,032	.....0	2,551,143	8.340
	Staple Street Capital II, L.P.....	New York.....	NY...	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	2,373,608	.....0	11,439,216	5.420
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY...	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	(759,295)	.....0	4,923,567	5.700
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....0	24,337,830	.....0	133,876,416	XXX.....
4499999. Subtotal - Unaffiliated.....							0	1,161,361	49,278,6640	520,096,464	XXX.....
4599999. Subtotal - Affiliated.....								.....0	4,820,900	.....0	1,926,902	XXX.....
4699999. Totals.....							0	1,161,361	54,099,5640	522,023,365	XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	09/13/2018	21,323	0	0	0	0	0	0	21,323	21,323	0	0	0	0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	09/27/2018	(1,194,838)	0	0	0	0	0	0	(1,194,838)	(1,194,838)	0	0	0	0
	Brevan Howard, L.P.	New York	NY	Distribution	06/01/2006	08/30/2018	1,106,172	0	0	0	0	0	0	1,106,172	1,106,172	0	0	0	0
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	08/10/2018	2,283,217	0	0	0	0	0	0	2,283,217	2,283,217	0	0	0	0
	Capital Partners Private Equity Income Fund III, L.P.	Norwalk	CT	Distribution	11/09/2017	08/08/2018	21,989	0	0	0	0	0	0	21,989	21,989	0	0	0	0
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	08/30/2018	(80)	0	0	0	0	0	0	(80)	(80)	0	0	0	0
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	09/28/2018	1,170,665	0	0	0	0	0	0	1,170,665	1,170,665	0	0	0	0
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	09/28/2018	(165)	0	0	0	0	0	0	(165)	(165)	0	0	0	0
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	07/16/2018	388,879	0	0	0	0	0	0	388,879	388,879	0	0	0	0
	Herkules Private Equity IV (Jersey-II) LP	Oslo	NOR	Distribution	09/30/2014	08/21/2018	240	0	0	0	0	0	0	240	240	0	0	0	0
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	08/22/2018	37	0	0	0	0	0	0	37	37	0	0	0	0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	07/20/2018	(411,376)	0	0	0	0	0	0	(411,376)	(411,376)	0	0	0	0
	Liberty Hall Capital Partners Fund I, L.P.	New York	NY	Distribution	12/21/2017	08/22/2018	(1,956,458)	0	0	0	0	0	0	(1,956,458)	(1,956,458)	0	0	0	0
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	09/21/2018	95,733	0	0	0	0	0	0	95,733	95,733	0	0	0	0
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	09/28/2018	113	0	0	0	0	0	0	113	113	0	0	0	0
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	09/28/2018	279,042	0	0	0	0	0	0	279,042	279,042	0	0	0	0
	Sentinel Junior Capital I, L.P.	New York	NY	Distribution	01/18/2018	08/31/2018	5,459	0	0	0	0	0	0	5,459	5,459	0	0	0	0
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	09/27/2018	4,400	0	0	0	0	0	0	4,400	4,400	0	0	0	0
	Thomas, McNemey & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	09/28/2018	426,667	0	0	0	0	0	0	426,667	426,667	0	0	0	0
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Distribution	12/10/2015	07/16/2018	1,046,514	0	0	0	0	0	0	1,046,514	1,046,514	0	0	0	0
	Trident VII, L.P.	Greenwich	CT	Distribution	11/23/2016	08/22/2018	7,248	0	0	0	0	0	0	7,248	7,248	0	0	0	0
	VMG Partners III, L.P.	San Francisco	CA	Distribution	07/10/2015	09/10/2018	82,745	0	0	0	0	0	0	82,745	82,745	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated						3,377,526	0	0	0	0	0	0	3,377,526	3,377,526	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	09/28/2018	520,380	0	0	0	0	0	0	520,380	520,380	0	0	0	0
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Distribution	10/13/2006	09/30/2018	2,000	0	0	0	0	0	0	2,000	2,000	0	0	0	0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	08/31/2018	298,840	0	0	0	0	0	0	298,840	298,840	0	0	0	0
	Dermody Properties Industrial Fund L.P.	Reno	NV	Distribution	03/14/2016	09/28/2018	(1,265,823)	0	0	0	0	0	0	(1,265,823)	(1,265,823)	0	0	0	0
	PCCP CREDIT IX, LP	Los Angeles	CA	Distribution	03/14/2017	09/24/2018	142,020	0	0	0	0	0	0	142,020	142,020	0	0	0	0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	09/21/2018	888,721	0	0	0	0	0	0	888,721	888,721	0	0	0	0
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	09/14/2018	1,874,645	0	0	0	0	0	0	1,874,645	1,874,645	0	0	0	0
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	09/28/2018	2,042,973	0	0	0	0	0	0	2,042,973	2,042,973	0	0	0	0
	RCG Longview Debt Fund VI, L.P.	New York	NY	Distribution	12/11/2017	08/20/2018	39,429	0	0	0	0	0	0	39,429	39,429	0	0	0	0
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	09/27/2018	205,491	0	0	0	0	0	0	205,491	205,491	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	08/31/2018	(898)	0	0	0	0	0	0	(898)	(898)	0	0	0	0
	Taconic Property Fund, LP	New York	NY	Liquidation	04/22/2008	07/31/2018	0	0	0	0	0	0	0	0	0	0	0	0	4,746
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						4,747,777	0	0	0	0	0	0	4,747,777	4,747,777	0	0	0	4,746
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Distribution	04/11/2017	09/30/2018	4,365,000	0	0	0	0	0	0	4,365,000	4,365,000	0	0	0	0
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated						4,365,000	0	0	0	0	0	0	4,365,000	4,365,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	07/23/2018	1,064,108	0	0	0	0	0	0	1,064,108	1,064,108	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Dyal II US Investors LP.....	New York.....	NY..	Distribution.....	09/30/2014	07/20/2018	.....105,331	.....0	.....0	.....0	.....0	.....0	.....0	.....105,331	.....105,331	.....0	.....0	.....0	.....0
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX..	Distribution.....	12/08/2006	09/28/2018	.....525,468	.....0	.....0	.....0	.....0	.....0	.....0	.....525,468	.....525,468	.....0	.....0	.....0	.....0
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	07/27/2018	.....110,742	.....0	.....0	.....0	.....0	.....0	.....0	.....110,742	.....110,742	.....0	.....0	.....0	.....0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York.....	NY..	Distribution.....	12/15/2014	08/09/2018	.....(19,364)	.....0	.....0	.....0	.....0	.....0	.....0	.....(19,364)	.....(19,364)	.....0	.....0	.....0	.....0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	09/14/2018	.....(447,980)	.....0	.....0	.....0	.....0	.....0	.....0	.....(447,980)	.....(447,980)	.....0	.....0	.....0	.....0
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	01/01/2010	08/31/2018	.....34,232	.....0	.....0	.....0	.....0	.....0	.....0	.....34,232	.....34,232	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	08/31/2018	.....921	.....0	.....0	.....0	.....0	.....0	.....0	.....921	.....921	.....0	.....0	.....0	.....0
	Matlin Patterson Global Opportunities Partners III L.P.	New York.....	NY..	Distribution.....	01/01/2010	08/27/2018	.....1,574,229	.....0	.....0	.....0	.....0	.....0	.....0	.....1,574,229	.....1,574,229	.....0	.....0	.....0	.....0
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	08/22/2018	.....60,150	.....0	.....0	.....0	.....0	.....0	.....0	.....60,150	.....60,150	.....0	.....0	.....0	.....0
	NVM Private Equity Vintage III L.P.....	Reading.....	GBR	Distribution.....	06/27/2017	08/31/2018	.....647,600	.....0	.....0	.....0	.....0	.....0	.....0	.....647,600	.....647,600	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	09/28/2018	.....55,581	.....0	.....0	.....0	.....0	.....0	.....0	.....55,581	.....55,581	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	09/25/2018	.....95,818	.....0	.....0	.....0	.....0	.....0	.....0	.....95,818	.....95,818	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	07/06/2018	.....48,071	.....0	.....0	.....0	.....0	.....0	.....0	.....48,071	.....48,071	.....0	.....0	.....0	.....0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA..	Distribution.....	03/31/2006	08/13/2018	.....99,330	.....0	.....0	.....0	.....0	.....0	.....0	.....99,330	.....99,330	.....0	.....0	.....0	.....0
	Reservoir Capital Partners, L.P.....	New York.....	NY..	Distribution.....	10/01/1999	08/30/2018	.....6,921	.....0	.....0	.....0	.....0	.....0	.....0	.....6,921	.....6,921	.....0	.....0	.....0	.....0
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA..	Distribution.....	08/13/2014	09/26/2018	.....303,196	.....0	.....0	.....0	.....0	.....0	.....0	.....303,196	.....303,196	.....0	.....0	.....0	.....0
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Distribution.....	10/17/2014	07/30/2018	.....(15,000)	.....0	.....0	.....0	.....0	.....0	.....0	.....(15,000)	.....(15,000)	.....0	.....0	.....0	.....0
	Staple Street Capital II, L.P.....	New York.....	NY..	Distribution.....	12/22/2014	08/09/2018	.....11,318	.....0	.....0	.....0	.....0	.....0	.....0	.....11,318	.....11,318	.....0	.....0	.....0	.....0
	2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....4,260,673	.....0	.....0	.....0	.....0	.....0	.....0	.....4,260,673	.....4,260,673	.....0	.....0	.....0	.....0
	4499999. Subtotal - Unaffiliated.....						.....12,385,975	.....0	.....0	.....0	.....0	.....0	.....0	.....12,385,975	.....12,385,975	.....0	.....0	.....0	.....4,746
	4599999. Subtotal - Affiliated.....						.....4,365,000	.....0	.....0	.....0	.....0	.....0	.....0	.....4,365,000	.....4,365,000	.....0	.....0	.....0	.....0
	4699999. Totals.....						.....16,750,975	.....0	.....0	.....0	.....0	.....0	.....0	.....16,750,975	.....16,750,975	.....0	.....0	.....0	.....4,746

QE03.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828	RC 6 U S TREASURY NOTES 2.125 2021 08.....		09/13/2018.....	WELLS FARGO SECURITIES.....		14,711,183	15,000,000	25,985	1.....
38375B	SH 6 GNR 2012-H11 CA CMO 1.750 2062 04.....		09/20/2018.....	PAR WRITE-UP.....		36,662	36,662	0	1.....
38375B	B7 6 GNR 2012-H30 VA CMO 1.750 2062 12.....		09/20/2018.....	PAR WRITE-UP.....		32,963	32,963	0	1.....
38376R	8F 6 GNR 2017-H18 HC 2.000 2066 04.....		09/20/2018.....	PAR WRITE-UP.....		67,269	67,269	0	1.....
38380X	S3 2 GNR 2018-115 GB CMO 3.500 2046 10.....		09/25/2018.....	OPPENHEIMER AND CO.....		9,920,636	9,968,532	26,167	1.....
0599999	Total - Bonds - U.S. Government.....					24,768,713	25,105,426	52,152	XXX.....
Bonds - All Other Government									
05591F	2A 7 BNG BANK NV (144A) 3.000 2023 09.....	D.....	09/13/2018.....	SCOTIA CAPITAL.....		4,977,900	5,000,000	0	1FE.....
1099999	Total - Bonds - All Other Government.....					4,977,900	5,000,000	0	XXX.....
Bonds - U.S. Political Subdivisions of States									
494890	B7 0 KING CO SD#210 FEDERAL W 4.000 2034 12.....		09/18/2018.....	CITIGROUP GLOBAL MARKETS.....		7,125,373	6,795,000	62,665	1FE.....
517138	YA 5 LARIMER CO SD #R-1 POU DR 4.000 2036 12.....		09/13/2018.....	RBC CAPITAL MARKETS.....		4,681,633	4,490,000	0	1FE.....
517624	PB 2 LAS LOMITAS ELEM SCH DIS 4.000 2040 07.....		09/13/2018.....	MORGAN STANLEY.....		2,493,431	2,380,000	0	1FE.....
52882P	CZ 9 LEWISVILLE ISD GO REF S2 4.000 2037 08.....		07/11/2018.....	J P MORGAN CHASE SECURITIES INC.....		7,922,538	7,515,000	5,010	1FE.....
590760	QF 4 MESQUITE ISD GO S2018 (P 5.000 2036 08.....		07/11/2018.....	CITIGROUP GLOBAL MARKETS.....		2,901,000	2,500,000	0	1FE.....
615683	LQ 0 MOORE CO GENERAL OBLIGAT 3.250 2034 12.....		08/21/2018.....	CITIGROUP GLOBAL MARKETS.....		1,534,500	1,550,000	0	1FE.....
732147	EZ 2 POMPANO BEACH GENERAL OB 4.000 2040 07.....		09/11/2018.....	CITIGROUP GLOBAL MARKETS.....		4,188,946	4,060,000	0	1FE.....
833119	ZF 0 SNOHOMISH CO SD #2 GO S2 5.000 2037 12.....		09/11/2018.....	DA DAVIDSON.....		1,673,817	1,460,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					32,521,238	30,750,000	67,675	XXX.....
Bonds - Industrial and Miscellaneous									
02079K	AB 3 ALPHABET INC 3.375 2024 02.....		07/09/2018.....	BNY MELLON CAPITAL MARKETS INC.....		1,826,313	1,803,000	22,988	1FE.....
02665W	CJ 8 AMERICAN HONDA FINANCE 3.450 2023 07.....	C.....	07/12/2018.....	BARCLAYS CAPITAL INC.....		1,998,180	2,000,000	0	1FE.....
032654	AM 7 ANALOG DEVICES INC 3.125 2023 12.....		09/19/2018.....	GOLDMAN SACHS & CO.....		1,931,840	2,000,000	18,403	2FE.....
037833	BG 4 APPLE INC 3.200 2025 05.....		07/12/2018.....	GOLDMAN SACHS & CO.....		1,969,520	2,000,000	11,200	1FE.....
040555	CV 4 ARIZONA PUBLIC SERVICE C 2.550 2026 09.....		07/12/2018.....	WELLS FARGO SECURITIES.....		1,834,360	2,000,000	17,142	1FE.....
05348E	BA 6 AVALONBAY COMMUNITIES 3.350 2027 05.....		08/20/2018.....	WELLS FARGO SECURITIES.....		2,363,203	2,420,000	21,844	1FE.....
07274N	AV 5 BAYER US FINANCE II LLC 2.200 2022 07.....	C.....	07/12/2018.....	EXCHANGED.....		1,868,020	2,000,000	0	2FE.....
07274N	AW 3 BAYER US FINANCE II LLC 3.375 2024 07.....	C.....	07/12/2018.....	EXCHANGED.....		956,690	1,000,000	0	2FE.....
07274N	AY 9 BAYER US FINANCE II LLC 5.500 2025 08.....	C.....	07/12/2018.....	EXCHANGED.....		2,667,900	2,500,000	56,146	2FE.....
09247X	AL 5 BLACKROCK INC 3.500 2024 03.....		09/27/2018.....	STIFEL NICOLAUS & CO INC.....		1,002,760	1,000,000	0	1FE.....
10112R	AY 0 BOSTON PROPERTIES LP 2.750 2026 10.....		07/23/2018.....	GOLDMAN SACHS & CO.....		1,142,067	1,265,000	11,016	2FE.....
10373Q	AB 6 BP CAP MARKETS AMERICA 3.796 2025 09.....	C.....	09/18/2018.....	BAS-MERRILL LYNCH.....		5,000,000	5,000,000	0	1FE.....
166764	BK 5 CHEVRON CORP 2.566 2023 05.....		09/10/2018.....	WELLS FARGO SECURITIES.....		3,160,285	3,259,000	26,946	1FE.....
200340	AS 6 COMERICA BANK 3.700 2023 07.....		07/26/2018.....	J P MORGAN CHASE SECURITIES INC.....		4,999,550	5,000,000	0	1FE.....
208251	AE 8 CONOCOPHILLIPS HLDG CO 6.950 2029 04.....		07/02/2018.....	J P MORGAN CHASE SECURITIES INC.....		7,410,960	6,000,000	92,667	1FE.....
126408	HH 9 CSX CORP 3.250 2027 06.....		09/27/2018.....	SUSQUEHANNA INTL GROUP.....		2,841,330	3,000,000	0	2FE.....
26442E	AD 2 DUKE ENERGY OHIO 3.800 2023 09.....		09/26/2018.....	DEUTSCHE BANC.....		1,214,640	1,200,000	0	1FE.....
26441Y	BB 2 DUKE REALTY LP 4.000 2028 09.....		09/04/2018.....	WELLS FARGO SECURITIES.....		2,967,780	3,000,000	0	2FE.....
278865	AY 6 ECOLAB INC 2.375 2022 08.....		08/28/2018.....	BAS-MERRILL LYNCH.....		2,900,280	3,000,000	3,958	1FE.....
28176E	AD 0 EDWARDS LIFESCIENCES COR 4.300 2028 06.....		06/28/2018.....	HSBC.....		0	0	6,092	2FE.....
26884A	BA 0 ERP OPERATING LP 3.000 2023 04.....		09/10/2018.....	CANTOR FITZGERALD.....		2,940,450	3,000,000	36,750	1FE.....
29736R	AE 0 ESTEE LAUDER CO 2.350 2022 08.....		07/23/2018.....	BARCLAYS CAPITAL INC.....		1,642,608	1,700,000	17,756	1FE.....
40573L	AL 0 HALFMOON PARENT INC (144 3.750 2023 07.....		09/07/2018.....	MORGAN STANLEY.....		6,987,400	7,000,000	0	2FE.....
428236	BF 9 HEWLETT-PACKARD CO 3.750 2020 12.....		09/28/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,017,920	2,000,000	0	2FE.....
452308	AT 6 ILLINOIS TOOL WORKS 3.500 2024 03.....		08/20/2018.....	CREDIT SUISSE FIRST BOSTON.....		4,062,960	4,000,000	66,500	1FE.....
46849L	SR 3 JACKSON NATIONAL LIFE (1 2.100 2021 10.....	C.....	07/30/2018.....	VARIOUS.....		4,031,708	4,210,000	23,576	1FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
476556 DC 6	JERSEY CENTRAL POWER & L 4.300 2026 01.....		07/10/2018.....	SCOTIA CAPITAL.....		4,792,216	4,722,000	99,831	2FE.....
539830 BH 1	LOCKHEED MARTIN CORP 3.550 2026 01.....		07/11/2018.....	CITIGROUP GLOBAL MARKETS.....		1,923,391	1,945,000	34,140	2FE.....
55261F AJ 3	M&T BANK CORP 3.550 2023 07.....		07/20/2018.....	CREDIT SUISSE FIRST BOSTON.....		5,006,350	5,000,000	0	1FE.....
559080 AH 9	MAGELLAN MIDSTREAM PARTN 3.200 2025 03.....		08/15/2018.....	KEYBANC CAPITAL MARK.....		367,783	385,000	5,202	2FE.....
58933Y AR 6	MERCK & CO INC 2.750 2025 02.....		06/28/2018.....	CREDIT SUISSE FIRST BOSTON.....		0	0	86,778	1FE.....
59524Q AA 3	MID-ATLANTIC INTERSTATE 4.100 2028 05.....		08/27/2018.....	BAS-MERRILL LYNCH.....		1,513,455	1,500,000	18,621	2FE.....
595620 AQ 8	MIDAMERICAN ENERGY CO 3.100 2027 05.....		08/29/2018.....	BAS-MERRILL LYNCH.....		2,305,651	2,387,000	24,666	1FE.....
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02.....		06/28/2018.....	VARIOUS.....		0	0	44,021	2FE.....
631005 BH 7	NARRAGANSETT ELECTRIC (1 3.919 2028 08.....	C.....	09/04/2018.....	BAS-MERRILL LYNCH.....		5,060,200	5,000,000	21,228	1FE.....
641062 AF 1	NESTLE HOLDINGS INC (144 3.625 2028 09.....	C.....	09/17/2018.....	BAS-MERRILL LYNCH.....		4,975,900	5,000,000	0	1FE.....
665859 AT 1	NORTHERN TRUST CORP 3.650 2028 08.....		07/31/2018.....	MORGAN STANLEY.....		2,996,250	3,000,000	0	1FE.....
66775V AB 1	NORTHWEST PIPELINE CORP 4.000 2027 04.....		08/28/2018.....	MORGAN STANLEY.....		490,965	500,000	8,278	2FE.....
66775V AC 9	NORTHWEST PIPELINE LLC (4.000 2027 04.....		08/21/2018.....	U S BANCORP.....		2,956,740	3,000,000	47,667	2FE.....
678858 BT 7	OKLAHOMA GAS & ELECTRIC 3.800 2028 08.....		08/14/2018.....	MIZUHO INTERNATIONAL PLC.....		4,990,550	5,000,000	0	1FE.....
682680 AU 7	ONEOK INC 4.550 2028 07.....		09/24/2018.....	UBS AG.....		2,007,300	2,000,000	21,233	2FE.....
68389X AS 4	ORACLE CORP 3.625 2023 07.....		07/02/2018.....	WELLS FARGO SECURITIES.....		7,064,750	7,000,000	119,826	1FE.....
695114 CR 7	PACIFICORP 3.600 2024 04.....		09/27/2018.....	DIAWA.....		2,858,883	2,855,000	0	1FE.....
717081 EN 9	PFIZER INC 3.200 2023 09.....		09/05/2018.....	CITIGROUP GLOBAL MARKETS.....		4,992,600	5,000,000	0	1FE.....
693506 BN 6	PPG INDUSTRIES INC 3.200 2023 03.....		06/28/2018.....	GOLDMAN SACHS & CO.....		0	0	55,556	1FE.....
743674 BD 4	PROTECTIVE LIFE (144A) 4.300 2028 09.....	C.....	08/16/2018.....	BAS-MERRILL LYNCH.....		4,987,950	5,000,000	0	2FE.....
74368C AH 7	PROTECTIVE LIFE GLOBAL (2.615 2022 08.....	C.....	08/16/2018.....	BARCLAYS CAPITAL INC.....		5,829,840	6,000,000	77,578	1FE.....
755111 BY 6	RAYTHEON CO 3.150 2024 12.....		07/03/2018.....	CANTOR FITZGERALD.....		5,107,957	5,157,000	9,476	1FE.....
776743 AE 6	ROPER TECHNOLOGIES INC 3.650 2023 09.....		08/14/2018.....	BAS-MERRILL LYNCH.....		6,988,660	7,000,000	0	2FE.....
776743 AF 3	ROPER TECHNOLOGIES INC 4.200 2028 09.....		08/15/2018.....	J P MORGAN CHASE SECURITIES INC.....		1,001,690	1,000,000	0	2FE.....
845437 BR 2	SOUTHWESTERN ELECTRIC PO 4.100 2028 09.....		09/11/2018.....	J P MORGAN CHASE SECURITIES INC.....		5,000,000	5,000,000	0	2FE.....
891906 AC 3	TOTAL SYSTEM SERVICES 4.800 2026 04.....		07/05/2018.....	U S BANCORP.....		1,030,190	1,000,000	13,067	2FE.....
907818 EY 0	UNION PACIFIC CORP 3.950 2028 09.....		08/03/2018.....	HSBC.....		2,027,600	2,000,000	12,947	2FE.....
913017 DB 2	UNITED TECHNOLOGIES CORP 3.650 2023 08.....		08/15/2018.....	BAS-MERRILL LYNCH.....		2,007,720	2,000,000	203	2FE.....
928563 AA 3	VMWARE INC 2.300 2020 08.....		07/10/2018.....	MORGAN STANLEY.....		1,686,417	1,724,000	15,530	2FE.....
98419M AJ 9	XYLEM INC 3.250 2026 11.....		09/27/2018.....	BARCLAYS GLOBAL.....		1,041,332	1,106,000	0	2FE.....
98978V AN 3	ZOETIS INC 3.900 2028 08.....		09/04/2018.....	J P MORGAN CHASE SECURITIES INC.....		2,985,270	3,000,000	5,200	2FE.....
88579Y BB 6	3M COMPANY 3.250 2024 02.....		09/13/2018.....	VARIOUS.....		6,850,257	6,850,000	1,544	1FE.....
88579Y BC 4	3M COMPANY 3.625 2028 09.....		09/11/2018.....	CITIGROUP GLOBAL MARKETS.....		5,000,000	5,000,000	0	1FE.....
89352H AT 6	TRANSCANADA PIPELINES 4.875 2026 01.....	A.....	08/27/2018.....	CITIGROUP GLOBAL MARKETS.....		3,160,080	3,000,000	17,875	1FE.....
00084D AT 7	ABN AMRO BANK NV (144A) 3.400 2021 08.....	D.....	08/21/2018.....	VARIOUS.....		2,000,910	2,000,000	0	1FE.....
046353 AR 9	ASTRAZENECA PLC 3.500 2023 08.....	D.....	08/15/2018.....	CITIGROUP GLOBAL MARKETS.....		7,000,000	7,000,000	0	1FE.....
20271A AG 2	COMMONWEALTH BANK OF AUS 3.250 2023 07.....	D.....	07/09/2018.....	RBC CAPITAL MARKETS.....		4,989,000	5,000,000	0	1FE.....
21688A AE 2	RABOBANK NEDERLAND NY 3.375 2025 05.....	D.....	06/28/2018.....	HSBC.....		0	0	19,219	1FE.....
82620K AK 9	SIEMENS FINANCIERINGSMAT 2.000 2023 09.....	D.....	08/20/2018.....	CITIGROUP GLOBAL MARKETS.....		4,688,200	5,000,000	43,611	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					199,424,779	199,488,000	1,236,279	...XXX...
8399997	Total - Bonds - Part 3.....					261,692,631	260,343,426	1,356,106	...XXX...
8399999	Total - Bonds.....					261,692,631	260,343,426	1,356,106	...XXX...
Common Stocks - Industrial and Miscellaneous									
420870 10 7	HAYMAKER ACQUISITION CORP CLASS A.....		08/06/2018.....	EXCHANGED.....	1,000,000.000	10,000,000	XXX	0	L.....
420870 11 5	HAYMAKER ACQUISITION CORP WARRANTS.....		08/06/2018.....	EXCHANGED.....	500,000.000	0	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					10,000,000	XXX	0	...XXX...

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799997	Total - Common Stocks - Part 3.....					10,000,000	XXX	0	XXX
9799999	Total - Common Stocks.....					10,000,000	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					10,000,000	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					271,692,631	XXX	1,356,106	XXX

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

QE04.2

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		08/27/2018	REDEEMED		114,671	114,671	114,671	114,670	0	0	0	0	0	114,671	0	0	0	3,083	08/27/2021	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		09/20/2018	PAID ON PRINCIPAL		1,367,247	1,367,247	1,346,188	1,346,259	0	20,987	0	20,987	0	1,367,247	0	0	0	22,669	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		09/20/2018	PAID ON PRINCIPAL		1,109,197	1,109,197	1,092,168	1,092,199	0	16,997	0	16,997	0	1,109,197	0	0	0	18,509	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		09/20/2018	PAID ON PRINCIPAL		358,270	358,270	372,768	372,230	0	(13,961)	0	(13,961)	0	358,270	0	0	0	8,329	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		09/20/2018	PAID ON PRINCIPAL		362,058	362,058	381,688	381,532	0	(19,474)	0	(19,474)	0	362,058	0	0	0	8,446	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		09/20/2018	PAID ON PRINCIPAL		362,302	362,302	380,304	380,262	0	(17,960)	0	(17,960)	0	362,302	0	0	0	8,413	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2018	PAID ON PRINCIPAL		87,630	87,630	84,106	84,949	0	2,681	0	2,681	0	87,630	0	0	0	2,881	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		09/20/2018	PAID ON PRINCIPAL		48,764	48,764	46,288	46,705	0	2,059	0	2,059	0	48,764	0	0	0	1,577	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		09/20/2018	PAID ON PRINCIPAL		75,591	75,591	73,465	73,869	0	1,722	0	1,722	0	75,591	0	0	0	2,493	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		09/20/2018	PAID ON PRINCIPAL		47,899	47,899	46,844	47,040	0	859	0	859	0	47,899	0	0	0	1,654	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		09/15/2018	PAID ON PRINCIPAL		68,050	68,050	66,987	67,184	0	866	0	866	0	68,050	0	0	0	2,340	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		09/15/2018	PAID ON PRINCIPAL		30,288	30,288	29,370	29,506	0	782	0	782	0	30,288	0	0	0	9,443	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		09/15/2018	PAID ON PRINCIPAL		27,189	27,189	26,365	26,528	0	661	0	661	0	27,189	0	0	0	762	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		09/15/2018	PAID ON PRINCIPAL		82,762	82,762	81,468	81,784	0	977	0	977	0	82,762	0	0	0	3,044	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		09/15/2018	PAID ON PRINCIPAL		16,360	16,360	15,608	15,971	0	388	0	388	0	16,360	0	0	0	780	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		09/20/2018	PAID ON PRINCIPAL		75,634	75,634	66,090	71,967	0	3,667	0	3,667	0	75,634	0	0	0	2,956	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		09/20/2018	PAID ON PRINCIPAL		2,096,362	2,096,362	2,143,858	2,103,079	0	(6,717)	0	(6,717)	0	2,096,362	0	0	0	24,846	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		09/20/2018	PAID ON PRINCIPAL		724,782	724,782	719,347	721,153	0	3,630	0	3,630	0	724,782	0	0	0	9,443	12/20/2062	1
38376R	8F 6 GNR 2017-H18 HC 2.000		09/20/2018	PAID ON PRINCIPAL		402,264	402,264	388,373	388,231	0	14,033	0	14,033	0	402,264	0	0	0	5,626	04/20/2066	1
36225C	BX 3 G2 (ARM) #80053 3.375		09/20/2018	PAID ON PRINCIPAL		60	60	61	60	0	0	0	0	0	60	0	0	0	1	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 3.625		09/20/2018	PAID ON PRINCIPAL		235	235	237	233	0	2	0	2	0	235	0	0	0	4	05/20/2027	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		09/16/2018	PAID ON PRINCIPAL		79,250	79,250	79,201	79,195	0	56	0	56	0	79,250	0	0	0	1,321	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		09/16/2018	PAID ON PRINCIPAL		134,547	134,547	132,845	132,872	0	1,675	0	1,675	0	134,547	0	0	0	2,335	04/16/2054	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		09/16/2018	PAID ON PRINCIPAL		45,134	45,134	44,484	44,527	0	607	0	607	0	45,134	0	0	0	722	02/16/2050	1
83162C	UP 6 SBAP 2012-20B 1 2.630		08/01/2018	PAID ON PRINCIPAL		256,583	256,583	257,175	257,001	0	(418)	0	(418)	0	256,583	0	0	0	7,119	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		07/01/2018	PAID ON PRINCIPAL		577,656	577,656	577,656	577,555	0	101	0	101	0	577,656	0	0	0	20,966	01/01/2034	1
83162C	YG 2 SBAP 2017-20A 1 2.800		07/01/2018	PAID ON PRINCIPAL		205,094	205,094	205,094	205,199	0	(104)	0	(104)	0	205,094	0	0	0	5,837	01/01/2037	1
83162C	ZG 1 SBAP 2018-10B 1 3.000		09/01/2018	PAID ON PRINCIPAL		354,135	354,135	354,135	354,135	0	0	0	0	0	354,135	0	0	0	4,928	03/01/2028	1
0599999	Total - Bonds - U.S. Government					9,110,014	9,110,014	9,126,842	9,095,895	0	14,118	0	14,118	0	9,110,014	0	0	0	171,914	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
57582N	FM 2 MASSACHUSETTS GO LTD C 5.500		08/01/2018	MATURED		2,250,000	2,250,000	2,522,453	2,263,620	0	(13,620)	0	(13,620)	0	2,250,000	0	0	0	123,750	08/01/2018	1FE
60412A	NQ 2 MINNESOTA GENERAL OBLI 5.000		09/26/2018	MUNI CENTER		900,856	845,000	1,000,683	890,134	0	(10,237)	0	(10,237)	0	879,896	0	20,959	20,959	43,051	08/01/2024	1FE
60412A	NR 0 MINNESOTA GENERAL OBLI 5.000		09/26/2018	MORGAN STANLEY		4,609,238	4,375,000	5,310,856	4,643,498	0	(75,389)	0	(75,389)	0	4,568,110	0	41,128	41,128	253,385	08/01/2021	1FE
604129	XF 6 MINNESOTA GENERAL OBLI 5.000		09/26/2018	VARIOUS		5,357,767	5,080,000	6,107,786	5,376,071	0	(81,251)	0	(81,251)	0	5,294,820	0	62,947	62,947	290,182	08/01/2022	1FE
604129	XG 6 MINNESOTA GENERAL OBLI 5.000		09/26/2018	VARIOUS		6,416,648	6,075,000	7,234,475	6,410,361	0	(90,235)	0	(90,235)	0	6,320,126	0	96,522	96,522	343,024	08/01/2023	1FE
605579	7Q 8 MISSISSIPPI GENERAL OB 5.375		07/01/2018	MATURED		7,500,000	7,500,000	8,271,300	7,533,527	0	(33,527)	0	(33,527)	0	7,500,000	0	0	0	403,125	07/01/2018	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					27,034,508	26,125,000	30,447,552	27,117,211	0	(304,259)	0	(304,259)	0	26,812,952	0	221,556	221,556	1,456,517	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
033161	UD 0 ANCHORAGE GENERAL OBLI 4.500		07/01/2018	REDEEMED		5,000,000	5,000,000	4,937,100	4,974,784	0	2,424	0	2,424	0	4,977,208	0	22,792	22,792	187,500	09/01/2022	1FE
033161	UE 8 ANCHORAGE GENERAL OBLI 4.500		07/01/2018	REDEEMED		2,500,000	2,500,000	2,442,700	2,474,008	0	2,016	0	2,016	0	2,476,024	0	23,976	23,976	93,750	09/01/2023	1FE
033161	UF 5 ANCHORAGE GENERAL OBLI 4.500		07/01/2018	REDEEMED		3,740,000	3,740,000	3,617,291	3,678,500	0	3,955	0	3,955	0	3,682,456	0	57,544	57,544	140,250	09/01/2024	1FE

QE05

SCHEDULE D - PART 4

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

QE051

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
035519	TF 4 ANN ARBOR SCH DIST GO 5.000		08/10/2018	MUNI CENTER		110,782	100,000	118,021	108,447	0	(1,145)	0	(1,145)	0	107,303	0	3,479	3,479	3,931	05/01/2026	1FE
041431	FF 9 ARLINGTON CO GENERAL O 5.000		08/01/2018	MATURED		4,650,000	4,650,000	5,489,930	4,713,006	0	(63,006)	0	(63,006)	0	4,650,000	0	0	0	232,500	08/01/2018	1FE
052430	DF 9 AUSTIN ISD GENERAL OBL 5.250		08/01/2018	REDEEMED		4,250,000	4,250,000	4,480,223	4,266,324	0	(16,324)	0	(16,324)	0	4,250,000	0	0	0	223,125	08/01/2023	1FE
052430	DG 7 AUSTIN ISD GENERAL OBL 5.250		08/01/2018	REDEEMED		4,445,000	4,445,000	4,671,206	4,461,030	0	(16,030)	0	(16,030)	0	4,445,000	0	0	0	233,363	08/01/2024	1FE
250433	NR 6 DESERT SANDS USD GO S2 5.000		08/01/2018	REDEEMED		2,000,000	2,000,000	2,130,340	2,010,201	0	(10,201)	0	(10,201)	0	2,000,000	0	0	0	100,000	08/01/2024	1FE
365892	LH 9 GARFIELD PITKIN & EAGL 5.000		08/03/2018	VARIOUS		6,236,660	5,670,000	6,789,712	6,140,563	0	(68,303)	0	(68,303)	0	6,072,259	0	164,400	164,400	182,700	12/15/2022	1FE
365892	LH 9 GARFIELD PITKIN & EAGL 5.000		06/28/2018	BARCLAYS CAPITAL INC		0	0	0	0	0	0	0	0	0	0	0	0	0	10,944	12/15/2022	1FE
399267	CV 3 GROSSMONT-CUYAMACA CCD 5.000		08/01/2018	REDEEMED		5,270,000	5,270,000	5,634,631	5,298,666	0	(28,666)	0	(28,666)	0	5,270,000	0	0	0	263,500	08/01/2023	1FE
401784	ZM 8 GUILFORD CO GENERAL OB 5.000		08/15/2018	VARIOUS		7,851,021	7,090,000	8,644,695	7,787,006	0	(99,969)	0	(99,969)	0	7,687,038	0	163,983	163,983	339,922	03/01/2028	1FE
472736	T2 3 JEFFERSON CO SD R-001 5.000		06/28/2018	RBC CAPITAL MARKETS		0	0	0	0	0	(652)	0	(652)	0	(652)	0	652	652	0	12/15/2032	1FE
472736	T2 3 JEFFERSON CO SD R-001 5.000		06/28/2018	RBC CAPITAL MARKETS		0	0	0	0	0	0	0	0	0	0	0	0	0	136,806	12/15/2032	1FE
478449	MF 2 JOHNSON CO GENERAL OBL 5.000		09/01/2018	MATURED		1,445,000	1,445,000	1,701,242	1,466,759	0	(21,759)	0	(21,759)	0	1,445,000	0	0	0	72,250	09/01/2018	1FE
524282	6Y 4 LEES SUMMIT GENERAL OB 3.000		07/23/2018	MUNI CENTER		103,043	100,000	104,882	102,408	0	(307)	0	(307)	0	102,101	0	942	942	2,450	04/01/2027	1FE
542264	AR 7 LONE STAR COLLEGE SYST 5.250		08/15/2018	REDEEMED		5,020,000	5,020,000	5,580,684	5,152,364	0	(132,364)	0	(132,364)	0	5,020,000	0	0	0	263,550	08/15/2026	1FE
54438C	KT 8 LOS ANGELES CCD GO S20 5.000		08/01/2018	REDEEMED		2,000,000	2,000,000	2,210,040	2,047,158	0	(47,158)	0	(47,158)	0	2,000,000	0	0	0	100,000	08/01/2028	1FE
567219	VN 7 MARICOPA CO USD #41 GO 4.125		07/01/2018	REDEEMED		3,065,000	3,065,000	3,275,657	3,107,072	0	(42,072)	0	(42,072)	0	3,065,000	0	0	0	126,431	07/01/2020	1FE
567219	VQ 0 MARICOPA CO USD #41 GO 4.125		07/01/2018	REDEEMED		5,880,000	5,880,000	6,265,963	5,957,162	0	(77,162)	0	(77,162)	0	5,880,000	0	0	0	242,550	07/01/2022	1FE
652113	WW 7 NEWPORT MESA USD GEN O 5.000		08/15/2018	MUNI CENTER		1,127,999	1,000,000	1,193,460	1,093,541	0	(11,747)	0	(11,747)	0	1,081,795	0	46,204	46,204	51,306	08/01/2027	1FE
652113	WX 5 NEWPORT MESA USD GEN O 5.000		08/20/2018	MUNI CENTER		1,073,938	950,000	1,124,506	1,034,596	0	(11,031)	0	(11,031)	0	1,023,565	0	50,372	50,372	49,883	08/01/2028	1FE
779240	DB 3 ROUND ROCK ISD GO S200 5.000		08/01/2018	REDEEMED		4,685,000	4,685,000	5,151,439	4,789,936	0	(104,936)	0	(104,936)	0	4,685,000	0	0	0	234,250	08/01/2021	1FE
779240	DC 1 ROUND ROCK ISD GO S200 5.000		08/01/2018	REDEEMED		4,920,000	4,920,000	5,416,772	5,031,687	0	(111,687)	0	(111,687)	0	4,920,000	0	0	0	246,000	08/01/2022	1FE
779240	DD 9 ROUND ROCK ISD GO S200 5.000		08/01/2018	REDEEMED		2,565,000	2,565,000	2,758,504	2,578,083	0	(13,083)	0	(13,083)	0	2,565,000	0	0	0	128,250	08/01/2023	1FE
779240	DE 7 ROUND ROCK ISD GO S200 5.000		08/01/2018	REDEEMED		5,425,000	5,425,000	5,796,341	5,450,179	0	(25,179)	0	(25,179)	0	5,425,000	0	0	0	271,250	08/01/2024	1FE
783243	6W 3 RUTHERFORD CO GENERAL 5.000		08/15/2018	MUNI CENTER		114,213	100,000	123,557	110,874	0	(1,219)	0	(1,219)	0	109,655	0	4,558	4,558	4,389	04/01/2023	1FE
783243	6X 1 RUTHERFORD CO GENERAL 5.000		09/28/2018	MUNI CENTER		288,215	250,000	309,595	280,410	0	(3,348)	0	(3,348)	0	277,062	0	11,153	11,153	6,250	04/01/2024	1FE
796720	FB 1 SAN BERNARDINO CCD GO 6.500		08/01/2018	REDEEMED		1,335,000	1,335,000	1,571,295	1,353,818	0	(18,818)	0	(18,818)	0	1,335,000	0	0	0	86,775	08/01/2027	1FE
798135	VL 0 SAN JOSE LIBRARIES & P 5.000		09/01/2018	MATURED		3,960,000	3,960,000	3,970,771	3,960,000	0	0	0	0	0	3,960,000	0	0	0	198,000	09/01/2018	1FE
815323	HM 5 SEDGWICK CO GEN OBLIGA 4.000		08/01/2018	MATURED		1,845,000	1,845,000	1,987,729	1,855,765	0	(10,765)	0	(10,765)	0	1,845,000	0	0	0	73,800	08/01/2018	1FE
819190	SR 1 SHAKOPEE ISD #720 GEN 3.000		08/08/2018	MUNI CENTER		103,422	100,000	104,827	102,612	0	(295)	0	(295)	0	102,317	0	1,105	1,105	3,075	02/01/2025	1FE
876315	VA 7 TARRANT CO GO LTD S200 5.000		07/15/2018	REDEEMED		7,040,000	7,040,000	7,460,992	7,183,925	0	(143,925)	0	(143,925)	0	7,040,000	0	0	0	352,000	07/15/2026	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					98,049,292	96,400,000	105,064,104	98,570,887	0	(1,072,756)	0	(1,072,756)	0	97,498,131	0	551,161	551,161	4,660,749	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053*	AA 3 AUBURN HSG DEV CORP S7 7.400		09/15/2018	REDEEMED		15,189	15,189	15,189	15,189	0	0	0	0	0	15,189	0	0	0	750	04/15/2021	5*
052414	MT 3 AUSTIN ELEC UTIL SYS R 4.000		09/06/2018	BOK FINANCIAL SECURITIES		320,331	300,000	335,916	318,814	0	(2,530)	0	(2,530)	0	316,284	0	4,047	4,047	9,833	11/15/2028	1FE
155048	CN 9 CENTRAL PUGET SOUND RE 5.000		08/27/2018	MUNI CENTER		247,912	225,000	270,155	245,878	0	(3,234)	0	(3,234)	0	242,645	0	5,267	5,267	12,125	02/01/2026	1FE
155048	CQ 4 CENTRAL PUGET SOUND RE 5.000		07/11/2018	BARCLAYS CAPITAL INC		5,136,376	4,675,000	5,578,678	5,093,651	0	(52,117)	0	(52,117)	0	5,041,534	0	94,842	94,842	222,063	02/01/2027	1FE
155048	CP 2 CENTRAL PUGET SOUND RE 5.000		07/11/2018	BARCLAYS CAPITAL INC		3,511,424	3,200,000	3,795,072	3,476,227	0	(34,337)	0	(34,337)	0	3,441,891	0	69,533	69,533	152,000	02/01/2028	1FE
161045	LZ 0 CHARLOTTE WATER & SEWE 5.000		08/10/2018	MUNI CENTER		193,522	175,000	209,839	189,590	0	(2,209)	0	(2,209)	0	187,381	0	6,141	6,141	6,149	12/01/2024	1FE
20775Y	AR 7 CONNECTICUT REVOLVING 5.000		07/19/2018	BAS-MERRILL LYNCH		2,677,139	2,385,000	2,920,409	2,677,154	0	(29,960)	0	(29,960)	0	2,647,195	0	29,944	29,944	106,663	03/01/2029	1FE
303891	XX 8 FAIRFAX CO WATER AUTH 5.000		07/26/2018	CITIGROUP GLOBAL MARKETS		2,717,562	2,460,000	2,980,364	2,693,930	0	(30,452)	0	(30,452)	0	2,663,477	0	54,085	54,085	102,158	04/01/2027	1FE
382512	CN 9 GOODYEAR PUB IMPT CORP 6.250		07/01/2018	REDEEMED		3,170,000	3,170,000	3,219,959	3,173,385	0	(3,385)	0	(3,385)	0	3,170,000	0	0	0	198,125	07/01/2028	1FE
382512	CR 0 GOODYEAR PUB IMPT CORP 6.375		07/01/2018	REDEEMED		1,130,000	1,130,000	1,197,608	1,134,480	0	(4,480)	0	(4,480)	0	1,130,000	0	0	0	72,038	07/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
382512	CS 8 GOODYEAR PUB IMPT CORP 6.375		07/01/2018	REDEEMED		740,000	740,000	779,220	742,609	0	(2,609)	0	(2,609)	0	740,000	0	0	0	47,175	07/01/2021	1FE
382512	CT 6 GOODYEAR PUB IMPT CORP 5.750		07/01/2018	REDEEMED		1,480,000	1,480,000	1,479,761	1,479,540	0	460	0	460	0	1,480,000	0	0	0	85,100	07/01/2026	1FE
45200F	EG 0 ILLINOIS FIN AUTH (UNI 1.450		07/02/2018	REDEEMED		582,000	582,000	581,971	582,000	0	0	0	0	0	582,000	0	0	0	4,475	07/01/2038	1FE
45203H	EX 6 ILLINOIS FIN AUTH (UNI 5.000		08/15/2018	MESIROW FINANCIAL		4,357,800	4,000,000	4,491,640	4,252,043	0	(40,109)	0	(40,109)	0	4,211,934	0	145,866	145,866	175,556	10/01/2024	1FE
485116	TC 1 KANSAS CITY WATER REV 4.500		07/10/2018	GEORGE K BAUM & CO		1,738,462	1,610,000	1,899,961	1,734,391	0	(16,184)	0	(16,184)	0	1,718,207	0	20,255	20,255	44,476	12/01/2025	1FE
485116	TP 2 KANSAS CITY WATER REV 4.500		07/10/2018	VINING SPARKS		1,783,799	1,650,000	1,912,895	1,763,454	0	(14,708)	0	(14,708)	0	1,748,746	0	35,053	35,053	45,581	12/01/2027	1FE
574217	2J 3 MARYLAND H/E JOHNS HOP 5.000		07/01/2018	MATURED		10,000,000	10,000,000	11,003,900	10,199,715	0	(199,715)	0	(199,715)	0	10,000,000	0	0	0	500,000	07/01/2018	1FE
57604P	E6 7 MASSACHUSETTS WATER PO 5.250		08/01/2018	MATURED		80,000	80,000	87,095	80,000	0	0	0	0	0	80,000	0	0	0	4,200	08/01/2018	1FE
576051	JB 3 MASSACHUSETTS WATER RE 5.000		08/01/2018	REDEEMED		8,065,000	8,065,000	8,602,694	8,104,747	0	(39,747)	0	(39,747)	0	8,065,000	0	0	0	403,250	08/01/2022	1FE
576051	JD 9 MASSACHUSETTS WATER RE 5.000		08/01/2018	REDEEMED		1,935,000	1,935,000	2,064,006	1,944,536	0	(9,536)	0	(9,536)	0	1,935,000	0	0	0	96,750	08/01/2022	1FE
64465P	TT 5 NEW HAMPSHIRE MUN BOND 5.000		09/04/2018	MUNI CENTER		559,700	500,000	566,655	537,877	0	(5,226)	0	(5,226)	0	532,651	0	27,049	27,049	26,458	08/15/2024	1FE
64465P	DB 1 NEW HAMPSHIRE MUN BOND 5.250		08/15/2018	MATURED		2,350,000	2,350,000	2,613,224	2,412,142	0	(62,142)	0	(62,142)	0	2,350,000	0	0	0	123,375	08/15/2018	1FE
645788	D6 4 NEW JERSEY ENVIRONMENT 4.500		09/01/2018	MATURED		2,935,000	2,935,000	3,135,431	2,950,380	0	(15,380)	0	(15,380)	0	2,935,000	0	0	0	132,075	09/01/2018	1FE
677659	Z8 0 OHIO WATER DEV AUTH RE 5.000		08/15/2018	MUNI CENTER		107,744	100,000	119,805	106,263	0	(1,308)	0	(1,308)	0	104,954	0	2,790	2,790	3,556	12/01/2021	1FE
681793	7U 3 OMAHA PUBLIC POWER DIS 5.000		07/10/2018	JANNEY MONTGOMERY SCOTT I		2,423,169	2,190,000	2,420,519	2,453,383	0	(33,013)	1,876	(34,889)	0	2,418,494	0	4,675	4,675	103,721	02/01/2025	1FE
681793	7X 7 OMAHA PUBLIC POWER DIS 5.000		07/26/2018	MESIROW FINANCIAL		2,765,275	2,500,000	2,763,150	2,800,666	0	(41,207)	2,142	(43,349)	0	2,757,317	0	7,958	7,958	124,653	02/01/2028	1FE
684421	CR 9 ORANGE CO WATER DIST C 5.000		08/15/2018	MATURED		2,175,000	2,175,000	2,270,939	2,175,000	0	0	0	0	0	2,175,000	0	0	0	108,750	08/15/2018	1FE
874461	GU 4 TALLAHASSEE CONS UTIL 5.000		09/06/2018	MUNI CENTER		106,951	100,000	117,872	105,427	0	(1,323)	0	(1,323)	0	104,104	0	2,847	2,847	4,708	10/01/2022	1FE
915137	X6 5 UNIV OF TEXAS REF S200 5.250		08/15/2018	REDEEMED		2,500,000	2,500,000	2,839,775	2,527,827	0	(27,827)	0	(27,827)	0	2,500,000	0	0	0	131,250	08/15/2024	1FE
977123	XT 0 WISCONSIN TRANSN REV S 5.000		07/01/2018	REDEEMED		5,000,000	5,000,000	5,495,350	5,098,589	0	(98,589)	0	(98,589)	0	5,000,000	0	0	0	250,000	07/01/2025	1FE
3128QG	CC 4 FH (3/1 ARM) #1N0067 4.640		09/15/2018	PAID ON PRINCIPAL		200,840	200,840	201,562	199,929	0	912	0	912	0	200,840	0	0	0	4,974	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 4.178		09/15/2018	PAID ON PRINCIPAL		56,461	56,461	56,214	56,064	0	397	0	397	0	56,461	0	0	0	1,221	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 4.152		09/15/2018	PAID ON PRINCIPAL		89,813	89,813	88,206	88,241	0	1,571	0	1,571	0	89,813	0	0	0	2,102	12/15/2035	1
3128MJ	ZF 0 FHLMC GOLD PASS THROUG 3.000		09/15/2018	PAID ON PRINCIPAL		104,662	104,662	103,656	103,656	0	1,006	0	1,006	0	104,662	0	0	0	2,084	01/15/2047	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		09/15/2018	PAID ON PRINCIPAL		2,095	2,095	2,088	2,089	0	6	0	6	0	2,095	0	0	0	70	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		09/15/2018	PAID ON PRINCIPAL		1,424	1,424	1,493	1,597	0	(174)	0	(174)	0	1,424	0	0	0	67	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		480	480	492	498	0	(18)	0	(18)	0	480	0	0	0	18	02/15/2032	1
31292M	FD 0 FHLMC GOLD PASSTHRU 3.000		09/15/2018	PAID ON PRINCIPAL		1,006,028	1,006,028	1,021,983	1,021,925	0	(15,897)	0	(15,897)	0	1,006,028	0	0	0	20,075	03/15/2043	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		1,376	1,376	1,407	1,423	0	(47)	0	(47)	0	1,376	0	0	0	55	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		09/15/2018	PAID ON PRINCIPAL		168	168	176	182	0	(14)	0	(14)	0	168	0	0	0	8	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		09/15/2018	PAID ON PRINCIPAL		535	535	560	582	0	(47)	0	(47)	0	535	0	0	0	27	09/15/2031	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		369	369	377	384	0	(15)	0	(15)	0	369	0	0	0	15	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		1,794	1,794	1,842	1,858	0	(63)	0	(63)	0	1,794	0	0	0	72	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		290	290	299	307	0	(17)	0	(17)	0	290	0	0	0	12	10/15/2032	1
31288E	RC 2 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		296	296	305	309	0	(13)	0	(13)	0	296	0	0	0	12	02/15/2033	1
31288H	6E 0 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		113	113	116	117	0	(3)	0	(3)	0	113	0	0	0	5	03/15/2033	1
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		3,052	3,052	3,127	3,108	0	(56)	0	(56)	0	3,052	0	0	0	124	07/15/2022	1
3128H6	BH 6 FHLMC GOLD PASSTHRU 5.000		07/15/2018	MATURED		1,267	1,267	1,286	1,266	0	1	0	1	0	1,267	0	0	0	37	07/15/2018	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		09/15/2018	PAID ON PRINCIPAL		196,659	196,659	196,190	196,178	0	481	0	481	0	196,659	0	0	0	7,334	06/15/2033	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		21,723	21,723	22,282	22,341	0	(618)	0	(618)	0	21,723	0	0	0	869	04/15/2033	1
31283H	W9 2 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		1,857	1,857	1,899	1,916	0	(59)	0	(59)	0	1,857	0	0	0	74	05/15/2033	1
31283H	Z2 4 FHLMC GOLD PASSTHRU 6.000		09/15/2018	PAID ON PRINCIPAL		85,821	85,821	87,924	88,131	0	(2,310)	0	(2,310)	0	85,821	0	0	0	3,641	11/15/2033	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	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)
31283H	Z5	7	FHLMC GOLD PASSTHRU	6.000	09/15/2018	PAID ON PRINCIPAL		23,996	23,996	24,671	0	(675)	0	0	23,996	0	0	0	962	02/15/2034	1	
3128MJ	SY	7	FHLMC GOLD PASSTHRU	3.000	09/15/2018	PAID ON PRINCIPAL		374,971	374,971	370,487	0	4,484	0	4,484	374,971	0	0	0	6,790	06/15/2043	1	
3128MJ	S3	5	FHLMC GOLD PASSTHRU	3.000	09/15/2018	PAID ON PRINCIPAL		98,601	98,601	94,583	0	3,552	0	3,552	98,601	0	0	0	1,962	07/15/2043	1	
3128MJ	S6	8	FHLMC GOLD PASSTHRU	3.000	09/15/2018	PAID ON PRINCIPAL		321,639	321,639	305,352	0	14,387	0	14,387	321,639	0	0	0	6,412	08/15/2043	1	
3133TG	NU	9	FHR 2093 Z CMO	6.000	09/15/2018	PAID ON PRINCIPAL		47,717	47,717	45,788	0	1,929	0	1,929	47,717	0	0	0	1,927	11/15/2028	1	
3133TK	SJ	0	FHR 2151 JZ CMO	6.000	09/15/2018	PAID ON PRINCIPAL		53,217	53,217	48,652	0	1,794	0	1,794	53,217	0	0	0	2,150	05/15/2029	1	
3133TM	7G	5	FHR 2182 ZC CMO	7.500	09/15/2018	PAID ON PRINCIPAL		34,845	34,845	35,838	0	96	0	96	34,845	0	0	0	1,765	09/15/2029	1	
3133TN	JY	1	FHR 2223 Z CMO	8.000	09/15/2018	PAID ON PRINCIPAL		3,871	3,871	3,781	0	54	0	54	3,871	0	0	0	212	03/15/2030	1	
3133TQ	ZU	4	FHR 2274 KC CMO	6.500	09/15/2018	PAID ON PRINCIPAL		7,860	7,860	7,843	0	20	0	20	7,860	0	0	0	346	01/15/2031	1	
3133TR	LB	9	FHR 2284 Z CMO	6.500	09/15/2018	PAID ON PRINCIPAL		28,670	28,670	27,103	0	737	0	737	28,670	0	0	0	1,236	02/15/2031	1	
3133TR	GX	7	FHR 2288 Z CMO	6.500	09/15/2018	PAID ON PRINCIPAL		69,057	69,057	64,855	0	1,906	0	1,906	69,057	0	0	0	2,984	02/15/2031	1	
3133TR	SR	7	FHR 2297 KZ CMO	6.000	09/15/2018	PAID ON PRINCIPAL		46,261	46,261	41,711	0	1,579	0	1,579	46,261	0	0	0	1,832	03/15/2031	1	
31339W	Q2	5	FHR 2433 NH CMO	6.500	09/15/2018	PAID ON PRINCIPAL		178,619	178,619	179,623	0	444	0	444	178,619	0	0	0	7,718	04/15/2032	1	
31392K	FP	6	FHR 2451 JH CMO	6.500	09/15/2018	PAID ON PRINCIPAL		91,499	91,499	90,834	0	513	0	513	91,499	0	0	0	4,026	05/15/2032	1	
31392K	AA	4	FHR 2454 BK CMO	6.500	09/15/2018	PAID ON PRINCIPAL		105,148	105,148	105,953	0	261	0	261	105,148	0	0	0	4,603	05/15/2032	1	
31394K	NK	6	FHR 2686 NY CMO	5.000	09/15/2018	PAID ON PRINCIPAL		216,721	216,721	209,440	0	2,116	0	2,116	216,721	0	0	0	7,169	10/15/2023	1	
31394M	SG	6	FHR 2719 WC CMO	4.500	09/15/2018	PAID ON PRINCIPAL		70,623	70,623	65,072	0	1,519	0	1,519	70,623	0	0	0	2,043	12/15/2023	1	
31394N	L3	0	FHR 2729 CE CMO	4.500	09/15/2018	PAID ON PRINCIPAL		282,087	282,087	276,673	0	5,413	0	5,413	282,087	0	0	0	8,507	01/15/2024	1	
3137AM	ER	4	FHR 4022 AH	1.500	09/15/2018	PAID ON PRINCIPAL		374,699	374,699	370,436	0	4,263	0	4,263	374,699	0	0	0	3,757	12/15/2025	1	
3137B8	DA	2	FHR 4302 CA	3.000	09/15/2018	PAID ON PRINCIPAL		121,585	121,585	122,610	0	(773)	0	(773)	121,585	0	0	0	2,399	06/15/2040	1	
3137BB	QB	9	FHR 4351 LC CMO	3.000	09/15/2018	PAID ON PRINCIPAL		257,443	257,443	260,711	0	(2,531)	0	(2,531)	257,443	0	0	0	5,058	11/15/2040	1	
3137BT	JW	2	FHR 4635 EG	2.500	09/15/2018	PAID ON PRINCIPAL		232,277	232,277	232,712	0	(427)	0	(427)	232,277	0	0	0	3,902	12/15/2046	1	
31282X	A8	4	FHS 146 75 CMO	7.500	09/15/2018	PAID ON PRINCIPAL		4,092	4,092	4,127	0	(9)	0	(9)	4,092	0	0	0	204	01/15/2023	1	
31403D	AC	3	FN (5/1 ARM) #745303	3.914	09/25/2018	PAID ON PRINCIPAL		162,643	162,643	161,029	0	394	0	394	162,643	0	0	0	3,876	01/25/2036	1	
3138A1	V5	7	FNMA PASS TH #AH0635	3.500	09/25/2018	PAID ON PRINCIPAL		53,948	53,948	53,773	0	172	0	172	53,948	0	0	0	1,322	01/25/2026	1	
3138A6	ZA	1	FNMA PASS TH #AH5236	3.500	09/25/2018	PAID ON PRINCIPAL		51,702	51,702	51,535	0	153	0	153	51,702	0	0	0	1,202	01/25/2026	1	
3138X5	PC	5	FNMA PASS TH #AU5818	2.500	09/25/2018	PAID ON PRINCIPAL		145,984	145,984	144,832	0	896	0	896	145,984	0	0	0	2,354	08/25/2028	1	
3140J7	LQ	6	FNMA PASS TH #BM3034	3.000	09/25/2018	PAID ON PRINCIPAL		1,023,968	1,023,968	1,028,842	0	(4,873)	0	(4,873)	1,023,968	0	0	0	20,549	02/25/2047	1	
3140J7	WR	2	FNMA PASS TH #BM3355	3.500	09/25/2018	PAID ON PRINCIPAL		103,476	103,476	103,630	0	(154)	0	(154)	103,476	0	0	0	1,817	02/25/2048	1	
31417A	P8	6	FNMA PASS TH #00AB4046	3.500	09/25/2018	PAID ON PRINCIPAL		168,461	168,461	173,791	0	(5,257)	0	(5,257)	168,461	0	0	0	3,980	12/25/2041	1	
31371K	RC	7	FNMA PASS TH #254383	7.500	09/25/2018	PAID ON PRINCIPAL		5,729	5,729	5,989	0	(557)	0	(557)	5,729	0	0	0	283	06/25/2032	1	
31371K	2V	2	FNMA PASS TH #254688	5.500	09/25/2018	PAID ON PRINCIPAL		25,237	25,237	25,879	0	(287)	0	(287)	25,237	0	0	0	922	03/25/2023	1	
31371K	2X	8	FNMA PASS TH #254690	5.500	09/25/2018	PAID ON PRINCIPAL		36,215	36,215	36,991	0	(336)	0	(336)	36,215	0	0	0	1,330	04/25/2023	1	
31371K	5X	5	FNMA PASS TH #254762	5.000	09/25/2018	PAID ON PRINCIPAL		11,749	11,749	11,723	0	33	0	33	11,749	0	0	0	395	05/25/2023	1	
31371L	A8	2	FNMA PASS TH #254831	5.000	09/25/2018	PAID ON PRINCIPAL		9,081	9,081	9,062	0	26	0	26	9,081	0	0	0	303	08/25/2023	1	
31371L	A9	0	FNMA PASS TH #254832	5.500	09/25/2018	PAID ON PRINCIPAL		88,873	88,873	90,873	0	(881)	0	(881)	88,873	0	0	0	3,255	08/25/2023	1	
31371L	DM	8	FNMA PASS TH #254908	5.000	09/25/2018	PAID ON PRINCIPAL		32,017	32,017	32,227	0	(35)	0	(35)	32,017	0	0	0	1,053	09/25/2023	1	
31371L	EZ	8	FNMA PASS TH #254952	4.500	09/25/2018	PAID ON PRINCIPAL		4,858	4,858	4,869	0	12	0	12	4,858	0	0	0	143	11/25/2018	1	
31371L	F3	8	FNMA PASS TH #254986	5.500	09/25/2018	PAID ON PRINCIPAL		28,215	28,215	28,815	0	(271)	0	(271)	28,215	0	0	0	1,037	11/25/2023	1	
31371L	HY	8	FNMA PASS TH #255047	5.500	09/25/2018	PAID ON PRINCIPAL		21,944	21,944	22,410	0	(204)	0	(204)	21,944	0	0	0	795	01/25/2024	1	
31371L	JU	4	FNMA PASS TH #255075	5.500	09/25/2018	PAID ON PRINCIPAL		68,972	68,972	70,729	0	(802)	0	(802)	68,972	0	0	0	2,550	02/25/2024	1	
31372Q	CQ	8	FNMA PASS TH #279179	7.000	09/25/2018	PAID ON PRINCIPAL		1,887	1,887	1,776	0	51	0	51	1,887	0	0	0	88	05/25/2024	1	

QE053

SCHEDULE D - PART 4

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31373U	F3 6 FNMA PASS TH #303586 6.500		09/25/2018	PAID ON PRINCIPAL		1,113	1,113	1,043	1,069	.0	.44	.0	.44	.0	1,113	.0	.0	.0	.48	09/25/2025	1
31375F	4Z 8 FNMA PASS TH #333940 6.500		09/25/2018	PAID ON PRINCIPAL		1,977	1,977	1,893	1,932	.0	.45	.0	.45	.0	1,977	.0	.0	.0	.86	06/25/2024	1
31376R	6H 9 FNMA PASS TH #363672 7.500		09/25/2018	PAID ON PRINCIPAL		11,039	11,039	10,654	10,600	.0	.439	.0	.439	.0	11,039	.0	.0	.0	.602	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872 7.500		09/25/2018	PAID ON PRINCIPAL		.594	.594	.574	.572	.0	.23	.0	.23	.0	.594	.0	.0	.0	.30	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540 6.500		09/25/2018	PAID ON PRINCIPAL		.84	.84	.85	.85	.0	(.0)	.0	(.0)	.0	.84	.0	.0	.0	.4	12/25/2027	1
31378R	S8 3 FNMA PASS TH #406543 6.500		09/25/2018	PAID ON PRINCIPAL		.205	.205	.206	.206	.0	(.1)	.0	(.1)	.0	.205	.0	.0	.0	.9	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982 7.000		09/25/2018	PAID ON PRINCIPAL		.904	.904	.918	.919	.0	(.15)	.0	(.15)	.0	.904	.0	.0	.0	.42	03/25/2028	1
31379T	G5 7 FNMA PASS TH #428720 6.500		09/25/2018	PAID ON PRINCIPAL		1,160	1,160	1,155	1,155	.0	.5	.0	.5	.0	1,160	.0	.0	.0	.50	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747 7.000		09/25/2018	PAID ON PRINCIPAL		.921	.921	.860	.890	.0	.31	.0	.31	.0	.921	.0	.0	.0	.44	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050 7.500		09/25/2018	PAID ON PRINCIPAL		4,980	4,980	5,198	5,472	.0	(.492)	.0	(.492)	.0	4,980	.0	.0	.0	.257	12/25/2029	1
31385H	5H 1 FNMA PASS TH #545448 7.500		09/25/2018	PAID ON PRINCIPAL		.382	.382	.397	.423	.0	(.41)	.0	(.41)	.0	.382	.0	.0	.0	.19	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783 4.500		09/25/2018	PAID ON PRINCIPAL		54,655	54,655	53,910	54,084	.0	.571	.0	.571	.0	54,655	.0	.0	.0	1,645	10/25/2033	1
31389Y	M7 3 FNMA PASS TH #639482 7.500		09/25/2018	PAID ON PRINCIPAL		.375	.375	.392	.418	.0	(.43)	.0	(.43)	.0	.375	.0	.0	.0	.19	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2018	PAID ON PRINCIPAL		.55	.55	.57	.62	.0	(.7)	.0	(.7)	.0	.55	.0	.0	.0	.3	05/25/2032	1
31401M	BR 1 FNMA PASS TH #712048 5.500		09/25/2018	PAID ON PRINCIPAL		.265	.265	.270	.270	.0	(.5)	.0	(.5)	.0	.265	.0	.0	.0	.10	07/25/2033	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2018	PAID ON PRINCIPAL		.185	.185	.189	.190	.0	(.6)	.0	(.6)	.0	.185	.0	.0	.0	.7	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		07/25/2018	PAID ON PRINCIPAL		3,889	3,889	3,984	3,885	.0	.4	.0	.4	.0	3,889	.0	.0	.0	.113	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		09/25/2018	PAID ON PRINCIPAL		55,017	55,017	54,695	54,744	.0	.274	.0	.274	.0	55,017	.0	.0	.0	1,833	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		08/25/2018	VARIOUS		4,464	4,464	4,573	4,460	.0	.4	.0	.4	.0	4,464	.0	.0	.0	140	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		08/25/2018	VARIOUS		4,341	4,341	4,448	4,338	.0	.3	.0	.3	.0	4,341	.0	.0	.0	133	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2018	PAID ON PRINCIPAL		26,124	26,124	25,177	25,462	.0	.662	.0	.662	.0	26,124	.0	.0	.0	805	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		09/25/2018	PAID ON PRINCIPAL		4,225	4,225	4,203	4,205	.0	.20	.0	.20	.0	4,225	.0	.0	.0	141	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		09/25/2018	PAID ON PRINCIPAL		13,303	13,303	13,234	13,240	.0	.63	.0	.63	.0	13,303	.0	.0	.0	446	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		09/25/2018	PAID ON PRINCIPAL		6,303	6,303	6,437	6,356	.0	(.54)	.0	(.54)	.0	6,303	.0	.0	.0	231	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		09/25/2018	PAID ON PRINCIPAL		1,946	1,946	1,952	1,941	.0	.5	.0	.5	.0	1,946	.0	.0	.0	58	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		09/25/2018	PAID ON PRINCIPAL		.224	.224	.223	.223	.0	.1	.0	.1	.0	.224	.0	.0	.0	.8	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2018	PAID ON PRINCIPAL		2,430	2,430	2,428	2,427	.0	.3	.0	.3	.0	2,430	.0	.0	.0	.81	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		09/25/2018	PAID ON PRINCIPAL		64,760	64,760	64,381	64,424	.0	.337	.0	.337	.0	64,760	.0	.0	.0	2,391	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		09/25/2018	PAID ON PRINCIPAL		8,432	8,432	8,383	8,391	.0	.42	.0	.42	.0	8,432	.0	.0	.0	283	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		09/25/2018	PAID ON PRINCIPAL		2,113	2,113	2,101	2,103	.0	.11	.0	.11	.0	2,113	.0	.0	.0	70	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		09/25/2018	PAID ON PRINCIPAL		.437	.437	.417	.420	.0	.17	.0	.17	.0	.437	.0	.0	.0	15	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		09/25/2018	PAID ON PRINCIPAL		13,992	13,992	13,419	13,592	.0	.400	.0	.400	.0	13,992	.0	.0	.0	468	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		09/25/2018	PAID ON PRINCIPAL		34,100	34,100	33,911	33,923	.0	.177	.0	.177	.0	34,100	.0	.0	.0	1,054	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		09/25/2018	PAID ON PRINCIPAL		46,486	46,486	44,466	45,013	.0	1,473	.0	1,473	.0	46,486	.0	.0	.0	1,623	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		09/25/2018	PAID ON PRINCIPAL		3,094	3,094	3,141	3,090	.0	.5	.0	.5	.0	3,094	.0	.0	.0	170	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		09/25/2018	PAID ON PRINCIPAL		20,617	20,617	17,976	19,857	.0	.760	.0	.760	.0	20,617	.0	.0	.0	673	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		09/25/2018	PAID ON PRINCIPAL		150,612	150,612	143,898	147,658	.0	2,954	.0	2,954	.0	150,612	.0	.0	.0	6,421	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		09/25/2018	PAID ON PRINCIPAL		21,606	21,606	20,495	21,064	.0	.542	.0	.542	.0	21,606	.0	.0	.0	960	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		09/25/2018	PAID ON PRINCIPAL		16,832	16,832	16,009	16,274	.0	.558	.0	.558	.0	16,832	.0	.0	.0	732	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		09/25/2018	PAID ON PRINCIPAL		81,879	81,879	81,150	81,308	.0	.571	.0	.571	.0	81,879	.0	.0	.0	3,356	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		09/25/2018	PAID ON PRINCIPAL		11,582	11,582	12,050	11,842	.0	(.261)	.0	(.261)	.0	11,582	.0	.0	.0	503	06/25/2042	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31393U LU 5	FNR 2003-122 TG CMO 5.000		09/25/2018	PAID ON PRINCIPAL		178,463	178,463	171,631	176,536	0	1,927	0	1,927	0	178,463	0	0	0	5,934	12/25/2023	1
3136AJ G4 2	FNR 2014-26 W 3.000		09/25/2018	PAID ON PRINCIPAL		282,452	282,452	285,807	284,809	0	(2,357)	0	(2,357)	0	282,452	0	0	0	5,624	04/25/2040	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		09/25/2018	PAID ON PRINCIPAL		292,819	292,819	297,119	295,924	0	(3,105)	0	(3,105)	0	292,819	0	0	0	5,849	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					79,103,365	76,526,200	83,973,822	79,348,560	0	(751,531)	4,018	(755,549)	0	78,593,011	0	510,354	510,354	3,508,111	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00507V AE 9	ACTIVISION BLIZZARD (1 6.125		08/16/2018	MAKE WHOLE CALL		2,066,264	2,000,000	2,190,000	2,116,344	0	(46,394)	0	(46,394)	0	2,069,950	0	(69,950)	(69,950)	178,896	09/15/2023	2FE
00508X AF 1	ACTUANT CORPORATION 5.625		08/29/2018	KEYBANC CAPITAL MARK		2,329,680	2,284,000	2,369,650	2,315,669	0	(8,367)	0	(8,367)	0	2,307,302	0	22,378	22,378	91,360	06/15/2022	3FE
0258MO DJ 5	AMERICAN EXPRESS CREDI 2.125		07/27/2018	MATURED		1,000,000	1,000,000	998,960	999,869	0	131	0	131	0	1,000,000	0	0	0	21,250	07/27/2018	1FE
035240 AB 6	ANHEUSER-BUSCH INBEV W 2.200	C	08/01/2018	MATURED		4,000,000	4,000,000	4,006,560	4,002,368	0	(2,368)	0	(2,368)	0	4,000,000	0	0	0	88,000	08/01/2018	1FE
037411 AZ 8	APACHE CORP 3.250		08/24/2018	TENDERED		213,893	214,000	213,275	213,653	0	49	0	49	0	213,703	0	190	190	5,970	04/15/2022	2FE
037411 BD 6	APACHE CORP 2.625		08/24/2018	TENDERED		826,234	850,000	845,487	847,606	0	282	0	282	0	847,888	0	(21,654)	(21,654)	24,730	01/15/2023	2FE
058498 AR 7	BALL CORP 5.000		07/23/2018	WELLS FARGO SECURITIES		1,028,750	1,000,000	1,008,400	1,003,982	0	(490)	0	(490)	0	1,003,492	0	25,258	25,258	43,056	03/15/2022	3FE
07177M AB 9	BAXALTA INC 4.000	C	09/11/2018	TENDERED		708,550	702,000	697,254	698,272	0	271	0	271	0	698,543	0	10,007	10,007	20,124	06/23/2025	2FE
07177M AD 5	BAXALTA INC 2.875	C	09/11/2018	TENDERED		700,435	702,000	701,775	701,880	0	17	0	17	0	701,897	0	(1,463)	(1,463)	14,464	06/23/2020	2FE
097014 AM 6	BOEING CAPITAL CORP 2.900		08/15/2018	MATURED		1,000,000	1,000,000	995,070	999,503	0	497	0	497	0	1,000,000	0	0	0	29,000	08/15/2018	1FE
184496 AJ 6	CLEAN HARBORS 5.250		07/19/2018	TENDERED		2,062,271	2,056,000	2,130,530	2,064,332	0	(7,633)	0	(7,633)	0	2,056,699	0	5,572	5,572	104,342	08/01/2020	3FE
126410 LM 9	CSX TRANS 6.251		07/15/2018	REDEEMED		109,810	109,810	112,707	111,723	0	(1,912)	0	(1,912)	0	109,810	0	0	0	6,864	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2018	REDEEMED		62,699	62,699	56,054	57,964	0	4,735	0	4,735	0	62,699	0	0	0	2,459	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2018	REDEEMED		25,066	25,066	23,503	23,923	0	1,142	0	1,142	0	25,066	0	0	0	1,161	01/10/2030	2FE
12665U AA 2	CVS LEASE PASS THRU CE 4.704		09/10/2018	REDEEMED		24,089	24,089	24,089	24,089	0	(0)	0	(0)	0	24,089	0	0	0	756	01/10/2036	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2018	REDEEMED		87,532	87,532	87,933	87,819	0	(287)	0	(287)	0	87,532	0	0	0	4,090	01/19/2031	1FE
31430Q BG 1	FELCOR LODGING 6.000		07/24/2018	BARCLAYS CAPITAL INC		1,178,750	1,150,000	1,181,500	1,181,500	0	(2,346)	0	(2,346)	0	1,179,154	0	(404)	(404)	45,042	06/01/2025	4FE
343412 AB 8	FLUOR CORP 3.375		09/24/2018	MAKE WHOLE CALL		1,006,570	1,000,000	991,190	996,344	0	706	0	706	0	997,050	0	2,950	2,950	41,164	09/15/2021	1FE
35671D BH 7	FREEMONT-MCMORAN 4.000		07/24/2018	WELLS FARGO SECURITIES		1,967,500	2,000,000	1,992,380	1,995,453	0	596	0	596	0	1,996,049	0	(28,549)	(28,549)	56,000	11/14/2021	3FE
38145X AA 1	GOLDMAN SACHS GROUP 2.625		09/27/2018	TENDERED		1,001,200	1,000,000	996,840	999,267	0	465	0	465	0	999,732	0	1,468	1,468	30,406	01/31/2019	1FE
397624 AG 2	GREIF INC 7.750		08/16/2018	MUFG SECURITIES AMERICAS		1,038,750	1,000,000	1,152,500	1,040,482	0	(15,885)	0	(15,885)	0	1,024,597	0	14,153	14,153	81,590	08/01/2019	3FE
446150 AH 7	HUNTINGTON BANCSHARES 2.600		07/02/2018	REDEEMED		2,000,000	2,000,000	1,996,000	1,999,479	0	402	0	402	0	1,999,881	0	119	119	47,667	08/02/2018	2FE
454889 AN 6	INDIANA MICHIGAN POWER 7.000		09/07/2018	MAKE WHOLE CALL		1,021,770	1,000,000	1,260,100	1,054,290	0	(30,568)	0	(30,568)	0	1,023,722	0	(23,722)	(23,722)	90,214	03/15/2019	2FE
478160 AU 8	JOHNSON & JOHNSON 5.150		07/15/2018	MATURED		1,000,000	1,000,000	1,201,120	1,017,171	0	(17,171)	0	(17,171)	0	1,000,000	0	0	0	51,500	07/15/2018	1FE
489170 AD 2	KENNAMETAL INC 2.650		07/09/2018	MAKE WHOLE CALL		1,000,000	1,000,000	998,670	999,607	0	103	0	103	0	999,711	0	289	289	18,256	11/01/2019	2FE
502413 AY 3	L-3 TECHNOLOGIES INC 5.200		07/06/2018	MAKE WHOLE CALL		2,060,960	2,000,000	2,027,620	2,006,503	0	(1,858)	0	(1,858)	0	2,004,645	0	(4,645)	(4,645)	136,360	10/15/2019	2FE
505588 BH 5	LACLEDE GAS CO 2.000		08/15/2018	MATURED		1,000,000	1,000,000	996,220	999,498	0	502	0	502	0	1,000,000	0	0	0	20,000	08/15/2018	1FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2018	REDEEMED		19,169	19,169	19,169	19,169	0	0	0	0	0	19,169	0	0	0	948	06/15/2033	3FE
57629W BS 8	MASSMUTUAL GLOBAL FUND 2.100		08/02/2018	MATURED		1,000,000	1,000,000	998,160	999,766	0	234	0	234	0	1,000,000	0	0	0	21,000	08/02/2018	1FE
577081 AT 9	MATTEL INC 4.350		08/17/2018	OPPENHEIMER AND CO		995,000	1,000,000	1,027,650	990,000	19,261	(2,058)	0	17,203	0	1,007,203	0	(12,203)	(12,203)	38,667	10/01/2020	4FE
61166W AE 1	MONSANTO CO 5.500		07/12/2018	EXCHANGED		2,667,900	2,500,000	3,008,425	2,843,801	0	(21,217)	0	(21,217)	0	2,822,584	0	(154,684)	(154,684)	127,396	08/15/2025	2FE
61166W AH 4	MONSANTO CO 2.200		07/12/2018	EXCHANGED		1,868,020	2,000,000	1,916,800	1,955,288	0	4,903	0	4,903	0	1,960,192	0	(92,172)	(92,172)	45,633	07/15/2022	2FE
61166W AM 3	MONSANTO CO 1.850		07/12/2018	EXCHANGED		996,990	1,000,000	998,610	999,742	0	141	0	141	0	999,883	0	(2,893)	(2,893)	13,179	11/15/2018	2FE
61166W AU 5	MONSANTO CO 3.375		07/12/2018	EXCHANGED		956,690	1,000,000	999,400	999,582	0	38	0	38	0	999,620	0	(42,930)	(42,930)	34,469	07/15/2024	2FE
636180 BJ 9	NATIONAL FUEL GAS 8.750		09/07/2018	MAKE WHOLE CALL		2,075,720	2,000,000	1,995,240	1,998,745	0	439	0	439	0	1,999,183	0	817	817	224,470	05/01/2019	2FE
637432 LR 4	NATIONAL RURAL UTILITI 10.375		07/12/2018	MAKE WHOLE CALL		307,100	300,000	409,980	312,611	0	(8,022)	0	(8,022)	0	304,589	0	(4,589)	(4,589)	28,801	11/01/2018	1FE
65473Q AT 0	NISOURCE FINANCE CORP 6.800		07/15/2018	MAKE WHOLE CALL		1,020,580	1,000,000	1,179,890	1,028,193	0	(14,468)	0	(14,468)	0	1,013,725	0	(13,725)	(13,725)	88,580	01/15/2019	2FE

QE055

SCHEDULE D - PART 4

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
65473Q	AV 5 NISOURCE FINANCE CORP 6.125.....		07/15/2018	MAKE WHOLE CALL.....		1,102,270	1,000,000	1,125,490	1,067,850	0	(8,107)	0	(8,107)	0	1,059,743	0	(59,743)	(59,743)	155,694	03/01/2022	2FE.....
678858	BJ 9 OKLAHOMA GAS & ELECTRI 6.350.....		09/01/2018	MATURED.....		1,250,000	1,250,000	1,531,563	1,279,726	0	(29,726)	0	(29,726)	0	1,250,000	0	0	0	79,375	09/01/2018	1FE.....
695114	CH 9 PACIFICORP 5.650.....		07/15/2018	MATURED.....		750,000	750,000	908,123	763,477	0	(13,477)	0	(13,477)	0	750,000	0	0	0	42,375	07/15/2018	1FE.....
709599	AL 8 PENSKE TRUCK LEASING (2.875.....		07/17/2018	MATURED.....		1,000,000	1,000,000	997,830	999,761	0	239	0	239	0	1,000,000	0	0	0	28,750	07/17/2018	2FE.....
742741	AA 9 PROCTER & GAMBLE CO 9.360.....		07/01/2018	REDEEMED.....		144,600	144,600	181,162	154,267	0	(9,667)	0	(9,667)	0	144,600	0	0	0	13,535	01/01/2021	1FE.....
751212	AA 9 RALPH LAUREN 2.125.....		09/26/2018	MATURED.....		1,426,000	1,426,000	1,440,859	1,428,082	0	(2,082)	0	(2,082)	0	1,426,000	0	0	0	30,303	09/26/2018	1FE.....
776696	AC 0 ROPER INDUSTRIES 6.250.....		09/13/2018	MAKE WHOLE CALL.....		1,206,212	1,170,000	1,378,705	1,219,322	0	(20,334)	0	(20,334)	0	1,198,987	0	(28,987)	(28,987)	111,774	09/01/2019	2FE.....
78390X	AA 9 SAIC INC 4.450.....		09/14/2018	JANNEY MONTGOMERY SCOTT I.....		507,813	500,000	534,035	511,631	0	(3,015)	0	(3,015)	0	508,616	0	(803)	(803)	17,738	12/01/2020	3FE.....
837004	CC 2 SOUTH CAROLINA ELECTRI 6.500.....		09/28/2018	MAKE WHOLE CALL.....		1,003,720	1,000,000	1,185,390	1,022,514	0	(20,067)	0	(20,067)	0	1,002,447	0	(2,447)	(2,447)	62,762	11/01/2018	2FE.....
842400	FJ 7 SOUTHERN CALIFORNIA ED 5.500.....		08/15/2018	MATURED.....		1,000,000	1,000,000	1,203,480	1,019,490	0	(19,490)	0	(19,490)	0	1,000,000	0	0	0	55,000	08/15/2018	1FE.....
85208N	AA 8 SPRINT SPECTRUM / SPEC 3.360.....		09/20/2018	REDEEMED.....		125,000	125,000	125,702	125,471	0	(471)	0	(471)	0	125,000	0	0	0	3,150	03/20/2023	2FE.....
879369	AD 8 TELEFLEX INC 5.250.....		08/03/2018	J P MORGAN CHASE SECURITI.....		1,030,000	1,000,000	1,012,500	1,008,896	0	(1,130)	0	(1,130)	0	1,007,766	0	22,234	22,234	33,833	06/15/2024	3FE.....
907818	DA 3 UNION PACIFIC CORP 5.700.....		08/15/2018	MATURED.....		1,000,000	1,000,000	996,610	999,666	0	334	0	334	0	1,000,000	0	0	0	57,000	08/15/2018	1FE.....
90783W	AA 1 UNION PACIFIC PASS THR 5.866.....		07/02/2018	REDEEMED.....		6,344	6,344	6,344	6,357	0	(13)	0	(13)	0	6,344	0	0	0	372	07/02/2030	1FE.....
920253	AD 3 VALMONT INDUSTRIES 6.625.....		07/09/2018	MAKE WHOLE CALL.....		996,066	937,000	1,029,651	965,226	0	(6,135)	0	(6,135)	0	959,092	0	(22,092)	(22,092)	103,726	04/20/2020	2FE.....
958254	AC 8 WESTERN GAS PARTNERS 2.600.....		08/15/2018	MATURED.....		1,000,000	1,000,000	998,790	999,825	0	175	0	175	0	1,000,000	0	0	0	26,000	08/15/2018	2FE.....
959802	AP 4 WESTERN UNION CO 3.650.....		08/22/2018	MATURED.....		3,000,000	3,000,000	3,095,090	3,010,171	0	(10,171)	0	(10,171)	0	3,000,000	0	0	0	109,500	08/22/2018	2FE.....
06849R	AF 9 BARRICK NA FINANCE 4.400.....		07/17/2018	MAKE WHOLE CALL.....		678,815	651,000	650,583	650,815	0	16	0	16	0	650,831	0	169	169	45,877	05/30/2021	2FE.....
136375	BT 8 CANADIAN NATIONAL RAIL 5.550.....	A	08/30/2018	MAKE WHOLE CALL.....		2,965,672	2,925,000	3,320,436	2,999,217	0	(41,964)	0	(41,964)	0	2,957,254	0	(32,254)	(32,254)	202,559	03/01/2019	1FE.....
878742	AV 7 TECK RESOURCES 4.750.....	A	08/14/2018	TENDERED.....		3,090,000	3,000,000	2,070,000	2,325,648	0	83,951	0	83,951	0	2,409,599	0	680,401	680,401	153,979	01/15/2022	3FE.....
92658T	AQ 1 VIDEOTRON LTD 5.000.....	A	07/24/2018	CREDIT SUISSE FIRST BOSTO.....		1,015,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	15,000	15,000	51,528	07/15/2022	3FE.....
02315Q	AA 6 AMBAC LSNI LLC (144A) 7.337.....	D	07/01/2018	PAID ON PRINCIPAL.....		140	140	0	0	0	140	0	140	0	140	0	0	0	4	02/12/2023	6*.....
25156P	AL 7 DEUTSCHE TELEKOM 6.750.....	D	08/20/2018	MATURED.....		1,000,000	1,000,000	1,200,940	1,020,005	0	(20,005)	0	(20,005)	0	1,000,000	0	0	0	67,500	08/20/2018	2FE.....
63254A	AJ 7 NATIONAL AUSTRALIA BAN 2.300.....	D	07/25/2018	MATURED.....		1,000,000	1,000,000	999,480	999,931	0	69	0	69	0	1,000,000	0	0	0	23,000	07/25/2018	1FE.....
961214	CC 5 WESTPAC BANKING CORP 2.250.....	D	07/30/2018	MATURED.....		1,000,000	1,000,000	997,040	999,628	0	372	0	372	0	1,000,000	0	0	0	22,500	07/30/2018	1FE.....
04541G	AS 1 ABSLB 2000-LB1 AF6 7.615.....		09/21/2018	PAID ON PRINCIPAL.....		53,018	53,018	55,338	52,820	0	198	0	198	0	53,018	0	0	0	2,373	03/21/2029	1FM.....
05949Q	AW 5 BAFC 2006-2 2A15 CMO 5.750.....		09/25/2018	PAID ON PRINCIPAL.....		10,226	10,226	10,167	8,928	1	1,298	0	1,299	0	10,226	0	0	0	422	03/25/2036	1FM.....
07386H	NQ 0 BALTA 2004-12 1A1 CMO 2.915.....		09/25/2018	PAID ON PRINCIPAL.....		124,258	124,258	96,921	98,891	0	25,367	0	25,367	0	124,258	0	0	0	2,149	01/25/2035	1FM.....
05948X	BV 2 BOAMS 2003-D 2A4 CMO 4.457.....		09/25/2018	PAID ON PRINCIPAL.....		23,694	23,694	22,992	23,013	0	681	0	681	0	23,694	0	0	0	625	05/25/2033	1FM.....
161546	EF 9 CFAB 2003-1 2A2 2.875.....		09/25/2018	PAID ON PRINCIPAL.....		19,991	19,991	20,006	19,733	0	258	0	258	0	19,991	0	0	0	361	11/25/2032	1FM.....
22541Q	4A 7 CSFB 2003-29 4A1 CMO 6.000.....		09/25/2018	PAID ON PRINCIPAL.....		157,703	157,703	163,597	158,139	(0)	(436)	0	(436)	0	157,703	0	0	0	6,209	12/25/2033	1FM.....
2254W0	JY 2 CSFB 2004-7 3A1 CMO 5.000.....		09/25/2018	PAID ON PRINCIPAL.....		41,228	41,228	41,609	41,099	0	129	0	129	0	41,228	0	0	0	1,354	10/25/2019	1FM.....
12646X	AJ 1 CSMC 2013-IVR3 A2 CMO 3.000.....		09/25/2018	PAID ON PRINCIPAL.....		87,055	87,055	82,158	82,703	0	4,351	0	4,351	0	87,055	0	0	0	1,736	05/25/2043	1FM.....
12647M	AM 7 CSMC 2013-6 1A1 CMO 2.500.....		09/25/2018	PAID ON PRINCIPAL.....		150,342	150,342	146,818	147,517	0	2,825	0	2,825	0	150,342	0	0	0	2,498	07/25/2028	1FM.....
12667F	A4 7 CWALT 2004-33 3A1 CMO 3.534.....		09/25/2018	PAID ON PRINCIPAL.....		65,362	65,362	46,897	33,255	0	32,107	0	32,107	0	65,362	0	0	0	1,590	12/25/2034	1FM.....
33850R	AE 2 FSMT 2017-2 A5 3.500.....		09/25/2018	PAID ON PRINCIPAL.....		288,431	288,431	292,757	292,797	0	(4,366)	0	(4,366)	0	288,431	0	0	0	6,604	10/25/2047	1FM.....
36242D	KV 4 GSR 2004-12 2A2 CMO 3.843.....		08/25/2018	PAID ON PRINCIPAL.....		13,804	13,804	6,628	3,939	0	9,865	0	9,865	0	13,804	0	0	0	272	12/25/2034	1FM.....
46640M	AX 8 JPMMT 2013-3 A10 CMO (3.402.....		09/25/2018	PAID ON PRINCIPAL.....		385,988	385,988	376,700	375,988	0	9,999	0	9,999	0	385,988	0	0	0	8,966	07/25/2043	1FM.....
46648R	AC 5 JPMMT 2018-1 A3 3.500.....		09/25/2018	PAID ON PRINCIPAL.....		105,188	105,188	105,533	105,533	0	(345)	0	(345)	0	105,188	0	0	0	2,096	06/25/2048	1FE.....
46648R	AE 1 JPMMT 2018-1 A5 3.500.....		09/25/2018	PAID ON PRINCIPAL.....		65,742	65,742	66,287	66,287	0	(544)	0	(544)	0	65,742	0	0	0	1,310	06/25/2048	1FE.....
55275R	AD 4 MABS 2006-NC3 A4 2.375.....		09/25/2018	PAID ON PRINCIPAL.....		96,067	96,067	42,769	31,691	0	64,376	0	64,376	0	96,067	0	0	0	1,306	10/25/2036	1FM.....
61744C	BD 7 MSAC 2004-SD1 A 3.015.....		09/25/2018	PAID ON PRINCIPAL.....		42,409	42,409	38,069	39,894	0	2,515	0	2,515	0	42,409	0	0	0	753	08/25/2034	1FM.....

SCHEDULE D - PART 4

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

QE05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76112B	WV 8 RAMP 2005-RS7 A3 2.585		09/25/2018	PAID ON PRINCIPAL		240,620	240,620	169,036	203,059	0	37,561	0	37,561	0	240,620	0	0	0	3,628	07/25/2035	1FM
76110W	UX 2 RASC 2003-KS10 A16 4.540		09/25/2018	PAID ON PRINCIPAL		3,340	3,340	3,340	3,330	0	10	0	10	0	3,340	0	0	0	101	12/25/2033	1FM
81377N	AA 2 SABR 2007-BR3 A2A 2.285		09/25/2018	PAID ON PRINCIPAL		51,117	51,117	17,498	11,847	0	39,270	0	39,270	0	51,117	0	0	0	646	04/25/2037	1FM
81375F	CX 9 SASI 1993-7 B1 CMO 6.250		09/25/2018	PAID ON PRINCIPAL		1,498	1,498	1,448	1,481	0	18	0	18	0	1,498	0	0	0	63	12/25/2023	1FM
81745E	AA 7 SEMT 2013-8 A1 CMO 3.000		09/25/2018	PAID ON PRINCIPAL		189,193	189,193	184,849	185,106	0	4,087	0	4,087	0	189,193	0	0	0	3,531	06/25/2043	1FM
81746Q	AA 9 SEMT 2018-2 A1 3.500		09/25/2018	PAID ON PRINCIPAL		174,063	174,063	175,287	175,287	0	(1,224)	0	(1,224)	0	174,063	0	0	0	3,654	02/25/2048	1FE
81746Q	AD 3 SEMT 2018-2 A4 3.500		09/25/2018	PAID ON PRINCIPAL		109,666	109,666	111,037	111,037	0	(1,371)	0	(1,371)	0	109,666	0	0	0	2,302	02/25/2048	1FE
939336	PC 1 WAMU 2003-AR1 A6 CMO 3.447		09/25/2018	PAID ON PRINCIPAL		911	911	823	833	0	78	0	78	0	911	0	0	0	20	03/25/2033	1FM
92922F	GA 0 WAMU 2003-S10 A2 CMO 5.000		09/25/2018	PAID ON PRINCIPAL		30,875	30,875	30,759	30,771	0	104	0	104	0	30,875	0	0	0	993	10/25/2018	2FM
92922F	KE 7 WAMU 2003-S13 21A1 CMO 4.500		09/25/2018	PAID ON PRINCIPAL		4,513	4,513	4,446	4,494	0	19	0	19	0	4,513	0	0	0	133	12/25/2018	1FM
929227	6Y 7 WAMU 2003-S6 2A3 CMO 4.750		07/25/2018	MATURED		1,304	1,304	1,308	1,300	0	4	0	4	0	1,304	0	0	0	35	07/25/2018	1FM
94979W	AA 7 WFBMS 2003-G A1 CMO 4.466		09/25/2018	PAID ON PRINCIPAL		26,510	26,510	25,252	24,994	0	1,516	0	1,516	0	26,510	0	0	0	567	06/25/2033	1FM
94980D	AB 4 WFBMS 2003-M A2 CMO 3.787		09/25/2018	PAID ON PRINCIPAL		13,778	13,778	13,402	13,083	0	695	0	695	0	13,778	0	0	0	333	12/25/2033	1FM
94981Y	AB 7 WFBMS 2004-BB A2 CMO 3.783		09/25/2018	PAID ON PRINCIPAL		47,628	47,628	41,109	38,551	0	9,077	0	9,077	0	47,628	0	0	0	1,146	01/25/2035	1FM
94981N	AH 8 WFBMS 2005-AR4 2A2 CMO 4.005		09/25/2018	PAID ON PRINCIPAL		115,447	115,447	101,593	97,184	0	18,263	0	18,263	0	115,447	0	0	0	3,063	04/25/2035	1FM
97652P	AA 9 WIN 2014-1 A1 CMO (144 4.000		09/20/2018	PAID ON PRINCIPAL		86,671	86,671	89,596	90,255	0	(3,584)	0	(3,584)	0	86,671	0	0	0	2,302	06/20/2044	1FM
92977Y	BR 1 WMLT 2005-B 4A1 CMO 4.113		09/20/2018	PAID ON PRINCIPAL		77,418	77,418	68,609	55,626	0	21,792	0	21,792	0	77,418	0	0	0	2,056	10/20/2035	1FM
46361T	AA 0 ICOT 2013-IRV A1 2.068		09/15/2018	PAID ON PRINCIPAL		150,282	150,282	151,778	150,987	0	(705)	0	(705)	0	150,282	0	0	0	2,069	05/15/2048	1FM
46639N	AP 6 JPMBB 2013-C12 A4 3.362		08/15/2018	PAID ON PRINCIPAL		79,972	79,972	80,771	80,381	0	(409)	0	(409)	0	79,972	0	0	0	1,793	07/15/2045	1FM
89236W	AD 0 TAOT 2015-A A4 1.520		09/15/2018	PAID ON PRINCIPAL		2,230,450	2,230,450	2,228,332	2,228,709	0	1,741	0	1,741	0	2,230,450	0	0	0	22,527	06/15/2020	1FE
92868L	AA 9 VALET 2018-1 A1 2.424		07/23/2018	TRAVELERS MMLP		46,004,600	46,000,000	46,000,000	46,000,000	0	(38)	0	(38)	0	45,999,962	0	4,638	4,638	61,954	07/22/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					121,095,956	120,337,212	122,914,032	120,373,004	19,262	(10,764)	0	8,498	0	120,381,501	0	185,736	185,736	3,529,237	XXX	XXX
8399997	Total - Bonds - Part 4					334,393,135	328,498,426	351,526,352	334,505,558	19,262	(2,125,192)	4,018	(2,109,948)	0	332,395,609	0	1,468,806	1,468,806	13,326,529	XXX	XXX
8399999	Total - Bonds					334,393,135	328,498,426	351,526,352	334,505,558	19,262	(2,125,192)	4,018	(2,109,948)	0	332,395,609	0	1,468,806	1,468,806	13,326,529	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
03965L	20 9 ARCONIC INC 3.75% SER A		08/28/2018	RBC CAPITAL MARKETS		20,000,000	1,696,000	100.00	1,160,000	0	0	0	0	0	1,160,000	0	536,000	536,000	56,250	XXX	P3LFE
8499999	Total - Preferred Stocks - Industrial and Miscellaneous					1,696,000	XXX	1,160,000	1,160,000	0	0	0	0	0	1,160,000	0	536,000	536,000	56,250	XXX	XXX
8999997	Total - Preferred Stocks - Part 4					1,696,000	XXX	1,160,000	1,160,000	0	0	0	0	0	1,160,000	0	536,000	536,000	56,250	XXX	XXX
8999999	Total - Preferred Stocks					1,696,000	XXX	1,160,000	1,160,000	0	0	0	0	0	1,160,000	0	536,000	536,000	56,250	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
402629	40 6 GULFMARK OFFSHORE INC		07/16/2018	RBC CAPITAL MARKETS		24,439,000	831,617	XXX	509,064	(187,203)	0	0	(187,203)	0	509,064	0	322,552	322,552	0	XXX	L
420870	20 6 HAYMAKER ACQUISITION CORP UNITS		08/06/2018	EXCHANGED		1,000,000,000	10,000,000	XXX	9,900,000	100,000	0	0	100,000	0	10,000,000	0	0	0	0	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					10,831,617	XXX	10,509,064	10,596,267	(87,203)	0	0	(87,203)	0	10,509,064	0	322,552	322,552	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					10,831,617	XXX	10,509,064	10,596,267	(87,203)	0	0	(87,203)	0	10,509,064	0	322,552	322,552	0	XXX	XXX
9799999	Total - Common Stocks					10,831,617	XXX	10,509,064	10,596,267	(87,203)	0	0	(87,203)	0	10,509,064	0	322,552	322,552	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					12,527,617	XXX	11,669,064	11,756,267	(87,203)	0	0	(87,203)	0	11,669,064	0	858,552	858,552	56,250	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					346,920,752	XXX	363,195,416	346,261,825	(67,941)	(2,125,192)	4,018	(2,197,151)	0	344,064,673	0	2,327,358	2,327,358	13,382,779	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYZ8.....	.....500	...500,000	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST.	12/31/2018	CHICAGO BOARD OF TRADE.....	08/29/2018	.....119.9520	.....118.7813	.....585,363	.....0	.....0	.....0	.....585,363	.....585,363	.....525,000	.....0001	.....1,000	
13429999. Total-Short Futures-Hedging Other.....													.....585,363	.....0	.....0	.....0	.....585,363	.....585,363	.....525,000	XXX	XXX
1389999. Total-Short Futures.....													.....585,363	.....0	.....0	.....0	.....585,363	.....585,363	.....525,000	XXX	XXX
1409999. Total-Hedging Other.....													.....585,363	.....0	.....0	.....0	.....585,363	.....585,363	.....525,000	XXX	XXX
1449999. TOTAL.....													.....585,363	.....0	.....0	.....0	.....585,363	.....585,363	.....525,000	XXX	XXX

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....585,363	.....0	.....0	.....525,000	.....525,000
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....585,363	.....0	.....0	.....525,000	.....525,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
--	----------------------------	---------------------------	------------------	-----------------	----------------	-----------------------------------	--------------------	----------------------------------

NONE

QE09

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY.....		1.....	.....11,669,262	.....11,669,262	10/01/2018.....
	REPO - CITI A TREASURY.....		1.....	.....11,669,262	.....11,669,262	10/01/2018.....
	REPO - HSBC A TREASURY.....		1.....	.....11,669,262	.....11,669,262	10/01/2018.....
	REPO - NATWEST A TREASURY.....		1.....	.....82,635	.....82,635	10/01/2018.....
0199999	U.S. Government - Issuer Obligations.....			.....35,090,421	.....35,090,421	XXX
0599999	Total - U.S. Government.....			.....35,090,421	.....35,090,421	XXX
6199999	Total - Issuer Obligations.....			.....35,090,421	.....35,090,421	XXX
6699999	Subtotal - Bonds.....			.....35,090,421	.....35,090,421	XXX
9999999	Totals.....			.....35,090,421	.....35,090,421	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....1,210,736 Book/Adjusted Carrying Value \$.....1,210,736
- Average balance for the year: Fair Value \$.....34,706,403 Book/Adjusted Carrying Value \$.....34,706,403
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....35,090,421 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY 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	(96,158)	(455,340)	(548,351)	XXX
Citibank, N.A. - China..... Shanghai, CH.....		0.000	0	0	98,846	62,300	30,648	XXX
0199999. Total Open Depositories.....	XXX	XXX	0	0	2,688	(393,040)	(517,703)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	2,688	(393,040)	(517,703)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	2,688	(393,040)	(517,703)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
------------	------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	144	0	0	(184)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	144	0	0	(184)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	103	0	0	(131)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	2,712	0	0	(3,466)
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	2,815	0	0	(3,598)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES**

Designate the type of health care providers reported on this page.

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	165	0	0	(210)
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	165	0	0	(210)

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003 + 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2018

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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
.....377,226	.....545,490	.....6,409,380

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