

QUARTERLY STATEMENT
AS OF MARCH 31, 2019
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
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(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, Andy Francis Besette, Daniel Stephen Frey, 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 CHRISTINE KUCERA KALLA GREGORY CHESHIRE TOCZYDLOWSKI
WILLIAM HERBERT HEYMAN NICHOLAS SEMINARA

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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 April, 2019

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.....	9,780,480,754	0	9,780,480,754	9,698,694,757
2. Stocks:				
2.1 Preferred stocks.....	27,943,920	0	27,943,920	28,006,147
2.2 Common stocks.....	4,131,876,031	0	4,131,876,031	3,969,194,353
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 (\$.....(231,559)), cash equivalents (\$.....0) and short-term investments (\$.....270,312,306).....	270,080,747	0	270,080,747	504,381,198
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,253,897,442	11,111,228	1,242,786,214	1,196,237,023
9. Receivables for securities.....	27,830,387	0	27,830,387	113,988
10. Securities lending reinvested collateral assets.....	62,587,543	0	62,587,543	54,812,091
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,554,696,823	11,111,228	15,543,585,595	15,451,439,558
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	93,807,707	0	93,807,707	92,556,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	590,670,266	34,450,475	556,219,791	551,862,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,208,952 earned but unbilled premiums).....	1,122,787,152	5,600,065	1,117,187,087	1,025,126,311
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	17,103,626	1,920,103	15,183,523	16,967,906
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	23,293,383	0	23,293,383	40,061,313
16.2 Funds held by or deposited with reinsured companies.....	1,041,108	0	1,041,108	1,031,495
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	8,334,852
18.2 Net deferred tax asset.....	158,529,925	18,513,331	140,016,594	142,510,189
19. Guaranty funds receivable or on deposit.....	623,370	0	623,370	912,632
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.....	38,453,222	0	38,453,222	54,189,380
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	68,388,850	1,169,085	67,219,765	88,920,410
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,669,395,431	72,764,286	17,596,631,144	17,473,912,387
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,669,395,431	72,764,286	17,596,631,144	17,473,912,387

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.....	23,716,100	0	23,716,100	42,056,302
2502. Equities and deposits in pools and associations.....	21,232,341	0	21,232,341	23,918,851
2503. Amounts receivable under high deductible policies.....	11,622,818	1,169,085	10,453,734	12,136,379
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,817,590	0	11,817,590	10,808,878
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	68,388,850	1,169,085	67,219,765	88,920,410

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....538,039,511).....	6,426,912,576	6,389,581,643
2. Reinsurance payable on paid losses and loss adjustment expenses.....	270,373,601	290,874,292
3. Loss adjustment expenses.....	1,450,830,647	1,466,296,061
4. Commissions payable, contingent commissions and other similar charges.....	83,567,336	153,772,764
5. Other expenses (excluding taxes, licenses and fees).....	70,321,072	124,804,082
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	57,268,287	65,905,956
7.1 Current federal and foreign income taxes (including \$....(87,992,912) on realized capital gains (losses)).....	24,190,778	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$....7,490.....	7,490	7,004
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....211,001,297 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).....	2,266,776,531	2,224,273,459
10. Advance premium.....	300	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,918,420	12,495,885
12. Ceded reinsurance premiums payable (net of ceding commissions).....	98,550,134	41,356,234
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	12,709,777	8,436,841
15. Remittances and items not allocated.....	2,838,373	2,968,383
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.....	20,536,049	0
22. Payable for securities lending.....	62,587,543	54,812,091
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.....	(9,614,975)	(9,519,373)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,850,773,939	10,826,065,321
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	10,850,773,939	10,826,065,321
29. Aggregate write-ins for special surplus funds.....	10,579,869	10,504,123
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).....	4,080,452,752	3,982,518,357
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).....	6,745,857,206	6,647,847,066
38. Totals (Page 2, Line 28, Col. 3).....	17,596,631,144	17,473,912,387

DETAILS OF WRITE-INS

2501. Escheat liability.....	541,509	558,474
2502. Retroactive reinsurance reserve assumed.....	240,300	240,396
2503. Retroactive reinsurance reserve ceded.....	(10,396,784)	(10,318,243)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(9,614,975)	(9,519,373)
2901. Special surplus from retroactive reinsurance.....	10,579,869	10,504,123
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).....	10,579,869	10,504,123
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY 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 \$....121,426,528).....	87,827,919	80,459,495	319,378,092
1.2 Assumed..... (written \$....1,263,728,485).....	1,219,480,256	1,159,240,401	4,801,602,415
1.3 Ceded..... (written \$....123,893,715).....	90,182,405	82,743,761	327,666,255
1.4 Net..... (written \$....1,261,261,298).....	1,217,125,770	1,156,956,135	4,793,314,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$....677,866,827):			
2.1 Direct.....	60,758,263	25,811,077	245,842,971
2.2 Assumed.....	662,296,124	695,141,879	2,846,428,153
2.3 Ceded.....	47,738,659	46,900,020	274,035,993
2.4 Net.....	675,315,728	674,052,935	2,818,235,130
3. Loss adjustment expenses incurred.....	121,945,481	111,092,182	506,085,444
4. Other underwriting expenses incurred.....	359,762,635	349,276,093	1,407,333,878
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,157,023,844	1,134,421,210	4,731,654,452
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	60,101,926	22,534,926	61,659,800
INVESTMENT INCOME			
9. Net investment income earned.....	119,339,320	101,748,324	916,855,642
10. Net realized capital gains (losses) less capital gains tax of \$....654,995.....	5,315,363	15,034,590	23,803,714
11. Net investment gain (loss) (Lines 9 + 10).....	124,654,683	116,782,913	940,659,356
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....437,813 amount charged off \$....2,855,659).....	(2,417,846)	(2,101,743)	(10,402,157)
13. Finance and service charges not included in premiums.....	4,642,350	3,964,931	16,473,987
14. Aggregate write-ins for miscellaneous income.....	1,021,932	267,691	(425,345)
15. Total other income (Lines 12 through 14).....	3,246,435	2,130,879	5,646,484
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	188,003,045	141,448,718	1,007,965,640
17. Dividends to policyholders.....	2,284,215	2,393,234	9,449,139
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).....	185,718,830	139,055,484	998,516,501
19. Federal and foreign income taxes incurred.....	31,870,635	30,499,748	69,170,792
20. Net income (Line 18 minus Line 19) (to Line 22).....	153,848,195	108,555,736	929,345,709
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,647,847,066	6,526,084,617	6,526,084,617
22. Net income (from Line 20).....	153,848,195	108,555,736	929,345,709
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 \$....1,181,772.....	161,427,850	154,880,687	125,296,812
25. Change in net unrealized foreign exchange capital gain (loss).....	(187,725)	1,713,168	(3,152,574)
26. Change in net deferred income tax.....	(2,117,159)	4,041,789	(16,306,626)
27. Change in nonadmitted assets.....	6,038,978	24,485,827	26,579,128
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.....	(221,000,000)	(255,000,000)	(940,000,000)
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).....	98,010,140	38,677,207	121,762,448
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,745,857,206	6,564,761,824	6,647,847,066
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.....	924,159	383,054	989,827
1402. Retroactive reinsurance gain/loss.....	125,610	(64,215)	(1,339,457)
1403. Other assets tri-party/tax credit bond income.....	2,551	2,798	20,962
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(30,388)	(53,945)	(96,678)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,021,932	267,691	(425,345)
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.....	1,222,208,364	1,192,681,214	4,848,561,071
2. Net investment income.....	126,552,968	107,879,105	960,920,274
3. Miscellaneous income.....	3,246,435	2,130,879	5,646,484
4. Total (Lines 1 through 3).....	1,352,007,767	1,302,691,198	5,815,127,829
5. Benefit and loss related payments.....	641,727,168	597,314,092	2,590,237,608
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.....	628,377,564	595,204,477	1,879,234,177
8. Dividends paid to policyholders.....	1,861,681	1,701,500	8,553,056
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	0	2,384	93,973,602
10. Total (Lines 5 through 9).....	1,271,966,412	1,194,222,453	4,571,998,443
11. Net cash from operations (Line 4 minus Line 10).....	80,041,355	108,468,744	1,243,129,386
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	329,513,915	861,083,200	2,275,591,260
12.2 Stocks.....	3,254,806	1,434,101	5,311,923
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	44,460,470	24,190,015	122,403,765
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	20,825,111	71,929,860	17,672,059
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	398,054,302	958,637,175	2,420,979,008
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	412,365,191	866,218,511	2,433,144,052
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	92,985,597	90,379,643	331,023,986
13.6 Miscellaneous applications.....	35,491,851	7,588,077	27,268,376
13.7 Total investments acquired (Lines 13.1 to 13.6).....	540,842,639	964,186,231	2,791,436,414
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).....	(142,788,337)	(5,549,056)	(370,457,407)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	(11,874)	(36,241)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	221,000,000	255,000,000	940,000,000
16.6 Other cash provided (applied).....	49,446,531	77,275,496	70,954,403
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(171,553,469)	(177,736,378)	(869,081,838)
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).....	(234,300,451)	(74,816,689)	3,590,141
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	504,381,198	500,791,058	500,791,058
19.2 End of period (Line 18 plus Line 19.1).....	270,080,747	425,974,369	504,381,198

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

20.0001	Exchange of bonds.....	23,166,563	0	41,599,230
20.0002	Exchange of stock.....	7,788,890	0	10,000,000
20.0003	Stock distribution from limited partnership.....	386,638	0	1,636,886
20.0004	Income payment received in securities.....	108,773	163,661	589,557
20.0005	Other assets tri-party/tax credit bonds.....	0	0	13,921

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>March 31, 2019</u>	<u>December 31, 2018</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 153,848,195	\$ 929,345,709
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>\$ 153,848,195</u>	<u>\$ 929,345,709</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,745,857,206	\$ 6,647,847,066
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>\$ 6,745,857,206</u>	<u>\$ 6,647,847,066</u>

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

No significant change.

C. Accounting Policy:

No significant change.

(2) Not applicable.

(6) For a discussion of the valuation basis and adjustment methodology for loan-backed securities and structured securities, see Note 5D.

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, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

(1) The Company applies the retrospective method of revaluing loan-backed securities. The Company's loan-backed securities are revalued quarterly using the constant effective yield method which includes an adjustment for estimated principal 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.

Fair value amounts disclosed are generally provided by Securities Valuation Office (SVO) or, if not available from the SVO, by third party pricing services.

(2) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2019.

(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	\$	255,324
	2. 12 Months or Longer	\$	4,434,635
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	41,462,971
	2. 12 Months or Longer	\$	381,348,034

(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. 5GI 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

No significant change.

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

On March 20, 2019, the Company paid ordinary dividends of \$221 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

NOTES TO FINANCIAL STATEMENTS**Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans**

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2019:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 55,200,147	\$ -	\$ -	\$ 55,200,147
Preferred stock					
Redeemable	-	26,363,400	-	-	26,363,400
Non-redeemable	-	1,580,520	-	-	1,580,520
Total preferred stock	-	27,943,920	-	-	27,943,920
Common stock					
Industrial and miscellaneous	10,173,234	1,205,000	-	-	11,378,234
Total securities at fair value	\$ 10,173,234	\$ 84,349,067	\$ -	\$ -	\$ 94,522,301

At March 31, 2019, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of zero.

(2) Securities measured and reported at fair value using significant unobservable inputs (Level 3):

There have been no changes in the value of Level 3 industrial and miscellaneous common stock from the previous reporting period.

(3) Level 2 and Level 3 valuation techniques:

The fair values of bonds and preferred stock are generally provided by the SVO or, if not available from the SVO, by third party pricing services.

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 also 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.

(4) Derivative assets and liabilities:

Not applicable.

B. Not applicable.

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

(At March 31, 2019)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 270,312,306	\$ 270,312,306	\$ 28,144,400	\$ 242,167,906	\$ -	\$ -	\$ -
Long-term bonds	9,995,526,605	9,780,480,754	288,247,614	9,692,773,680	14,505,311	-	-
Preferred stock	27,943,920	27,943,920	-	27,943,920	-	-	-
Common stock	11,378,234	11,378,234	10,173,234	1,205,000	-	-	-

(At December 31, 2018)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 504,695,608	\$ 504,696,106	\$ 71,607,761	\$ 433,087,847	\$ -	\$ -	\$ -
Long-term bonds	9,698,722,732	9,698,694,757	310,413,391	9,361,771,527	26,537,814	-	-
Preferred stock	28,006,147	28,006,147	1,499,847	26,506,300	-	-	-
Common stock	10,767,206	10,767,206	10,767,206	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

D. Not applicable.

E. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 8, 2019.

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 2019, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$8,661,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, homeowners, and personal auto liability lines of business. This favorable development was partially offset by higher than expected loss experience in other liability and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience for recent accident years. Lower estimates for adjusting and other expenses also contributed to the workers' compensation improvement. The improvement in homeowners was driven primarily by better than expected loss experience for accident year 2018. The improvement in personal auto liability was driven primarily by better than expected loss experience for recent accident years but was partially offset by higher than expected adjusting and other costs. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. Higher than expected loss experience in other liability was primarily for "Prior" accident years and in commercial multiple peril for accident year 2018.

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.

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.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

On January 1, 2019, Jupiter Holdings, Inc. was dissolved and as a result, American Equity Insurance Company and Northland Insurance Company became direct subsidiaries of The Travelers Indemnity Company. Additionally, on January 1, 2019, United States Fidelity and Guaranty Company made a stock dividend of all of its common stock in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. to St. Paul Fire and Marine Insurance Company. This resulted in Fidelity Guaranty Insurance Company and Fidelity Guaranty Insurance Underwriters, Inc. becoming direct, wholly-owned subsidiaries of St. Paul Fire and Marine Insurance Company.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]

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

TRAVELERS CASUALTY AND SURETY COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 24,527,316
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	3,958,427,147	4,120,497,797
	0	0
	0	0
	38,514,812	40,228,820
\$	3,996,941,959	\$ 4,160,726,617
\$	0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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: \$ 62,587,543
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 62,587,543
- 16.3 Total payable for securities lending reported on the liability page: \$ 62,587,543

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 [X]

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
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage 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 [X]
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

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

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

18.2 If no, list exceptions:

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

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

Has the reporting entity self-designated 5GI securities? Yes No

20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes 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	29,373,372	29,373,372	0	0	178,354	178,354
Total	XXX	XXX	0	0	29,373,372	29,373,372	0	0	178,354	178,354

- 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	3,428,021	2,032,888	1,037,295	701,568	46,670,077	44,481,221
2. Alaska.....AK.....L.....	AK	L	60,686	21,293	3,466	0	459,699	466,423
3. Arizona.....AZ.....L.....	AZ	L	2,595,911	2,897,580	448,347	887,515	11,895,892	11,047,742
4. Arkansas.....AR.....L.....	AR	L	757,919	770,666	112,804	139,137	8,139,161	8,622,734
5. California.....CA.....L.....	CA	L	4,670,096	5,381,752	1,612,387	2,012,678	82,184,752	81,230,885
6. Colorado.....CO.....L.....	CO	L	20,341	439,201	174,994	75,826	8,399,798	8,172,266
7. Connecticut.....CT.....L.....	CT	L	4,058,888	4,103,815	3,037,898	3,505,100	135,849,162	133,083,294
8. Delaware.....DE.....L.....	DE	L	5,622	37,910	25,082	51,545	11,628,908	11,525,904
9. District of Columbia.....DC.....L.....	DC	L	2,735,040	628,983	540,884	166,942	18,115,210	18,049,660
10. Florida.....FL.....L.....	FL	L	7,533,944	5,787,249	3,422,567	2,628,206	110,835,883	105,659,156
11. Georgia.....GA.....L.....	GA	L	1,924,073	1,064,115	1,636,391	690,401	31,448,166	33,192,075
12. Hawaii.....HI.....L.....	HI	L	16,389	1,426,676	38,371	20,651	7,574,478	1,290,957
13. Idaho.....ID.....L.....	ID	L	230,379	276,399	160,740	90,980	4,436,088	4,138,382
14. Illinois.....IL.....L.....	IL	L	11,002,304	3,508,344	2,592,466	3,134,339	51,999,074	51,610,644
15. Indiana.....IN.....L.....	IN	L	787,297	686,742	502,675	744,890	8,934,176	9,254,979
16. Iowa.....IA.....L.....	IA	L	2,479,827	1,848,748	547,151	698,736	12,518,522	11,390,326
17. Kansas.....KS.....L.....	KS	L	2,171,649	1,282,453	695,777	939,934	24,945,991	18,890,076
18. Kentucky.....KY.....L.....	KY	L	770,403	413,781	254,670	256,210	19,516,560	21,018,661
19. Louisiana.....LA.....L.....	LA	L	2,497,134	5,173,591	1,023,769	1,570,796	38,399,861	39,788,752
20. Maine.....ME.....L.....	ME	L	180,769	112,494	174,324	359,669	11,756,583	12,144,225
21. Maryland.....MD.....L.....	MD	L	2,385,338	2,085,263	1,015,543	1,246,554	55,010,127	63,318,357
22. Massachusetts.....MA.....L.....	MA	L	3,289,146	3,250,498	2,590,204	3,269,858	81,513,651	87,098,976
23. Michigan.....MI.....L.....	MI	L	1,512,305	1,316,922	2,108,607	2,744,336	237,953,792	221,464,072
24. Minnesota.....MN.....L.....	MN	L	2,090,003	3,428,667	813,585	903,035	30,374,983	32,241,086
25. Mississippi.....MS.....L.....	MS	L	1,027,289	1,421,015	491,556	443,633	21,267,184	21,744,644
26. Missouri.....MO.....L.....	MO	L	2,125,412	1,921,323	819,486	2,133,942	27,655,568	28,460,735
27. Montana.....MT.....L.....	MT	L	390,383	167,563	22,809	93,668	1,489,550	1,359,586
28. Nebraska.....NE.....L.....	NE	L	662,054	559,871	149,954	622,296	10,096,651	10,053,594
29. Nevada.....NV.....L.....	NV	L	207,212	252,771	196,831	191,714	3,596,525	3,283,998
30. New Hampshire.....NH.....L.....	NH	L	19,935	49,676	253,047	370,571	14,303,206	14,173,087
31. New Jersey.....NJ.....L.....	NJ	L	796,635	841,730	2,160,547	1,320,403	167,724,377	169,148,487
32. New Mexico.....NM.....L.....	NM	L	540,718	613,308	66,312	97,779	4,189,441	3,796,680
33. New York.....NY.....L.....	NY	L	10,824,977	7,831,880	4,242,769	5,163,915	221,431,126	209,564,864
34. North Carolina.....NC.....L.....	NC	L	2,236,892	2,198,247	363,895	615,635	28,943,048	28,729,377
35. North Dakota.....ND.....L.....	ND	L	63,178	48,793	0	(567)	139,877	91,457
36. Ohio.....OH.....L.....	OH	L	170,401	184,420	402,042	555,860	55,741,041	56,502,158
37. Oklahoma.....OK.....L.....	OK	L	606,366	790,798	186,109	55,947	7,438,362	6,677,055
38. Oregon.....OR.....L.....	OR	L	1,902,949	1,692,541	641,626	459,562	10,433,886	9,608,561
39. Pennsylvania.....PA.....L.....	PA	L	4,149,461	2,391,259	6,165,135	5,595,875	161,491,756	169,195,827
40. Rhode Island.....RI.....L.....	RI	L	946,558	78,880	325,702	358,234	20,663,171	22,634,527
41. South Carolina.....SC.....L.....	SC	L	4,967,351	1,121,636	334,220	200,224	16,701,273	14,175,056
42. South Dakota.....SD.....L.....	SD	L	938,712	435,232	39,887	151,821	1,486,756	1,160,686
43. Tennessee.....TN.....L.....	TN	L	4,045,742	5,844,015	1,545,580	1,428,824	52,698,067	56,295,479
44. Texas.....TX.....L.....	TX	L	19,780,280	14,954,246	2,097,195	2,314,046	114,254,536	112,849,541
45. Utah.....UT.....L.....	UT	L	272,479	1,739,056	293,901	143,704	4,439,223	4,600,021
46. Vermont.....VT.....L.....	VT	L	460,803	237,392	122,163	187,449	4,008,971	3,962,231
47. Virginia.....VA.....L.....	VA	L	4,782,516	5,099,909	2,398,862	2,751,459	36,966,535	37,305,748
48. Washington.....WA.....L.....	WA	L	88,310	90,850	338,118	99,164	11,750,203	10,152,533
49. West Virginia.....WV.....L.....	WV	L	1,496,685	448,087	486,764	399,131	7,202,606	6,968,972
50. Wisconsin.....WI.....L.....	WI	L	653,696	1,090,880	1,257,097	1,386,655	29,236,122	30,900,963
51. Wyoming.....WY.....L.....	WY	L	5,650	4,187	1,596	3,424	151,095	213,209
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	500	0	0	0	27,526	3,428
54. Puerto Rico.....PR.....L.....	PR	L	44,881	64,908	3,554	(352,204)	344,693	974,658
55. US Virgin Islands.....VI.....L.....	VI	L	14,900	17,150	0	0	156,684	157,408
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	120	580	0	0	0	0
59. Totals.....XXX.....	XXX		121,426,528	100,168,235	49,976,752	53,631,073	2,086,589,657	2,063,925,424

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....	XXX	145	580	0	0	0	0
58002. BEL Belgium.....XXX.....	XXX	(25)	0	0	0	0	0
58003.....XXX.....	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	120	580	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 UK 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 Corporate Trustee Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers London Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Insurance Designated Activity Company *	Ireland	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Ltd	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Simply Business Group Ltd	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Xbridge Holdings Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Xbridge Acquisitions Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Simply Business Holdings, Inc.	Delaware	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Xbridge Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... 10762962 Canada Inc.	Canada	
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Zensurance Inc. (79.3%)	Canada	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Zensurance Brokers Inc.	Canada	
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Promenade Partners, L.L.C.	Delaware	41-0406690	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Travelers Special Services Limited	United Kingdom		... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Upper Lake Growth Capital, LLC (99%)	Minnesota	41-1927945	... .. Travelers Brazil Holding LLC	Delaware	47-2215437
... .. Vesbridge Partners, LP (85%)	Minnesota	20-1222630	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. Windamere II, LLC (99%)	Minnesota	41-1963936	... .. Junto Holding Brasil S.A. (49.5%)	Brazil	

Q11

Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

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...	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...	25879.....	52-0616768..	.....	.....	.....	Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	St. Paul Fire and Marine Insurance 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.....	St. Paul Fire and Marine Insurance 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.....	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, L.L.C.....	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.....	.....

Q12

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.....	0108.
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.....	0108.
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.....	0108.
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.....	0108.
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.....	0108.
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.....	0108.
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 UK 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.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Limited.....	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 Insurance Designated Activity Company.....	IRL.....	IA.....	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.....	.....
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.....	79.300	The Travelers Companies, Inc.....	N.....	.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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.....					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.....	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.....					Junto Holding Brasil S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..				Junto Resseguros S.A.....	BRA.....	DS.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Controle de Riscos Ltda.....	BRA.....	DS.....	Junto Resseguros S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..				Junto Seguros S.A.....	BRA.....	DS.....	Junto Holding Brasil S.A.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Controle de Riscos Ltda.....	BRA.....	DS.....	Junto Seguros S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....					Junto Holding Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	Junto Holding Latam S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	N.....	0106.

Q12.2

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.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	0106.
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.....	0106.
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.....	NIA.....	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...	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	IA.....	The Travelers Indemnity Company.....	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.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	24031.....	94-6051964				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25674.....	36-2719165				Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	13-2743602				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	N.....	0107.

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	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.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0107.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0108.	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

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.....	1,244,693	981,113	78.824	43.612
2. Allied lines.....	487,310	140,252	28.781	25.831
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	6,757,804	4,589,862	67.919	54.473
5. Commercial multiple peril.....	10,858	(363,622)	(3,348.825)	200,858.837
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	321	(19)	(5.865)	1,037.575
9. Inland marine.....	38,107	(4,474)	(11.740)	46.851
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	800	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	(714)	0.000	0.000
12. Earthquake.....	7,210	0	0.000	0.000
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	63,984,526	34,057,928	53.228	16.389
17.1. Other liability-occurrence.....	159,276	12,297,982	7,721.199	(961.196)
17.2. Other liability-claims made.....	287,679	(55,162)	(19.175)	7.289
17.3. Excess workers' compensation.....	0	170,393	0.000	0.000
18.1. Products liability-occurrence.....	331,507	(701,946)	(211.744)	(1,339.747)
18.2. Products liability-claims made.....	0	(16,573)	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	0	747,148	0.000	0.000
19.3, 19.4. Commercial auto liability.....	0	6,464,410	0.000	0.000
21. Auto physical damage.....	0	(917)	0.000	0.000
22. Aircraft (all perils).....	0	(173,139)	0.000	0.000
23. Fidelity.....	63,944	(25,338)	(39.626)	(29.283)
24. Surety.....	14,449,522	2,650,260	18.342	23.730
26. Burglary and theft.....	5,162	18	0.346	7.172
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.....	87,827,919	60,758,263	69.179	32.080
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.....	1,311,517	1,311,517	482,898
2. Allied lines.....	469,290	469,290	349,857
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	5,925,249	5,925,249	6,373,905
5. Commercial multiple peril.....	11,686	11,686	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	50	50	150
9. Inland marine.....	34,878	34,878	38,244
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.....	6,827	6,827	6,688
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.....	86,334,280	86,334,280	74,172,412
17.1. Other liability-occurrence.....	172,879	172,879	216,616
17.2. Other liability-claims made.....	0	0	0
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	331,507	331,507	92,918
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.....	21,472	21,472	19,686
24. Surety.....	26,805,206	26,805,206	18,413,477
26. Burglary and theft.....	1,687	1,687	1,383
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.....	121,426,528	121,426,528	100,168,235
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)	2019 Loss and LAE Payments on Claims Reported as of Prior Year-End	2019 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2019 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. 2016 + Prior.....	2,150,324	2,511,590	4,661,914	183,114	14,848	197,963	2,047,177	17,068	2,383,445	4,447,690	79,967	(96,229)	(16,262)
2. 2017.....	481,179	732,002	1,213,181	89,758	4,891	94,649	450,475	6,747	660,450	1,117,673	59,055	(59,914)	(859)
3. Subtotals 2017 + Prior.....	2,631,503	3,243,592	5,875,095	272,872	19,739	292,611	2,497,652	23,815	3,043,895	5,565,363	139,021	(156,143)	(17,121)
4. 2018.....	654,217	1,326,566	1,980,783	255,655	49,359	305,013	574,529	29,508	1,080,193	1,684,229	175,966	(167,506)	8,460
5. Subtotals 2018 + Prior.....	3,285,720	4,570,158	7,855,878	528,527	69,098	597,625	3,072,181	53,323	4,124,088	7,249,592	314,988	(323,649)	(8,661)
6. 2019.....	XXX	XXX	XXX	XXX	177,771	177,771	XXX	139,405	488,746	628,151	XXX	XXX	XXX
7. Totals.....	3,285,720	4,570,158	7,855,878	528,527	246,869	775,396	3,072,181	192,728	4,612,834	7,877,743	314,988	(323,649)	(8,661)
8. Prior Year-End's Surplus As Regards Policyholders	6,647,847												
											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. ....9.6 %	2. ....(7.1)%	3. ....(0.1)%
													Col. 13, Line 7 Line 8
													4. ....(0.1)%

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. State surcharges receivable.....	10,145,346	0	10,145,346	9,266,067
2505. Other assets.....	1,556,498	0	1,556,498	1,431,236
2506. Other assets tri-party/tax credit bonds.....	147,041	0	147,041	144,490
2507. Deferred compensation funds.....	543	0	543	1,797
2508. Assumed reinsurance receivable and payable.....	(31,837)	0	(31,837)	(34,712)
2597. Summary of remaining write-ins for Line 25.....	11,817,590	0	11,817,590	10,808,878

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(30,388)	(53,945)	(96,678)
1497. Summary of remaining write-ins for Line 14.....	(30,388)	(53,945)	(96,678)

**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.....	1,212,384,473	1,003,666,894
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	3,110,371	45,706,274
2.2 Additional investment made after acquisition.....	89,875,226	285,317,712
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(6,419,415)	8,092,699
6. Total gain (loss) on disposals.....	0	(96,059)
7. Deduct amounts received on disposals.....	44,847,107	124,040,651
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(206,106)	(3,036,285)
10. Deduct current year's other-than-temporary impairment recognized.....	0	3,226,111
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,253,897,442	1,212,384,473
12. Deduct total nonadmitted amounts.....	11,111,228	16,147,450
13. Statement value at end of current period (Line 11 minus Line 12).....	1,242,786,214	1,196,237,023

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.....	13,695,895,257	13,458,426,070
2. Cost of bonds and stocks acquired.....	443,816,055	2,486,969,725
3. Accrual of discount.....	2,560,387	8,412,088
4. Unrealized valuation increase (decrease).....	169,029,037	126,145,667
5. Total gain (loss) on disposals.....	6,125,397	5,089,737
6. Deduct consideration for bonds and stocks disposed of.....	364,006,311	2,334,868,057
7. Deduct amortization of premium.....	12,952,750	56,486,125
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	448,506	159,492
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	282,138	2,365,644
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	13,940,300,704	13,695,895,257
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	13,940,300,704	13,695,895,257

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).....	8,175,029,329	1,174,902,266	1,340,773,484	(1,931,798)	8,007,226,314			8,175,029,329
2. NAIC 2 (a).....	1,916,445,094	85,359,303	59,689,854	(42,132,663)	1,899,981,880			1,916,445,094
3. NAIC 3 (a).....	71,281,351	0	3,049,404	5,756,054	73,988,001			71,281,351
4. NAIC 4 (a).....	36,037,936	0	2,350,000	2,052,027	35,739,963			36,037,936
5. NAIC 5 (a).....	4,588,667	0	15,759	21,108,928	25,681,836			4,588,667
6. NAIC 6 (a).....	8,485	0	0	8,166,581	8,175,066			8,485
7. Total Bonds.....	10,203,390,863	1,260,261,569	1,405,878,501	(6,980,871)	10,050,793,060	0	0	10,203,390,863
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	28,006,147	0	0	(62,227)	27,943,920			28,006,147
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	28,006,147	0	0	(62,227)	27,943,920	0	0	28,006,147
15. Total Bonds and Preferred Stock.....	10,231,397,010	1,260,261,569	1,405,878,501	(7,043,098)	10,078,736,980	0	0	10,231,397,010

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 \$.....270,312,306; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	270,312,306	XXX.....	270,312,306	307,455	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	504,696,106	501,015,191
2. Cost of short-term investments acquired.....	824,621,042	4,563,062,896
3. Accrual of discount.....	0	3,010
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	1,059,003,224	4,559,346,737
7. Deduct amortization of premium.....	1,617	38,254
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).....	270,312,306	504,696,106
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	270,312,306	504,696,106

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.....	0
3.14 Section 1, Column 18, prior year.....	0
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.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	289,063
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	289,063
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**

**Sch. DB - Verification
NONE**

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

**Sch. A Pt. 2
NONE**

**Sch. A Pt. 3
NONE**

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	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	.....323,634	.....0	.....8,608,570	.....5.930
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....323,634	.....0	.....8,608,570	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Aquiline Financial Services Fund III L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		12/22/2014....	.....3	.....0	.....186,950	.....0	.....5,070,293	.....0.810
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Atlas Merchant Capital.....		03/10/2016....	.....3	.....0	.....5,585,966	.....0	.....684,218	.....3.580
	BBH Capital Partners V, L.P.....	New York.....	NY.....	BBH Capital Partners.....		09/01/2015....	.....3	.....0	.....2,055,158	.....0	.....7,092,315	.....1.840
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone Group.....		05/13/2015....	.....3	.....0	.....2,009,494	.....0	.....8,670,926	.....0.100
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT.....	Capital Partners.....		11/09/2017....	.....3	.....0	.....43,374	.....0	.....7,676,677	.....1.667
	Carlyle Partners VII, L.P.....	Washington.....	DC.....	The Carlyle Group.....		01/11/2018....	.....3	.....0	.....1,051,117	.....0	.....8,602,885	.....0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC.....	The Carlyle Group.....		03/06/2015....	.....3	.....0	.....2,016,419	.....0	.....8,636,094	.....0.830
	Century Focused Fund IV, L.P.....	Boston.....	MA.....	Century Capital Partners.....		10/02/2015....	.....3	.....0	.....935,741	.....0	.....5,018,370	.....2.900
	Crestview Partners III, L.P.....	New York.....	NY.....	Crestview Partners.....		11/08/2013....	.....3	.....0	.....1,296,302	.....0	.....11,440,179	.....0.730
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ.....	DFW Capital Partners.....		04/02/2016....	.....3	.....0	.....722,222	.....0	.....2,237,769	.....2.780
	Excellere Capital Fund III, L.P.....	Denver.....	CO.....	Excellere Partners.....		07/31/2015....	.....3	.....0	.....7,322,491	.....0	.....9,769,291	.....3.010
	FPE Fund II LP.....	London.....	GBR.....	FPE Capital LLP.....		10/20/2017....	.....3	.....0	.....73,891	.....0	.....4,084,234	.....5.050
	Further Global Capital Partners, L.P.....	New York.....	NY.....	Further Global Capital Management.....		01/31/2018....	.....3	.....0	.....4,443,089	.....0	.....11,320,078	.....7.000
	GGV Capital VII L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		08/15/2018....	.....1	.....400,000	.....0	.....0	.....7,600,000	.....0.781
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA.....	Leonard Green & Partners.....		02/29/2016....	.....3	.....0	.....983,211	.....0	.....9,902,466	.....0.460
	HCI Equity Partners V, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		04/14/2017....	.....3	.....0	.....729,376	.....0	.....6,959,836	.....2.490
	HealthEdge Investment Fund III (Parallel Fund), L.P.....	Tampa.....	FL.....	HealthEdge Investment Partners.....		12/21/2016....	.....3	.....0	.....800,000	.....0	.....5,600,000	.....6.550
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Inverness Graham.....		05/19/2015....	.....3	.....0	.....728,000	.....0	.....6,103,249	.....7.080
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	.....3	.....0	.....3,617	.....0	.....1,308,210	.....0.570
	JFL Equity Investors IV, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		10/23/2015....	.....3	.....0	.....2,869,770	.....0	.....4,846,763	.....2.252
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	JLL Partners Inc.....		08/20/2014....	.....3	.....0	.....1,432,094	.....0	.....6,701,373	.....1.870
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY.....	Liberty Hall Capital Partners.....		12/21/2017....	.....3	.....0	.....2,364,239	.....0	.....2,432,095	.....6.400
	Mason Wells Buyout Fund IV, LP.....	Milwaukee.....	WI.....	Mason Wells, Inc.....		11/24/2015....	.....3	.....0	.....1,474,803	.....0	.....4,705,701	.....2.550
	NexPhase Capital Fund III, LP.....	New York.....	NY.....	NexPhase Capital.....		03/11/2016....	.....3	.....0	.....1,768,027	.....0	.....5,675,337	.....9.800
	One Rock Capital Partners II, LP.....	New York.....	NY.....	One Rock Capital Partners.....		03/31/2017....	.....3	.....0	.....69,872	.....0	.....10,328,551	.....1.570
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....28,928	.....0	.....1,211,535	.....0.230
	Public Pension Capital, LLC.....	New York.....	NY.....	PPC Enterprises LLC.....		05/16/2014....	.....3	.....0	.....145,187	.....0	.....23,110,386	.....9.010
	Sentinel Junior Capital I, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		01/18/2018....	.....3	.....0	.....34,224	.....0	.....3,924,151	.....1.090
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....100,225	.....0	.....1,113,769	.....3.690
	Silverfleet European Development Fund SCSp.....	London.....	GBR.....	Silverfleet Capital Partners.....		08/22/2018....	.....3	.....0	.....1,382,219	.....0	.....9,729,223	.....0.102
	Snow Phipps III, L.P.....	New York.....	NY.....	Snow Phipps Group LLC.....		12/18/2015....	.....3	.....0	.....2,519,965	.....0	.....8,395,684	.....2.130
	Synova Capital Fund III LP.....	London.....	GBR.....	Synova Capital.....		12/18/2015....	.....3	.....0	.....898,076	.....0	.....4,448,760	.....4.000
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		12/10/2015....	.....3	.....0	.....71,720	.....0	.....2,007,999	.....2.220
	Thompson Street Capital Partners V, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		05/04/2018....	.....3	.....0	.....108,837	.....0	.....13,880,276	.....1.270
	Trilantic Capital Partners VI (North America) L.P.....	New York.....	NY.....	Trilantic Capital Partners.....		03/29/2018....	.....3	.....0	.....(231,288)	.....0	.....12,108,834	.....1.120
	Viola FinTech I, L.P.....	Luxembourg.....	LUX.....	Viola Group.....		12/05/2017....10225,000012,954,65814.020

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SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/Market Indicator	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
	VMG Partners III, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....119,349	.....0	.....2,871,169	.....4.420
	VMG Partners IV, L.P.....	San Francisco.....	CA...	VMG Equity Partners.....		07/11/2017.....	.....3	.....0	.....1,071,769	.....0	.....17,013,531	.....3.580
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								400,000	47,439,434	0	275,236,886	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	.....31,654	.....0	.....14,488,763	.....49.000
	Dermody Properties Industrial Fund II L.P.....	Wilmington.....	DE...	Dermody GP, LLC.....		07/19/2018.....	.....0	.....0	.....2,422,098	.....0	.....20,963,170	.....4.787
	HighBrook Property Fund III, LP.....	Wilmington.....	DE...	HighBrook Income Property Fund.....		10/05/2018.....	.....0	.....0	.....(302,025)	.....0	.....8,797,530	.....3.512
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA...	PCCP, LLC.....		03/14/2017.....	.....0	.....0	.....1,200,000	.....0	.....16,540,000	.....1.990
	PCCP Credit VI, LP.....	Los Angeles.....	CA...	PCCP, LLC.....		01/14/2015.....	.....0	.....0	.....549,964	.....0	.....3,534,606	.....2.700
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE...	Prime Finance Partners.....		09/13/2018.....	.....0	.....0	.....5,542,000	.....0	.....15,414,000	.....3.170
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL...	Rialto Partners.....		09/17/2014.....	.....0	.....0	.....19,532	.....0	.....0	.....6.540
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL...	Rialto Partners.....		03/28/2017.....	.....0	.....0	.....1,314,060	.....0	.....4,840,552	.....1.290
	RockBridge Hospitality Fund VII, L.P.....	Columbus.....	OH...	Rockbridge Capital, LLC.....		01/30/2018.....	.....0	.....0	.....575,540	.....0	.....11,099,534	.....3.510
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	11,352,823	0	95,678,155	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	.....873,000	.....0	.....302,152	.....97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								0	873,000	0	302,152	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	.....63,655	.....0	.....6,337,374	.....10.270
	ArLight Energy Partners Fund VI, L.P.....	Boston.....	MA...	ArLight Capital Partners.....		04/15/2015.....	.....0	.....0	.....1,522,615	.....0	.....3,134,505	.....0.330
	Cohesive Capital Partners II, L.P.....	New York.....	NY...	Cohesive Capital Partners.....		09/23/2014.....	.....3	.....0	.....1,732,660	.....0	.....3,385,108	.....3.900
	Cross Ocean USD ESS Fund II L.P.....	London.....	GBR...	Cross Ocean Partners.....		04/07/2017.....	.....0	.....0	.....1,500,000	.....0	.....3,545,795	.....2.370
	Dyal II US Investors LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....381,103	.....0	.....5,091,710	.....1.910
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA...	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....461,927	.....0	.....9,894,548	.....6.010
	Five Elms III Q, L.P.....	Kansas City.....	KS...	Five Elms Capital Management.....		06/21/2017.....	.....0	.....0	.....2,358,699	.....0	.....2,512,144	.....6.020
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....5,021,908	.....0	.....8,473,295	.....2.730
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....1,180,939	.....0	.....7,510,645	.....0.440
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR...	Herkules Capital.....		01/01/2010.....	.....3	.....0	.....9,882	.....0	.....100,183	.....1.490
	K3 Private Investors, L.P.....	El Segundo.....	CA...	K1 Capital Advisors.....		04/14/2016.....	.....0	.....0	.....2,003,851	.....0	.....3,286,149	.....2.340
	Level Equity Growth Partners III, L.P.....	New York.....	NY...	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	.....56,561	.....0	.....5,375,787	.....4.120
	Level Equity Growth Partners IV, L.P.....	New York.....	NY...	Level Equity Management LLC.....		08/10/2018.....	.....0	.....0	.....1,250,573	.....0	.....13,651,259	.....2.800
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA...	NexPhase Capital.....		08/10/2007.....	.....3	.....0	.....514,775	.....0	.....3,564,401	.....7.000
	Monarch Capital Partners IV LP.....	New York.....	NY...	Monarch Alternative Capital.....		01/03/2018.....	.....0	.....0	.....750,000	.....0	.....6,000,000	.....4.210
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Monomoy Capital Partners.....		05/08/2006.....	.....0	.....0	.....1,638	.....0	.....676,525	.....5.530
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		10/25/2016.....	.....0	.....0	.....900,000	.....0	.....11,850,419	.....0.700
	NGP Natural Resources XI, L.P.....	Irving.....	TX...	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....75,364	.....0	.....2,687,983	.....0.440
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA...	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....952,643	.....0	.....3,059,516	.....9.210
	Pitango Growth Fund I, L.P.....	Herzliya.....	ISR...	Pitango Venture Capital.....		10/19/2015.....	.....0	.....0	.....2,700,000	.....0	.....2,300,000	.....4.810
	Riverwood Capital Partners III L.P.....	Menlo Park.....	CA...	Riverwood Capital Management.....		12/20/2018.....	.....0	.....441,059	.....0	.....0	.....14,558,941	.....1.724
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX...	Sheridan Production Partners.....		10/17/2014.....00(127,500)010,087,5004.080

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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 and Administrative Symbol/Market Indicator	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									
	Solamere Capital Fund III, LP.....	New York.....	NY.....	Solamere Capital.....		03/05/2018.....	.....0	.....0	.....1,432,531	.....0	.....13,173,483	.....2.600
	Sonoma Brands II, L.P.....	Sonoma.....	CA.....	Sonoma Brands.....		12/28/2017.....	.....0	.....0	.....712,417	.....0	.....1,177,476	.....8.340
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY.....	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	.....(1,821,441)	.....0	.....4,815,928	.....5.690
	Transom Capital Fund II, LP.....	Los Angeles.....	CA.....	Transom Capital Group.....		07/30/2015.....	.....0	.....0	.....642,393	.....0	.....3,329,851	.....6.980
	Viola Growth III L.P.....	Herzliya.....	ISR.....	Viola Group.....		08/14/2018.....	.....0	.....0	.....625,000	.....0	.....9,241,848	.....5.079
	W Capital Partners IV, L.P.....	New York.....	NY.....	W Capital Partners.....		05/07/2018.....	.....0	.....0	.....3,184,141	.....0	.....11,766,606	.....4.640
	White Deer Energy LP III.....	New York.....	NY.....	White Deer Management.....		11/28/2018.....	.....0	.....2,269,312	.....0	.....0	.....12,730,688	.....3.731
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....2,710,371	.....28,086,336	.....0	.....183,319,667	.....XXX.....
Any Other Class of Asset - Affiliated												
	The Family Business Institute LLC.....	Raleigh.....	NC.....	Travelers Casualty and Surety Company.....		01/09/2017.....	.....0	.....0	.....1,800,000	.....0	.....0	.....100.000
4399999. Total - Any Other Class of Asset - Affiliated.....								.....0	.....1,800,000	.....0	.....0	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....3,110,371	.....87,202,226	.....0	.....562,843,279	.....XXX.....
4599999. Subtotal - Affiliated.....							02,673,0000302,152XXX.....
4699999. Totals.....							3,110,37189,875,2260563,145,430XXX.....

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SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	Aquiline Financial Services Fund III L.P.....	New York.....	NY..	Distribution.....	12/22/2014	01/30/2019	.....310,904	.....0	.....0	.....0	.....0	.....0	.....310,904	.....310,904	.....0	.....0	.....0	.....0
	Blackstone Capital Partners VII L.P.....	New York.....	NY..	Distribution.....	05/13/2015	03/28/2019	.....(4,822)	.....0	.....0	.....0	.....0	.....0	.....(4,822)	.....(4,822)	.....0	.....0	.....0	.....0
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR	Distribution.....	01/01/2010	03/20/2019	.....430,679	.....0	.....0	.....0	.....0	.....0	.....430,679	.....430,679	.....0	.....0	.....0	.....0
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL..	Distribution.....	03/31/2006	01/10/2019	.....258,153	.....0	.....0	.....0	.....0	.....0	.....258,153	.....258,153	.....0	.....0	.....0	.....0
	Capital Partners Private Equity Income Fund III, L.P..	Norwalk.....	CT..	Distribution.....	11/09/2017	03/15/2019	.....58,298	.....0	.....0	.....0	.....0	.....0	.....58,298	.....58,298	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC..	Distribution.....	03/06/2015	01/18/2019	.....(247)	.....0	.....0	.....0	.....0	.....0	.....(247)	.....(247)	.....0	.....0	.....0	.....0
	Excellere Capital Fund III, L.P.....	Denver.....	CO..	Distribution.....	07/31/2015	03/29/2019	.....362,157	.....0	.....0	.....0	.....0	.....0	.....362,157	.....362,157	.....0	.....0	.....0	.....0
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA..	Distribution.....	05/19/2015	01/24/2019	.....76,908	.....0	.....0	.....0	.....0	.....0	.....76,908	.....76,908	.....0	.....0	.....0	.....0
	J.C. Flowers II L.P.....	New York.....	NY..	Distribution.....	06/07/2006	03/22/2019	.....3,617	.....0	.....0	.....0	.....0	.....0	.....3,617	.....3,617	.....0	.....0	.....0	.....0
	NexPhase Capital Fund III, LP.....	New York.....	NY..	Distribution.....	03/11/2016	01/09/2019	.....256,949	.....0	.....0	.....0	.....0	.....0	.....256,949	.....256,949	.....0	.....0	.....0	.....0
	NorthEdge Capital Fund II, L.P.....	Manchester.....	GBR	Distribution.....	12/18/2015	03/05/2019	.....20,322	.....0	.....0	.....0	.....0	.....0	.....20,322	.....20,322	.....0	.....0	.....0	.....0
	Providence Equity Partners VI, L.P.....	Providence.....	RI..	Distribution.....	12/05/2006	01/28/2019	.....1,767	.....0	.....0	.....0	.....0	.....0	.....1,767	.....1,767	.....0	.....0	.....0	.....0
	Public Pension Capital, LLC.....	New York.....	NY..	Distribution.....	05/16/2014	02/18/2019	.....12,000	.....0	.....0	.....0	.....0	.....0	.....12,000	.....12,000	.....0	.....0	.....0	.....0
	Sentinel Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	05/23/2008	03/05/2019	.....1,980,655	.....0	.....0	.....0	.....0	.....0	.....1,980,655	.....1,980,655	.....0	.....0	.....0	.....0

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	
	Silverfleet Capital Partners Fund LP.....	London.....	GBR	Distribution.....	01/01/2010	02/06/2019	2,285,267	0	0	0	0	0	0	2,285,267	2,285,267	0	0	0	0	
	Amaranth Partners, L.L.C.....	Greenwich.....	CT..	Liquidation.....	01/01/2010	01/31/2019	0	0	0	0	0	0	0	0	0	0	0	0	21,342	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							6,052,608	0	0	0	0	0	0	6,052,608	6,052,608	0	0	0	21,342	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	AEW Partners VII, LP.....	Boston.....	MA.	Distribution.....	08/29/2014	03/13/2019	1,950,047	0	0	0	0	0	0	1,950,047	1,950,047	0	0	0	0	
	Blackstone Real Estate Partners VI.....	New York.....	NY..	Distribution.....	03/29/2007	02/28/2019	71,199	0	0	0	0	0	0	71,199	71,199	0	0	0	0	
	Dermody Properties Industrial Fund L.P.....	Reno.....	NV..	Distribution.....	03/14/2016	03/04/2019	19,555,696	0	0	0	0	0	0	19,555,696	19,555,696	0	0	0	0	
	GTIS RE Opportunities Fund I LP.....	New York.....	NY..	Distribution.....	09/17/2007	03/20/2019	806,250	0	0	0	0	0	0	806,250	806,250	0	0	0	0	
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA..	Distribution.....	03/14/2017	03/26/2019	774,396	0	0	0	0	0	0	774,396	774,396	0	0	0	0	
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	03/29/2019	1,643,402	0	0	0	0	0	0	1,643,402	1,643,402	0	0	0	0	
	Prime Finance Partners IV, LP.....	Wilmington.....	DE..	Distribution.....	10/03/2014	02/13/2019	1,046,201	0	0	0	0	0	0	1,046,201	1,046,201	0	0	0	0	
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE..	Distribution.....	09/13/2018	01/14/2019	2,776,000	0	0	0	0	0	0	2,776,000	2,776,000	0	0	0	0	
	RCG Longview Debt Fund VI, L.P.....	New York.....	NY..	Distribution.....	12/11/2017	02/26/2019	56,069	0	0	0	0	0	0	56,069	56,069	0	0	0	0	
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Distribution.....	09/17/2014	03/26/2019	162,180	0	0	0	0	0	0	162,180	162,180	0	0	0	0	
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL..	Distribution.....	03/28/2017	03/28/2019	519,296	0	0	0	0	0	0	519,296	519,296	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							29,360,738	0	0	0	0	0	0	29,360,738	29,360,738	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Cohesive Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	09/23/2014	01/23/2019	292,577	0	0	0	0	0	0	292,577	292,577	0	0	0	0	
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	Distribution.....	01/01/2010	03/29/2019	(3,340)	0	0	0	0	0	0	(3,340)	(3,340)	0	0	0	0	
	Dyal II US Investors LP.....	New York.....	NY..	Distribution.....	09/30/2014	02/18/2019	328,266	0	0	0	0	0	0	328,266	328,266	0	0	0	0	
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX..	Distribution.....	12/08/2006	03/29/2019	105,654	0	0	0	0	0	0	105,654	105,654	0	0	0	0	
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	01/28/2019	101,058	0	0	0	0	0	0	101,058	101,058	0	0	0	0	
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY..	Distribution.....	12/15/2014	02/21/2019	1,019,439	0	0	0	0	0	0	1,019,439	1,019,439	0	0	0	0	
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY..	Distribution.....	07/15/2014	03/14/2019	(942,998)	0	0	0	0	0	0	(942,998)	(942,998)	0	0	0	0	
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	01/01/2010	01/23/2019	886,667	0	0	0	0	0	0	886,667	886,667	0	0	0	0	
	Level Equity Growth Partners III, L.P.....	New York.....	NY..	Distribution.....	03/18/2016	02/26/2019	22,785	0	0	0	0	0	0	22,785	22,785	0	0	0	0	
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA..	Distribution.....	08/10/2007	03/14/2019	6,404,865	0	0	0	0	0	0	6,404,865	6,404,865	0	0	0	0	
	Monarch Capital Partners III LP.....	New York.....	NY..	Distribution.....	01/01/2015	03/08/2019	1,137,530	0	0	0	0	0	0	1,137,530	1,137,530	0	0	0	0	
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	01/30/2019	71,731	0	0	0	0	0	0	71,731	71,731	0	0	0	0	
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Distribution.....	10/25/2016	03/29/2019	66,830	0	0	0	0	0	0	66,830	66,830	0	0	0	0	
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	03/29/2019	41,357	0	0	0	0	0	0	41,357	41,357	0	0	0	0	
	Reservoir Capital Partners, L.P.....	New York.....	NY..	Distribution.....	10/01/1999	02/28/2019	16,098	0	0	0	0	0	0	16,098	16,098	0	0	0	0	
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Distribution.....	10/17/2014	01/30/2019	(127,500)	0	0	0	0	0	0	(127,500)	(127,500)	0	0	0	0	
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY..	Distribution.....	06/26/2017	02/12/2019	12,743	0	0	0	0	0	0	12,743	12,743	0	0	0	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							9,433,762	0	0	0	0	0	0	9,433,762	9,433,762	0	0	0	0	
4499999. Subtotal - Unaffiliated.....							44,847,107	0	0	0	0	0	0	44,847,107	44,847,107	0	0	0	0	21,342
4699999. Totals.....							44,847,107	0	0	0	0	0	0	44,847,107	44,847,107	0	0	0	0	21,342

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 and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		03/20/2019.....	PAR WRITE-UP.....		16,652	16,652	0	1.....
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		03/20/2019.....	PAR WRITE-UP.....		28,892	28,892	0	1.....
38376R 8F 6	GNR 2017-H18 HC 2.000 2066 04.....		03/20/2019.....	PAR WRITE-UP.....		63,229	63,229	0	1.....
83162C A6 0	SBAP 2019-20A 1 3.370 2039 01.....		01/10/2019.....	VARIOUS.....		5,333,000	5,333,000	0	1.....
83162C A7 8	SBAP 2019-25A 1 3.560 2044 01.....		01/10/2019.....	CREDIT SUISSE FIRST BOSTON.....		2,382,000	2,382,000	0	1.....
0599999	Total - Bonds - U.S. Government.....					7,823,773	7,823,773	0	XXX.....
Bonds - U.S. Political Subdivisions of States									
038699 TX 2	ARAPAHOE CO SD #6 LITTLE 5.500 2031 12.....		01/11/2019.....	STIFEL NICOLAUS & CO INC.....		1,747,967	1,390,000	0	1FE.....
038699 UC 6	ARAPAHOE CO SD #6 LITTLE 5.500 2036 12.....		01/11/2019.....	STIFEL NICOLAUS & CO INC.....		3,997,728	3,250,000	0	1FE.....
090874 NJ 3	BIRDVILLE ISD GO S2019 (4.000 2039 02.....		01/16/2019.....	HILLTOP SECURITIES.....		4,172,440	4,000,000	0	1FE.....
101547 YD 3	BOULDER VALLEY SD #RE-2 3.000 2033 12.....		01/24/2019.....	CITIGROUP GLOBAL MARKETS.....		10,242,925	10,625,000	0	1FE.....
232769 EW 5	CYPRESS-FAIRBANKS ISD GO 4.000 2035 02.....		01/18/2019.....	RAYMOND JAMES & ASSOC.....		1,359,341	1,275,000	0	1FE.....
373046 WS 6	GEORGETOWN ISD GO S2019A 4.000 2036 08.....		01/17/2019.....	J P MORGAN CHASE SECURITIES INC.....		2,652,475	2,500,000	0	1FE.....
373046 WV 9	GEORGETOWN ISD GO S2019A 4.000 2039 08.....		01/17/2019.....	J P MORGAN CHASE SECURITIES INC.....		4,893,921	4,690,000	0	1FE.....
412487 GW 4	HARFORD CO GENERAL OBLIG 3.125 2033 10.....		01/16/2019.....	CITIGROUP GLOBAL MARKETS.....		1,998,760	2,000,000	0	1FE.....
446186 NN 4	HUNTINGTON BEACH CSD GO 3.000 2033 08.....		01/10/2019.....	RAYMOND JAMES & ASSOC.....		488,455	500,000	0	1.....
446186 NT 1	HUNTINGTON BEACH CSD GO 4.000 2038 08.....		01/10/2019.....	RAYMOND JAMES & ASSOC.....		1,043,940	1,000,000	0	1FE.....
446186 NY 0	HUNTINGTON BEACH CSD GO 4.000 2041 08.....		01/10/2019.....	RAYMOND JAMES & ASSOC.....		1,459,091	1,415,000	0	1FE.....
517210 XE 5	LARIMER CO SD#R-2J THOMP 5.000 2033 12.....		01/17/2019.....	STIFEL NICOLAUS & CO INC.....		1,907,888	1,600,000	0	1FE.....
517210 XJ 4	LARIMER CO SD#R-2J THOMP 5.000 2037 12.....		01/17/2019.....	STIFEL NICOLAUS & CO INC.....		4,679,200	4,000,000	0	1FE.....
622625 JU 6	MOUNT PLEASANT GENERAL O 3.000 2032 06.....		01/22/2019.....	J P MORGAN CHASE SECURITIES INC.....		1,742,318	1,750,000	0	1FE.....
642543 YF 3	NEW BRAUNFELS ISD GO REF 4.000 2029 02.....		01/11/2019.....	FTN.....		1,038,952	945,000	2,835	1.....
642543 YG 1	NEW BRAUNFELS ISD GO REF 4.000 2030 02.....		01/11/2019.....	FTN.....		1,712,671	1,575,000	4,725	1.....
642543 YJ 5	NEW BRAUNFELS ISD GO REF 3.125 2032 02.....		01/11/2019.....	FTN.....		2,879,699	2,915,000	6,832	1FE.....
642543 YT 3	NEW BRAUNFELS ISD GO REF 5.000 2041 02.....		01/11/2019.....	FTN.....		7,155,192	6,335,000	23,756	1FE.....
666195 QQ 8	NORTHFIELD ISD #659 GO S 3.375 2035 02.....		01/11/2019.....	RBC CAPITAL MARKETS.....		2,824,765	2,830,000	0	1FE.....
666195 QS 4	NORTHFIELD ISD #659 GO S 3.500 2037 02.....		01/11/2019.....	RBC CAPITAL MARKETS.....		3,005,005	3,025,000	0	1FE.....
666195 QU 9	NORTHFIELD ISD #659 GO S 3.625 2039 02.....		01/11/2019.....	RBC CAPITAL MARKETS.....		3,214,922	3,240,000	0	1FE.....
685814 NA 9	OREGON SCH DIST GO GREEN 3.125 2035 03.....		01/23/2019.....	RAYMOND JAMES & ASSOC.....		1,525,671	1,575,000	0	1FE.....
698873 ZR 0	PAPILLION-LA VISTA SD#27 3.250 2033 12.....		01/16/2019.....	AMERITAS INVESTMENT CORP.....		868,598	865,000	0	1FE.....
742290 BD 0	PRINCETON BOARD OF EDU G 3.000 2032 07.....		01/10/2019.....	CITIGROUP GLOBAL MARKETS.....		1,584,208	1,600,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					68,196,132	64,900,000	38,148	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
130179 SD 7	CALIFORNIA ED FAC AUTH S 5.000 2049 05.....		03/22/2019.....	GOLDMAN SACHS & CO.....		6,825,250	5,000,000	0	1FE.....
343137 EW 1	FLORIDA TURNPIKE AUTH RE 4.000 2037 07.....		01/10/2019.....	CITIGROUP GLOBAL MARKETS.....		16,013,536	15,320,000	0	1FE.....
343137 EX 9	FLORIDA TURNPIKE AUTH RE 4.000 2038 07.....		01/10/2019.....	CITIGROUP GLOBAL MARKETS.....		16,586,316	15,930,000	0	1FE.....
64465P 5T 1	NEW HAMPSHIRE MUN BOND B 3.125 2033 02.....		01/09/2019.....	FTN FINANCIAL.....		475,958	480,000	0	1FE.....
686507 JM 7	ORLANDO UTILITIES COMM U 5.000 2033 10.....		01/17/2019.....	RAMIREZ & CO INC.....		3,003,525	2,500,000	0	1FE.....
882854 E3 2	TEXAS WATER DEV BOARD RE 4.000 2036 08.....		01/10/2019.....	RBC CAPITAL MARKETS.....		3,140,291	2,975,000	85,283	1FE.....
3140EV S3 2	FNMA PASS THRU #BC1437 3.000 2046 07.....		01/25/2019.....	WELLS FARGO SECURITIES.....		3,525,159	3,609,762	8,423	1.....
3140FX JW 3	FNMA PASS THRU #BF0276 3.000 2042 10.....		03/15/2019.....	GOLDMAN SACHS & CO.....		24,297,395	24,494,114	29,393	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					73,867,431	70,308,876	123,099	XXX.....
Bonds - Industrial and Miscellaneous									
002824 BF 6	ABBOTT LABORATORIES 3.750 2026 11.....		01/29/2019.....	BAS-MERRILL LYNCH.....		4,050,640	4,000,000	25,000	2FE.....

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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 and Administrative Symbol/Market Indicator (a)
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02		01/08/2019	JEFFERIES & CO INC		2,969,670	3,000,000	43,063	1FE
02079K AC 1	ALPHABET INC 1.998 2026 08		01/17/2019	WELLS FARGO SECURITIES		1,825,660	2,000,000	17,427	1FE
032095 AH 4	AMPHENOL CORP 4.350 2029 06		01/08/2019	BARCLAYS CAPITAL INC		3,016,140	3,000,000	363	2FE
03523T BX 5	ANHEUSER-BUSCH INBEV WOR 4.150 2025 01	C	01/10/2019	BARCLAYS CAPITAL INC		3,996,000	4,000,000	0	2FE
114259 AT 1	BROOKLYN UNION GAS (144A 3.865 2029 03	C	02/27/2019	BAS-MERRILL LYNCH		5,000,000	5,000,000	0	1FE
15189W AL 4	CENTERPOINT ENERGY RESOU 4.000 2028 04		01/23/2019	WELLS FARGO SECURITIES		3,002,160	3,000,000	38,000	2FE
171798 AE 1	CIMAREX ENERGY CO 4.375 2029 03		03/06/2019	J P MORGAN CHASE SECURITIES INC		2,995,860	3,000,000	0	2FE
200340 AT 4	COMERICA INC 4.000 2029 02		01/28/2019	MORGAN STANLEY		7,970,000	8,000,000	0	1FE
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04		01/16/2019	J P MORGAN CHASE SECURITIES INC		3,356,532	2,700,000	48,476	1FE
22822V AL 5	CROWN CASTLE INTL CORP 4.300 2029 02		01/29/2019	J P MORGAN CHASE SECURITIES INC		2,983,830	3,000,000	0	2FE
26442E AF 7	DUKE ENERGY OHIO 3.650 2029 02		01/03/2019	CREDIT SUISSE FIRST BOSTON		3,998,240	4,000,000	0	1FE
278062 AG 9	EATON CORP 3.103 2027 09		01/16/2019	CITIGROUP GLOBAL MARKETS		1,900,600	2,000,000	21,204	2FE
29278N AH 6	ENERGY TRANSFER OPERATIN 4.500 2024 04		01/08/2019	GOLDMAN SACHS & CO		2,989,380	3,000,000	0	2FE
29364W AZ 1	ENTERGY LOUISIANA 3.120 2027 09		01/14/2019	MIZUHO INTERNATIONAL PLC		2,092,046	2,200,000	25,740	1FE
29365T AG 9	ENTERGY TEXAS INC 4.000 2029 03		01/03/2019	BNP PARIBAS		4,990,700	5,000,000	0	2FE
31428X BU 9	FEDEX CORP 3.400 2022 01		01/14/2019	CITIGROUP GLOBAL MARKETS		4,994,200	5,000,000	0	2FE
316773 CX 6	FIFTH THIRD BANCORP 3.650 2024 01		01/23/2019	MORGAN STANLEY		2,994,420	3,000,000	0	2FE
35137L AB 1	FOX CORP (144A) 4.030 2024 01		01/16/2019	GOLDMAN SACHS & CO		8,012,460	8,000,000	0	2FE
44701Q BE 1	HUNTSMAN INTERNATIONAL L 4.500 2029 05		03/26/2019	BARCLAYS CAPITAL INC		4,959,350	5,000,000	9,375	2FE
452308 AX 7	ILLINOIS TOOL WORKS 2.650 2026 11		01/15/2019	AMHERST PIERPONT SEC		933,780	1,000,000	4,564	1FE
461070 AQ 7	INTERSTATE POWER & LIGHT 3.600 2029 04		03/28/2019	DEUTSCHE BANC		3,015,810	3,000,000	0	2FE
571676 AA 3	MARS INC (144A) 2.700 2025 04		03/27/2019	J P MORGAN CHASE SECURITIES INC		4,002,440	4,000,000	0	1FE
58933Y AU 9	MERCK & CO INC 2.900 2024 03		03/06/2019	GOLDMAN SACHS & CO		4,994,163	5,000,000	403	1FE
59217G CT 4	MET LIFE GLOBAL FUNDING 3.600 2024 01		01/09/2019	MIZUHO INTERNATIONAL PLC		2,002,820	2,000,000	0	1FE
591894 CC 2	METROPOLITAN EDISON (144 4.300 2029 01		01/07/2019	J P MORGAN CHASE SECURITIES INC		4,993,900	5,000,000	0	2FE
595620 AT 2	MIDAMERICAN ENERGY CO 3.650 2029 04		01/07/2019	MIZUHO INTERNATIONAL PLC		1,998,220	2,000,000	0	1FE
617446 8G 7	MORGAN STANLEY 4.431 2030 01		01/17/2019	MORGAN STANLEY		2,000,000	2,000,000	0	1FE
641423 CC 0	NEVADA POWER CO 3.700 2029 05		01/29/2019	CITIGROUP GLOBAL MARKETS		2,001,260	2,000,000	0	1FE
655844 BS 6	NORFOLK SOUTHERN CORP 2.900 2026 06		01/17/2019	AMHERST PIERPONT SEC		4,501,116	4,758,000	14,181	2FE
62947Q AS 7	NXP BV/NXP FUNDING LLC (4.125 2020 06	C	01/22/2019	GOLDMAN SACHS & CO		4,016,000	4,000,000	17,875	2FE
695114 CU 0	PACIFICORP 3.500 2029 06		02/25/2019	MUFG SECURITIES AMERICAS INC		3,992,600	4,000,000	0	1FE
717081 EP 4	PFIZER INC 3.600 2028 09		01/22/2019	CITIGROUP GLOBAL MARKETS		3,011,880	3,000,000	41,100	1FE
74005P BF 0	PRAXAIR INC 2.700 2023 02		01/07/2019	MIZUHO INTERNATIONAL PLC		2,931,630	3,000,000	31,050	1FE
74834L BA 7	QUEST DIAGNOSTICS 4.200 2029 06		03/07/2019	MORGAN STANLEY		2,991,210	3,000,000	0	2FE
7591EP AP 5	REGIONS FINANCIAL CORP 3.800 2023 08		01/23/2019	GOLDMAN SACHS & CO		2,998,590	3,000,000	52,250	2FE
773903 AH 2	ROCKWELL AUTOMATION 3.500 2029 03		02/27/2019	BAS-MERRILL LYNCH		2,989,980	3,000,000	0	1FE
87612E BH 8	TARGET CORP 3.375 2029 04		03/18/2019	BARCLAYS CAPITAL INC		4,999,500	5,000,000	0	1FE
254687 CG 9	WALT DISNEY COMPANY (144 5.650 2020 08		03/20/2019	EXCHANGED		2,074,500	2,000,000	0	1FE
254687 CJ 3	WALT DISNEY COMPANY (144 4.500 2021 02		03/20/2019	EXCHANGED		3,089,400	3,000,000	0	1FE
254687 CL 8	WALT DISNEY COMPANY (144 3.000 2022 09		03/20/2019	EXCHANGED		2,015,520	2,000,000	0	1FE
254687 CQ 7	WALT DISNEY COMPANY (144 4.000 2023 10		03/20/2019	EXCHANGED		3,121,140	3,000,000	0	1FE
254687 CY 0	WALT DISNEY COMPANY (144 3.700 2024 09		03/20/2019	EXCHANGED		2,061,640	2,000,000	0	1FE
254687 DJ 2	WALT DISNEY COMPANY (144 3.375 2026 11		03/20/2019	EXCHANGED		1,004,430	1,000,000	0	1FE
254687 DW 3	WALT DISNEY COMPANY (144 8.450 2034 08		03/20/2019	EXCHANGED		9,799,933	6,360,000	0	1FE

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
94106L BA 6	WASTE MANAGEMENT INC 3.125 2025 03		01/22/2019	U S BANCORP		976,470	1,000,000	12,413	2FE
962166 BX 1	WEYERHAEUSER CO 4.000 2029 11		03/07/2019	J P MORGAN CHASE SECURITIES INC		3,014,190	3,000,000	5,333	2FE
98978V AB 9	ZOETIS INC 3.250 2023 02		01/14/2019	CITIGROUP GLOBAL MARKETS		3,071,172	3,115,000	46,401	2FE
67077M AT 5	NUTRIEN LTD 4.200 2029 04	A	03/25/2019	MORGAN STANLEY		3,075,690	3,000,000	0	2FE
25243Y AZ 2	DIAGEO CAPITAL PLC 3.875 2028 05	D	01/24/2019	VARIOUS		2,702,147	2,650,000	19,967	1FE
44962L AG 2	IHS MARKIT LTD 4.125 2023 08	D	01/24/2019	BAS-MERRILL LYNCH		1,819,416	1,825,000	38,686	2FE
89153V AG 4	TOTAL CAPITAL INTERNATIO 3.700 2024 01	D	01/23/2019	CITIGROUP GLOBAL MARKETS		5,337,516	5,240,000	5,386	1FE
96122W AM 2	WESTPAC BANKING CORP (14 3.150 2024 01	D	01/07/2019	RBC CAPITAL MARKETS		3,998,720	4,000,000	0	1FE
95001T AC 9	WFMBS 2019-1 A3 (144A) 4.000 2048 11		01/18/2019	WELLS FARGO SECURITIES		12,103,125	12,000,000	36,000	1FE
06540T AC 4	BANK 2018-BN11 A2 3.784 2061 03		03/13/2019	BAS-MERRILL LYNCH		3,086,250	3,000,000	4,415	1FE
17320D AE 8	CGCMT 2013-GC11 A3 2.815 2046 04		03/27/2019	BAS-MERRILL LYNCH		9,912,023	9,869,614	21,609	1FE
126281 AY 0	CSAIL 2015-C1 A3 3.236 2050 04		03/29/2019	CREDIT SUISSE FIRST BOSTON		7,616,602	7,500,000	0	1FE
46590K AD 6	JPMCC 2015-JP1 A4 3.649 2049 01		03/13/2019	VARIOUS		6,600,522	6,460,000	8,699	1FE
02004W AA 9	ALLYA 2019-1 A1 2.708 2020 02		02/05/2019	J P MORGAN CHASE SECURITIES INC		33,800,000	33,800,000	0	1FE
36256X AA 0	GMCAR 2019-1 A1 2.749 2020 01		01/08/2019	RBC CAPITAL MARKETS		29,000,000	29,000,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					285,753,191	281,477,614	588,979	XXX
8399997	Total - Bonds - Part 3					435,640,527	424,510,263	750,226	XXX
8399999	Total - Bonds					435,640,527	424,510,263	750,226	XXX
Common Stocks - Industrial and Miscellaneous									
49372L 10 0	KEZAR LIFE SCIENCES INC		01/10/2019	DIST FROM PARTNERSHIP	14,710.000	386,638	XXX	0	L
P73684 10 5	ONESPAWORLD HOLDINGS LTD WARRANTS	D	03/21/2019	MERGER	500,000.000	0	XXX	0	L
P73684 11 3	ONESPAWORLD HOLDINGS LTD	C	03/21/2019	MERGER	778,889.000	7,788,890	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					8,175,528	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					8,175,528	XXX	0	XXX
9799999	Total - Common Stocks					8,175,528	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					8,175,528	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					443,816,055	XXX	750,226	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		02/27/2019	REDEEMED		116,761	116,761	116,761	116,761	0	1	0	1	0	116,761	0	0	0	1,046	08/27/2021	1
912828	C6 5 U S TREASURY NOTES 1.625		03/31/2019	MATURED		25,000,000	25,000,000	25,533,287	25,031,837	0	(31,837)	0	(31,837)	0	25,000,000	0	0	0	0	03/31/2019	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		03/20/2019	PAID ON PRINCIPAL		1,026,284	1,026,284	1,010,477	1,010,397	0	15,887	0	15,887	0	1,026,284	0	0	0	4,227	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		03/20/2019	PAID ON PRINCIPAL		986,524	986,524	971,379	971,356	0	15,168	0	15,168	0	986,524	0	0	0	4,112	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2019	PAID ON PRINCIPAL		219,081	219,081	227,946	228,944	0	(9,863)	0	(9,863)	0	219,081	0	0	0	1,289	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		03/20/2019	PAID ON PRINCIPAL		205,310	205,310	216,442	218,044	0	(12,733)	0	(12,733)	0	205,310	0	0	0	1,183	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		03/20/2019	PAID ON PRINCIPAL		213,484	213,484	224,091	225,701	0	(12,217)	0	(12,217)	0	213,484	0	0	0	1,250	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2019	PAID ON PRINCIPAL		47,746	47,746	45,826	46,140	0	1,606	0	1,606	0	47,746	0	0	0	379	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		03/20/2019	PAID ON PRINCIPAL		17,381	17,381	16,498	16,591	0	790	0	790	0	17,381	0	0	0	131	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		03/20/2019	PAID ON PRINCIPAL		44,082	44,082	42,843	42,971	0	1,112	0	1,112	0	44,082	0	0	0	320	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		03/20/2019	PAID ON PRINCIPAL		48,906	48,906	47,829	47,936	0	970	0	970	0	48,906	0	0	0	400	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2019	PAID ON PRINCIPAL		27,003	27,003	26,581	26,628	0	375	0	375	0	27,003	0	0	0	214	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		03/15/2019	PAID ON PRINCIPAL		10,300	10,300	9,988	10,015	0	285	0	285	0	10,300	0	0	0	75	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		03/15/2019	PAID ON PRINCIPAL		11,614	11,614	11,262	11,313	0	301	0	301	0	11,614	0	0	0	85	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		03/15/2019	PAID ON PRINCIPAL		15,561	15,561	15,318	15,361	0	200	0	200	0	15,561	0	0	0	129	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		03/15/2019	PAID ON PRINCIPAL		12,566	12,566	11,989	12,307	0	259	0	259	0	12,566	0	0	0	134	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		02/20/2019	PAID ON PRINCIPAL		1,193,445	1,193,445	1,042,850	1,134,988	0	58,457	0	58,457	0	1,193,445	0	0	0	15,433	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		03/20/2019	PAID ON PRINCIPAL		1,736,689	1,736,689	1,776,036	1,740,744	0	(4,055)	0	(4,055)	0	1,736,689	0	0	0	4,587	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		02/20/2019	PAID ON PRINCIPAL		399,035	399,035	396,042	397,142	0	1,893	0	1,893	0	399,035	0	0	0	580	12/20/2062	1
38376R	8F 6 GNR 2017-H18 HC 2.000		03/20/2019	PAID ON PRINCIPAL		221,325	221,325	213,682	214,046	0	7,279	0	7,279	0	221,325	0	0	0	762	04/20/2066	1
38380X	S3 2 GNR 2018-115 GB CMO 3.500		03/20/2019	PAID ON PRINCIPAL		121,277	121,277	120,694	120,711	0	566	0	566	0	121,277	0	0	0	792	10/20/2046	1
38381A	S6 4 GNR 2018-152 KA 4.000		03/20/2019	PAID ON PRINCIPAL		60,746	60,746	61,164	61,156	0	(409)	0	(409)	0	60,746	0	0	0	379	01/20/2047	1
36225C	BX 3 G2 (ARM) #80053 3.375		03/20/2019	PAID ON PRINCIPAL		26	26	27	26	0	0	0	0	0	26	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 3.625		03/20/2019	PAID ON PRINCIPAL		197	197	199	195	0	2	0	2	0	197	0	0	0	1	05/20/2027	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		03/16/2019	PAID ON PRINCIPAL		182,588	182,588	182,474	182,460	0	129	0	129	0	182,588	0	0	0	1,053	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		03/16/2019	PAID ON PRINCIPAL		139,695	139,695	137,927	138,215	0	1,480	0	1,480	0	139,695	0	0	0	606	04/16/2054	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		03/16/2019	PAID ON PRINCIPAL		45,935	45,935	45,273	45,435	0	500	0	500	0	45,935	0	0	0	184	02/16/2050	1
83162C	UP 6 SBAP 2012-20B 1 2.630		02/01/2019	PAID ON PRINCIPAL		259,738	259,738	260,337	259,377	0	361	0	361	0	259,738	0	0	0	3,566	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		01/01/2019	PAID ON PRINCIPAL		253,329	253,329	253,329	252,335	0	994	0	994	0	253,329	0	0	0	4,466	01/01/2034	1
83162C	YG 2 SBAP 2017-20A 1 2.800		01/01/2019	PAID ON PRINCIPAL		255,458	255,458	255,458	255,372	0	85	0	85	0	255,458	0	0	0	3,698	01/01/2037	1
83162C	ZG 1 SBAP 2018-10B 1 3.000		03/01/2019	PAID ON PRINCIPAL		402,482	402,482	402,482	402,469	0	13	0	13	0	402,482	0	0	0	6,119	03/01/2028	1
0599999	Total - Bonds - U.S. Government					33,274,570	33,274,570	33,676,492	33,236,974	0	37,596	0	37,596	0	33,274,570	0	0	0	57,205	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
035519	TF 4 ANN ARBOR SCH DIST GO 5.000		03/07/2019	MUNI CENTER		110,361	100,000	118,021	106,590	0	(367)	0	(367)	0	106,223	0	4,138	4,138	1,806	05/01/2026	1FE
126775	TV 7 CABARRUS CO GENERAL OB 3.500		01/10/2019	VARIOUS		3,796,523	3,580,000	3,737,842	3,729,251	0	(1,206)	0	(1,206)	0	3,728,045	0	68,478	68,478	46,243	03/01/2025	1FE
199820	2Q 3 COMAL ISD GO REF S2016 4.000		03/06/2019	BB&T CAPITAL MARKETS		3,761,660	3,500,000	3,819,690	3,754,132	0	(6,058)	0	(6,058)	0	3,748,074	0	13,586	13,586	84,389	02/01/2036	1FE
266705	G5 5 DURHAM CO GENERAL OBLI 5.000		03/14/2019	MUNI CENTER		1,106,540	1,000,000	1,195,350	1,069,776	0	(4,376)	0	(4,376)	0	1,065,399	0	41,141	41,141	23,194	04/01/2028	1FE
446186	NN 4 HUNTINGTON BEACH CSD G 3.000		02/01/2019	MUNI CENTER		497,200	500,000	488,455	488,455	0	22	0	22	0	488,477	0	8,723	8,723	458	08/01/2033	1
514014	JU 4 LANCASTER CO SD #1 GO 5.000		01/15/2019	MATURED		2,385,000	2,385,000	2,765,217	2,386,675	0	(1,675)	0	(1,675)	0	2,385,000	0	0	0	59,625	01/15/2019	1FE
524282	MF 4 LEES SUMMIT GENERAL OB 3.000		01/22/2019	ROBERT W BAIRD & CO		2,805,303	2,750,000	2,884,255	2,801,230	0	(966)	0	(966)	0	2,800,264	0	5,039	5,039	25,896	04/01/2027	1FE

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
590760 AT 1	MESQUITE ISD GO REF S2 5.000		03/14/2019	BARCLAYS CAPITAL INC		2,323,363	2,110,000	2,546,137	2,278,604	0	(9,504)	0	(9,504)	0	2,269,101	0	54,262	54,262	62,421	08/15/2028	1FE
602409 FF 6	MILWAUKEE METRO SEWER 5.250		01/03/2019	MUNI CENTER		1,095,600	1,000,000	1,238,510	1,066,283	0	(387)	0	(387)	0	1,065,896	0	29,704	29,704	14,000	10/01/2021	1FE
591852 LS 5	MINNEAPOLIS ST PAUL TR 4.500		03/01/2019	MATURED		2,865,000	2,865,000	2,865,000	2,865,000	0	0	0	0	0	2,865,000	0	0	0	64,463	03/01/2019	1FE
642543 YF 3	NEW BRAUNFELS ISD GO R 4.000		02/06/2019	MUNI CENTER		1,046,021	945,000	1,038,952	1,038,952	0	3	0	3	0	1,038,955	0	7,065	7,065	2,835	02/01/2029	1
642543 YG 1	NEW BRAUNFELS ISD GO R 4.000		02/07/2019	MUNI CENTER		1,729,445	1,575,000	1,712,671	1,712,671	0	2	0	2	0	1,712,672	0	16,772	16,772	4,725	02/01/2030	1
783243 6V 5	RUTHERFORD CO GENERAL 5.000		01/31/2019	JEFFERIES & CO INC		2,200,220	2,000,000	2,465,800	2,146,000	0	(3,941)	0	(3,941)	0	2,142,059	0	58,161	58,161	34,167	04/01/2022	1FE
783243 6W 3	RUTHERFORD CO GENERAL 5.000		01/31/2019	VARIOUS		4,407,136	3,900,000	4,818,723	4,247,906	0	(5,584)	0	(5,584)	0	4,242,322	0	164,814	164,814	62,875	04/01/2023	1FE
783243 6X 1	RUTHERFORD CO GENERAL 5.000		01/03/2019	BAS-MERRILL LYNCH		7,776,000	6,750,000	8,359,065	7,449,250	0	(2,059)	0	(2,059)	0	7,447,191	0	328,809	328,809	90,000	04/01/2024	1FE
819190 SR 1	SHAKOPEE ISD #720 GEN 3.000		02/05/2019	VARIOUS		270,421	260,000	272,550	265,521	0	(125)	0	(125)	0	265,396	0	5,025	5,025	4,022	02/01/2025	1FE
791434 VL 4	ST LOUIS CO SD#R-6(ROC 4.000		02/01/2019	MATURED		3,115,000	3,115,000	3,372,050	3,117,592	0	(2,592)	0	(2,592)	0	3,115,000	0	0	0	62,300	02/01/2019	1FE
791434 VM 2	ST LOUIS CO SD#R-6(ROC 4.000		02/01/2019	REDEEMED		1,785,000	1,785,000	1,910,414	1,786,259	0	(1,259)	0	(1,259)	0	1,785,000	0	0	0	35,700	02/01/2020	1FE
938429 J4 0	WASHINGTON CO SD#48J B 5.000		03/11/2019	RBC CAPITAL MARKETS		115,725	100,000	118,168	110,684	0	(366)	0	(366)	0	110,318	0	5,407	5,407	1,222	06/15/2029	1FE
950732 WB 9	WENTZVILLE SCH DIST #R 4.000		03/01/2019	REDEEMED		3,000,000	3,000,000	3,134,460	3,003,212	0	(3,212)	0	(3,212)	0	3,000,000	0	0	0	60,000	03/01/2023	1FE
968661 HB 7	WILL CO FOREST PRES DI 5.000		02/06/2019	MUNI CENTER		190,556	170,000	187,277	186,293	0	(407)	0	(407)	0	185,886	0	4,671	4,671	1,251	12/15/2022	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					46,382,073	43,390,000	49,048,607	45,610,335	0	(44,056)	0	(44,056)	0	45,566,279	0	815,794	815,794	741,591	XXX	XXX

QE051

Bonds - U.S. Special Revenue and Special Assessment

05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2019	REDEEMED		15,759	15,759	15,759	15,759	0	0	0	0	0	15,759	0	0	0	195	04/15/2021	5GI
155048 CN 9	CENTRAL PUGET SOUND RE 5.000		01/22/2019	BARCLAYS CAPITAL INC		4,936,096	4,525,000	5,433,122	4,846,075	0	(6,326)	0	(6,326)	0	4,839,749	0	96,347	96,347	108,726	02/01/2026	1FE
161045 LQ 0	CHARLOTTE WATER & SEWE 5.000		03/04/2019	VARIOUS		792,904	725,000	853,630	765,395	0	(1,489)	0	(1,489)	0	763,906	0	28,998	28,998	7,049	12/01/2022	1FE
20775Y AT 3	CONNECTICUT REVOLVING 5.000		01/10/2019	BNY MELLON CAPITAL MARKET		1,114,810	1,000,000	1,216,550	1,096,647	0	(790)	0	(790)	0	1,095,856	0	18,954	18,954	18,472	03/01/2031	1FE
455057 WE 5	INDIANA FIN AUTH REV F 5.000		02/01/2019	REDEEMED		3,550,000	3,550,000	3,964,179	3,561,211	0	(11,211)	0	(11,211)	0	3,550,000	0	0	0	88,750	02/01/2027	1FE
485116 TF 4	KANSAS CITY WATER REV 4.500		03/27/2019	MUNI CENTER		215,704	200,000	230,006	209,799	0	(795)	0	(795)	0	209,004	0	6,700	6,700	2,950	12/01/2028	1FE
485424 KN 4	KANSAS DEPT TRANS HWY 5.500		03/01/2019	MATURED		5,000,000	5,000,000	6,024,050	5,020,443	0	(20,443)	0	(20,443)	0	5,000,000	0	0	0	137,500	03/01/2019	1FE
575829 AS 5	MASSACHUSETTS CLEAN WA 5.000		03/22/2019	RBC CAPITAL MARKETS		9,737,411	8,535,000	10,134,374	9,478,547	0	(41,188)	0	(41,188)	0	9,437,360	0	300,051	300,051	278,573	02/01/2032	1FE
594712 SH 5	MICHIGAN ST UNIVERSITY 4.000		03/08/2019	VARIOUS		6,319,926	5,995,000	6,421,844	6,204,594	0	(8,234)	0	(8,234)	0	6,196,360	0	123,566	123,566	137,607	08/15/2032	1FE
594712 TL 5	MICHIGAN ST UNIVERSITY 5.000		03/14/2019	FIDELITY CAPITAL MARKETS		1,153,560	1,000,000	1,152,710	1,105,359	0	(3,060)	0	(3,060)	0	1,102,299	0	51,261	51,261	29,583	08/15/2032	1FE
60636U DH 9	MISSOURI ENV IMP & ENE 3.500		01/01/2019	REDEEMED		73,318	70,000	74,675	73,318	0	0	0	0	0	73,318	0	(0)	(0)	1,225	01/01/2029	1FE
64465P TT 5	NEW HAMPSHIRE MUN BOND 5.000		01/11/2019	BARCLAYS CAPITAL INC		1,659,330	1,500,000	1,699,965	1,590,440	0	(903)	0	(903)	0	1,589,536	0	69,794	69,794	31,250	08/15/2024	1FE
64711R LD 6	NEW MEXICO TRANSN SR L 5.000		03/21/2019	CITIGROUP GLOBAL MARKETS		19,484,854	16,880,000	20,564,566	19,102,271	0	(88,702)	0	(88,702)	0	19,013,569	0	471,285	471,285	232,361	06/15/2027	1FE
677659 Z8 0	OHIO WATER DEV AUTH RE 5.000		03/22/2019	MUNI CENTER		2,444,672	2,300,000	2,755,515	2,395,923	0	(1,540)	0	(1,540)	0	2,394,384	0	50,289	50,289	13,183	12/01/2021	1FE
67919P JK 0	OKLAHOMA WTR RES BRD R 4.000		03/05/2019	MUNI CENTER		215,008	200,000	221,804	208,158	0	(438)	0	(438)	0	207,720	0	7,288	7,288	3,467	04/01/2029	1FE
681793 7A 7	OMAHA PUB POWER DIST E 5.000		01/23/2019	MUNI CENTER		427,044	400,000	426,616	423,804	0	(741)	0	(741)	0	423,063	0	3,981	3,981	9,667	02/01/2023	1FE
68428P EQ 4	ORANGE CO SANTN DIST C 5.000		02/01/2019	REDEEMED		6,595,000	6,595,000	6,937,083	6,598,119	0	(3,119)	0	(3,119)	0	6,595,000	0	0	0	164,875	02/01/2026	1FE
79575D D8 0	SALT RIVER PROJ AGR IM 4.500		01/01/2019	MATURED		17,830,000	17,830,000	19,868,660	17,830,000	0	0	0	0	0	17,830,000	0	0	0	401,175	01/01/2019	1FE
874461 GT 7	TALLAHASSEE CONS UTIL 5.000		02/22/2019	MUNI CENTER		317,141	300,000	357,642	311,234	0	(643)	0	(643)	0	310,591	0	6,550	6,550	5,292	10/01/2021	1FE
874461 GU 4	TALLAHASSEE CONS UTIL 5.000		03/04/2019	MUNI CENTER		369,648	350,000	412,552	362,256	0	(822)	0	(822)	0	361,434	0	8,214	8,214	6,486	10/01/2022	1FE
97709T AN 6	WISCONSIN ENVIRONMENTA 5.000		01/22/2019	BARCLAYS CAPITAL INC		4,188,120	3,650,000	4,319,921	4,093,784	0	(4,925)	0	(4,925)	0	4,088,859	0	99,260	99,260	26,868	06/01/2028	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 4.828		03/15/2019	PAID ON PRINCIPAL		3,064	3,064	3,075	3,050	0	14	0	14	0	3,064	0	0	0	24	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 4.474		03/15/2019	PAID ON PRINCIPAL		4,203	4,203	4,185	4,174	0	30	0	30	0	4,203	0	0	0	30	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 4.506		03/15/2019	PAID ON PRINCIPAL		150,110	150,110	147,424	147,483	0	2,626	0	2,626	0	150,110	0	0	0	1,140	12/15/2035	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		03/15/2019	PAID ON PRINCIPAL		80,706	80,706	79,930	79,930	0	776	0	776	0	80,706	0	0	0	405	01/15/2047	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	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 and Administrative Symbol/Market Indicator (a)
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2019	PAID ON PRINCIPAL		8,253	8,253	8,227	8,228	0	25	0	25	0	8,253	0	0	0	94	01/15/2034	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2019	PAID ON PRINCIPAL		237	237	248	264	0	(28)	0	(28)	0	237	0	0	0	3	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		511	511	524	533	0	(22)	0	(22)	0	511	0	0	0	5	02/15/2032	1
31292M FD 0	FHLMC GOLD PASSTHRU 3.000		03/15/2019	PAID ON PRINCIPAL		859,335	859,335	872,964	872,914	0	(13,578)	0	(13,578)	0	859,335	0	0	0	3,918	03/15/2043	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		1,397	1,397	1,429	1,450	0	(52)	0	(52)	0	1,397	0	0	0	14	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		03/15/2019	PAID ON PRINCIPAL		176	176	184	190	0	(14)	0	(14)	0	176	0	0	0	2	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		03/15/2019	PAID ON PRINCIPAL		559	559	584	605	0	(47)	0	(47)	0	559	0	0	0	7	09/15/2031	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		353	353	361	369	0	(16)	0	(16)	0	353	0	0	0	3	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		1,902	1,902	1,953	1,979	0	(77)	0	(77)	0	1,902	0	0	0	19	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		292	292	300	312	0	(19)	0	(19)	0	292	0	0	0	3	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		306	306	314	321	0	(15)	0	(15)	0	306	0	0	0	3	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		117	117	120	121	0	(4)	0	(4)	0	117	0	0	0	1	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		2,530	2,530	2,592	2,567	0	(38)	0	(38)	0	2,530	0	0	0	25	07/15/2022	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2019	PAID ON PRINCIPAL		113,872	113,872	113,601	113,594	0	278	0	278	0	113,872	0	0	0	1,020	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		17,022	17,022	17,460	17,575	0	(553)	0	(553)	0	17,022	0	0	0	158	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		2,118	2,118	2,166	2,192	0	(75)	0	(75)	0	2,118	0	0	0	21	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		28,016	28,016	28,703	28,874	0	(858)	0	(858)	0	28,016	0	0	0	247	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		03/15/2019	PAID ON PRINCIPAL		25,952	25,952	26,587	26,794	0	(842)	0	(842)	0	25,952	0	0	0	303	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		03/15/2019	PAID ON PRINCIPAL		238,469	238,469	235,367	235,538	0	2,930	0	2,930	0	238,469	0	0	0	1,166	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		03/15/2019	PAID ON PRINCIPAL		57,664	57,664	55,315	55,529	0	2,135	0	2,135	0	57,664	0	0	0	285	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		03/15/2019	PAID ON PRINCIPAL		188,429	188,429	178,888	179,764	0	8,666	0	8,666	0	188,429	0	0	0	931	08/15/2043	1
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500		03/15/2019	PAID ON PRINCIPAL		272,370	272,370	270,178	270,225	0	2,145	0	2,145	0	272,370	0	0	0	1,552	11/15/2037	1
3133TG NU 9	FHR 2093 Z CMO 6.000		03/15/2019	PAID ON PRINCIPAL		50,355	50,355	46,071	48,397	0	1,958	0	1,958	0	50,355	0	0	0	484	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		03/15/2019	PAID ON PRINCIPAL		71,302	71,302	65,186	68,950	0	2,353	0	2,353	0	71,302	0	0	0	586	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		03/15/2019	PAID ON PRINCIPAL		25,624	25,624	26,355	25,554	0	71	0	71	0	25,624	0	0	0	256	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		03/15/2019	PAID ON PRINCIPAL		2,450	2,450	2,393	2,417	0	33	0	33	0	2,450	0	0	0	34	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2019	PAID ON PRINCIPAL		5,318	5,318	5,307	5,306	0	12	0	12	0	5,318	0	0	0	56	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		03/15/2019	PAID ON PRINCIPAL		26,094	26,094	24,668	25,439	0	655	0	655	0	26,094	0	0	0	269	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		03/15/2019	PAID ON PRINCIPAL		66,121	66,121	62,097	64,356	0	1,764	0	1,764	0	66,121	0	0	0	717	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		03/15/2019	PAID ON PRINCIPAL		47,807	47,807	43,105	46,247	0	1,559	0	1,559	0	47,807	0	0	0	479	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		03/15/2019	PAID ON PRINCIPAL		109,351	109,351	109,966	109,490	0	(140)	0	(140)	0	109,351	0	0	0	1,026	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		03/15/2019	PAID ON PRINCIPAL		22,368	22,368	22,206	22,250	0	119	0	119	0	22,368	0	0	0	249	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		03/15/2019	PAID ON PRINCIPAL		64,769	64,769	65,265	64,881	0	(112)	0	(112)	0	64,769	0	0	0	654	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		03/15/2019	PAID ON PRINCIPAL		166,635	166,635	161,037	165,219	0	1,416	0	1,416	0	166,635	0	0	0	1,365	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		03/15/2019	PAID ON PRINCIPAL		50,657	50,657	46,676	49,686	0	972	0	972	0	50,657	0	0	0	379	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		03/15/2019	PAID ON PRINCIPAL		227,061	227,061	211,296	223,257	0	3,804	0	3,804	0	227,061	0	0	0	1,707	01/15/2024	1
3137AM ER 4	FHR 4022 AH 1.500		03/15/2019	PAID ON PRINCIPAL		326,447	326,447	322,672	323,439	0	3,008	0	3,008	0	326,447	0	0	0	892	12/15/2025	1
3137B8 DA 2	FHR 4302 CA 3.000		03/15/2019	PAID ON PRINCIPAL		81,100	81,100	81,784	81,615	0	(515)	0	(515)	0	81,100	0	0	0	402	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		03/15/2019	PAID ON PRINCIPAL		196,943	196,943	199,444	198,903	0	(1,959)	0	(1,959)	0	196,943	0	0	0	1,093	11/15/2040	1
3137BT JW 2	FHR 4635 EG 2.500		03/15/2019	PAID ON PRINCIPAL		202,651	202,651	203,031	203,024	0	(373)	0	(373)	0	202,651	0	0	0	822	12/15/2046	1
31282X A8 4	FHS 146 75 CMO 7.500		03/15/2019	PAID ON PRINCIPAL		3,396	3,396	3,425	3,401	0	(5)	0	(5)	0	3,396	0	0	0	41	01/15/2023	1

QE05 2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Administrative Symbol/Market Indicator (a)
31403D AC 3	FN (5/1 ARM) #745303 4.569		03/25/2019	PAID ON PRINCIPAL		158,889	158,889	157,312	158,504	0	385	0	385	0	158,889	0	0	0	1,366	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2019	PAID ON PRINCIPAL		34,469	34,469	34,357	34,361	0	108	0	108	0	34,469	0	0	0	180	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2019	PAID ON PRINCIPAL		46,941	46,941	46,789	46,803	0	137	0	137	0	46,941	0	0	0	225	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		03/25/2019	PAID ON PRINCIPAL		79,691	79,691	79,062	79,227	0	464	0	464	0	79,691	0	0	0	345	08/25/2028	1
3140EV S3 2	FNMA PASS TH #BC1437 3.000		03/25/2019	PAID ON PRINCIPAL		59,698	59,698	58,299	58,299	0	1,399	0	1,399	0	59,698	0	0	0	171	07/25/2046	1
3140J7 LQ 6	FNMA PASS TH #BM3034 3.000		03/25/2019	PAID ON PRINCIPAL		504,335	504,335	506,736	506,754	0	(2,419)	0	(2,419)	0	504,335	0	0	0	2,544	02/25/2047	1
3140J7 WR 2	FNMA PASS TH #BM3355 3.500		03/25/2019	PAID ON PRINCIPAL		84,655	84,655	84,780	84,780	0	(126)	0	(126)	0	84,655	0	0	0	488	02/25/2048	1
31418C 3D 4	FNMA PASS TH #MA3495 4.000		03/25/2019	PAID ON PRINCIPAL		210,274	210,274	210,332	210,325	0	(51)	0	(51)	0	210,274	0	0	0	1,585	10/25/2048	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		03/25/2019	PAID ON PRINCIPAL		157,222	157,222	162,196	162,491	0	(5,269)	0	(5,269)	0	157,222	0	0	0	792	12/25/2041	1
31371K RC 7	FNMA PASS TH #254383 7.500		03/25/2019	PAID ON PRINCIPAL		2,031	2,031	2,123	2,217	0	(186)	0	(186)	0	2,031	0	0	0	35	06/25/2032	1
31371K RV 2	FNMA PASS TH #254688 5.500		03/25/2019	PAID ON PRINCIPAL		22,603	22,603	23,179	22,806	0	(203)	0	(203)	0	22,603	0	0	0	206	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		03/25/2019	PAID ON PRINCIPAL		30,221	30,221	30,868	30,440	0	(219)	0	(219)	0	30,221	0	0	0	275	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		03/25/2019	PAID ON PRINCIPAL		9,005	9,005	8,986	8,979	0	26	0	26	0	9,005	0	0	0	73	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		03/25/2019	PAID ON PRINCIPAL		8,188	8,188	8,170	8,164	0	24	0	24	0	8,188	0	0	0	70	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		03/25/2019	PAID ON PRINCIPAL		84,384	84,384	86,283	85,056	0	(672)	0	(672)	0	84,384	0	0	0	776	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2019	PAID ON PRINCIPAL		26,024	26,024	26,194	26,038	0	(14)	0	(14)	0	26,024	0	0	0	219	09/25/2023	1
31371L F3 8	FNMA PASS TH #254986 5.500		03/25/2019	PAID ON PRINCIPAL		19,693	19,693	20,112	19,845	0	(151)	0	(151)	0	19,693	0	0	0	182	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		03/25/2019	PAID ON PRINCIPAL		25,651	25,651	26,196	25,843	0	(193)	0	(193)	0	25,651	0	0	0	233	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		03/25/2019	PAID ON PRINCIPAL		46,595	46,595	47,782	47,039	0	(444)	0	(444)	0	46,595	0	0	0	398	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		03/25/2019	PAID ON PRINCIPAL		5,377	5,377	5,060	5,248	0	129	0	129	0	5,377	0	0	0	43	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		03/25/2019	PAID ON PRINCIPAL		3,893	3,893	3,649	3,749	0	145	0	145	0	3,893	0	0	0	57	09/25/2025	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		03/25/2019	PAID ON PRINCIPAL		2,073	2,073	1,985	2,030	0	43	0	43	0	2,073	0	0	0	23	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672 7.500		03/25/2019	PAID ON PRINCIPAL		2,560	2,560	2,470	2,468	0	92	0	92	0	2,560	0	0	0	32	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		03/25/2019	PAID ON PRINCIPAL		619	619	597	598	0	21	0	21	0	619	0	0	0	8	12/25/2026	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2019	PAID ON PRINCIPAL		88	88	88	88	0	(0)	0	(0)	0	88	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		03/25/2019	PAID ON PRINCIPAL		213	213	213	213	0	(0)	0	(0)	0	213	0	0	0	2	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		03/25/2019	PAID ON PRINCIPAL		940	940	955	954	0	(13)	0	(13)	0	940	0	0	0	11	03/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		03/25/2019	PAID ON PRINCIPAL		1,202	1,202	1,197	1,197	0	5	0	5	0	1,202	0	0	0	13	06/25/2028	1
313615 L4 6	FNMA PASS TH #50747 7.000		03/25/2019	PAID ON PRINCIPAL		700	700	654	680	0	20	0	20	0	700	0	0	0	9	06/25/2023	1
31384V L7 5	FNMA PASS TH #535050 7.500		03/25/2019	PAID ON PRINCIPAL		6,390	6,390	6,669	6,977	0	(588)	0	(588)	0	6,390	0	0	0	80	12/25/2029	1
31385H 5H 1	FNMA PASS TH #545448 7.500		03/25/2019	PAID ON PRINCIPAL		323	323	336	355	0	(32)	0	(32)	0	323	0	0	0	4	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783 4.500		03/25/2019	PAID ON PRINCIPAL		37,389	37,389	36,879	36,965	0	424	0	424	0	37,389	0	0	0	254	10/25/2033	1
31389Y M7 3	FNMA PASS TH #639482 7.500		03/25/2019	PAID ON PRINCIPAL		405	405	423	448	0	(43)	0	(43)	0	405	0	0	0	5	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587 7.500		03/25/2019	PAID ON PRINCIPAL		57	57	60	64	0	(7)	0	(7)	0	57	0	0	0	1	05/25/2032	1
31401M BR 1	FNMA PASS TH #712048 5.500		03/25/2019	PAID ON PRINCIPAL		254	254	259	260	0	(6)	0	(6)	0	254	0	0	0	2	07/25/2033	1
31402C QM 7	FNMA PASS TH #725060 6.000		03/25/2019	PAID ON PRINCIPAL		140	140	143	145	0	(5)	0	(5)	0	140	0	0	0	1	01/25/2034	1
31402J ER 4	FNMA PASS TH #730144 5.000		03/25/2019	PAID ON PRINCIPAL		66,430	66,430	66,040	66,088	0	342	0	342	0	66,430	0	0	0	318	07/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		03/25/2019	PAID ON PRINCIPAL		18,779	18,779	18,098	18,253	0	526	0	526	0	18,779	0	0	0	87	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		03/25/2019	PAID ON PRINCIPAL		13,268	13,268	13,200	13,203	0	64	0	64	0	13,268	0	0	0	94	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		03/25/2019	PAID ON PRINCIPAL		9,116	9,116	9,069	9,071	0	45	0	45	0	9,116	0	0	0	78	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		03/25/2019	PAID ON PRINCIPAL		6,501	6,501	6,640	6,546	0	(45)	0	(45)	0	6,501	0	0	0	60	11/25/2023	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	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 and Administrative Symbol/Market Indicator (a)
31404B SY 9	FNMA PASS TH #763835 5.000		03/25/2019	PAID ON PRINCIPAL		225	225	223	223	0	1	0	1	0	225	0	0	0	2	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		03/25/2019	PAID ON PRINCIPAL		2,533	2,533	2,532	2,531	0	2	0	2	0	2,533	0	0	0	21	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		03/25/2019	PAID ON PRINCIPAL		7,588	7,588	7,543	7,546	0	41	0	41	0	7,588	0	0	0	63	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		03/25/2019	PAID ON PRINCIPAL		9,258	9,258	9,204	9,211	0	47	0	47	0	9,258	0	0	0	78	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		03/25/2019	PAID ON PRINCIPAL		68,449	68,449	68,048	68,094	0	356	0	356	0	68,449	0	0	0	847	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		03/25/2019	PAID ON PRINCIPAL		449	449	429	429	0	20	0	20	0	449	0	0	0	4	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		03/25/2019	PAID ON PRINCIPAL		60,365	60,365	57,894	58,539	0	1,826	0	1,826	0	60,365	0	0	0	306	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2019	PAID ON PRINCIPAL		36,115	36,115	35,916	35,919	0	196	0	196	0	36,115	0	0	0	392	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		03/25/2019	PAID ON PRINCIPAL		63,098	63,098	60,357	60,875	0	2,223	0	2,223	0	63,098	0	0	0	514	07/25/2035	1
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2019	PAID ON PRINCIPAL		2,034	2,034	2,065	2,029	0	6	0	6	0	2,034	0	0	0	28	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2019	PAID ON PRINCIPAL		16,384	16,384	14,286	15,916	0	468	0	468	0	16,384	0	0	0	134	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2019	PAID ON PRINCIPAL		89,850	89,850	85,844	88,148	0	1,702	0	1,702	0	89,850	0	0	0	884	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2019	PAID ON PRINCIPAL		40,862	40,862	38,761	39,884	0	978	0	978	0	40,862	0	0	0	308	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2019	PAID ON PRINCIPAL		8,956	8,956	8,518	8,667	0	288	0	288	0	8,956	0	0	0	105	06/25/2029	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2019	PAID ON PRINCIPAL		43,173	43,173	42,789	42,890	0	284	0	284	0	43,173	0	0	0	459	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2019	PAID ON PRINCIPAL		7,540	7,540	7,845	7,885	0	(345)	0	(345)	0	7,540	0	0	0	82	06/25/2042	1
31393U LU 5	FNR 2003-122 TG CMO 5.000		03/25/2019	PAID ON PRINCIPAL		147,046	147,046	141,417	145,632	0	1,413	0	1,413	0	147,046	0	0	0	1,253	12/25/2023	1
3136AJ G4 2	FNR 2014-26 W 3.000		03/25/2019	PAID ON PRINCIPAL		241,828	241,828	244,700	243,954	0	(2,126)	0	(2,126)	0	241,828	0	0	0	1,247	04/25/2040	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		03/25/2019	PAID ON PRINCIPAL		215,394	215,394	218,557	217,672	0	(2,278)	0	(2,278)	0	215,394	0	0	0	1,036	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					93,093,144	87,273,600	99,681,250	91,929,154	0	(178,547)	0	(178,547)	0	91,750,608	0	1,342,537	1,342,537	1,747,249	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824 BK 5	ABBOTT LABORATORIES 2.800		02/24/2019	MAKE WHOLE CALL		1,001,130	1,000,000	999,930	999,943	0	16	0	16	0	999,960	0	40	40	13,497	09/15/2020	2FE
0258M0 DK 2	AMERICAN EXPRESS CREDI 2.125		03/18/2019	MATURED		1,000,000	1,000,000	998,110	999,887	0	113	0	113	0	1,000,000	0	0	0	10,625	03/18/2019	1FE
032095 AC 5	AMPHENOL CORP 2.550		01/30/2019	MATURED		2,000,000	2,000,000	1,996,920	1,999,899	0	101	0	101	0	2,000,000	0	0	0	25,500	01/30/2019	2FE
03522A AD 2	ANHEUSER-BUSCH CO INBE 3.650	C	02/04/2019	TENDERED		1,939,860	2,000,000	1,891,280	1,893,031	0	1,464	0	1,464	0	1,894,495	0	45,365	45,365	38,528	02/01/2026	2FE
03524B AE 6	ANHEUSER-BUSCH INBEV F 3.700	C	02/04/2019	TENDERED		996,080	1,000,000	999,750	999,839	0	17	0	17	0	999,856	0	(3,776)	(3,776)	19,528	02/01/2024	2FE
035242 AA 4	ANHEUSER-BUSCH INBEV F 2.625	C	02/04/2019	TENDERED		2,889,630	3,000,000	2,980,410	2,991,412	0	214	0	214	0	2,991,627	0	(101,997)	(101,997)	44,625	01/17/2023	2FE
03523T BP 2	ANHEUSER-BUSCH INBEV W 2.500	C	02/04/2019	TENDERED		2,906,580	3,000,000	3,025,590	3,009,892	0	(311)	0	(311)	0	3,009,581	0	(103,001)	(103,001)	42,917	07/15/2022	2FE
035240 AD 2	ANHEUSER-BUSCH INBEV W 3.750	C	02/04/2019	TENDERED		5,045,350	5,000,000	5,148,500	5,091,621	0	(3,240)	0	(3,240)	0	5,088,381	0	(43,031)	(43,031)	107,292	01/15/2022	2FE
040555 CL 6	ARIZONA PUBLIC SERVICE 8.750		03/01/2019	MATURED		1,000,000	1,000,000	1,298,510	1,107,445	0	(7,445)	0	(7,445)	0	1,000,000	0	0	0	43,750	03/01/2019	1FE
00206R DA 7	AT&T INC 5.000		03/27/2019	MAKE WHOLE CALL		2,090,955	2,000,000	2,237,480	2,107,521	0	(11,557)	0	(11,557)	0	2,095,964	0	(95,964)	(95,964)	148,177	03/01/2021	2FE
049560 AJ 4	ATMOS ENERGY CORP 8.500		03/15/2019	MATURED		1,455,000	1,455,000	1,937,289	1,470,436	0	(15,436)	0	(15,436)	0	1,455,000	0	0	0	61,838	03/15/2019	1FE
097023 AW 5	BOEING CO 6.000		03/15/2019	MATURED		2,039,000	2,039,000	2,234,963	2,045,086	0	(6,086)	0	(6,086)	0	2,039,000	0	0	0	61,170	03/15/2019	1FE
134429 AT 6	CAMPBELL SOUP CO 4.500		02/15/2019	MATURED		1,000,000	1,000,000	992,850	999,797	0	203	0	203	0	1,000,000	0	0	0	22,500	02/15/2019	2FE
14912L AE 8	CATERPILLAR FINANCIAL 7.150		02/15/2019	MATURED		1,000,000	1,000,000	1,243,500	1,004,352	0	(4,352)	0	(4,352)	0	1,000,000	0	0	0	35,750	02/15/2019	1FE
166751 AJ 6	CHEVRON CORP 4.950		03/03/2019	MATURED		1,000,000	1,000,000	999,690	999,856	0	144	0	144	0	1,000,000	0	0	0	24,750	03/03/2019	1FE
17275R AE 2	CISCO SYSTEMS 4.950		02/15/2019	MATURED		1,000,000	1,000,000	1,099,540	1,001,740	0	(1,740)	0	(1,740)	0	1,000,000	0	0	0	24,750	02/15/2019	1FE
202795 JC 5	COMMONWEALTH EDISON 2.150		01/15/2019	MATURED		2,000,000	2,000,000	1,995,560	1,999,947	0	53	0	53	0	2,000,000	0	0	0	21,500	01/15/2019	1FE
126307 AC 1	CSC HOLDINGS LLC 8.625		02/15/2019	MATURED		2,350,000	2,350,000	2,790,625	2,359,617	0	(9,617)	0	(9,617)	0	2,350,000	0	0	0	101,344	02/15/2019	4FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/10/2019	REDEEMED		64,565	64,565	57,722	60,026	0	4,539	0	4,539	0	64,565	0	0	0	634	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2019	REDEEMED		25,949	25,949	24,331	24,845	0	1,103	0	1,103	0	25,949	0	0	0	301	01/10/2030	2FE

QE05.4

SCHEDULE D - PART 4

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
12665U AA 2	CVS LEASE PASS THRU CE 4.704		03/10/2019	REDEEMED		24,662	24,662	24,662	24,662	0	(0)	0	(0)	0	24,662	0	0	0	194	01/10/2036	2FE
25179M AH 6	DEVON ENERGY CORPORATI 6.300		01/15/2019	MATURED		2,000,000	2,000,000	2,355,060	2,002,028	0	(2,028)	0	(2,028)	0	2,000,000	0	0	0	63,000	01/15/2019	2FE
25470D AA 7	DISCOVERY COMMUNICATIO 5.625		03/21/2019	MAKE WHOLE CALL		2,022,436	2,000,000	2,146,900	2,012,477	0	(4,526)	0	(4,526)	0	2,007,952	0	(7,952)	(7,952)	89,936	08/15/2019	2FE
263534 BW 8	DUPONT EI NEMOUR 5.750		03/15/2019	MATURED		1,000,000	1,000,000	1,066,930	1,001,619	0	(1,619)	0	(1,619)	0	1,000,000	0	0	0	28,750	03/15/2019	1FE
532457 BF 4	ELI LILLY 1.950		03/15/2019	MATURED		1,000,000	1,000,000	998,270	999,903	0	.97	0	.97	0	1,000,000	0	0	0	9,750	03/15/2019	1FE
28932M AG 0	ELM RD GENERATING STAT 4.673		01/19/2019	REDEEMED		89,580	89,580	89,992	89,854	0	(274)	0	(274)	0	89,580	0	0	0	2,093	01/19/2031	1FE
345397 WP 4	FORD MOTOR CREDIT 2.375		03/12/2019	MATURED		1,000,000	1,000,000	996,210	999,806	0	194	0	194	0	1,000,000	0	0	0	11,875	03/12/2019	2FE
370334 BH 6	GENERAL MILLS INC 5.650		02/15/2019	MATURED		1,000,000	1,000,000	1,149,940	1,002,673	0	(2,673)	0	(2,673)	0	1,000,000	0	0	0	28,250	02/15/2019	2FE
26138E AN 9	KEURIG DR PEPPER INC 2.600		01/15/2019	MATURED		1,000,000	1,000,000	1,026,790	1,000,168	0	(168)	0	(168)	0	1,000,000	0	0	0	13,000	01/15/2019	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/15/2019	REDEEMED		23,144	23,144	23,144	23,144	0	0	0	0	0	23,144	0	0	0	382	06/15/2033	3FE
571903 AJ 2	MARRIOTT INTERNATIONAL 3.000		03/01/2019	MATURED		1,000,000	1,000,000	989,200	999,661	0	339	0	339	0	1,000,000	0	0	0	15,000	03/01/2019	2FE
61746B DM 5	MORGAN STANLEY 2.500		01/24/2019	MATURED		1,000,000	1,000,000	996,320	999,932	0	.68	0	.68	0	1,000,000	0	0	0	12,500	01/24/2019	1FE
637432 MX 0	NATIONAL RURAL UTILITI 2.150		02/01/2019	MATURED		1,000,000	1,000,000	999,570	999,976	0	.24	0	.24	0	1,000,000	0	0	0	10,750	02/01/2019	1FE
64952W BQ 5	NEW YORK LIFE GLOBAL F 2.100		01/02/2019	MATURED		1,000,000	1,000,000	998,850	999,999	0	.1	0	.1	0	1,000,000	0	0	0	10,500	01/02/2019	1FE
678858 BK 6	OKLAHOMA GAS & ELECTRI 8.250		01/15/2019	MATURED		1,680,000	1,680,000	1,796,501	1,681,446	0	(1,446)	0	(1,446)	0	1,680,000	0	0	0	69,300	01/15/2019	1FE
695114 CK 2	PACIFICORP 5.500		01/15/2019	MATURED		1,000,000	1,000,000	1,123,480	1,000,684	0	(684)	0	(684)	0	1,000,000	0	0	0	27,500	01/15/2019	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/01/2019	REDEEMED		151,650	151,650	189,995	158,418	0	(6,768)	0	(6,768)	0	151,650	0	0	0	7,097	01/01/2021	1FE
744448 CC 3	PUBLIC SERVICE CO OF C 5.125		03/29/2019	MAKE WHOLE CALL		1,003,979	1,000,000	1,048,310	1,002,527	0	(1,567)	0	(1,567)	0	1,000,960	0	(960)	(960)	20,777	06/01/2019	1FE
78355H JU 4	RYDER SYSTEM INC 2.350		02/26/2019	MATURED		1,000,000	1,000,000	998,890	999,940	0	.60	0	.60	0	1,000,000	0	0	0	11,750	02/26/2019	2FE
85208N AA 8	SPRINT SPECTRUM / SPEC 3.360		03/20/2019	REDEEMED		125,000	125,000	125,702	125,368	0	(368)	0	(368)	0	125,000	0	0	0	1,050	03/20/2023	2FE
88732J AP 3	TIME WARNER CABLE 8.750		02/14/2019	MATURED		1,000,000	1,000,000	1,214,480	1,003,279	0	(3,279)	0	(3,279)	0	1,000,000	0	0	0	43,750	02/14/2019	2FE
887317 AG 0	TIME WARNER INC 4.700		03/27/2019	MAKE WHOLE CALL		1,034,056	1,000,000	1,032,470	1,008,119	0	(959)	0	(959)	0	1,007,160	0	(7,160)	(7,160)	66,956	01/15/2021	2FE
887317 AK 1	TIME WARNER INC 4.750		03/27/2019	MAKE WHOLE CALL		2,079,523	2,000,000	1,978,860	1,994,182	0	712	0	712	0	1,994,895	0	5,105	5,105	126,496	03/29/2021	2FE
89236T BB 0	TOYOTA MOTOR CREDIT 2.100	C	01/17/2019	MATURED		1,000,000	1,000,000	999,150	999,983	0	.17	0	.17	0	1,000,000	0	0	0	10,500	01/17/2019	1FE
906548 CG 5	UNION ELECTRIC CO 6.700		02/01/2019	MATURED		1,788,000	1,788,000	2,214,162	1,794,491	0	(6,491)	0	(6,491)	0	1,788,000	0	0	0	59,898	02/01/2019	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2019	REDEEMED		190,402	190,402	190,402	191,807	0	(1,405)	0	(1,405)	0	190,402	0	0	0	5,585	07/02/2030	1FE
91159H HH 6	US BANCORP 2.200		03/25/2019	REDEEMED		2,000,000	2,000,000	1,998,200	1,999,824	0	.110	0	.110	0	1,999,935	0	65	65	18,333	04/25/2019	1FE
931422 BE 9	WALGREEN CO 5.250		01/15/2019	MATURED		249,000	249,000	247,698	248,981	0	.19	0	.19	0	249,000	0	0	0	6,536	01/15/2019	2FE
962166 AV 5	WEYERHAEUSER CO 7.375		03/27/2019	MAKE WHOLE CALL		2,311,059	2,261,000	2,762,109	2,332,134	0	(22,385)	0	(22,385)	0	2,309,749	0	(48,749)	(48,749)	131,586	10/01/2019	2FE
96926J AA 5	WILLIAM CARTER 5.250		03/30/2019	REDEEMED		2,026,260	2,000,000	2,037,500	1,995,000	9,572	21,688	0	31,260	0	2,026,260	0	0	0	52,500	08/15/2021	3FE
984121 CG 6	XEROX CORP 2.750		03/15/2019	MATURED		1,000,000	1,000,000	999,150	995,050	4,869	.81	0	4,950	0	1,000,000	0	0	0	13,750	03/15/2019	3FE
90131H AA 3	21ST CENTURY FOX AMERI 4.000		03/20/2019	EXCHANGED		3,121,140	3,000,000	3,017,450	3,009,096	0	(278)	0	(278)	0	3,008,818	0	112,322	112,322	59,333	10/01/2023	2FE
90131H AE 5	21ST CENTURY FOX AMERI 3.700		03/20/2019	EXCHANGED		2,061,640	2,000,000	1,997,930	1,998,643	0	.117	0	.117	0	1,998,760	0	62,880	62,880	40,028	09/15/2024	2FE
90131H AP 0	21ST CENTURY FOX AMERI 5.650		03/20/2019	EXCHANGED		2,074,500	2,000,000	2,229,280	2,049,324	0	(6,484)	0	(6,484)	0	2,042,841	0	31,659	31,659	69,486	08/15/2020	2FE
90131H AQ 8	21ST CENTURY FOX AMERI 4.500		03/20/2019	EXCHANGED		3,089,400	3,000,000	2,981,400	2,995,177	0	485	0	485	0	2,995,663	0	93,737	93,737	83,625	02/15/2021	2FE
90131H AR 6	21ST CENTURY FOX AMERI 3.000		03/20/2019	EXCHANGED		2,015,520	2,000,000	1,981,740	1,991,470	0	525	0	525	0	1,991,995	0	23,525	23,525	32,833	09/15/2022	2FE
90131H BE 4	21ST CENTURY FOX AMERI 8.450		03/20/2019	EXCHANGED		9,799,933	6,360,000	6,486,055	6,393,175	0	(558)	0	(558)	0	6,392,618	0	3,407,316	3,407,316	348,219	08/01/2034	2FE
90131H CB 9	21ST CENTURY FOX AMERI 3.375		03/20/2019	EXCHANGED		1,004,430	1,000,000	998,070	998,396	0	.35	0	.35	0	998,431	0	5,999	5,999	12,719	11/15/2026	2FE
893526 8Y 2	TRANSCANADA PIPELINES 7.125	A	01/15/2019	MATURED		1,000,000	1,000,000	999,770	999,908	0	.92	0	.92	0	1,000,000	0	0	0	35,625	01/15/2019	2FE
00084D AN 0	ABN AMRO BANK NV (144A 2.100	D	01/18/2019	MATURED		1,000,000	1,000,000	999,860	999,987	0	.13	0	.13	0	1,000,000	0	0	0	10,500	01/18/2019	1FE
06739F HT 1	BARCLAYS BANK PLC 2.500	D	02/20/2019	MATURED		1,000,000	1,000,000	999,950	999,968	0	.32	0	.32	0	1,000,000	0	0	0	12,500	02/20/2019	1FE

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	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 and Administrative Symbol/Market Indicator (a)
05579L AA 1	BNZ INTL FUNDING (144A 2.350.....	D	03/04/2019.	MATURED.....		1,000,000	1,000,000	999,670	999,956	.....0	.....44	.....0	.....44	.....0	1,000,000	.....0	.....0	.....0	11,750	03/04/2019.	1FE.....
21987B AP 3	CODELCO (144A) 3.875.....	D	02/06/2019.	TENDERED.....		2,042,000	2,000,000	1,971,780	1,990,716	.....0	.....293	.....0	.....293	.....0	1,991,009	.....0	50,991	50,991	20,021	11/03/2021.	1FE.....
21987B AS 7	CODELCO (144A) 4.500.....	D	02/12/2019.	TENDERED.....		4,208,720	4,000,000	3,994,560	3,997,010	.....0	.....242	.....0	.....242	.....0	3,997,252	.....0	211,468	211,468	89,500	08/13/2023.	1FE.....
25152R VS 9	DEUTSCHE BANK LONDON 2.500.....	D	02/13/2019.	MATURED.....		1,000,000	1,000,000	999,620	999,963	.....0	.....37	.....0	.....37	.....0	1,000,000	.....0	.....0	.....0	12,500	02/13/2019.	2FE.....
63253W AF 8	NATIONAL AUSTRALIA BAN 2.000.....	D	02/22/2019.	MATURED.....		1,000,000	1,000,000	999,080	999,954	.....0	.....46	.....0	.....46	.....0	1,000,000	.....0	.....0	.....0	10,000	02/22/2019.	1FE.....
66989G AA 8	NOVARTIS SEC INV 5.125.....	D	02/10/2019.	MATURED.....		3,335,000	3,335,000	3,517,643	3,337,483	.....0	.....(2,483)	.....0	.....(2,483)	.....0	3,335,000	.....0	.....0	.....0	85,459	02/10/2019.	1FE.....
685218 AA 7	ORANGE SA 2.750.....	D	02/06/2019.	MATURED.....		1,000,000	1,000,000	999,160	999,953	.....0	.....47	.....0	.....47	.....0	1,000,000	.....0	.....0	.....0	13,750	02/06/2019.	2FE.....
83051G AC 2	SKANDINAVISKA ENSKILDA 2.375.....	D	03/25/2019.	MATURED.....		1,000,000	1,000,000	999,250	999,928	.....0	.....72	.....0	.....72	.....0	1,000,000	.....0	.....0	.....0	11,875	03/25/2019.	1FE.....
91911T AM 5	VALE OVERSEAS LIMITED 4.375.....	D	03/04/2019.	BAS-MERRILL LYNCH.....		375,469	375,000	368,550	371,770	.....0	.....165	.....0	.....165	.....0	371,934	.....0	3,534	3,534	10,710	01/11/2022.	2FE.....
961214 CF 8	WESTPAC BANKING CORP 2.250.....	D	01/17/2019.	MATURED.....		1,000,000	1,000,000	998,640	999,976	.....0	.....24	.....0	.....24	.....0	1,000,000	.....0	.....0	.....0	11,250	01/17/2019.	1FE.....
04541G AS 1	ABSLB 2000-LB1 AF6 7.615.....		03/21/2019.	PAID ON PRINCIPAL.....		65,913	65,913	68,797	65,859	.....0	.....54	.....0	.....54	.....0	65,913	.....0	.....0	.....0	1,196	03/21/2029.	1FM.....
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750.....		03/25/2019.	PAID ON PRINCIPAL.....		12,176	12,176	12,107	10,386	.....0	.....1,790	.....0	.....1,790	.....0	12,176	.....0	.....0	.....0	117	03/25/2036.	1FM.....
07386H NQ 0	BALTA 2004-12 1A1 CMO 3.185.....		03/25/2019.	PAID ON PRINCIPAL.....		104,383	104,383	81,419	84,541	.....0	.....19,842	.....0	.....19,842	.....0	104,383	.....0	.....0	.....0	525	01/25/2035.	1FM.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 4.475.....		03/25/2019.	PAID ON PRINCIPAL.....		4,436	4,436	4,304	4,310	.....0	.....126	.....0	.....126	.....0	4,436	.....0	.....0	.....0	33	05/25/2033.	1FM.....
161546 EF 9	CFAB 2003-1 2A2 3.145.....		03/25/2019.	PAID ON PRINCIPAL.....		2,864	2,864	2,866	2,865	.....0	.....(1)	.....0	.....(1)	.....0	2,864	.....0	.....0	.....0	14	11/25/2032.	1FM.....
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000.....		03/25/2019.	PAID ON PRINCIPAL.....		119,542	119,542	124,009	119,179	.....0	.....362	.....0	.....362	.....0	119,542	.....0	.....0	.....0	985	12/25/2033.	1FM.....
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000.....		03/25/2019.	PAID ON PRINCIPAL.....		23,517	23,517	23,734	23,443	.....0	.....74	.....0	.....74	.....0	23,517	.....0	.....0	.....0	174	10/25/2019.	1FM.....
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000.....		03/25/2019.	PAID ON PRINCIPAL.....		129,219	129,219	121,951	122,040	.....0	.....7,180	.....0	.....7,180	.....0	129,219	.....0	.....0	.....0	178	05/25/2043.	1FM.....
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500.....		03/25/2019.	PAID ON PRINCIPAL.....		132,652	132,652	129,543	130,410	.....0	.....2,242	.....0	.....2,242	.....0	132,652	.....0	.....0	.....0	551	07/25/2028.	1FM.....
12667F A4 7	CWALT 2004-33 3A1 CMO 4.285.....		03/25/2019.	PAID ON PRINCIPAL.....		99,391	99,391	71,313	47,195	.....0	.....52,195	.....0	.....52,195	.....0	99,391	.....0	.....0	.....0	579	12/25/2034.	1FM.....
33850R AE 2	FSMT 2017-2 A5 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		253,106	253,106	256,902	256,970	.....0	.....(3,865)	.....0	.....(3,865)	.....0	253,106	.....0	.....0	.....0	1,610	10/25/2047.	1FM.....
36242D KV 4	GSR 2004-12 2A2 CMO 4.143.....		01/25/2019.	PAID ON PRINCIPAL.....		12,465	12,465	5,985	3,003	.....0	.....9,462	.....0	.....9,462	.....0	12,465	.....0	.....0	.....0	65	12/25/2034.	1FM.....
46640M AX 8	JPMMT 2013-3 A10 CMO (3.405.....		03/25/2019.	PAID ON PRINCIPAL.....		115,453	115,453	112,675	112,629	.....0	.....2,824	.....0	.....2,824	.....0	115,453	.....0	.....0	.....0	787	07/25/2043.	1FM.....
46648R AC 5	JPMMT 2018-1 A3 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		124,815	124,815	125,224	125,236	.....0	.....(421)	.....0	.....(421)	.....0	124,815	.....0	.....0	.....0	817	06/25/2048.	1FM.....
46648R AE 1	JPMMT 2018-1 A5 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		78,009	78,009	78,655	78,663	.....0	.....(653)	.....0	.....(653)	.....0	78,009	.....0	.....0	.....0	510	06/25/2048.	1FM.....
55275R AD 4	MABS 2006-NC3 A4 2.645.....		03/25/2019.	PAID ON PRINCIPAL.....		160,563	160,563	71,483	49,284	.....0	.....111,279	.....0	.....111,279	.....0	160,563	.....0	.....0	.....0	577	10/25/2036.	1FM.....
585499 AD 8	MELLO 2018-MTG2 A4 (14 4.000.....		03/25/2019.	PAID ON PRINCIPAL.....		392,384	392,384	391,526	391,519	.....0	.....865	.....0	.....865	.....0	392,384	.....0	.....0	.....0	3,280	10/25/2048.	1FM.....
61744C BD 7	MSAC 2004-SD1 A 3.285.....		03/25/2019.	PAID ON PRINCIPAL.....		111,317	111,317	99,924	107,478	.....0	.....3,839	.....0	.....3,839	.....0	111,317	.....0	.....0	.....0	610	08/25/2034.	1FM.....
76112B WV 8	RAMP 2005-RS7 A3 2.855.....		03/25/2019.	PAID ON PRINCIPAL.....		172,233	172,233	120,993	152,656	.....0	.....19,577	.....0	.....19,577	.....0	172,233	.....0	.....0	.....0	709	07/25/2035.	1FM.....
76110W UX 2	RASC 2003-KS10 A16 4.540.....		03/25/2019.	PAID ON PRINCIPAL.....		1,851	1,851	1,851	1,846	.....0	.....6	.....0	.....6	.....0	1,851	.....0	.....0	.....0	12	12/25/2033.	1FM.....
81377N AA 2	SABR 2007-BR3 A2A 2.555.....		03/25/2019.	PAID ON PRINCIPAL.....		643,981	643,981	220,448	138,672	.....0	.....505,309	.....0	.....505,309	.....0	643,981	.....0	.....0	.....0	638	04/25/2037.	1FM.....
81375F CX 9	SASI 1993-7 B1 CMO 6.250.....		03/25/2019.	PAID ON PRINCIPAL.....		828	828	800	819	.....0	.....9	.....0	.....9	.....0	828	.....0	.....0	.....0	9	12/25/2023.	1FM.....
81745E AA 7	SEMT 2013-8 A1 CMO 3.000.....		03/25/2019.	PAID ON PRINCIPAL.....		89,834	89,834	87,772	88,026	.....0	.....1,808	.....0	.....1,808	.....0	89,834	.....0	.....0	.....0	457	06/25/2043.	1FM.....
81746R AD 1	SEMT 2016-2 A4 (144A) 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		496,758	496,758	486,978	487,240	.....0	.....9,518	.....0	.....9,518	.....0	496,758	.....0	.....0	.....0	3,455	08/25/2046.	1FE.....
81746Q AD 9	SEMT 2018-2 A1 (144A) 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		185,111	185,111	186,413	186,383	.....0	.....(1,272)	.....0	.....(1,272)	.....0	185,111	.....0	.....0	.....0	1,035	02/25/2048.	1FM.....
81746Q AD 3	SEMT 2018-2 A4 (144A) 3.500.....		03/25/2019.	PAID ON PRINCIPAL.....		116,627	116,627	118,085	118,024	.....0	.....(1,397)	.....0	.....(1,397)	.....0	116,627	.....0	.....0	.....0	652	02/25/2048.	1FM.....
939336 PC 1	WAMU 2003-AR1 A6 CMO 4.548.....		03/25/2019.	PAID ON PRINCIPAL.....		3,935	3,935	3,552	3,611	.....0	.....324	.....0	.....324	.....0	3,935	.....0	.....0	.....0	15	03/25/2033.	1FM.....
94979W AA 7	WFMB 2003-G A1 CMO 4.464.....		03/25/2019.	PAID ON PRINCIPAL.....		4,639	4,639	4,419	4,575	.....0	.....64	.....0	.....64	.....0	4,639	.....0	.....0	.....0	35	06/25/2033.	1FM.....
94980D AB 4	WFMB 2003-M A2 CMO 4.902.....		03/25/2019.	PAID ON PRINCIPAL.....		4,237	4,237	4,121	4,187	.....0	.....50	.....0	.....50	.....0	4,237	.....0	.....0	.....0	30	12/25/2033.	1FM.....
94981Y AB 7	WFMB 2004-BB A2 CMO 4.939.....		03/25/2019.	PAID ON PRINCIPAL.....		58,580	58,580	50,562	47,540	.....0	.....11,040	.....0	.....11,040	.....0	58,580	.....0	.....0	.....0	398	01/25/2035.	1FM.....
94981N AH 8	WFMB 2005-AR4 2A2 CMO 5.085.....		03/25/2019.	PAID ON PRINCIPAL.....		83,651	83,651	73,613	70,739	.....0	.....12,913	.....0	.....12,913	.....0	83,651	.....0	.....0	.....0	747	04/25/2035.	1FM.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 and Admini- strative Symbol/ Market Indicator (a)
95001T AC 9	WFMB 2019-1 A3 (144A) 4.000		03/25/2019	PAID ON PRINCIPAL		276,472	276,472	278,848	278,848	0	(2,376)	0	(2,376)	0	276,472	0	0	0	1,405	11/25/2048	1FE
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		03/20/2019	PAID ON PRINCIPAL		31,804	31,804	32,877	33,077	0	(1,273)	0	(1,273)	0	31,804	0	0	0	256	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 4.670		03/20/2019	PAID ON PRINCIPAL		88,286	88,286	78,240	60,106	0	28,180	0	28,180	0	88,286	0	0	0	686	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		03/15/2019	PAID ON PRINCIPAL		156,832	156,832	158,394	157,407	0	(575)	0	(575)	0	156,832	0	0	0	552	05/15/2048	1FM
46639N AP 6	JPMBB 2013-C12 A4 3.362		03/15/2019	PAID ON PRINCIPAL		898,550	898,550	907,530	902,151	0	(3,601)	0	(3,601)	0	898,550	0	0	0	6,977	07/15/2045	1FM
96221Q AF 0	WFRBS 2013-C18 ASB 3.676		03/15/2019	PAID ON PRINCIPAL		397,163	397,163	409,060	401,003	0	(3,841)	0	(3,841)	0	397,163	0	0	0	2,534	12/15/2046	1FM
02007J AB 3	ALLYA 2018-3 A2 2.720		03/15/2019	PAID ON PRINCIPAL		4,023,370	4,023,370	4,016,939	4,017,626	0	5,744	0	5,744	0	4,023,370	0	0	0	23,042	05/17/2021	1FE
02004W AA 9	ALLYA 2019-1 A1 2.708		02/19/2019	TRAVELERS MMLP		33,805,281	33,800,000	33,800,000	33,800,000	0	(152)	0	(152)	0	33,799,848	0	5,433	5,433	15,258	02/18/2020	1FE
36256X AA 0	GMCAR 2019-1 A1 2.749		01/28/2019	TRAVELERS MMLP		29,000,000	29,000,000	29,000,000	29,000,000	0	(19)	0	(19)	0	28,999,981	0	19	19	26,582	01/16/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					180,212,828	176,063,897	180,134,812	175,574,727	14,441	694,652	0	709,093	0	176,283,820	0	3,646,871	3,646,871	2,898,654	XXX	XXX
8399997	Total - Bonds - Part 4					352,962,615	340,002,067	362,541,160	346,351,190	14,441	509,646	0	524,087	0	346,875,277	0	5,805,201	5,805,201	5,444,699	XXX	XXX
8399999	Total - Bonds					352,962,615	340,002,067	362,541,160	346,351,190	14,441	509,646	0	524,087	0	346,875,277	0	5,805,201	5,805,201	5,444,699	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
420870 10 7	HAYMAKER ACQUISITION CORP CL A		03/21/2019	MERGER		1,000,000.000	10,126,466	XXX	10,000,000	10,010,000	(10,000)	0	(10,000)	0	10,000,000	0	126,466	126,466	0	XXX	L
420870 11 5	HAYMAKER ACQUISITION CORP WAR		03/21/2019	MERGER		500,000.000	0	XXX	0	410,050	(410,050)	0	(410,050)	0	0	0	0	0	0	XXX	L
P73684 11 3	ONESPAPORLD HOLDINGS LTD	C	03/29/2019	CITIGROUP GLOBAL MKTS		72,350.000	917,230	XXX	723,500	0	0	0	0	723,500	0	193,730	193,730	0	XXX	L	
9099999	Total - Common Stocks - Industrial and Miscellaneous					11,043,696	XXX	10,723,500	10,420,050	(420,050)	0	0	(420,050)	0	10,723,500	0	320,196	320,196	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					11,043,696	XXX	10,723,500	10,420,050	(420,050)	0	0	(420,050)	0	10,723,500	0	320,196	320,196	0	XXX	XXX
9799999	Total - Common Stocks					11,043,696	XXX	10,723,500	10,420,050	(420,050)	0	0	(420,050)	0	10,723,500	0	320,196	320,196	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					11,043,696	XXX	10,723,500	10,420,050	(420,050)	0	0	(420,050)	0	10,723,500	0	320,196	320,196	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					364,006,311	XXX	373,264,660	356,771,240	(405,609)	509,646	0	104,037	0	357,598,777	0	6,125,397	6,125,397	5,444,699	XXX	XXX

QE05.7

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on one 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 and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY.....	.....	1.....	.....20,824,780	.....20,824,780	04/01/2019.....
	REPO - CREDIT A TREASURY.....	.....	1.....	.....113,203	.....113,203	04/01/2019.....
	REPO - HSBC A TREASURY.....	.....	1.....	.....20,824,780	.....20,824,780	04/01/2019.....
	REPO - JP A TREASURY.....	.....	1.....	.....20,824,780	.....20,824,780	04/01/2019.....
0199999.	U.S. Government - Issuer Obligations.....	.....		.....62,587,543	.....62,587,543	XXX
0599999.	Total - U.S. Government.....	.....		.....62,587,543	.....62,587,543	XXX
Totals						
6499999.	Total - Issuer Obligations.....	.....		.....62,587,543	.....62,587,543	XXX
7099999.	Subtotal - Bonds.....	.....		.....62,587,543	.....62,587,543	XXX
9999999.	Totals.....	.....		.....62,587,543	.....62,587,543	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....7,775,452 Book/Adjusted Carrying Value \$.....7,775,452
- Average balance for the year: Fair Value \$.....59,009,142 Book/Adjusted Carrying Value \$.....59,009,142
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....62,587,543 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 and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount or 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	.....(357,622)	.....(345,668)	.....(330,728)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....73,650	.....267,456	.....99,169	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(283,972)	.....(78,213)	.....(231,559)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(283,972)	.....(78,213)	.....(231,559)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(283,972)	.....(78,213)	.....(231,559)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

QE13



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	4	0	0	90
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	4	0	0	90

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	3	0	0	64
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	75	0	0	1,689
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	78	0	0	1,753

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	4	0	0	102
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	4	0	0	102

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 March 31, 2019

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
.....0	.....187,679	.....(97,491)

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