

QUARTERLY STATEMENT
AS OF JUNE 30, 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
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (844) 816-9447
(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Nicholas Seminara, Jay Steven Benet, William Herbert Heyman, Avrohom YAAKOV KESS, 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

23rd day of July, 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.....	9,693,705,463	0	9,693,705,463	9,698,694,757
2. Stocks:				
2.1 Preferred stocks.....	27,969,080	0	27,969,080	28,006,147
2.2 Common stocks.....	4,261,628,861	0	4,261,628,861	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 (\$.....111,700), cash equivalents (\$.....0) and short-term investments (\$.....291,811,362).....	291,923,062	0	291,923,062	504,381,198
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,263,874,896	11,054,189	1,252,820,707	1,196,237,023
9. Receivables for securities.....	7,137,299	0	7,137,299	113,988
10. Securities lending reinvested collateral assets.....	16,362,450	0	16,362,450	54,812,091
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,562,601,110	11,054,189	15,551,546,921	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.....	90,443,505	0	90,443,505	92,556,107
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	623,853,176	36,286,944	587,566,233	551,862,234
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,396,501 earned but unbilled premiums).....	1,138,557,008	6,670,411	1,131,886,597	1,025,126,311
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	17,715,483	1,158,408	16,557,075	16,967,906
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	32,463,715	0	32,463,715	40,061,313
16.2 Funds held by or deposited with reinsured companies.....	1,017,504	0	1,017,504	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.....	951,860	0	951,860	8,334,852
18.2 Net deferred tax asset.....	157,407,480	16,044,341	141,363,139	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.....	60,586,775	0	60,586,775	54,189,380
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	79,700,309	1,074,394	78,625,915	88,920,410
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,765,921,294	72,288,687	17,693,632,607	17,473,912,387
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,765,921,294	72,288,687	17,693,632,607	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.....	33,669,260	0	33,669,260	42,056,302
2502. Equities and deposits in pools and associations.....	23,597,387	0	23,597,387	23,918,851
2503. State surcharges receivable.....	9,930,848	0	9,930,848	9,266,067
2598. Summary of remaining write-ins for Line 25 from overflow page.....	12,502,814	1,074,394	11,428,419	13,679,190
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	79,700,309	1,074,394	78,625,915	88,920,410

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,014,357,646).....	6,467,448,713	6,389,581,643
2. Reinsurance payable on paid losses and loss adjustment expenses.....	251,344,236	290,874,292
3. Loss adjustment expenses.....	1,478,997,729	1,466,296,061
4. Commissions payable, contingent commissions and other similar charges.....	113,828,148	153,772,764
5. Other expenses (excluding taxes, licenses and fees).....	103,563,661	124,804,082
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	54,375,501	65,905,956
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....7,964.....	7,964	7,004
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....212,611,755 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).....	2,338,875,995	2,224,273,459
10. Advance premium.....	100	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,758,075	12,495,885
12. Ceded reinsurance premiums payable (net of ceding commissions).....	91,573,955	41,356,234
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	9,274,550	8,436,841
15. Remittances and items not allocated.....	3,267,563	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.....	4,515,000	0
22. Payable for securities lending.....	16,362,450	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.....	(10,013,592)	(9,519,373)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,936,180,050	10,826,065,321
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	10,936,180,050	10,826,065,321
29. Aggregate write-ins for special surplus funds.....	10,515,023	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).....	4,092,112,948	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).....	6,757,452,557	6,647,847,066
38. Totals (Page 2, Line 28, Col. 3).....	17,693,632,607	17,473,912,387

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	240,201	240,396
2502. Escheat liability.....	75,601	558,474
2503. Retroactive reinsurance reserve ceded.....	(10,329,394)	(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).....	(10,013,592)	(9,519,373)
2901. Special surplus from retroactive reinsurance.....	10,515,023	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).....	10,515,023	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

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 \$.....209,505,791).....	174,025,125	161,086,733	319,378,092
1.2 Assumed..... (written \$.....2,574,091,488).....	2,461,311,820	2,346,409,320	4,801,602,415
1.3 Ceded..... (written \$.....213,724,723).....	178,528,955	165,358,640	327,666,255
1.4 Net..... (written \$.....2,569,872,556).....	2,456,807,990	2,342,137,413	4,793,314,252
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,442,529,867):			
2.1 Direct.....	113,690,012	93,054,726	245,842,971
2.2 Assumed.....	1,384,625,501	1,385,574,238	2,846,428,153
2.3 Ceded.....	101,244,830	114,522,575	274,035,993
2.4 Net.....	1,397,070,683	1,364,106,388	2,818,235,130
3. Loss adjustment expenses incurred.....	263,883,665	241,752,528	506,085,444
4. Other underwriting expenses incurred.....	736,723,732	713,466,786	1,407,333,878
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,397,678,080	2,319,325,702	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).....	59,129,910	22,811,711	61,659,800
INVESTMENT INCOME			
9. Net investment income earned.....	261,019,305	194,758,363	916,855,642
10. Net realized capital gains (losses) less capital gains tax of \$.....761,416.....	2,212,782	17,557,891	23,803,714
11. Net investment gain (loss) (Lines 9 + 10).....	263,232,088	212,316,253	940,659,356
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....780,870 amount charged off \$.....6,348,161).....	(5,567,292)	(4,248,458)	(10,402,157)
13. Finance and service charges not included in premiums.....	9,199,288	7,943,912	16,473,987
14. Aggregate write-ins for miscellaneous income.....	1,540,622	(657,865)	(425,345)
15. Total other income (Lines 12 through 14).....	5,172,618	3,037,590	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).....	327,534,616	238,165,554	1,007,965,640
17. Dividends to policyholders.....	4,061,989	4,463,555	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).....	323,472,626	233,702,000	998,516,501
19. Federal and foreign income taxes incurred.....	57,745,728	48,701,485	69,170,792
20. Net income (Line 18 minus Line 19) (to Line 22).....	265,726,898	185,000,515	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).....	265,726,898	185,000,515	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 \$.....4,782,376.....	309,381,442	304,255,550	125,296,812
25. Change in net unrealized foreign exchange capital gain (loss).....	(378,426)	(1,373,454)	(3,152,574)
26. Change in net deferred income tax.....	361,000	7,986,044	(16,306,626)
27. Change in nonadmitted assets.....	6,514,577	24,849,514	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.....	(472,000,000)	(510,000,000)	(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).....	109,605,491	10,718,169	121,762,448
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,757,452,557	6,536,802,787	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.....	1,569,062	(135,836)	989,827
1402. Retroactive reinsurance gain/loss.....	31,559	(432,032)	(1,339,457)
1403. Other assets tri-party/tax credit bond income.....	(52)	(56)	20,962
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(59,948)	(89,940)	(96,678)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,540,622	(657,865)	(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.....	2,477,445,695	2,355,865,191	4,848,561,071
2. Net investment income.....	282,471,790	215,292,848	960,920,274
3. Miscellaneous income.....	5,172,618	3,037,590	5,646,484
4. Total (Lines 1 through 3).....	2,765,090,102	2,574,195,629	5,815,127,829
5. Benefit and loss related payments.....	1,351,122,079	1,253,238,028	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.....	1,059,432,817	1,021,357,964	1,879,234,177
8. Dividends paid to policyholders.....	3,799,800	3,705,479	8,553,056
9. Federal and foreign income taxes paid (recovered) net of \$.....(183,377) tax on capital gains (losses).....	51,124,152	57,240,205	93,973,602
10. Total (Lines 5 through 9).....	2,465,478,847	2,335,541,676	4,571,998,443
11. Net cash from operations (Line 4 minus Line 10).....	299,611,255	238,653,953	1,243,129,386
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	835,453,024	1,430,489,513	2,275,591,260
12.2 Stocks.....	10,233,701	2,784,307	5,311,923
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	111,095,185	43,851,860	122,403,765
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	43,253,704	99,900,727	17,672,059
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,000,035,614	1,577,026,407	2,420,979,008
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	838,305,756	1,399,458,641	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.....	161,147,711	178,266,318	331,023,986
13.6 Miscellaneous applications.....	7,023,310	14,636,119	27,268,376
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,006,476,777	1,592,361,078	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).....	(6,441,163)	(15,334,671)	(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	(23,953)	(36,241)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	472,000,000	510,000,000	940,000,000
16.6 Other cash provided (applied).....	(33,628,228)	64,836,506	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).....	(505,628,228)	(445,187,447)	(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).....	(212,458,136)	(221,868,165)	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).....	291,923,062	278,922,893	504,381,198
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	36,541,013	27,302,520	41,599,230
20.0002 Exchange of stock.....	7,788,890	0	10,000,000
20.0003 Stock distribution from limited partnership.....	773,413	1,307,676	1,636,886
20.0004 Income payment received in securities.....	208,703	331,343	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>June 30, 2019</u>	<u>December 31, 2018</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 265,726,898	\$ 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>\$ 265,726,898</u>	<u>\$ 929,345,709</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,757,452,557	\$ 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>\$ 6,757,452,557</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 the 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	\$	20,022
	2. 12 Months or Longer	\$	530,030
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	15,747,852
	2. 12 Months or Longer	\$	88,727,971

(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

Through June 30, 2019, the Company sold \$169.8 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 28, 2019	\$ 29.0
February 19, 2019	33.8
April 24, 2019	88.1
June 24, 2019	18.9

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through June 30, 2019, the Company paid ordinary dividends totaling \$472 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2019	\$ 221	\$ -	\$ 221
June 20, 2019	251	-	251

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.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2019:

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 36,996,438	\$ -	\$ -	\$ 36,996,438
Preferred stock					
Redeemable	-	26,375,000	-	-	26,375,000
Non-redeemable	-	1,594,080	-	-	1,594,080
Total preferred stock	-	27,969,080	-	-	27,969,080
Common stock					
Industrial and miscellaneous	6,610,292	-	-	-	6,610,292
Total securities at fair value	\$ 6,610,292	\$ 64,965,518	\$ -	\$ -	\$ 71,575,810

At June 30, 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 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 June 30, 2019) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Short-term bonds	\$ 291,811,362	\$ 291,811,362	\$ 10,277,371	\$ 281,533,991	\$ -	\$ -	\$ -
Long-term bonds	10,081,395,777	9,693,705,463	297,322,154	9,769,736,050	14,337,573	-	-
Preferred stock	27,969,080	27,969,080	-	27,969,080	-	-	-
Common stock	6,610,292	6,610,292	6,610,292	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2018)	Aggregate	Admitted	Level 1	Level 2	Level 3	Net Asset	Not
Description	Fair Value	Assets				Value	Practicable
						(NAV)	(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	-	-	-	-

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 August 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 \$40,461,000, resulting from better than expected loss and defense and cost containment (DCC) experience across multiple Schedule P lines, primarily workers' compensation, homeowners, special property and personal auto liability lines of business. This favorable development was partially offset by higher than expected loss experience in other liability (including a \$12.2 million increase to environmental reserves), commercial auto liability and commercial multiple peril lines.

The improvement in workers' compensation was driven primarily by better than expected loss experience across all 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. Better than expected loss experience in special property was for recent accident years. 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 for "Prior" accident years (including a \$12.2 million increase to environmental reserves), accident years 2013 to 2016 as well as higher than expected adjusting and other costs. Higher than expected loss experience in commercial auto liability and commercial multiple peril were primarily for recent accident years.

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.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES****GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period. Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- | 1 | 2 | 3 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| | 0 | |
5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [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 | 2 | 3 | 4 | 5 | 6 |
|----------------|------------------------|-----|-----|------|-----|
| Affiliate Name | Location (City, State) | FRB | OCC | FDIC | SEC |
| | | | | | |
- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

INVESTMENT

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 23,835,325
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,958,427,147	4,255,018,568
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	38,514,812	39,731,222
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,996,941,959	\$ 4,294,749,790
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 16,362,450
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 16,362,450
- 16.3 Total payable for securities lending reported on the liability page: \$ 16,362,450
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes No

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor, Chicago, IL 60606	Futures account
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
- 17.4 If yes, give full and complete information relating thereto:

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

- 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:
- a. 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.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes No
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. 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.
 - d. 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	29,195,018	29,195,018	0	0	178,354	178,354
Total	XXX	XXX	0	0	29,195,018	29,195,018	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 []

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
------------------------------	----------------	------------------------	----------------------------------	---------------------------	---	--

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.....		5,867,924	3,060,394	2,219,788	1,821,170	46,170,945	44,095,729
2. Alaska.....AK.....L.....		231,222	112,515	8,952	0	479,598	288,069
3. Arizona.....AZ.....L.....		3,726,894	3,608,558	929,305	1,641,520	12,393,724	11,639,842
4. Arkansas.....AR.....L.....		1,171,808	1,191,620	338,728	325,548	7,712,827	8,545,618
5. California.....CA.....L.....		8,721,024	11,864,224	6,291,034	4,747,620	77,303,209	83,898,753
6. Colorado.....CO.....L.....		22,202	868,884	306,971	145,040	8,232,259	8,472,416
7. Connecticut.....CT.....L.....		6,602,736	7,311,305	5,423,581	5,800,732	128,916,212	133,334,909
8. Delaware.....DE.....L.....		48,831	106,345	196,655	82,902	10,641,105	11,290,764
9. District of Columbia.....DC.....L.....		3,764,498	2,206,544	837,771	381,022	18,566,769	18,248,274
10. Florida.....FL.....L.....		12,580,654	14,031,222	6,882,756	5,232,678	109,928,289	105,528,476
11. Georgia.....GA.....L.....		4,843,038	2,277,103	2,697,784	1,405,143	31,152,010	33,445,298
12. Hawaii.....HI.....L.....		454,163	1,455,565	38,598	21,451	7,527,835	1,315,673
13. Idaho.....ID.....L.....		340,600	392,927	283,212	290,909	4,325,209	4,079,755
14. Illinois.....IL.....L.....		13,729,110	7,011,180	5,366,169	5,534,281	50,633,625	51,680,406
15. Indiana.....IN.....L.....		1,624,817	1,285,162	875,493	1,382,849	9,534,844	9,295,946
16. Iowa.....IA.....L.....		2,944,475	2,470,936	1,212,230	1,238,733	13,729,271	11,672,093
17. Kansas.....KS.....L.....		2,974,618	2,044,029	2,255,285	1,681,078	24,143,009	19,556,528
18. Kentucky.....KY.....L.....		1,457,350	914,739	1,184,200	563,352	19,114,122	20,640,665
19. Louisiana.....LA.....L.....		4,139,347	7,149,024	1,913,814	3,751,287	38,930,258	38,649,802
20. Maine.....ME.....L.....		284,198	220,970	260,949	440,804	11,810,413	12,156,958
21. Maryland.....MD.....L.....		6,428,068	3,940,757	1,691,422	2,089,051	54,340,339	62,824,697
22. Massachusetts.....MA.....L.....		6,137,502	5,969,564	4,370,310	5,920,881	82,326,085	88,798,208
23. Michigan.....MI.....L.....		2,861,243	3,055,103	4,522,453	5,538,318	223,841,813	223,623,003
24. Minnesota.....MN.....L.....		4,383,918	4,852,047	2,164,748	1,835,056	30,280,863	31,949,735
25. Mississippi.....MS.....L.....		2,527,679	2,652,213	881,358	1,049,451	15,938,852	22,245,774
26. Missouri.....MO.....L.....		3,590,806	2,189,563	1,579,623	2,873,730	26,213,613	28,313,421
27. Montana.....MT.....L.....		742,382	408,724	87,572	181,405	1,461,397	1,319,811
28. Nebraska.....NE.....L.....		936,299	884,604	441,791	884,056	10,105,765	10,602,877
29. Nevada.....NV.....L.....		688,152	501,581	638,323	429,790	3,263,252	3,508,108
30. New Hampshire.....NH.....L.....		84,312	104,658	616,108	604,189	14,208,395	14,391,625
31. New Jersey.....NJ.....L.....		1,298,565	1,164,173	21,561,412	3,542,498	185,177,050	165,865,531
32. New Mexico.....NM.....L.....		1,088,457	1,373,799	241,167	215,493	4,172,473	4,117,741
33. New York.....NY.....L.....		21,111,407	15,413,600	22,064,895	17,987,175	212,860,378	208,481,595
34. North Carolina.....NC.....L.....		4,166,474	3,523,109	1,518,668	1,085,597	28,340,501	29,476,415
35. North Dakota.....ND.....L.....		76,208	83,638	0	(708)	145,087	117,570
36. Ohio.....OH.....L.....		313,552	363,113	1,976,802	884,622	51,879,792	55,836,249
37. Oklahoma.....OK.....L.....		790,742	1,247,764	351,345	181,273	7,058,949	7,116,882
38. Oregon.....OR.....L.....		3,400,986	3,171,552	1,944,208	1,125,692	10,420,275	9,992,031
39. Pennsylvania.....PA.....L.....		7,630,630	5,739,274	11,771,587	10,657,981	159,223,291	169,882,435
40. Rhode Island.....RI.....L.....		1,418,691	393,966	737,809	829,548	20,601,618	22,060,561
41. South Carolina.....SC.....L.....		5,577,487	1,882,838	995,553	515,875	16,834,364	15,601,576
42. South Dakota.....SD.....L.....		1,152,994	499,062	149,814	227,038	1,703,545	1,270,675
43. Tennessee.....TN.....L.....		7,150,248	9,023,226	2,735,733	2,782,673	52,567,010	56,468,967
44. Texas.....TX.....L.....		35,244,363	27,166,740	3,375,633	5,901,086	115,111,511	112,609,891
45. Utah.....UT.....L.....		691,654	2,157,725	487,438	444,771	4,936,985	4,710,278
46. Vermont.....VT.....L.....		811,221	407,114	181,549	287,747	3,971,702	3,861,282
47. Virginia.....VA.....L.....		10,627,872	10,281,022	4,691,954	5,713,439	36,698,290	38,610,780
48. Washington.....WA.....L.....		205,106	387,597	527,812	342,338	12,244,037	10,715,220
49. West Virginia.....WV.....L.....		1,675,721	702,803	849,627	540,849	7,460,037	7,008,836
50. Wisconsin.....WI.....L.....		1,003,555	1,514,540	2,346,150	2,311,865	29,157,858	31,107,872
51. Wyoming.....WY.....L.....		8,742	7,330	3,724	5,704	146,857	158,372
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		27,534	390,305	0	0	28,163	7,867
54. Puerto Rico.....PR.....L.....		103,067	123,316	6,071	(50,562)	339,067	724,202
55. US Virgin Islands.....VI.....L.....		20,525	25,399	0	0	157,476	158,046
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		120	247,494	0	0	0	0
59. Totals.....	XXX	209,505,791	181,432,559	135,035,930	113,426,039	2,054,462,228	2,071,374,107

DETAILS OF WRITE-INS

58001. BMU Bermuda.....	XXX	145	247,494	0	0	0	0
58002. BEL Belgium.....	XXX	(25)	0	0	0	0	0
58003.....	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX	120	247,494	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. (74%)	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.....	74.000	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.....	2,077,908	581,297	27.975	101.328
2. Allied lines.....	895,436	447,271	49.950	51.622
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	13,391,578	7,820,691	58.400	62.330
5. Commercial multiple peril.....	15,746	599,933	3,810.019	3,516.450
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	653	(43)	(6.609)	3,740.145
9. Inland marine.....	75,554	(3,571)	(4.727)	26.572
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.....	14,490	.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.....	128,337,794	62,993,697	49.084	27.797
17.1. Other liability-occurrence.....	366,001	41,400,287	11,311.514	(2,796.760)
17.2. Other liability-claims made.....	555,801	(42,436)	(7.635)	(0.697)
17.3. Excess workers' compensation.....	.0	304,258	0.000	0.000
18.1. Products liability-occurrence.....	702,593	(1,998,644)	(284.467)	(1,546.500)
18.2. Products liability-claims made.....	.0	(16,574)	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	.0	(7,303,211)	0.000	0.000
19.3, 19.4. Commercial auto liability.....	.0	6,449,205	0.000	0.000
21. Auto physical damage.....	.0	(1,127)	0.000	0.000
22. Aircraft (all perils).....	.0	(284,332)	0.000	0.000
23. Fidelity.....	99,538	(52,448)	(52.691)	(34.458)
24. Surety.....	27,483,729	2,795,276	10.171	10.052
26. Burglary and theft.....	8,304	398	4.788	7.059
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.....	174,025,125	113,690,012	65.330	57.767
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.....	1,026,197	2,337,715	1,609,554
2. Allied lines.....	400,239	869,528	773,961
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	6,629,206	12,554,455	13,393,357
5. Commercial multiple peril.....	3,890	15,576	11,691
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	422	472	381
9. Inland marine.....	34,901	69,779	77,082
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.....	7,633	14,460	14,310
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.....	61,596,294	147,930,574	128,769,945
17.1. Other liability-occurrence.....	173,776	346,655	672,734
17.2. Other liability-claims made.....	1,438	1,438	188,655
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	371,086	702,593	108,120
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.....	1,316	22,788	81,760
24. Surety.....	17,831,283	44,636,489	35,717,757
26. Burglary and theft.....	1,583	3,270	13,252
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.....	88,079,263	209,505,791	181,432,559
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	358,476	29,588	388,064	1,942,019	27,348	2,257,474	4,226,841	150,171	(197,180)	(47,009)
2. 2017.....	481,179	732,002	1,213,181	171,990	11,400	183,389	416,592	13,925	598,420	1,028,937	107,403	(108,257)	(854)
3. Subtotals 2017 + Prior.....	2,631,503	3,243,592	5,875,095	530,466	40,987	571,453	2,358,611	41,273	2,855,895	5,255,778	257,574	(305,437)	(47,863)
4. 2018.....	654,217	1,326,566	1,980,783	398,918	80,754	479,672	522,756	39,495	946,262	1,508,513	267,457	(260,055)	7,402
5. Subtotals 2018 + Prior.....	3,285,720	4,570,158	7,855,878	929,385	121,741	1,051,126	2,881,367	80,768	3,802,157	6,764,291	525,031	(565,492)	(40,461)
6. 2019.....	XXX	XXX	XXX	XXX	519,260	519,260	XXX	314,803	867,353	1,182,155	XXX	XXX	XXX
7. Totals.....	3,285,720	4,570,158	7,855,878	929,385	641,001	1,570,386	2,881,367	395,571	4,669,509	7,946,446	525,031	(565,492)	(40,461)
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. ....16.0 %	2. ....(12.4)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	10,660,277	1,074,394	9,585,882	12,136,379
2505. Other assets.....	1,730,986	0	1,730,986	1,431,236
2506. Other assets tri-party/tax credit bonds.....	144,438	0	144,438	144,490
2507. Deferred compensation funds.....	0	0	0	1,797
2508. Assumed reinsurance receivable and payable.....	(32,887)	0	(32,887)	(34,712)
2597. Summary of remaining write-ins for Line 25.....	12,502,814	1,074,394	11,428,419	13,679,190

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.....	(59,948)	(89,940)	(96,678)
1497. Summary of remaining write-ins for Line 14.....	(59,948)	(89,940)	(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.....	3,634,039	45,706,274
2.2 Additional investment made after acquisition.....	157,513,672	285,317,712
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	8,887,856	8,092,699
6. Total gain (loss) on disposals.....	0	(96,059)
7. Deduct amounts received on disposals.....	111,868,598	124,040,651
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	(377,701)	(3,036,285)
10. Deduct current year's other-than-temporary impairment recognized.....	6,298,845	3,226,111
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,263,874,896	1,212,384,473
12. Deduct total nonadmitted amounts.....	11,054,189	16,147,450
13. Statement value at end of current period (Line 11 minus Line 12).....	1,252,820,707	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.....	883,617,775	2,486,969,725
3. Accrual of discount.....	4,741,658	8,412,088
4. Unrealized valuation increase (decrease).....	305,275,962	126,145,667
5. Total gain (loss) on disposals.....	9,837,132	5,089,737
6. Deduct consideration for bonds and stocks disposed of.....	890,505,967	2,334,868,057
7. Deduct amortization of premium.....	25,192,622	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.....	855,131	159,492
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	489,339	2,365,644
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	13,983,303,403	13,695,895,257
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	13,983,303,403	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).....	8,007,226,314	1,488,135,163	1,533,811,587	(29,317,757)	8,007,226,314	7,932,232,132		8,175,029,329
2. NAIC 2 (a).....	1,899,981,880	72,298,029	78,039,247	4,909,862	1,899,981,880	1,899,150,525		1,916,445,094
3. NAIC 3 (a).....	73,988,001	2,305,625	12,215,993	631,013	73,988,001	64,708,646		71,281,351
4. NAIC 4 (a).....	35,739,963	12,037,500	7,283,183	(123,131)	35,739,963	40,371,148		36,037,936
5. NAIC 5 (a).....	25,681,836	0	16,053	14,640,405	25,681,836	40,306,188		4,588,667
6. NAIC 6 (a).....	8,175,066	0	1,369	574,489	8,175,066	8,748,186		8,485
7. Total Bonds.....	10,050,793,060	1,574,776,317	1,631,367,432	(8,685,119)	10,050,793,060	9,985,516,825	0	10,203,390,863
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	27,943,920	0	0	25,160	27,943,920	27,969,080		28,006,147
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	27,943,920	0	0	25,160	27,943,920	27,969,080	0	28,006,147
15. Total Bonds and Preferred Stock.....	10,078,736,980	1,574,776,317	1,631,367,432	(8,659,959)	10,078,736,980	10,013,485,905	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 \$.....291,811,362; 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.....	291,811,362	XXX.....	291,811,362	326,121	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.....	1,959,982,415	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.....	2,172,865,541	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).....	291,811,362	504,696,106
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	291,811,362	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	.....1,425,914	.....0	.....7,182,656	.....5.930
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....										01,425,91407,182,656XXX.....
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	.....1,290,318	.....0	.....3,779,975	.....0.810
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Atlas Merchant Capital.....		03/10/2016....	.....3	.....0	.....(5,806)	.....0	.....852,319	.....3.580
	BCM Fund I, LP.....	Miami.....	FL.....	Boyne Capital Management, LLC.....		05/06/2017....	.....3	.....0	.....838,798	.....0	.....5,891,287	.....6.980
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone Group.....		05/13/2015....	.....3	.....0	.....67,500	.....0	.....8,972,401	.....0.100
	Capital Partners Private Equity Income Fund III, L.P.....	Norwalk.....	CT.....	Capital Partners.....		11/09/2017....	.....3	.....0	.....732,079	.....0	.....6,944,599	.....1.667
	CapitalWorks Fund IV, L.P.....	Cleveland.....	OH.....	CapitalWorks.....		11/15/2017....	.....3	.....0	.....1,950,622	.....0	.....5,624,745	.....7.960
	Carlyle Partners VII, L.P.....	Washington.....	DC.....	The Carlyle Group.....		01/11/2018....	.....3	.....0	.....117,604	.....0	.....8,485,281	.....0.050
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC.....	The Carlyle Group.....		03/06/2015....	.....3	.....0	.....(34,757)	.....0	.....8,670,851	.....0.820
	CIP Capital Fund II, L.P.....	New York.....	NY.....	CIP Capital.....		02/02/2017....	.....3	.....0	.....1,480,737	.....0	.....3,230,049	.....3.560
	CIP Capital Fund, L.P.....	New York.....	NY.....	CIP Capital.....		04/30/2014....	.....3	.....0	.....765,787	.....0	.....450,169	.....8.760
	Crestview Partners III, L.P.....	New York.....	NY.....	Crestview Partners.....		11/08/2013....	.....3	.....0	.....1,056,629	.....0	.....10,594,911	.....0.720
	DFW Capital Partners V, L.P.....	Teaneck.....	NJ.....	DFW Capital Partners.....		04/02/2016....	.....3	.....0	.....161,792	.....0	.....2,075,977	.....2.780
	Further Global Capital Partners, L.P.....	New York.....	NY.....	Further Global Capital Management.....		01/31/2018....	.....3	.....0	.....112,759	.....0	.....11,207,319	.....6.980
	GGV Capital VII L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		08/15/2018....	.....1	.....0	.....880,000	.....0	.....6,720,000	.....0.781
	GGV Capital VII Plus L.P.....	Menlo Park.....	CA.....	Granite Global Ventures.....		08/15/2018....	.....1	.....300,000	.....60,000	.....0	.....1,640,000	.....0.781
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA.....	Leonard Green & Partners.....		02/29/2016....	.....3	.....0	.....1,638,774	.....0	.....8,263,692	.....0.450
	HCI Equity Partners V, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		04/14/2017....	.....3	.....0	.....444,705	.....0	.....6,515,131	.....2.480
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Inverness Graham.....		05/19/2015....	.....3	.....0	.....1,034,848	.....0	.....5,068,401	.....6.870
	JFL Equity Investors IV, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		10/23/2015....	.....3	.....0	.....68,726	.....0	.....4,778,037	.....2.260
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	JLL Partners Inc.....		08/20/2014....	.....3	.....0	.....2,896,235	.....0	.....3,805,138	.....1.870
	Liberty Hall Capital Partners Fund I, L.P.....	New York.....	NY.....	Liberty Hall Capital Partners.....		12/21/2017....	.....3	.....0	.....16,253	.....0	.....2,588,372	.....6.360
	NexPhase Capital Fund III, LP.....	New York.....	NY.....	NexPhase Capital.....		03/11/2016....	.....3	.....0	.....1,523,229	.....0	.....4,152,108	.....9.590
	One Rock Capital Partners II, LP.....	New York.....	NY.....	One Rock Capital Partners.....		03/31/2017....	.....3	.....0	.....4,480,856	.....0	.....5,847,695	.....1.570
	Pitango Venture Capital Fund V, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....150,000	.....0	.....318,352	.....4.530
	Pitango Venture Capital Fund VII, L.P.....	Herzliya.....	ISR.....	Pitango Venture Capital.....		12/14/2016....	.....1	.....0	.....1,875,000	.....0	.....5,700,000	.....8.290
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....16,775	.....0	.....1,201,726	.....0.230
	Public Pension Capital, LLC.....	New York.....	NY.....	PPC Enterprises LLC.....		05/16/2014....	.....3	.....0	.....4,199,926	.....0	.....19,202,155	.....8.910
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		09/01/2015....	.....1	.....0	.....500,000	.....0	.....3,100,000	.....12.630
	Rally Ventures Fund III, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		04/24/2018....	.....1	.....0	.....650,000	.....0	.....9,000,000	.....8.380
	Sentinel Junior Capital I, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		01/18/2018....	.....3	.....0	.....15,751	.....0	.....3,908,400	.....1.070
	Shamrock Capital Growth Fund IV, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015....	.....3	.....0	.....875,494	.....0	.....5,591,190	.....1.430
	Silverfleet Capital Partners II LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		10/31/2014....	.....3	.....0	.....541,837	.....0	.....5,708,718	.....2.480
	Silverfleet European Development Fund SCSp.....	London.....	GBR.....	Silverfleet Capital Partners.....		08/22/2018....	.....3	.....0	.....(78,346)	.....0	.....10,199,489	.....7.390
	Snow Phipps III, L.P.....	New York.....	NY.....	Snow Phipps Group LLC.....		12/18/2015....	.....3	.....0	.....(106,992)	.....0	.....8,395,684	.....2.120
	Spire Capital Partners III, L.P.....	New York.....	NY.....	Spire Capital Management.....		03/29/2013....	.....3	.....0	.....1,931,022	.....0	.....1,409,190	.....4.170
	Synova Capital Fund III LP.....	London.....	GBR.....	Synova Capital.....		12/18/2015....	.....3	.....0	.....1,619,926	.....0	.....2,733,704	.....4.000

QE03

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									
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO..	Thompson Street Capital Partners.....		01/30/2007.....	.....3	.....0	.....54,466	.....0	.....1,362	.....4.170
	Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO..	Thompson Street Capital Partners.....		12/10/2015.....	.....3	.....0	.....291,000	.....0	.....1,716,999	.....2.180
	Thompson Street Capital Partners V, L.P.....	St. Louis.....	MO..	Thompson Street Capital Partners.....		05/04/2018.....	.....3	.....0	.....839,406	.....0	.....13,040,870	.....1.270
	Trilantic Capital Partners VI (North America) L.P.....	New York.....	NY...	Trilantic Capital Partners.....		03/29/2018.....	.....3	.....0	.....411,818	.....0	.....11,697,016	.....1.100
	Viola FinTech I, L.P.....	Luxembourg.....	LUX..	Viola Group.....		12/05/2017.....	.....1	.....0	.....450,000	.....0	.....12,504,658	.....13.480
	VMG Partners III, L.P.....	San Francisco.....	CA..	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....122,502	.....0	.....2,748,667	.....4.420
	VMG Partners IV, L.P.....	San Francisco.....	CA..	VMG Equity Partners.....		07/11/2017.....	.....3	.....0	.....835,041	.....0	.....16,178,490	.....3.590
	WindRose Health Investors IV, L.P.....	New York.....	NY...	WindRose Health Investors.....		02/12/2016.....	.....3	.....0	.....75,499	.....0	.....7,299,522	.....6.450
	WindRose Health Investors V, L.P.....	New York.....	NY...	WindRose Health Investors.....		11/21/2018.....	.....3	.....181,001	.....0	.....0	.....29,818,999	.....7.396
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....481,001	.....36,847,811	.....0	.....297,633,649	.....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	.....32,665	.....0	.....14,456,098	.....49.000
	Dermody Properties Industrial Fund II L.P.....	Wilmington.....	DE..	Dermody GP, LLC.....		07/19/2018.....	.....0	.....0	.....3,050,485	.....0	.....17,912,685	.....3.910
	HighBrook Property Fund III, LP.....	Wilmington.....	DE..	HighBrook Income Property Fund.....		10/05/2018.....	.....0	.....0	.....178,309	.....0	.....8,619,221	.....3.490
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA..	PCCP, LLC.....		03/14/2017.....	.....0	.....0	.....1,000,000	.....0	.....16,144,000	.....2.510
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	PCCP, LLC.....		01/14/2015.....	.....0	.....0	.....549,964	.....0	.....2,984,642	.....3.860
	RCG Longview Debt Fund VI, L.P.....	New York.....	NY...	RCG Longview.....		12/11/2017.....	.....0	.....0	.....1,738,956	.....0	.....12,025,150	.....9.030
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Rialto Capital Management.....		09/17/2014.....	.....0	.....0	.....(27,579)	.....0	.....0	.....6.570
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL..	Rialto Capital Management.....		03/28/2017.....	.....0	.....0	.....1,314,060	.....0	.....3,526,492	.....1.270
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....7,836,860	.....0	.....75,668,287	.....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	.....291,000	.....0	.....2,242,152	.....97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								.....0	.....291,000	.....0	.....2,242,152	.....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	.....998,519	.....0	.....5,338,855	.....10.270
	Blue Water Energy Fund II, L.P.....	London.....	GBR..	Blue Water Energy.....		02/24/2017.....	.....0	.....0	.....223,641	.....0	.....8,098,147	.....0.980
	Dyal II US Investors LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....287,438	.....0	.....4,678,165	.....1.940
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....4,930,257	.....0	.....3,691,049	.....2.750
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....793,794	.....0	.....6,826,226	.....0.430
	Level Equity Growth Partners IV, L.P.....	New York.....	NY...	Level Equity Management LLC.....		08/10/2018.....	.....0	.....0	.....2,200,877	.....0	.....11,450,382	.....2.790
	Monarch Capital Partners IV LP.....	New York.....	NY...	Monarch Alternative Capital.....		01/03/2018.....	.....0	.....0	.....1,125,000	.....0	.....4,875,000	.....4.210
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Monomoy Capital Partners.....		05/08/2006.....	.....0	.....0	.....(7,662)	.....0	.....676,525	.....5.520
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		10/25/2016.....	.....0	.....0	.....1,125,000	.....0	.....10,752,884	.....0.680
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA..	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....1,055,835	.....0	.....2,003,681	.....9.170
	Quintana Energy Partners, L.P.....	Houston.....	TX..	Quintana Capital Group.....		01/01/2010.....	.....0	.....0	.....117,454	.....0	.....43,099	.....3.720
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA..	Riverwood Capital Management.....		08/13/2014.....	.....0	.....0	.....2,577,397	.....0	.....1,654,744	.....1.390
	Shamrock Capital Content Fund I, L.P.....	Los Angeles.....	CA..	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....131,258	.....0	.....10,538,159	.....6.010
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Sheridan Production Partners.....		10/17/2014.....	.....0	.....0	.....165,000	.....0	.....9,922,500	.....4.080
	Solamere Capital Fund III, LP.....	New York.....	NY...	Solamere Capital.....		03/05/2018.....	.....0	.....0	.....140,528	.....0	.....13,032,954	.....2.260
	Sonoma Brands II, L.P.....	Sonoma.....	CA..	Sonoma Brands.....		12/28/2017.....	.....0	.....0	.....125,167	.....0	.....1,052,309	.....8.340

QE03.1

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									
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY.....	Tiger Infrastructure Partners.....		06/26/2017.....	.....0	.....0	.....48,288	.....0	.....4,881,179	.....4.150
	Transom Capital Fund III, LP.....	Los Angeles.....	CA.....	Transom Capital Group.....		12/14/2017.....	.....0	.....42,667	.....0	.....0	.....15,957,333	.....5.330
	Viola Growth III L.P.....	Herzliya.....	ISR.....	Viola Group.....		08/14/2018.....	.....0	.....0	.....1,500,000	.....0	.....7,741,848	.....3.310
	W Capital Partners IV, L.P.....	New York.....	NY.....	W Capital Partners.....		05/07/2018.....	.....0	.....0	.....3,699,069	.....0	.....8,246,218	.....5.730
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....42,667	.....21,236,861	.....0	.....131,461,257	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....523,668	.....67,347,446	.....0	.....511,945,849	.....XXX.....
4599999. Subtotal - Affiliated.....								.....0	.....291,000	.....0	.....2,242,152	.....XXX.....
4699999. Totals.....								.....523,668	.....67,638,446	.....0	.....514,188,000	.....XXX.....

SCHEDULE BA - PART 3

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

QE03.2

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.						
	American Securities Partners V, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	05/08/2019	.....301,363	.....0	.....0	.....0	.....0	.....0	.....0	.....301,363	.....301,363	.....0	.....0	.....0	.....0
	Aquiline Financial Services Fund III L.P.....	New York.....	NY..	Distribution.....	12/22/2014	04/15/2019	.....456,790	.....0	.....0	.....0	.....0	.....0	.....0	.....456,790	.....456,790	.....0	.....0	.....0	.....0
	Atlas Merchant Capital Fund LP.....	New York.....	NY..	Distribution.....	03/10/2016	06/18/2019	.....162,295	.....0	.....0	.....0	.....0	.....0	.....0	.....162,295	.....162,295	.....0	.....0	.....0	.....0
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR	Distribution.....	01/01/2010	05/31/2019	.....453,175	.....0	.....0	.....0	.....0	.....0	.....0	.....453,175	.....453,175	.....0	.....0	.....0	.....0
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL...	Distribution.....	03/31/2006	04/25/2019	.....19,869	.....0	.....0	.....0	.....0	.....0	.....0	.....19,869	.....19,869	.....0	.....0	.....0	.....0
	Capital Partners Private Equity Income Fund III, L.P...	Norwalk.....	CT..	Distribution.....	11/09/2017	05/08/2019	.....43,173	.....0	.....0	.....0	.....0	.....0	.....0	.....43,173	.....43,173	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC..	Distribution.....	03/06/2015	04/12/2019	.....(76,094)	.....0	.....0	.....0	.....0	.....0	.....0	.....(76,094)	.....(76,094)	.....0	.....0	.....0	.....0
	Further Global Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/31/2018	06/21/2019	.....2,145,071	.....0	.....0	.....0	.....0	.....0	.....0	.....2,145,071	.....2,145,071	.....0	.....0	.....0	.....0
	Green Equity Investors VII, L.P.....	Los Angeles.....	CA..	Distribution.....	02/29/2016	05/21/2019	.....(117,638)	.....0	.....0	.....0	.....0	.....0	.....0	.....(117,638)	.....(117,638)	.....0	.....0	.....0	.....0
	Pitango Venture Capital Fund V, L.P.....	Herzliya.....	ISR..	Distribution.....	01/01/2010	06/13/2019	.....1,936,755	.....0	.....0	.....0	.....0	.....0	.....0	.....1,936,755	.....1,936,755	.....0	.....0	.....0	.....0
	Providence Equity Partners VI, L.P.....	Providence.....	RI...	Distribution.....	12/05/2006	06/19/2019	.....804,477	.....0	.....0	.....0	.....0	.....0	.....0	.....804,477	.....804,477	.....0	.....0	.....0	.....0
	Public Pension Capital, LLC.....	New York.....	NY..	Distribution.....	05/16/2014	06/28/2019	.....(601,526)	.....0	.....0	.....0	.....0	.....0	.....0	.....(601,526)	.....(601,526)	.....0	.....0	.....0	.....0
	Silverfleet Capital Partners II LP.....	London.....	GBR	Distribution.....	10/31/2014	06/06/2019	.....(3,689)	.....0	.....0	.....0	.....0	.....0	.....0	.....(3,689)	.....(3,689)	.....0	.....0	.....0	.....0
	Silverfleet European Development Fund SCSp.....	London.....	GBR	Distribution.....	08/22/2018	05/31/2019	.....265,498	.....0	.....0	.....0	.....0	.....0	.....0	.....265,498	.....265,498	.....0	.....0	.....0	.....0
	Snow Phipps III, L.P.....	New York.....	NY..	Distribution.....	12/18/2015	05/31/2019	.....(106,992)	.....0	.....0	.....0	.....0	.....0	.....0	.....(106,992)	.....(106,992)	.....0	.....0	.....0	.....0
	Spire Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	03/29/2013	05/08/2019	.....1,506,372	.....0	.....0	.....0	.....0	.....0	.....0	.....1,506,372	.....1,506,372	.....0	.....0	.....0	.....0
	Taconic Opportunity Fund L.P.....	New York.....	NY..	Distribution.....	04/28/2006	05/28/2019	.....19,960,660	.....0	.....0	.....0	.....0	.....0	.....0	.....19,960,660	.....19,960,660	.....0	.....0	.....0	.....0
	Thomas, McNeMey & Partners II, L.P.....	Minneapolis.....	MN..	Distribution.....	06/29/2006	05/03/2019	.....840,000	.....0	.....0	.....0	.....0	.....0	.....0	.....840,000	.....840,000	.....0	.....0	.....0	.....0
	Trishield Special Situations Fund LLC.....	New York.....	NY..	Distribution.....	07/31/2014	05/24/2019	.....53,676	.....0	.....0	.....0	.....0	.....0	.....0	.....53,676	.....53,676	.....0	.....0	.....0	.....0
	Waud Capital Partners, L.P.....	Lake Forest.....	IL...	Distribution.....	01/15/1999	06/05/2019	.....46,568	.....0	.....0	.....0	.....0	.....0	.....0	.....46,568	.....46,568	.....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
	WindRose Health Investors IV, L.P.....	New York.....	NY..	Distribution.....	02/12/2016	05/02/2019	1,593,017	0	0	0	0	0	0	1,593,017	1,593,017	0	0	0	0
	Winston Growth Fund Limited Partnership.....	Arlington.....	VA..	Distribution.....	03/31/2005	04/25/2019	9,884,042	0	0	0	0	0	0	9,884,042	9,884,042	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						39,566,862	0	0	0	0	0	0	39,566,862	39,566,862	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA..	Distribution.....	10/13/2006	06/04/2019	88,200	0	0	0	0	0	0	88,200	88,200	0	0	0	0
	GTIS RE Opportunities Fund I LP.....	New York.....	NY..	Distribution.....	09/17/2007	05/17/2019	106,190	0	0	0	0	0	0	106,190	106,190	0	0	0	0
	HighBrook Property Fund III, LP.....	Wilmington.....	DE..	Distribution.....	10/05/2018	04/18/2019	178,309	0	0	0	0	0	0	178,309	178,309	0	0	0	0
	PCCP CREDIT IX, LP.....	Los Angeles.....	CA..	Distribution.....	03/14/2017	06/25/2019	670,620	0	0	0	0	0	0	670,620	670,620	0	0	0	0
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	06/27/2019	3,163,823	0	0	0	0	0	0	3,163,823	3,163,823	0	0	0	0
	Prime Finance Partners IV, LP.....	Wilmington.....	DE..	Distribution.....	10/03/2014	06/21/2019	1,499,602	0	0	0	0	0	0	1,499,602	1,499,602	0	0	0	0
	Prime Finance Partners V, LP.....	San Francisco.....	CA..	Distribution.....	08/02/2016	05/06/2019	3,447,397	0	0	0	0	0	0	3,447,397	3,447,397	0	0	0	0
	Prime Finance Short Duration VI, L.P.....	Wilmington.....	DE..	Distribution.....	09/13/2018	04/23/2019	601,598	0	0	0	0	0	0	601,598	601,598	0	0	0	0
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Distribution.....	09/17/2014	05/30/2019	6,086,672	0	0	0	0	0	0	6,086,672	6,086,672	0	0	0	0
	Rialto Real Estate Fund III - Debt, LP.....	Miami.....	FL..	Distribution.....	03/28/2017	06/28/2019	1,660	0	0	0	0	0	0	1,660	1,660	0	0	0	0
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	CAN	Distribution.....	05/31/2005	05/02/2019	14,003	0	0	0	0	0	0	14,003	14,003	0	0	0	0
	WCP Real Estate Strategies Fund, L.P.....	Westport.....	CT..	Liquidation.....	11/03/2006	05/31/2019	43,980	35,775	0	0	0	35,775	0	79,755	79,755	0	0	0	5,539
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						15,902,052	35,775	0	0	0	35,775	0	15,937,828	15,937,828	0	0	0	5,539
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	IHP Capital Partners Fund VIII, L.P.....	Wilmington.....	DE..	Distribution.....	04/11/2017	06/30/2019	2,231,000	0	0	0	0	0	0	2,231,000	2,231,000	0	0	0	0
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....						2,231,000	0	0	0	0	0	0	2,231,000	2,231,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY..	Distribution.....	12/16/2015	06/28/2019	1,050,000	0	0	0	0	0	0	1,050,000	1,050,000	0	0	0	0
	Cross Ocean USD ESS Fund II L.P.....	London.....	GBR	Distribution.....	04/07/2017	06/28/2019	2,004,790	0	0	0	0	0	0	2,004,790	2,004,790	0	0	0	0
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	Distribution.....	01/01/2010	06/28/2019	1,385,814	0	0	0	0	0	0	1,385,814	1,385,814	0	0	0	0
	Dyal II US Investors LP.....	New York.....	NY..	Distribution.....	09/30/2014	05/28/2019	(126,107)	0	0	0	0	0	0	(126,107)	(126,107)	0	0	0	0
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX..	Distribution.....	12/08/2006	06/28/2019	311,433	0	0	0	0	0	0	311,433	311,433	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY..	Distribution.....	12/15/2014	05/21/2019	102,055	0	0	0	0	0	0	102,055	102,055	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	04/11/2019	259,864	0	0	0	0	0	0	259,864	259,864	0	0	0	0
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY..	Distribution.....	07/15/2014	05/29/2019	7,114	0	0	0	0	0	0	7,114	7,114	0	0	0	0
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	01/01/2010	05/31/2019	329,221	0	0	0	0	0	0	329,221	329,221	0	0	0	0
	K3 Private Investors, L.P.....	El Segundo.....	CA..	Distribution.....	04/14/2016	06/14/2019	1,492,309	0	0	0	0	0	0	1,492,309	1,492,309	0	0	0	0
	Monarch Capital Partners III LP.....	New York.....	NY..	Distribution.....	01/01/2015	06/11/2019	2,054,058	0	0	0	0	0	0	2,054,058	2,054,058	0	0	0	0
	Monomoy Capital Partners, L.P.....	New York.....	NY..	Distribution.....	05/08/2006	05/20/2019	(7,662)	0	0	0	0	0	0	(7,662)	(7,662)	0	0	0	0
	NB Secondary Opportunities Fund IV LP.....	New York.....	NY..	Distribution.....	10/25/2016	06/17/2019	33,747	0	0	0	0	0	0	33,747	33,747	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	06/28/2019	28,991	0	0	0	0	0	0	28,991	28,991	0	0	0	0
	Quintana Energy Partners, L.P.....	Houston.....	TX..	Distribution.....	01/01/2010	05/14/2019	320,485	0	0	0	0	0	0	320,485	320,485	0	0	0	0
	Reservoir Capital Partners, L.P.....	New York.....	NY..	Distribution.....	10/01/1999	05/31/2019	3,586	0	0	0	0	0	0	3,586	3,586	0	0	0	0
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA..	Distribution.....	08/13/2014	06/06/2019	(239,531)	0	0	0	0	0	0	(239,531)	(239,531)	0	0	0	0
	Shamrock Capital Content Fund I, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	04/22/2019	264,036	0	0	0	0	0	0	264,036	264,036	0	0	0	0
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Distribution.....	10/17/2014	04/30/2019	165,000	0	0	0	0	0	0	165,000	165,000	0	0	0	0
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY..	Distribution.....	06/26/2017	04/26/2019	114,793	0	0	0	0	0	0	114,793	114,793	0	0	0	0

QE03.3

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										
	W Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	05/07/2018	06/25/2019	.....(268,197)	.....0	.....0	.....0	.....0	.....0	.....0	.....(268,197)	.....(268,197)	.....0	.....0	.....0	.....0										
	LiquidAlts Omega Fund.....	New York.....	NY..	Liquidation.....	01/30/2015	05/31/2019	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....33,673										
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....																9,285,801	0	0	0	0	0	0	0	0	0	0	0	33,673
4499999	Subtotal - Unaffiliated.....																64,754,715	35,775	0	0	0	0	0	64,790,491	64,790,491	0	0	0	39,212
4599999	Subtotal - Affiliated.....																2,231,000	0	0	0	0	0	0	2,231,000	2,231,000	0	0	0	0
4699999	Totals.....																66,985,715	35,775	0	0	0	0	0	67,021,491	67,021,491	0	0	0	39,212

QE03.4

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									
912828 3G 3	U S TREASURY NOTES 1.750 2020 11		06/25/2019	CITIGROUP GLOBAL MARKETS		4,993,571	5,000,000	9,986	1
912828 3Q 1	U S TREASURY NOTES 2.000 2021 01		06/26/2019	BAS-MERRILL LYNCH		5,012,321	5,000,000	45,028	1
36179S LQ 8	GNMA II PASS T #MA3935 2.500 2046 09		05/15/2019	WELLS FARGO SECURITIES		3,715,043	3,784,223	5,256	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		06/20/2019	PAR WRITE-UP		9,946	9,946	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		06/20/2019	PAR WRITE-UP		27,664	27,664	0	1
38376R 8F 6	GNR 2017-H18 HC 2.000 2066 04		06/20/2019	PAR WRITE-UP		62,320	62,320	0	1
0599999	Total - Bonds - U.S. Government					13,820,866	13,884,153	60,270	.XXX
Bonds - U.S. Political Subdivisions of States									
535205 LN 6	LINDBERGH SCH DIST GO S2 3.000 2037 03		06/14/2019	MORGAN STANLEY		6,252,758	6,270,000	0	1FE
535205 LQ 9	LINDBERGH SCH DIST GO S2 3.125 2039 03		06/14/2019	MORGAN STANLEY		7,383,572	7,400,000	0	1FE
549220 2U 4	LUBBOCK ISD GEN OBLIG S2 4.000 2037 02		05/29/2019	RBC CAPITAL MARKETS		1,595,208	1,445,000	0	1FE
591852 Q4 3	MET COUNCIL MPS-ST PAUL 2.875 2036 03		05/22/2019	WELLS FARGO SECURITIES		2,233,688	2,250,000	0	1FE
591852 Q5 0	MET COUNCIL MPS-ST PAUL 3.000 2037 03		05/22/2019	WELLS FARGO SECURITIES		2,250,000	2,250,000	0	1FE
661334 FM 9	NORTH ORANGE CO CCD GO S 2.750 2035 08		05/30/2019	MORGAN STANLEY		4,603,001	4,615,000	0	1FE
661334 FQ 0	NORTH ORANGE CO CCD GO S 3.000 2038 08		05/30/2019	MORGAN STANLEY		2,785,000	2,785,000	0	1FE
737050 Q2 3	PORTSMOUTH GENERAL OBLIG 3.125 2039 06		06/14/2019	CITIGROUP GLOBAL MARKETS		895,347	900,000	0	1FE
763261 3R 3	RICHARDSON ISD GEN OBLIG 4.000 2036 02		06/10/2019	CITIGROUP GLOBAL MARKETS		1,236,762	1,110,000	0	1FE
851035 UK 9	SPRINGFIELD SD #R-12 GO 3.000 2039 03		05/22/2019	GEORGE K BAUM & CO		15,741,280	16,000,000	0	1FE
948050 KD 0	WEBSTER GROVES SCH DIST 2.875 2035 03		05/20/2019	FTN		1,596,928	1,600,000	0	1FE
969872 QZ 6	WILLIAMSON CO GENERAL OB 2.500 2032 04		06/04/2019	CITIGROUP GLOBAL MARKETS		2,793,578	2,815,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					49,367,121	49,440,000	0	.XXX
Bonds - U.S. Special Revenue and Special Assessment									
3132AE KL 9	FHLMC PASS THR #ZT2099 3.000 2046 11		06/26/2019	BAS-MERRILL LYNCH		10,145,703	10,000,000	22,083	1
426170 QM 1	HENRICO CO WTR & SWR S20 2.875 2038 05		06/04/2019	WELLS FARGO SECURITIES		2,506,596	2,545,000	0	1FE
60528A AS 3	MISSISSIPPI BUS FIN COM 2.090 2030 12		04/30/2019	BAS-MERRILL LYNCH		22,180,000	22,180,000	32,577	1
31335A YU 6	FHLMC GOLD PASSTHRU 3.000 2046 10		06/07/2019	MORGAN STANLEY		3,968,614	3,904,555	3,905	1
31335C GR 9	FHLMC GOLD PASSTHRU 3.000 2047 05		06/21/2019	WELLS FARGO SECURITIES		5,620,248	5,515,116	11,030	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					44,421,162	44,144,671	69,595	.XXX
Bonds - Industrial and Miscellaneous									
02343U AE 5	AMCOR FINANCE USA INC (1 4.500 2028 05	C	06/13/2019	EXCHANGE-TAX FREE		3,992,880	4,000,000	0	2FE
025816 CF 4	AMERICAN EXPRESS 3.125 2026 05		05/15/2019	BARCLAYS CAPITAL INC		4,986,600	5,000,000	0	1FE
03027X AW 0	AMERICAN TOWER CORP 3.800 2029 08		06/10/2019	J P MORGAN CHASE SECURITIES INC		1,991,980	2,000,000	0	1
03040W AU 9	AMERICAN WATER CAPITAL C 3.450 2029 06		05/06/2019	J P MORGAN CHASE SECURITIES INC		4,988,950	5,000,000	0	2FE
00206R HL 9	AT&T INC 4.000 2022 01		06/05/2019	EXCHANGED		2,067,900	2,000,000	31,111	2FE
00206R HM 7	AT&T INC 3.400 2022 06		06/05/2019	EXCHANGED		1,023,290	1,000,000	0	2FE
00206R HP 0	AT&T INC 4.050 2023 12		06/05/2019	EXCHANGED		2,111,100	2,000,000	0	2FE
00206R HT 2	AT&T INC 3.875 2026 01		06/05/2019	EXCHANGED		1,010,630	1,000,000	15,069	2FE
048303 E@ 6	ATLANTIC CITY ELECTRIC 3.500 2029 05		05/02/2019	MIZUHO INTERNATIONAL PLC		15,000,000	15,000,000	0	1Z
081437 AM 7	BEMIS CO (144A) 4.500 2021 10	C	06/13/2019	EXCHANGE-TAX FREE		1,999,320	2,000,000	0	2FE
081437 AP 0	BEMIS CO (144A) 3.100 2026 09	C	06/13/2019	EXCHANGE-TAX FREE		1,169,329	1,170,000	0	2FE
110122 BZ 0	BRISTOL-MYERS SQUIBB (14 2.900 2024 07		05/08/2019	BAS-MERRILL LYNCH		1,993,860	2,000,000	0	1FE
127055 AL 5	CABOT CORP 4.000 2029 07		06/17/2019	J P MORGAN CHASE SECURITIES INC		4,985,200	5,000,000	0	2FE
133131 AX 0	CAMDEN PROPERTY TRUST 3.150 2029 07		06/06/2019	J P MORGAN CHASE SECURITIES INC		1,995,020	2,000,000	0	1FE
15089Q AJ 3	CELANESE US HOLDINGS 3.500 2024 05		04/29/2019	BAS-MERRILL LYNCH		2,996,850	3,000,000	0	2FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
156700 AS 5	CENTURYLINK INC 5.800 2022 03		04/18/2019	RBC CAPITAL MARKETS		2,060,000	2,000,000	12,244	4FE
156700 AX 4	CENTURYLINK INC 6.750 2023 12		04/25/2019	J P MORGAN CHASE SECURITIES INC		2,125,000	2,000,000	55,500	4FE
205887 CC 4	CONAGRA BRANDS INC 4.850 2028 11		05/10/2019	VARIOUS		7,436,190	7,000,000	12,260	2FE
29364W AY 4	ENTERGY LOUISIANA 2.400 2026 10		05/30/2019	WELLS FARGO SECURITIES		2,860,560	3,000,000	12,400	1FE
337738 AU 2	FISERV INC 3.500 2029 07		06/10/2019	J P MORGAN CHASE SECURITIES INC		2,994,960	3,000,000	0	2FE
42704L AA 2	HERC HOLDINGS INC (144A) 5.500 2027 07		06/25/2019	VARIOUS		4,015,000	4,000,000	0	4FE
437076 BY 7	HOME DEPOT INC 2.950 2029 06		06/04/2019	BAS-MERRILL LYNCH		995,710	1,000,000	0	1FE
46849L TK 7	JACKSON NATIONAL LIFE (1 2.650 2024 06	C	06/17/2019	J P MORGAN CHASE SECURITIES INC		4,990,250	5,000,000	0	1FE
559080 AH 9	MAGELLAN MIDSTREAM PARTN 3.200 2025 03		04/11/2019	KEYBANC CAPITAL MARK		836,511	850,000	2,267	2FE
57636Q AM 6	MASTERCARD INC 2.950 2029 06		05/28/2019	U S BANCORP		4,993,100	5,000,000	0	1FE
64952W DG 5	NEW YORK LIFE GLOBAL FUN 2.875 2024 04		04/03/2019	CREDIT SUISSE FIRST BOSTON		4,996,550	5,000,000	0	1FE
66765R CG 9	NORTHWEST NATURAL GAS CO 3.141 2029 06		06/11/2019	U S BANCORP		5,000,000	5,000,000	0	1FE
67103H AH 0	O'REILLY AUTOMOTIVE INC 3.900 2029 06		05/09/2019	WELLS FARGO SECURITIES		2,999,730	3,000,000	0	2FE
68233J BE 3	ONCOR ELECTRIC DELIVERY 3.700 2028 11		05/20/2019	BARCLAYS CAPITAL INC		3,120,060	3,000,000	2,467	1FE
68233J BL 7	ONCOR ELECTRIC DELIVERY 2.750 2024 06		05/20/2019	BARCLAYS CAPITAL INC		4,998,800	5,000,000	0	1FE
682680 AW 3	ONEOK INC 4.350 2029 03		04/04/2019	SCOTIA CAPITAL		3,054,930	3,000,000	9,063	2FE
69007T AB 0	OUTFRONT MEDIA CAP (144A) 5.000 2027 08		06/12/2019	DEUTSCHE BANC		250,000	250,000	0	4FE
737446 AP 9	POST HOLDINGS INC (144A) 5.500 2029 12		06/24/2019	MORGAN STANLEY		500,000	500,000	0	4FE
74460D AD 1	PUBLIC STORAGE 3.385 2029 05		04/10/2019	WELLS FARGO SECURITIES		999,980	1,000,000	0	1FE
760759 AS 9	REPUBLIC SERVICES 3.375 2027 11		04/01/2019	MIZUHO INTERNATIONAL PLC		1,799,269	1,789,000	23,145	2FE
843830 AF 7	SOUTHERN STAR CENTRAL (1 5.125 2022 07		06/04/2019	BAS-MERRILL LYNCH		3,030,000	3,000,000	60,219	2FE
85207U AH 8	SPRINT CORP 7.125 2024 06		04/17/2019	CREDIT SUISSE FIRST BOSTON		2,032,500	2,000,000	50,271	4FE
86024T AA 5	STEVENS HOLDINGS CO INC 6.125 2026 10		06/26/2019	STIFEL NICOLAUS & CO INC		1,055,000	1,000,000	14,802	4FE
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		06/25/2019	J P MORGAN CHASE SECURITIES INC		8,429,191	7,100,000	168,477	2FE
88947E AS 9	TOLL BROS FINANCE CORP 4.875 2027 03		04/08/2019	BARCLAYS CAPITAL INC		495,625	500,000	1,693	3FE
87305Q CH 2	TTX CO (144A) 3.600 2025 01		06/06/2019	WELLS FARGO SECURITIES		3,126,000	3,000,000	44,400	1FE
931142 EK 5	WALMART INC 3.400 2023 06		04/05/2019	J P MORGAN CHASE SECURITIES INC		7,038,169	6,848,000	66,616	1FE
941053 AJ 9	WASTE CONNECTIONS 3.500 2029 05		04/09/2019	BAS-MERRILL LYNCH		4,986,900	5,000,000	0	2FE
95709T AP 5	WESTAR ENERGY 3.100 2027 04		06/26/2019	WELLS FARGO SECURITIES		6,638,608	6,470,000	48,471	1FE
962166 BX 1	WEYERHAEUSER CO 4.000 2029 11		04/08/2019	J P MORGAN CHASE SECURITIES INC		5,136,450	5,000,000	25,000	2FE
976826 BM 8	WISCONSIN POWER & LIGHT 3.000 2029 07		06/17/2019	BARCLAYS CAPITAL INC		4,985,400	5,000,000	0	1FE
67077M AT 5	NUTRIEN LTD 4.200 2029 04	A	04/01/2019	GOLDMAN SACHS & CO		3,254,730	3,158,000	737	2FE
44962L AH 0	IHS MARKIT LTD 3.625 2024 05	D	04/03/2019	CITIGROUP GLOBAL MARKETS		1,993,720	2,000,000	0	2FE
88167A AD 3	TEVA PHARMACEUTICALS NE 2.800 2023 07	D	05/09/2019	BAS-MERRILL LYNCH		1,810,000	2,000,000	17,422	3FE
33850R AE 2	FSMT 2017-2 A5 3.500 2047 10		04/04/2019	BAS-MERRILL LYNCH		8,196,515	8,176,075	5,564	1FM
81746R AD 1	SEMT 2016-2 A4 (144A) 3.500 2046 08		05/24/2019	CITIGROUP GLOBAL MARKETS		7,774,469	7,685,605	20,922	1FE
126281 AY 0	CSAIL 2015-C1 A3 3.236 2050 04		03/29/2019	CREDIT SUISSE FIRST BOSTON		0	0	674	1FE
46639N AP 6	JPMBB 2013-C12 A4 3.362 2045 07		04/05/2019	BAS-MERRILL LYNCH		3,483,010	3,422,975	2,558	1FM
065606 AA 3	BWSTA 2019-1 A1 (144A) 2.481 2020 07		06/17/2019	BNP PARIBAS		14,500,000	14,500,000	0	1Z
14316L AA 1	CARMX 2019-2 A1 2.604 2020 04		04/09/2019	RBC CAPITAL MARKETS		58,000,000	58,000,000	0	1FE
34532D AA 5	FORDO 2019-B A1 2.386 2020 07		06/18/2019	RBC CAPITAL MARKETS		19,000,000	19,000,000	0	1Z
44932N AA 8	HART 2019-A A1 2.604 2020 04		04/03/2019	SOCIETY GENERALE AMERICAS		30,000,000	30,000,000	0	1FE
50117C AA 6	KCOT 2019-1A A1 (144A) 2.509 2020 06		05/30/2019	J P MORGAN CHASE SECURITIES INC		23,500,000	23,500,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					331,805,796	328,919,654	703,351	XXX

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol/Market Indicator (a)
8399997	Total - Bonds - Part 3					439,414,944	436,388,479	833,217	XXX
8399999	Total - Bonds					439,414,944	436,388,479	833,217	XXX
Common Stocks - Industrial and Miscellaneous									
22305A 10 3	COVIA HOLDINGS CORPORATION		04/11/2019	DIST FROM PARTNERSHIP	43,518.000	260,673	XXX	0	L
49372L 10 0	KEZAR LIFE SCIENCES INC		06/18/2019	DIST FROM PARTNERSHIP	14,711.000	126,103	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					386,775	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					386,775	XXX	0	XXX
9799999	Total - Common Stocks					386,775	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					386,775	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					439,801,719	XXX	833,217	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		05/27/2019	REDEEMED		117,821	117,821	117,821	117,820	0	1	0	1	0	117,821	0	0	0	2,112	08/27/2021	1
912828	C6 5 U S TREASURY NOTES 1.625		03/31/2019	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	203,125	03/31/2019	1
912828	TC 4 U S TREASURY NOTES 1.000		06/30/2019	MATURED		5,175,000	5,175,000	5,133,760	5,166,800	0	8,200	0	8,200	0	5,175,000	0	0	0	0	06/30/2019	1
36179S	LQ 8 GNMA II PASS #MA3935 2.500		06/20/2019	PAID ON PRINCIPAL		63,902	63,902	62,734	62,734	0	1,168	0	1,168	0	63,902	0	0	0	133	09/20/2046	1
36179S	QU 4 GNMA II PASS #MA4067 2.500		06/20/2019	PAID ON PRINCIPAL		1,343,398	1,343,398	1,322,706	1,322,602	0	20,796	0	20,796	0	1,343,398	0	0	0	14,129	11/20/2046	1
36179S	UT 2 GNMA II PASS #MA4194 2.500		06/20/2019	PAID ON PRINCIPAL		1,084,207	1,084,207	1,067,562	1,067,537	0	16,670	0	16,670	0	1,084,207	0	0	0	11,365	01/20/2047	1
36202F	2L 9 GNMA II PASS #00005279 3.500		06/20/2019	PAID ON PRINCIPAL		278,620	278,620	289,895	291,164	0	(12,544)	0	(12,544)	0	278,620	0	0	0	4,117	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		06/20/2019	PAID ON PRINCIPAL		270,223	270,223	284,874	286,982	0	(16,759)	0	(16,759)	0	270,223	0	0	0	4,017	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		06/20/2019	PAID ON PRINCIPAL		276,126	276,126	289,846	291,927	0	(15,801)	0	(15,801)	0	276,126	0	0	0	4,064	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2019	PAID ON PRINCIPAL		78,965	78,965	75,790	76,309	0	2,657	0	2,657	0	78,965	0	0	0	1,651	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		06/20/2019	PAID ON PRINCIPAL		18,529	18,529	17,588	17,687	0	842	0	842	0	18,529	0	0	0	349	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		06/20/2019	PAID ON PRINCIPAL		50,378	50,378	48,961	49,107	0	1,271	0	1,271	0	50,378	0	0	0	1,051	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		06/20/2019	PAID ON PRINCIPAL		39,200	39,200	38,336	38,422	0	778	0	778	0	39,200	0	0	0	801	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		06/15/2019	PAID ON PRINCIPAL		32,855	32,855	32,341	32,398	0	457	0	457	0	32,855	0	0	0	683	11/15/2035	1
36290R	UH 8 GNMA PASS TH #615405 4.500		06/15/2019	PAID ON PRINCIPAL		10,337	10,337	10,023	10,051	0	286	0	286	0	10,337	0	0	0	192	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		06/15/2019	PAID ON PRINCIPAL		15,745	15,745	15,268	15,338	0	408	0	408	0	15,745	0	0	0	288	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		06/15/2019	PAID ON PRINCIPAL		89,092	89,092	87,700	87,946	0	1,146	0	1,146	0	89,092	0	0	0	1,864	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		06/15/2019	PAID ON PRINCIPAL		16,608	16,608	15,845	16,266	0	342	0	342	0	16,608	0	0	0	529	07/15/2024	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		06/20/2019	PAID ON PRINCIPAL		1,217,922	1,217,922	1,245,516	1,220,766	0	(2,844)	0	(2,844)	0	1,217,922	0	0	0	8,452	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		06/20/2019	PAID ON PRINCIPAL		346,507	346,507	343,908	344,863	0	1,644	0	1,644	0	346,507	0	0	0	2,247	12/20/2062	1
38376R	8F 6 GNR 2017-H18 HC 2.000		06/20/2019	PAID ON PRINCIPAL		282,270	282,270	272,523	272,987	0	9,283	0	9,283	0	282,270	0	0	0	2,348	04/20/2066	1
38380X	S3 2 GNR 2018-115 GB CMO 3.500		06/20/2019	PAID ON PRINCIPAL		324,497	324,497	322,938	322,983	0	1,514	0	1,514	0	324,497	0	0	0	4,796	10/20/2046	1
38381A	S6 4 GNR 2018-152 KA 4.000		06/20/2019	PAID ON PRINCIPAL		425,131	425,131	428,054	427,995	0	(2,864)	0	(2,864)	0	425,131	0	0	0	7,729	01/20/2047	1
36225C	BX 3 G2 (ARM) #80053 4.000		06/20/2019	PAID ON PRINCIPAL		40	40	41	40	0	0	0	0	0	40	0	0	0	1	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 3.625		06/20/2019	PAID ON PRINCIPAL		89	89	90	89	0	1	0	1	0	89	0	0	0	1	05/20/2027	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		06/16/2019	PAID ON PRINCIPAL		109,862	109,862	109,793	109,785	0	77	0	77	0	109,862	0	0	0	1,144	05/16/2055	1
38380J	EJ 3 GNR 2017-169 AH (PROJE 2.600		06/16/2019	PAID ON PRINCIPAL		141,850	141,850	140,055	140,347	0	1,503	0	1,503	0	141,850	0	0	0	1,537	04/16/2054	1
38379R	VW 0 GNR 2017-76 AD (PROJEC 2.400		06/16/2019	PAID ON PRINCIPAL		46,341	46,341	45,673	45,837	0	505	0	505	0	46,341	0	0	0	464	02/16/2050	1
83162C	SP 9 SBAP 2009-20F 1 4.950		06/01/2019	PAID ON PRINCIPAL		161,356	161,356	161,356	160,828	0	529	0	529	0	161,356	0	0	0	4,061	06/01/2029	1
83162C	VX 8 SBAP 2013-20K 1 3.380		05/01/2019	PAID ON PRINCIPAL		208,122	208,122	208,122	207,115	0	1,007	0	1,007	0	208,122	0	0	0	3,704	11/01/2033	1
83162C	XL 2 SBAP 2015-20L 1 2.820		06/01/2019	PAID ON PRINCIPAL		223,320	223,320	223,320	222,905	0	414	0	414	0	223,320	0	0	0	3,244	12/01/2035	1
83162C	YC 1 SBAP 2016-10F 1 2.170		05/01/2019	PAID ON PRINCIPAL		427,733	427,733	427,733	427,041	0	692	0	692	0	427,733	0	0	0	5,464	11/01/2026	1
83162C	YP 2 SBAP 2017-10C 1 2.330		05/01/2019	PAID ON PRINCIPAL		150,374	150,374	150,374	150,371	0	3	0	3	0	150,374	0	0	0	1,752	05/01/2027	1
83162C	YY 3 SBAP 2017-10F 1 2.290		05/01/2019	PAID ON PRINCIPAL		334,112	334,112	334,112	334,106	0	6	0	6	0	334,112	0	0	0	3,826	11/01/2027	1
83162C	YQ 0 SBAP 2017-20E 1 2.880		05/01/2019	PAID ON PRINCIPAL		1,052,732	1,052,732	1,052,732	1,052,195	0	537	0	537	0	1,052,732	0	0	0	15,882	05/01/2037	1
83162C	YZ 0 SBAP 2017-20K 1 2.790		05/01/2019	PAID ON PRINCIPAL		317,286	317,286	317,286	317,134	0	152	0	152	0	317,286	0	0	0	4,523	11/01/2037	1
83162C	A3 7 SBAP 2018-20L 1 3.540		06/01/2019	PAID ON PRINCIPAL		101,430	101,430	101,430	101,428	0	1	0	1	0	101,430	0	0	0	1,686	12/01/2038	1
0599999	Total - Bonds - U.S. Government					14,831,980	14,831,980	14,796,107	14,809,904	0	22,076	0	22,076	0	14,831,980	0	0	0	323,331	XXX	XXX
Bonds - All Other Government																					
563469	TV 7 MANITOBA (PROVINCE OF) 1.750	A	05/30/2019	MATURED		1,000,000	1,000,000	998,890	999,919	0	81	0	81	0	1,000,000	0	0	0	8,750	05/30/2019	1FE

QE05

SCHEDULE D - PART 4

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

Table with columns 1-22 including CUSIP Identification, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value, Change in Book/Adjusted Carrying Value (Unrealized Valuation Increase, Current Year's Amortization/Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., 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, and NAIC Designation and Administrative Symbol/Market Indicator (a).

QE051

SCHEDULE D - PART 4

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

Table with columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in Book/Adjusted Carrying Value (Unrealized Valuation Increase, Current Year's Amortization, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest / Stock Dividends Received During Year, 21 Stated Contractual Maturity Date, 22 NAIC Designation and Administrative Symbol/Market Indicator (a).

QE052

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)
59164G CS 9	METRO WASTEWATER DIST 5.518.....		05/17/2019	REDEEMED.....		6,500,000	6,500,000	6,500,000	6,498,821	0	(16,646)	0	(16,646)	0	6,482,175	0	17,825	17,825	225,165	04/01/2024	1FE.....
60528A AS 3	MISSISSIPPI BUS FIN CO 2.090.....		05/02/2019	BAS-MERRILL LYNCH.....		22,180,000	22,180,000	22,180,000	22,180,000	0	0	0	0	22,180,000	0	0	0	0	35,251	12/01/2030	1.....
67919P EC 3	OKLAHOMA WATER RES BRD 5.000.....		04/01/2019	REDEEMED.....		1,335,000	1,335,000	1,472,705	1,339,247	0	(4,247)	0	(4,247)	0	1,335,000	0	0	0	33,375	04/01/2027	1FE.....
67919P EE 9	OKLAHOMA WATER RES BRD 5.000.....		04/01/2019	REDEEMED.....		1,650,000	1,650,000	1,801,305	1,654,668	0	(4,668)	0	(4,668)	0	1,650,000	0	0	0	41,250	04/01/2029	1FE.....
67919P EG 4	OKLAHOMA WATER RES BRD 5.000.....		04/01/2019	REDEEMED.....		750,000	750,000	806,093	751,726	0	(1,726)	0	(1,726)	0	750,000	0	0	0	18,750	04/01/2031	1FE.....
95648N AD 9	WEST VIRGINIA ECON DEV 3.250.....		05/01/2019	MATURED.....		5,000,000	5,000,000	5,010,650	4,999,693	0	307	0	307	0	5,000,000	0	0	0	108,333	05/01/2019	2FE.....
3128QG CC 4	FH (3/1 ARM) #1N0067 4.828.....		06/15/2019	PAID ON PRINCIPAL.....		3,009	3,009	3,020	2,995	0	14	0	14	0	3,009	0	0	0	64	12/15/2035	1.....
3128JR G4 2	FH (3/1 ARM) #847419 4.789.....		06/15/2019	PAID ON PRINCIPAL.....		7,580	7,580	7,547	7,527	0	53	0	53	0	7,580	0	0	0	142	03/15/2035	1.....
3128JR KQ 8	FH (5/1 ARM) #847503 4.568.....		06/15/2019	PAID ON PRINCIPAL.....		42,665	42,665	41,902	41,919	0	746	0	746	0	42,665	0	0	0	826	12/15/2035	1.....
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000.....		06/15/2019	PAID ON PRINCIPAL.....		118,681	118,681	117,540	117,540	0	1,140	0	1,140	0	118,681	0	0	0	1,510	01/15/2047	1.....
31296S DY 9	FHLMC GOLD PASSTHRU 5.000.....		06/15/2019	PAID ON PRINCIPAL.....		2,026	2,026	2,019	2,019	0	6	0	6	0	2,026	0	0	0	42	01/15/2034	1.....
31292H AK 0	FHLMC GOLD PASSTHRU 7.500.....		06/15/2019	PAID ON PRINCIPAL.....		569	569	597	636	0	(66)	0	(66)	0	569	0	0	0	18	01/15/2030	1.....
31292H NH 3	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		525	525	539	548	0	(23)	0	(23)	0	525	0	0	0	14	02/15/2032	1.....
31292M FD 0	FHLMC GOLD PASSTHRU 3.000.....		06/15/2019	PAID ON PRINCIPAL.....		910,398	910,398	924,836	924,783	0	(14,385)	0	(14,385)	0	910,398	0	0	0	11,408	03/15/2043	1.....
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		2,585	2,585	2,643	2,681	0	(97)	0	(97)	0	2,585	0	0	0	70	04/15/2029	1.....
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500.....		06/15/2019	PAID ON PRINCIPAL.....		180	180	188	194	0	(15)	0	(15)	0	180	0	0	0	6	08/15/2031	1.....
31298V FC 6	FHLMC GOLD PASSTHRU 7.500.....		06/15/2019	PAID ON PRINCIPAL.....		523	523	547	567	0	(44)	0	(44)	0	523	0	0	0	16	09/15/2031	1.....
31287S GA 9	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		359	359	368	376	0	(16)	0	(16)	0	359	0	0	0	9	04/15/2032	1.....
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		1,881	1,881	1,931	1,957	0	(76)	0	(76)	0	1,881	0	0	0	47	09/15/2032	1.....
31288A K7 9	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		309	309	318	330	0	(21)	0	(21)	0	309	0	0	0	8	10/15/2032	1.....
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		310	310	319	326	0	(16)	0	(16)	0	310	0	0	0	8	02/15/2033	1.....
31288H RC 6	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		119	119	122	123	0	(4)	0	(4)	0	119	0	0	0	3	03/15/2033	1.....
31335H TT 0	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		2,658	2,658	2,723	2,697	0	(40)	0	(40)	0	2,658	0	0	0	69	07/15/2022	1.....
31283H WY 7	FHLMC GOLD PASSTHRU 5.500.....		06/15/2019	PAID ON PRINCIPAL.....		150,921	150,921	150,561	150,552	0	369	0	369	0	150,921	0	0	0	3,539	06/15/2033	1.....
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		19,582	19,582	20,086	20,218	0	(636)	0	(636)	0	19,582	0	0	0	495	04/15/2033	1.....
31283H W9 2	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		1,785	1,785	1,825	1,848	0	(63)	0	(63)	0	1,785	0	0	0	45	05/15/2033	1.....
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		36,062	36,062	36,946	37,166	0	(1,104)	0	(1,104)	0	36,062	0	0	0	935	11/15/2033	1.....
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		24,955	24,955	25,565	25,765	0	(810)	0	(810)	0	24,955	0	0	0	656	02/15/2034	1.....
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000.....		06/15/2019	PAID ON PRINCIPAL.....		341,315	341,315	336,876	337,121	0	4,194	0	4,194	0	341,315	0	0	0	4,381	06/15/2043	1.....
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000.....		06/15/2019	PAID ON PRINCIPAL.....		85,057	85,057	81,591	81,908	0	3,149	0	3,149	0	85,057	0	0	0	1,086	07/15/2043	1.....
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000.....		06/15/2019	PAID ON PRINCIPAL.....		264,691	264,691	251,288	252,519	0	12,173	0	12,173	0	264,691	0	0	0	3,377	08/15/2043	1.....
3132J4 MM 8	FHLMC GOLD PASSTHRU 3.500.....		06/15/2019	PAID ON PRINCIPAL.....		394,183	394,183	391,011	391,079	0	3,104	0	3,104	0	394,183	0	0	0	5,953	11/15/2037	1.....
3133TG NU 9	FHR 2093 Z CMO 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		42,756	42,756	39,118	41,093	0	1,662	0	1,662	0	42,756	0	0	0	1,084	11/15/2028	1.....
3133TK SJ 0	FHR 2151 JZ CMO 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		57,070	57,070	52,174	55,187	0	1,883	0	1,883	0	57,070	0	0	0	1,455	05/15/2029	1.....
3133TM TG 5	FHR 2182 ZC CMO 7.500.....		06/15/2019	PAID ON PRINCIPAL.....		28,124	28,124	28,926	28,047	0	77	0	77	0	28,124	0	0	0	848	09/15/2029	1.....
3133TN JY 1	FHR 2223 Z CMO 8.000.....		06/15/2019	PAID ON PRINCIPAL.....		2,190	2,190	2,139	2,161	0	30	0	30	0	2,190	0	0	0	71	03/15/2030	1.....
3133TQ ZU 4	FHR 2274 KC CMO 6.500.....		06/15/2019	PAID ON PRINCIPAL.....		5,058	5,058	5,047	5,046	0	12	0	12	0	5,058	0	0	0	137	01/15/2031	1.....
3133TR LB 9	FHR 2284 Z CMO 6.500.....		06/15/2019	PAID ON PRINCIPAL.....		26,378	26,378	24,936	25,715	0	662	0	662	0	26,378	0	0	0	700	02/15/2031	1.....
3133TR GX 7	FHR 2288 Z CMO 6.500.....		06/15/2019	PAID ON PRINCIPAL.....		50,895	50,895	47,797	49,537	0	1,358	0	1,358	0	50,895	0	0	0	1,424	02/15/2031	1.....
3133TR SR 7	FHR 2297 KZ CMO 6.000.....		06/15/2019	PAID ON PRINCIPAL.....		53,320	53,320	48,076	51,581	0	1,739	0	1,739	0	53,320	0	0	0	1,273	03/15/2031	1.....
31339W Q2 5	FHR 2433 NH CMO 6.500.....		06/15/2019	PAID ON PRINCIPAL.....		166,481	166,481	167,417	166,694	0	(213)	0	(213)	0	166,481	0	0	0	4,814	04/15/2032	1.....

QE053

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)
31392K	FP 6	FHR 2451 JH CMO	6.500	06/15/2019	PAID ON PRINCIPAL	33,880	33,880	33,634	33,700	0	180	0	180	0	33,880	0	0	0	935	05/15/2032	1
31392K	AA 4	FHR 2454 BK CMO	6.500	06/15/2019	PAID ON PRINCIPAL	98,287	98,287	99,039	98,456	0	(169)	0	(169)	0	98,287	0	0	0	2,497	05/15/2032	1
31394K	NK 6	FHR 2686 NY CMO	5.000	06/15/2019	PAID ON PRINCIPAL	168,264	168,264	162,612	166,834	0	1,430	0	1,430	0	168,264	0	0	0	3,493	10/15/2023	1
31394M	SG 6	FHR 2719 WC CMO	4.500	06/15/2019	PAID ON PRINCIPAL	54,124	54,124	49,870	53,086	0	1,038	0	1,038	0	54,124	0	0	0	986	12/15/2023	1
31394N	L3 0	FHR 2729 CE CMO	4.500	06/15/2019	PAID ON PRINCIPAL	239,124	239,124	222,522	235,118	0	4,006	0	4,006	0	239,124	0	0	0	4,478	01/15/2024	1
3137AM	ER 4	FHR 4022 AH	1.500	06/15/2019	PAID ON PRINCIPAL	398,835	398,835	394,223	395,160	0	3,674	0	3,674	0	398,835	0	0	0	2,562	12/15/2025	1
3137B8	DA 2	FHR 4302 CA	3.000	06/15/2019	PAID ON PRINCIPAL	97,622	97,622	98,446	98,242	0	(620)	0	(620)	0	97,622	0	0	0	1,231	06/15/2040	1
3137BB	QB 9	FHR 4351 LC CMO	3.000	06/15/2019	PAID ON PRINCIPAL	208,892	208,892	211,544	210,970	0	(2,078)	0	(2,078)	0	208,892	0	0	0	2,688	11/15/2040	1
3137BT	JW 2	FHR 4635 EG	2.500	06/15/2019	PAID ON PRINCIPAL	183,821	183,821	184,166	184,159	0	(338)	0	(338)	0	183,821	0	0	0	1,867	12/15/2046	1
31282X	A8 4	FHS 146 75 CMO	7.500	06/15/2019	PAID ON PRINCIPAL	3,382	3,382	3,410	3,386	0	(5)	0	(5)	0	3,382	0	0	0	106	01/15/2023	1
31403D	AC 3	FN (5/1 ARM) #745303	4.576	06/25/2019	PAID ON PRINCIPAL	51,275	51,275	50,766	51,151	0	124	0	124	0	51,275	0	0	0	960	01/25/2036	1
3138A1	V5 7	FNMA PASS TH #AH0635	3.500	06/25/2019	PAID ON PRINCIPAL	20,942	20,942	20,874	20,876	0	65	0	65	0	20,942	0	0	0	304	01/25/2026	1
3138A6	ZA 1	FNMA PASS TH #AH5236	3.500	06/25/2019	PAID ON PRINCIPAL	55,474	55,474	55,294	55,312	0	162	0	162	0	55,474	0	0	0	846	01/25/2026	1
3138X5	PC 5	FNMA PASS TH #AU5818	2.500	06/25/2019	PAID ON PRINCIPAL	129,638	129,638	128,615	128,884	0	754	0	754	0	129,638	0	0	0	1,368	08/25/2028	1
3140EV	S3 2	FNMA PASS TH #BC1437	3.000	06/25/2019	PAID ON PRINCIPAL	27,528	27,528	26,883	26,883	0	645	0	645	0	27,528	0	0	0	273	07/25/2046	1
3140FX	JW 3	FNMA PASS TH #BF0276	3.000	06/25/2019	PAID ON PRINCIPAL	747,509	747,509	741,505	741,505	0	6,003	0	6,003	0	747,509	0	0	0	3,586	10/25/2042	1
3140J7	LQ 6	FNMA PASS TH #BM3034	3.000	06/25/2019	PAID ON PRINCIPAL	794,620	794,620	798,402	798,431	0	(3,811)	0	(3,811)	0	794,620	0	0	0	9,950	02/25/2047	1
3140J7	WR 2	FNMA PASS TH #BM3355	3.500	06/25/2019	PAID ON PRINCIPAL	125,777	125,777	125,963	125,963	0	(187)	0	(187)	0	125,777	0	0	0	1,887	02/25/2048	1
31418C	3D 4	FNMA PASS TH #MA3495	4.000	06/25/2019	PAID ON PRINCIPAL	529,667	529,667	529,812	529,795	0	(128)	0	(128)	0	529,667	0	0	0	9,143	10/25/2048	1
31417A	P8 6	FNMA PASS TH #00AB4046	3.500	06/25/2019	PAID ON PRINCIPAL	156,628	156,628	161,584	161,878	0	(5,249)	0	(5,249)	0	156,628	0	0	0	2,286	12/25/2041	1
31371K	RC 7	FNMA PASS TH #254383	7.500	06/25/2019	PAID ON PRINCIPAL	2,520	2,520	2,635	2,752	0	(231)	0	(231)	0	2,520	0	0	0	91	06/25/2032	1
31371K	2V 2	FNMA PASS TH #254688	5.500	06/25/2019	PAID ON PRINCIPAL	20,994	20,994	21,529	21,182	0	(188)	0	(188)	0	20,994	0	0	0	488	03/25/2023	1
31371K	2X 8	FNMA PASS TH #254690	5.500	06/25/2019	PAID ON PRINCIPAL	29,273	29,273	29,900	29,486	0	(212)	0	(212)	0	29,273	0	0	0	667	04/25/2023	1
31371K	5X 5	FNMA PASS TH #254762	5.000	06/25/2019	PAID ON PRINCIPAL	9,934	9,934	9,913	9,906	0	29	0	29	0	9,934	0	0	0	206	05/25/2023	1
31371L	A8 2	FNMA PASS TH #254831	5.000	06/25/2019	PAID ON PRINCIPAL	8,171	8,171	8,153	8,148	0	24	0	24	0	8,171	0	0	0	170	08/25/2023	1
31371L	A9 0	FNMA PASS TH #254832	5.500	06/25/2019	PAID ON PRINCIPAL	99,182	99,182	101,413	99,972	0	(790)	0	(790)	0	99,182	0	0	0	2,251	08/25/2023	1
31371L	DM 8	FNMA PASS TH #254908	5.000	06/25/2019	PAID ON PRINCIPAL	27,282	27,282	27,461	27,297	0	(15)	0	(15)	0	27,282	0	0	0	570	09/25/2023	1
31371L	F3 8	FNMA PASS TH #254986	5.500	06/25/2019	PAID ON PRINCIPAL	23,144	23,144	23,636	23,322	0	(178)	0	(178)	0	23,144	0	0	0	528	11/25/2023	1
31371L	HY 8	FNMA PASS TH #255047	5.500	06/25/2019	PAID ON PRINCIPAL	22,269	22,269	22,742	22,436	0	(167)	0	(167)	0	22,269	0	0	0	524	01/25/2024	1
31371L	JU 4	FNMA PASS TH #255075	5.500	06/25/2019	PAID ON PRINCIPAL	48,312	48,312	49,543	48,773	0	(460)	0	(460)	0	48,312	0	0	0	1,098	02/25/2024	1
31372Q	CQ 8	FNMA PASS TH #279179	7.000	06/25/2019	PAID ON PRINCIPAL	2,057	2,057	1,936	2,008	0	49	0	49	0	2,057	0	0	0	60	05/25/2024	1
31373U	F3 6	FNMA PASS TH #303586	6.500	06/25/2019	PAID ON PRINCIPAL	1,453	1,453	1,361	1,399	0	54	0	54	0	1,453	0	0	0	42	09/25/2025	1
31375F	4Z 8	FNMA PASS TH #333940	6.500	06/25/2019	PAID ON PRINCIPAL	2,110	2,110	2,020	2,066	0	44	0	44	0	2,110	0	0	0	57	06/25/2024	1
31376R	6H 9	FNMA PASS TH #363672	7.500	06/25/2019	PAID ON PRINCIPAL	2,613	2,613	2,521	2,519	0	94	0	94	0	2,613	0	0	0	82	11/25/2026	1
31376U	MV 3	FNMA PASS TH #365872	7.500	06/25/2019	PAID ON PRINCIPAL	632	632	610	610	0	22	0	22	0	632	0	0	0	20	12/25/2026	1
31378R	S5 9	FNMA PASS TH #406540	6.500	06/25/2019	PAID ON PRINCIPAL	89	89	89	89	0	(0)	0	(0)	0	89	0	0	0	2	12/25/2027	1
31378R	S8 3	FNMA PASS TH #406543	6.500	06/25/2019	PAID ON PRINCIPAL	217	217	217	217	0	(0)	0	(0)	0	217	0	0	0	6	12/25/2027	1
31379F	J3 9	FNMA PASS TH #417982	7.000	06/25/2019	PAID ON PRINCIPAL	960	960	975	974	0	(14)	0	(14)	0	960	0	0	0	28	03/25/2028	1
31379T	G5 7	FNMA PASS TH #428720	6.500	06/25/2019	PAID ON PRINCIPAL	1,224	1,224	1,219	1,219	0	5	0	5	0	1,224	0	0	0	33	06/25/2028	1
313615	L4 6	FNMA PASS TH #50747	7.000	06/25/2019	PAID ON PRINCIPAL	1,224	1,224	1,143	1,188	0	36	0	36	0	1,224	0	0	0	35	06/25/2023	1
31384V	L7 5	FNMA PASS TH #535050	7.500	06/25/2019	PAID ON PRINCIPAL	4,129	4,129	4,310	4,509	0	(380)	0	(380)	0	4,129	0	0	0	126	12/25/2029	1

QE05.4

SCHEDULE D - PART 4

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

QE05 5

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)
31385H 5H 1	FNMA PASS TH #545448 7.500		06/25/2019	PAID ON PRINCIPAL		788	788	820	866	0	(78)	0	(78)	0	788	0	0	0	22	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783 4.500		06/25/2019	PAID ON PRINCIPAL		43,064	43,064	42,477	42,576	0	489	0	489	0	43,064	0	0	0	823	10/25/2033	1
31389Y M7 3	FNMA PASS TH #639482 7.500		06/25/2019	PAID ON PRINCIPAL		410	410	429	454	0	(44)	0	(44)	0	410	0	0	0	13	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587 7.500		06/25/2019	PAID ON PRINCIPAL		59	59	61	66	0	(7)	0	(7)	0	59	0	0	0	2	05/25/2032	1
31401M BR 1	FNMA PASS TH #712048 5.500		06/25/2019	PAID ON PRINCIPAL		1,466	1,466	1,497	1,501	0	(34)	0	(34)	0	1,466	0	0	0	34	07/25/2033	1
31402C QM 7	FNMA PASS TH #725060 6.000		06/25/2019	PAID ON PRINCIPAL		263	263	269	272	0	(9)	0	(9)	0	263	0	0	0	6	01/25/2034	1
31402J ER 4	FNMA PASS TH #730144 5.000		06/25/2019	PAID ON PRINCIPAL		11,282	11,282	11,216	11,224	0	58	0	58	0	11,282	0	0	0	238	07/25/2033	1
31402Q LF 6	FNMA PASS TH #734826 4.500		06/25/2019	PAID ON PRINCIPAL		12,303	12,303	11,857	11,958	0	345	0	345	0	12,303	0	0	0	220	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577 5.000		06/25/2019	PAID ON PRINCIPAL		8,997	8,997	8,951	8,953	0	44	0	44	0	8,997	0	0	0	187	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491 5.000		06/25/2019	PAID ON PRINCIPAL		3,994	3,994	3,973	3,974	0	20	0	20	0	3,994	0	0	0	83	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936 5.500		06/25/2019	PAID ON PRINCIPAL		6,603	6,603	6,744	6,648	0	(45)	0	(45)	0	6,603	0	0	0	151	11/25/2023	1
31404B SY 9	FNMA PASS TH #763835 5.000		06/25/2019	PAID ON PRINCIPAL		232	232	230	230	0	1	0	1	0	232	0	0	0	5	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2019	PAID ON PRINCIPAL		2,615	2,615	2,613	2,612	0	3	0	3	0	2,615	0	0	0	54	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		06/25/2019	PAID ON PRINCIPAL		52,785	52,785	52,476	52,498	0	287	0	287	0	52,785	0	0	0	909	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		06/25/2019	PAID ON PRINCIPAL		60,745	60,745	60,389	60,436	0	309	0	309	0	60,745	0	0	0	1,075	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		06/25/2019	PAID ON PRINCIPAL		1,217	1,217	1,210	1,211	0	6	0	6	0	1,217	0	0	0	25	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		06/25/2019	PAID ON PRINCIPAL		454	454	434	434	0	20	0	20	0	454	0	0	0	9	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		06/25/2019	PAID ON PRINCIPAL		42,510	42,510	40,770	41,224	0	1,286	0	1,286	0	42,510	0	0	0	1,012	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2019	PAID ON PRINCIPAL		77,568	77,568	77,139	77,146	0	422	0	422	0	77,568	0	0	0	1,736	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		06/25/2019	PAID ON PRINCIPAL		35,882	35,882	34,323	34,618	0	1,264	0	1,264	0	35,882	0	0	0	812	07/25/2035	1
31358F 3N 7	FNR G-S Z CMO 8.250		06/25/2019	PAID ON PRINCIPAL		1,993	1,993	2,024	1,988	0	6	0	6	0	1,993	0	0	0	69	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		06/25/2019	PAID ON PRINCIPAL		20,507	20,507	17,880	19,921	0	586	0	586	0	20,507	0	0	0	443	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		06/25/2019	PAID ON PRINCIPAL		116,964	116,964	111,749	114,748	0	2,215	0	2,215	0	116,964	0	0	0	3,198	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		06/25/2019	PAID ON PRINCIPAL		25,200	25,200	23,904	24,597	0	603	0	603	0	25,200	0	0	0	653	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		06/25/2019	PAID ON PRINCIPAL		15,621	15,621	14,857	15,118	0	503	0	503	0	15,621	0	0	0	412	06/25/2029	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		06/25/2019	PAID ON PRINCIPAL		41,452	41,452	41,083	41,180	0	272	0	272	0	41,452	0	0	0	1,134	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		06/25/2019	PAID ON PRINCIPAL		7,754	7,754	8,068	8,109	0	(355)	0	(355)	0	7,754	0	0	0	221	06/25/2042	1
31393U LU 5	FNR 2003-122 TG CMO 5.000		06/25/2019	PAID ON PRINCIPAL		151,388	151,388	145,593	149,933	0	1,455	0	1,455	0	151,388	0	0	0	3,165	12/25/2023	1
3136AJ GA 2	FNR 2014-26 W 3.000		06/25/2019	PAID ON PRINCIPAL		212,531	212,531	215,055	214,399	0	(1,868)	0	(1,868)	0	212,531	0	0	0	2,694	04/25/2040	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		06/25/2019	PAID ON PRINCIPAL		223,917	223,917	227,206	226,285	0	(2,369)	0	(2,369)	0	223,917	0	0	0	2,874	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					113,454,510	112,694,893	111,165,265	113,305,030	0	(69,659)	0	(69,659)	0	113,235,371	0	219,139	219,139	2,190,135	XXX	XXX
Bonds - Industrial and Miscellaneous																					
02343U AB 1	AMCOR FINANCE USA INC 4.500	C	06/13/2019	EXCHANGE-TAX FREE		3,992,880	4,000,000	3,992,360	3,992,541	0	343	0	343	0	3,992,884	0	(4)	(4)	108,000	05/15/2028	2FE
025816 BB 4	AMERICAN EXPRESS 8.125		05/20/2019	MATURED		1,000,000	1,000,000	1,266,320	1,015,049	0	(15,049)	0	(15,049)	0	1,000,000	0	0	0	40,625	05/20/2019	1FE
03027X AW 0	AMERICAN TOWER CORP 3.800		06/11/2019	CREDIT SUISSE FIRST BOSTO...		1,995,320	2,000,000	1,991,980	1,991,980	0	4	0	4	0	1,991,984	0	3,336	3,336	0	08/15/2029	1
037411 BD 6	APACHE CORP 2.625		06/21/2019	TENDERED		1,146,148	1,150,000	1,143,894	1,147,368	0	288	0	288	0	1,147,656	0	(1,509)	(1,509)	28,175	01/15/2023	2FE
037833 AQ 3	APPLE INC 2.100		05/06/2019	MATURED		1,000,000	1,000,000	999,620	999,949	0	51	0	51	0	1,000,000	0	0	0	10,500	05/06/2019	1FE
05531F AB 9	BB&T CORP 6.850		04/30/2019	MATURED		445,000	445,000	570,201	451,975	0	(6,975)	0	(6,975)	0	445,000	0	0	0	15,241	04/30/2019	1FE
075887 BW 8	BECTON DICKINSON 3.700		06/05/2019	TENDERED		1,699,499	1,640,000	1,647,401	1,646,357	0	(255)	0	(255)	0	1,646,102	0	53,398	53,398	30,171	06/06/2027	2FE
081437 AH 8	BEMIS CO 4.500	C	06/13/2019	EXCHANGE-TAX FREE		1,999,320	2,000,000	1,998,020	1,999,213	0	102	0	102	0	1,999,315	0	5	5	61,500	10/15/2021	2FE
081437 AJ 4	BEMIS CO 3.100	C	06/13/2019	EXCHANGE-TAX FREE		1,169,329	1,170,000	1,169,149	1,169,297	0	33	0	33	0	1,169,329	0	0	0	28,171	09/15/2026	2FE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)
05581J	AA	2		06/16/2019	REDEEMED		56,420	56,420	56,420	56,420	0	0	0	0	0	56,420	0	0	0	971	06/16/2028	1FE
05565S	AA	2		04/01/2019	REDEEMED		112,781	112,781	112,777	112,777	0	4	0	4	0	112,781	0	0	0	3,174	04/01/2024	1FE
134429	BG	3		05/10/2019	BNP PARIBAS		2,997,000	3,000,000	2,996,610	2,996,660	0	120	0	120	0	2,996,780	0	220	220	82,654	03/15/2028	2FE
156700	AR	7		04/25/2019	VARIOUS		4,177,500	4,000,000	3,986,360	3,995,629	0	268	0	268	0	3,995,897	0	181,603	181,603	93,883	06/15/2021	4FE
209111	EX	7		04/01/2019	MATURED		1,000,000	1,000,000	998,540	999,678	0	322	0	322	0	1,000,000	0	0	0	33,250	04/01/2019	1FE
126650	BC	3		06/10/2019	REDEEMED		65,519	65,519	58,574	60,913	0	4,606	0	4,606	0	65,519	0	0	0	1,606	01/10/2028	2FE
126650	BQ	2		06/10/2019	REDEEMED		26,402	26,402	24,755	25,279	0	1,123	0	1,123	0	26,402	0	0	0	764	01/10/2030	2FE
12665U	AA	2		06/10/2019	REDEEMED		24,953	24,953	24,953	24,953	0	(0)	0	(0)	0	24,953	0	0	0	489	01/10/2036	2FE
237266	AG	6		04/03/2019	TENDERED		1,725,925	1,700,000	1,703,500	1,693,625	7,042	(208)	0	6,835	0	1,700,460	0	25,465	25,465	65,485	01/15/2022	3FE
25470D	AW	9		06/05/2019	MAKE WHOLE CALL		1,000,818	1,000,000	992,510	995,900	0	1,984	0	1,984	0	997,884	0	2,116	2,116	16,096	11/15/2019	2FE
260543	CC	5		06/19/2019	MAKE WHOLE CALL		3,622,562	3,525,000	3,529,684	3,525,379	0	(332)	0	(332)	0	3,525,047	0	(47)	(47)	186,617	11/15/2020	2FE
26442E	AA	8		04/01/2019	MATURED		2,000,000	2,000,000	1,999,200	1,999,609	0	391	0	391	0	2,000,000	0	0	0	54,500	04/01/2019	1FE
291011	BA	1		04/15/2019	MATURED		1,000,000	1,000,000	990,550	999,499	0	501	0	501	0	1,000,000	0	0	0	25,000	04/15/2019	1FE
421924	BK	6		06/07/2019	REDEEMED		233,390	229,000	228,428	227,569	1,074	27	0	1,101	0	228,670	0	4,720	4,720	7,901	11/01/2024	4FE
29336U	AA	5		04/01/2019	MATURED		1,000,000	1,000,000	998,500	993,800	6,075	125	0	6,200	0	1,000,000	0	0	0	13,500	04/01/2019	3FE
26875P	AD	3		06/01/2019	MATURED		1,000,000	1,000,000	998,160	999,795	0	206	0	206	0	1,000,000	0	0	0	28,125	06/01/2019	1FE
26884L	AA	7		06/01/2019	MATURED		1,000,000	1,000,000	1,193,110	1,012,521	0	(12,521)	0	(12,521)	0	1,000,000	0	0	0	40,625	06/01/2019	2FE
31677Q	BB	4		04/25/2019	MATURED		1,000,000	1,000,000	999,340	999,923	0	77	0	77	0	1,000,000	0	0	0	11,875	04/25/2019	1FE
33616C	AA	8		06/17/2019	MATURED		1,000,000	1,000,000	998,640	999,858	0	142	0	142	0	1,000,000	0	0	0	11,875	06/17/2019	1FE
340711	AQ	3		05/15/2019	MATURED		816,000	816,000	1,013,896	827,502	0	(11,502)	0	(11,502)	0	816,000	0	0	0	32,232	05/15/2019	2FE
302508	AM	8		06/15/2019	MATURED		1,990,000	1,990,000	2,279,127	2,005,408	0	(15,408)	0	(15,408)	0	1,990,000	0	0	0	74,526	06/15/2019	1FE
437076	BE	1		06/15/2019	MATURED		1,000,000	1,000,000	996,170	999,626	0	374	0	374	0	1,000,000	0	0	0	10,000	06/15/2019	1FE
42824C	AW	9		04/25/2019	CITIGROUP GLOBAL MARKETS		2,130,780	2,000,000	2,131,930	2,106,449	0	(4,629)	0	(4,629)	0	2,101,820	0	28,960	28,960	52,811	10/15/2025	2FE
459200	HE	4		05/15/2019	MATURED		3,000,000	3,000,000	2,995,500	2,999,695	0	305	0	305	0	3,000,000	0	0	0	28,125	05/15/2019	1FE
459200	JR	3		04/09/2019	MIZUHO INTERNATIONAL PLC		1,009,370	1,000,000	1,011,040	1,009,321	0	(299)	0	(299)	0	1,009,022	0	348	348	23,283	01/27/2027	1FE
452308	AJ	8		04/01/2019	MATURED		1,000,000	1,000,000	999,840	999,755	0	245	0	245	0	1,000,000	0	0	0	31,250	04/01/2019	1FE
455665	AK	5		06/15/2019	REDEEMED		192,951	192,951	189,510	192,122	0	829	0	829	0	192,951	0	0	0	9,426	12/15/2020	2FE
46849L	SH	5	C	04/16/2019	MATURED		2,000,000	2,000,000	1,994,180	1,999,575	0	425	0	425	0	2,000,000	0	0	0	23,000	04/16/2019	1FE
46625H	HL	7		04/23/2019	MATURED		1,550,000	1,550,000	1,775,546	1,561,029	0	(11,029)	0	(11,029)	0	1,550,000	0	0	0	48,825	04/23/2019	1FE
521615	AA	2		06/15/2019	REDEEMED		20,200	20,200	20,200	20,200	0	0	0	0	0	20,200	0	0	0	666	06/15/2033	3FE
52517P	VV	0		04/04/2019	PAID ON PRINCIPAL		1,352	1,352	169	21	0	1,331	0	1,331	0	1,352	0	0	0	0	03/13/2014	6
532716	AT	4		06/20/2019	TENDERED		1,060,000	1,000,000	1,013,750	1,003,770	0	(767)	0	(767)	0	1,003,003	0	56,997	56,997	47,663	04/01/2021	3FE
57629W	BU	3		04/09/2019	MATURED		1,000,000	1,000,000	998,920	999,903	0	97	0	97	0	1,000,000	0	0	0	11,750	04/09/2019	1FE
552953	BY	6		04/10/2019	TENDERED		1,052,660	1,000,000	992,500	997,861	0	414	0	414	0	998,275	0	54,385	54,385	35,438	10/01/2020	3FE
620076	BB	4		05/24/2019	TENDERED		904,277	876,000	872,820	874,761	0	157	0	157	0	874,918	0	29,359	29,359	17,246	05/15/2022	2FE
63946C	AD	0		04/15/2019	MATURED		1,000,000	1,000,000	999,430	999,948	0	52	0	52	0	1,000,000	0	0	0	9,870	04/15/2019	1FE
64952W	BT	9		06/18/2019	MATURED		1,000,000	1,000,000	998,870	999,882	0	118	0	118	0	1,000,000	0	0	0	10,750	06/18/2019	1FE
655844	BC	1		06/15/2019	MATURED		1,000,000	1,000,000	1,009,540	1,000,497	0	(497)	0	(497)	0	1,000,000	0	0	0	29,500	06/15/2019	2FE
690732	AD	4		05/23/2019	BAS-MERRILL LYNCH		850,000	1,000,000	795,000	750,000	259,560	10,325	213,737	56,148	0	806,148	0	43,852	43,852	27,233	09/15/2021	4FE
69353R	FJ	2		04/17/2019	DAIWA CAPITAL MARKET		999,970	1,000,000	995,940	996,254	0	90	0	90	0	996,344	0	3,626	3,626	24,375	01/22/2028	1FE
736508	BQ	4		04/15/2019	MATURED		1,000,000	1,000,000	999,260	999,748	0	252	0	252	0	1,000,000	0	0	0	30,500	04/15/2019	1FE

QE056

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)
74432Q	BG 9 PRUDENTIAL FINANCIAL I 7.375		06/15/2019	MATURED		1,000,000	1,000,000	1,193,660	1,012,941	0	(12,941)	0	(12,941)	0	1,000,000	0	0	0	36,875	06/15/2019	1FE
744533	BK 5 PUBLIC SERVICE OKLAHOM 5.150		06/01/2019	MAKE WHOLE CALL		1,319,687	1,304,000	1,340,705	1,310,297	0	(2,815)	0	(2,815)	0	1,307,482	0	(3,482)	(3,482)	49,265	12/01/2019	2FE
824348	AZ 9 SHERWIN-WILLIAMS CO 7.250		06/15/2019	MATURED		1,000,000	1,000,000	1,097,020	1,022,089	0	(22,089)	0	(22,089)	0	1,000,000	0	0	0	36,250	06/15/2019	2FE
852061	AQ 3 SPRINT NEXTEL CORP (14 7.000		04/17/2019	CREDIT SUISSE FIRST BOSTO		2,309,063	2,250,000	2,270,000	2,253,379	0	(911)	0	(911)	0	2,252,468	0	56,594	56,594	101,063	03/01/2020	4FE
85208N	AA 8 SPRINT SPECTRUM / SPEC 3.360		06/20/2019	REDEEMED		125,000	125,000	125,702	125,368	0	(368)	0	(368)	0	125,000	0	0	0	2,100	03/20/2023	2FE
87612B	AM 4 TARGA RESOURCES PARTNE 5.250		05/22/2019	GOLDMAN SACHS & CO.		1,013,750	1,000,000	967,500	982,500	278	1,444	0	1,722	0	984,222	0	29,528	29,528	29,604	05/01/2023	3FE
88732J	AS 7 TIME WARNER CABLE 8.250		04/01/2019	MATURED		2,000,000	2,000,000	2,208,180	2,006,664	0	(6,664)	0	(6,664)	0	2,000,000	0	0	0	82,500	04/01/2019	2FE
887317	AN 5 TIME WARNER INC 4.000		06/05/2019	EXCHANGED		2,067,900	2,000,000	1,973,320	1,990,869	0	1,171	0	1,171	0	1,992,040	0	75,860	75,860	73,111	01/15/2022	2FE
887317	AQ 8 TIME WARNER INC 3.400		06/05/2019	EXCHANGED		1,023,290	1,000,000	998,570	999,439	0	69	0	69	0	999,507	0	23,783	23,783	17,056	06/15/2022	2FE
887317	AR 6 TIME WARNER INC 4.050		06/05/2019	EXCHANGED		2,111,100	2,000,000	1,993,980	1,996,678	0	270	0	270	0	1,996,948	0	114,152	114,152	40,250	12/15/2023	2FE
887317	AZ 8 TIME WARNER INC 3.875		06/05/2019	EXCHANGED		1,010,630	1,000,000	999,510	999,681	0	(3)	0	(3)	0	999,679	0	10,951	10,951	35,444	01/15/2026	2FE
88947E	AR 1 TOLL BROS FINANCE CORP 4.875		04/08/2019	RBC CAPITAL MARKETS		510,000	500,000	500,625	469,375	31,072	(11)	0	31,061	0	500,436	0	9,564	9,564	9,818	11/15/2025	3FE
911312	AK 2 UNITED PARCEL SERVICE 5.125		04/01/2019	MATURED		1,000,000	1,000,000	999,290	999,815	0	185	0	185	0	1,000,000	0	0	0	25,625	04/01/2019	1FE
927804	FH 2 VIRGINIA ELECTRIC & PO 5.000		06/30/2019	MATURED		1,000,000	1,000,000	998,050	999,878	0	122	0	122	0	1,000,000	0	0	0	0	06/30/2019	2FE
25468P	DA 1 WALT DISNEY COMPANY 1.850		05/30/2019	MATURED		1,000,000	1,000,000	999,000	999,901	0	99	0	99	0	1,000,000	0	0	0	9,250	05/30/2019	1FE
94974B	FU 9 WELLS FARGO 2.125		04/22/2019	MATURED		1,000,000	1,000,000	997,880	999,835	0	165	0	165	0	1,000,000	0	0	0	10,625	04/22/2019	1FE
959802	AT 6 WESTERN UNION CO 3.350		05/22/2019	MATURED		2,000,000	2,000,000	1,999,200	1,999,844	0	156	0	156	0	2,000,000	0	0	0	33,500	05/22/2019	2FE
583334	AE 7 WESTROCK MWV LLC 7.375		06/03/2019	MAKE WHOLE CALL		2,021,580	2,000,000	2,523,380	2,057,315	0	(36,316)	0	(36,316)	0	2,020,999	0	(20,999)	(20,999)	133,024	09/01/2019	2FE
96926J	AA 5 WILLIAM CARTER 5.250		03/30/2019	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	65,625	08/15/2021	3FE
13645R	AJ 3 CANADIAN PACIFIC RAILW 7.250	A	05/15/2019	MATURED		2,000,000	2,000,000	2,428,780	2,023,193	0	(23,193)	0	(23,193)	0	2,000,000	0	0	0	72,500	05/15/2019	2FE
67077M	AA 6 NUTRIEN LTD 6.500	A	05/15/2019	MATURED		1,000,000	1,000,000	1,037,920	1,012,946	0	(12,946)	0	(12,946)	0	1,000,000	0	0	0	32,500	05/15/2019	2FE
02315Q	AA 6 AMBAC LSNI LLC (144A) 7.591	D	04/01/2019	PAID ON PRINCIPAL		16	16	0	0	16	0	0	16	0	16	0	0	0	0	02/12/2023	6*
02364W	AX 3 AMERICA MOVIL SA 5.000	D	05/15/2019	MAKE WHOLE CALL		2,019,420	2,000,000	1,983,720	1,998,233	0	736	0	736	0	1,998,969	0	1,031	1,031	77,476	10/16/2019	1FE
05253J	AG 6 AUST & NZ BANKING GRP 2.250	D	06/13/2019	MATURED		1,000,000	1,000,000	998,680	999,864	0	136	0	136	0	1,000,000	0	0	0	11,250	06/13/2019	1FE
22303Q	AL 4 COVIDIEN INTERNATIONAL 4.200	D	04/06/2019	MAKE WHOLE CALL		2,038,540	2,000,000	1,999,380	1,999,853	0	(48)	0	(48)	0	1,999,805	0	195	195	64,440	06/15/2020	1FE
24668P	AF 4 DELHAIZE GROUP 4.125	D	04/10/2019	MATURED		1,000,000	1,000,000	998,070	999,808	0	192	0	192	0	1,000,000	0	0	0	20,625	04/10/2019	2FE
294829	AA 4 ERICSSON LM 4.125	D	04/25/2019	VARIOUS		2,540,625	2,500,000	2,524,620	2,460,825	49,852	(921)	0	48,930	0	2,509,755	0	30,870	30,870	46,750	05/15/2022	3FE
478375	AE 8 JOHNSON CONTROLS INTER 4.250	D	05/17/2019	TENDERED		2,058,740	2,000,000	2,102,880	2,054,922	0	(9,347)	0	(9,347)	0	2,045,575	0	13,165	13,165	60,444	03/01/2021	2FE
478375	AF 5 JOHNSON CONTROLS INTER 3.750	D	05/17/2019	TENDERED		1,001,727	976,000	1,005,095	993,108	0	(2,329)	0	(2,329)	0	990,779	0	10,949	10,949	16,877	12/01/2021	2FE
478375	AR 9 JOHNSON CONTROLS INTER 3.900	D	05/17/2019	TENDERED		1,324,585	1,271,000	1,294,615	1,289,924	0	(937)	0	(937)	0	1,288,987	0	35,599	35,599	37,590	02/14/2026	2FE
86960B	AG 7 SVENSKA HANDELSBANKEN 2.250	D	06/17/2019	MATURED		1,000,000	1,000,000	999,010	999,895	0	105	0	105	0	1,000,000	0	0	0	11,250	06/17/2019	1FE
879403	AV 5 TELEFONOS DE MEXICO SA 5.500	D	05/15/2019	MAKE WHOLE CALL		1,013,594	1,000,000	997,330	999,635	0	195	0	195	0	999,830	0	170	170	41,094	11/15/2019	1FE
88166J	AA 1 TEVA PHARMACEUTICALS F 3.650	D	05/10/2019	VARIOUS		3,443,125	3,500,000	3,498,705	3,318,175	181,311	155	0	181,466	0	3,499,641	0	(56,516)	(56,516)	65,092	11/10/2021	3FE
92857W	AZ 3 VODAFONE GROUP PLC 2.500	D	06/20/2019	TENDERED		1,003,260	1,000,000	986,990	994,712	0	634	0	634	0	995,346	0	7,914	7,914	18,333	09/26/2022	2FE
92857W	BC 3 VODAFONE GROUP PLC 2.950	D	06/20/2019	TENDERED		3,045,780	3,000,000	2,986,110	2,993,682	0	664	0	664	0	2,994,346	0	51,434	51,434	73,996	02/19/2023	2FE
984851	AC 9 YARA INTERNATIONAL ASA 7.875	D	06/11/2019	MATURED		2,000,000	2,000,000	1,989,780	1,999,057	0	943	0	943	0	2,000,000	0	0	0	78,750	06/11/2019	2FE
04541G	AS 1 ABSLB 2000-LB1 AF6 7.615		06/21/2019	PAID ON PRINCIPAL		186,025	186,025	194,164	185,872	0	153	0	153	0	186,025	0	0	0	6,948	03/21/2029	1FM
05949Q	AW 5 BAFIC 2006-2 2A15 CMO 5.750		06/25/2019	PAID ON PRINCIPAL		5,235	5,235	5,205	4,465	0	770	0	770	0	5,235	0	0	0	108	03/25/2036	1FM
07386H	NQ 0 BALTA 2004-12 1A1 CMO 3.104		06/25/2019	PAID ON PRINCIPAL		127,626	127,626	99,549	103,366	0	24,261	0	24,261	0	127,626	0	0	0	1,667	01/25/2035	1FM
05948X	BV 2 BOAMS 2003-D 2A4 CMO 5.167		06/25/2019	PAID ON PRINCIPAL		25,833	25,833	25,069	25,100	0	734	0	734	0	25,833	0	0	0	609	05/25/2033	1FM
161546	EF 9 CFAB 2003-1 2A2 3.089		05/28/2019	PAID ON PRINCIPAL		6,127	6,127	6,132	6,130	0	(3)	0	(3)	0	6,127	0	0	0	80	11/25/2032	1FM

QE057

SCHEDULE D - PART 4

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

QE058

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)
22541Q	4A 7		06/25/2019	PAID ON PRINCIPAL		78,204	78,204	81,126	77,967	0	237	0	237	0	78,204	0	0	0	2,013	12/25/2033	1FM
2254W0	JY 2		05/25/2019	PAID ON PRINCIPAL		56,808	56,808	57,331	56,630	0	178	0	178	0	56,808	0	0	0	1,165	10/25/2019	1FM
12646X	AJ 1		06/25/2019	PAID ON PRINCIPAL		221,824	221,824	209,346	209,499	0	12,325	0	12,325	0	221,824	0	0	0	2,549	05/25/2043	1FM
12647M	AM 7		06/25/2019	PAID ON PRINCIPAL		242,156	242,156	236,480	238,063	0	4,092	0	4,092	0	242,156	0	0	0	2,624	07/25/2028	1FM
12667F	A4 7		06/25/2019	PAID ON PRINCIPAL		6,869	6,869	4,929	3,262	0	3,607	0	3,607	0	6,869	0	0	0	123	12/25/2034	1FM
33850R	AE 2		06/25/2019	PAID ON PRINCIPAL		917,119	917,119	925,542	925,674	0	(8,554)	0	(8,554)	0	917,119	0	0	0	9,251	10/25/2047	1FM
36242D	KV 4		06/25/2019	PAID ON PRINCIPAL		24,309	24,309	11,673	5,856	0	18,454	0	18,454	0	24,309	0	0	0	488	12/25/2034	1FM
46640M	AX 8		06/25/2019	PAID ON PRINCIPAL		169,054	169,054	164,986	164,919	0	4,135	0	4,135	0	169,054	0	0	0	2,328	07/25/2043	1FM
46648R	AC 5		06/25/2019	PAID ON PRINCIPAL		266,729	266,729	267,604	267,628	0	(899)	0	(899)	0	266,729	0	0	0	4,059	06/25/2048	1FM
46648R	AE 1		06/25/2019	PAID ON PRINCIPAL		166,706	166,706	168,086	168,102	0	(1,396)	0	(1,396)	0	166,706	0	0	0	2,537	06/25/2048	1FM
55275R	AD 4		06/25/2019	PAID ON PRINCIPAL		115,832	115,832	51,569	35,554	0	80,278	0	80,278	0	115,832	0	0	0	1,294	10/25/2036	1FM
585499	AD 8		06/25/2019	PAID ON PRINCIPAL		1,190,556	1,190,556	1,187,951	1,187,931	0	2,625	0	2,625	0	1,190,556	0	0	0	20,092	10/25/2048	1FM
61744C	BD 7		06/25/2019	PAID ON PRINCIPAL		36,617	36,617	32,869	35,354	0	1,263	0	1,263	0	36,617	0	0	0	508	08/25/2034	1FM
76112B	WV 8		06/25/2019	PAID ON PRINCIPAL		125,210	125,210	87,960	110,978	0	14,232	0	14,232	0	125,210	0	0	0	1,684	07/25/2035	1FM
76110W	UX 2		06/25/2019	PAID ON PRINCIPAL		1,931	1,931	1,930	1,925	0	6	0	6	0	1,931	0	0	0	38	12/25/2033	1FM
81377N	AA 2		06/25/2019	PAID ON PRINCIPAL		57,848	57,848	19,802	12,457	0	45,391	0	45,391	0	57,848	0	0	0	498	04/25/2037	1FM
81375F	CX 9		06/25/2019	PAID ON PRINCIPAL		843	843	815	834	0	9	0	9	0	843	0	0	0	22	12/25/2023	1FM
81745E	AA 7		06/25/2019	PAID ON PRINCIPAL		167,487	167,487	163,641	164,115	0	3,372	0	3,372	0	167,487	0	0	0	2,162	06/25/2043	1FM
81746R	AD 1		06/25/2019	PAID ON PRINCIPAL		643,079	643,079	632,862	633,160	0	9,919	0	9,919	0	643,079	0	0	0	8,207	08/25/2046	1FE
81746Q	AA 9		06/25/2019	PAID ON PRINCIPAL		391,870	391,870	394,625	394,563	0	(2,693)	0	(2,693)	0	391,870	0	0	0	5,810	02/25/2048	1FM
81746Q	AD 3		06/25/2019	PAID ON PRINCIPAL		246,893	246,893	249,979	249,849	0	(2,957)	0	(2,957)	0	246,893	0	0	0	3,661	02/25/2048	1FM
939336	PC 1		06/25/2019	PAID ON PRINCIPAL		3,585	3,585	3,236	3,290	0	295	0	295	0	3,585	0	0	0	62	03/25/2033	1FM
94979W	AA 7		06/25/2019	PAID ON PRINCIPAL		26,057	26,057	24,821	25,698	0	359	0	359	0	26,057	0	0	0	484	06/25/2033	1FM
94980D	AB 4		06/25/2019	PAID ON PRINCIPAL		25,175	25,175	24,489	24,878	0	297	0	297	0	25,175	0	0	0	528	12/25/2033	1FM
94981Y	AB 7		06/25/2019	PAID ON PRINCIPAL		47,713	47,713	41,182	38,721	0	8,992	0	8,992	0	47,713	0	0	0	963	01/25/2035	1FM
94981N	AH 8		06/25/2019	PAID ON PRINCIPAL		76,670	76,670	67,470	64,835	0	11,835	0	11,835	0	76,670	0	0	0	1,566	04/25/2035	1FM
95001T	AC 9		06/25/2019	PAID ON PRINCIPAL		1,338,332	1,338,332	1,349,833	1,349,833	0	(11,501)	0	(11,501)	0	1,338,332	0	0	0	20,588	11/25/2048	1FE
97652P	AA 9		06/20/2019	PAID ON PRINCIPAL		103,889	103,889	107,395	108,049	0	(4,160)	0	(4,160)	0	103,889	0	0	0	1,704	06/20/2044	1FM
92977Y	BR 1		06/20/2019	PAID ON PRINCIPAL		125,747	125,747	111,439	85,610	0	40,138	0	40,138	0	125,747	0	0	0	2,194	10/20/2035	1FM
46361T	AA 0		06/15/2019	PAID ON PRINCIPAL		154,031	154,031	155,565	154,596	0	(565)	0	(565)	0	154,031	0	0	0	1,328	05/15/2048	1FM
96221Q	AF 0		06/15/2019	PAID ON PRINCIPAL		409,995	409,995	422,277	413,960	0	(3,965)	0	(3,965)	0	409,995	0	0	0	6,189	12/15/2046	1FM
02007J	AB 3		06/15/2019	PAID ON PRINCIPAL		6,370,167	6,370,167	6,359,984	6,361,073	0	9,094	0	9,094	0	6,370,167	0	0	0	71,852	05/17/2021	1FE
14316L	AA 1		04/26/2019	TRAVELERS MMLP		58,000,000	58,000,000	58,000,000	58,000,000	0	(29)	0	(29)	0	57,999,971	0	29	29	37,765	04/15/2020	1FE
44932N	AA 8		04/26/2019	TRAVELERS MMLP		30,000,000	30,000,000	30,000,000	30,000,000	0	(21)	0	(21)	0	29,999,979	0	21	21	34,729	04/15/2020	1FE
50117C	AA 6		06/17/2019	PAID ON PRINCIPAL		4,599,287	4,599,287	4,599,287	4,599,287	0	0	0	0	0	4,599,287	0	0	0	3,848	06/15/2020	1FE
50117C	AA 6		06/24/2019	TRAVELERS MMLP		18,916,218	18,900,713	18,900,713	18,900,713	0	(677)	0	(677)	0	18,900,036	0	16,182	16,182	25,035	06/15/2020	1FE
95168W	AQ 0		04/16/2019	PAID ON PRINCIPAL		258,942	258,942	258,942	258,912	0	29	0	29	0	258,942	0	0	0	4,550	01/16/2027	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					239,004,335	237,936,686	240,477,810	237,499,251	536,281	81,519	213,737	404,063	0	237,903,313	0	893,821	893,821	3,393,102	XXX	XXX
8399997	Total - Bonds - Part 4					519,520,760	516,218,558	531,502,865	517,905,640	536,281	(723,067)	213,737	(400,524)	0	517,505,116	0	1,808,443	1,808,443	9,556,077	XXX	XXX
8399999	Total - Bonds					519,520,760	516,218,558	531,502,865	517,905,640	536,281	(723,067)	213,737	(400,524)	0	517,505,116	0	1,808,443	1,808,443	9,556,077	XXX	XXX

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)
Common Stocks - Industrial and Miscellaneous																					
22305A 10 3	COVIA HOLDINGS CORPORATION.....		06/28/2019	CITIGROUP GLOBAL MKTS.....	21,600.000	46,148	XXX	129,384	0	0	0	0	0	129,384	0	(83,236)	(83,236)	0	XXX	L.....	
49372L 10 0	KEZAR LIFE SCIENCES INC.....		06/28/2019	VARIOUS.....	32,152.000	471,305	XXX	739,266	347,156	(17,946)	0	193,937	(211,883)	545,330	0	(74,025)	(74,025)	0	XXX	L.....	
P73684 11 3	ONESPAWORLD HOLDINGS LTD.....	C	06/28/2019	CITIGROUP GLOBAL MKTS.....	440,089.000	6,461,442	XXX	4,400,890	0	0	0	0	0	4,400,890	0	2,060,552	2,060,552	0	XXX	L.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					6,978,895	XXX	5,269,540	347,156	(17,946)	0	193,937	(211,883)	5,075,604	0	1,903,292	1,903,292	0	XXX	XXX	
9799997.	Total - Common Stocks - Part 4.....					6,978,895	XXX	5,269,540	347,156	(17,946)	0	193,937	(211,883)	5,075,604	0	1,903,292	1,903,292	0	XXX	XXX	
9799999.	Total - Common Stocks.....					6,978,895	XXX	5,269,540	347,156	(17,946)	0	193,937	(211,883)	5,075,604	0	1,903,292	1,903,292	0	XXX	XXX	
9899999.	Total - Preferred and Common Stocks.....					6,978,895	XXX	5,269,540	347,156	(17,946)	0	193,937	(211,883)	5,075,604	0	1,903,292	1,903,292	0	XXX	XXX	
9999999.	Total - Bonds, Preferred and Common Stocks.....					526,499,655	XXX	536,772,405	518,252,796	518,335	(723,067)	407,674	(612,407)	522,580,720	0	3,711,735	3,711,735	9,556,077	XXX	XXX	

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

QE05.9

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.....	.....5,444,848	.....5,444,848	07/01/2019.....
	REPO - HSBC A TREASURY.....	.....	1.....	.....5,444,848	.....5,444,848	07/01/2019.....
	REPO - JP A TREASURY.....	.....	1.....	.....5,444,848	.....5,444,848	07/01/2019.....
	REPO - MIZUHO A TREASURY.....	.....	1.....	.....27,906	.....27,906	07/01/2019.....
0199999.	U.S. Government - Issuer Obligations.....	.....		.....16,362,450	.....16,362,450	XXX
0599999.	Total - U.S. Government.....	.....		.....16,362,450	.....16,362,450	XXX
Totals						
6499999.	Total - Issuer Obligations.....	.....		.....16,362,450	.....16,362,450	XXX
7099999.	Subtotal - Bonds.....	.....		.....16,362,450	.....16,362,450	XXX
9999999.	Totals.....	.....		.....16,362,450	.....16,362,450	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(38,449,641) Book/Adjusted Carrying Value \$.....(38,449,641)
- Average balance for the year: Fair Value \$.....43,534,741 Book/Adjusted Carrying Value \$.....43,534,741
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....16,362,450 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	.....(243,906)	.....(210,072)	.....(91,864)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....69,022	.....35,159	.....203,564	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(174,883)	.....(174,912)	.....111,700	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(174,883)	.....(174,912)	.....111,700	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(174,883)	.....(174,912)	.....111,700	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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

NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	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 June 30, 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	.....362,454	.....(243,393)

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 []

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