

# QUARTERLY STATEMENT

## AS OF JUNE 30, 2019

OF THE CONDITION AND AFFAIRS OF THE

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

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

INCORPORATED/ORGANIZED, JULY 18, 1974

COMMENCED BUSINESS, JULY 24, 1974

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

### OFFICERS

Name	Title	Name	Title
1. THOMAS MICHAEL KUNKEL .....	President	CHRISTINE KUCERA KALLA .....	Executive Vice President, General Counsel & Chief Ethics & Compliance Officer
2. JAY STEVEN BENET .....	Vice Chairman	# MOJGAN MEHDIAN LEFEBVRE .....	Executive Vice President & Chief Technology & Operations Officer
3. WILLIAM HERBERT HEYMAN .....	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL.....	Senior Vice President, Accounting Policy
4. AVROHOM YAAKOV KESS.....	Vice Chairman & Chief Legal Officer	DOUGLAS KENNETH RUSSELL.....	Senior Vice President, Treasurer & Corporate Controller
5. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA .....	Senior Vice President, Corporate Tax
6. DANIEL STEPHEN FREY.....	Executive Vice President & Chief Financial Officer	JULIE MARIE JOYCE .....	Vice President & Chief Corporate Actuary
7. BRUCE RICHARD JONES.....	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	WENDY CONSTANCE SKJERVEN ...	Vice President, Corporate Secretary & Group General Counsel

### DIRECTORS

DANIEL STEPHEN FREY  
WILLIAM HERBERT HEYMAN

CHRISTINE KUCERA KALLA  
NICHOLAS SEMINARA

GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }  
COUNTY OF HARTFORD } ss:

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

Thomas M. Kunkel

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

Controller

Subscribed and sworn to before me this

23rd day of July, 2019

Notary Public  
My Commission Expires September 30, 2022



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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,657,484,389	0	3,657,484,389	3,507,432,239
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	306,461,741	4,904,862	301,556,879	294,199,598
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 (\$.....(18,681,644)), cash equivalents (\$.....0) and short-term investments (\$.....144,726,136).....	126,044,492	0	126,044,492	36,728,596
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	4,451,618	152,887	4,298,731	3,507,839
9. Receivables for securities.....	215,998	0	215,998	105,199
10. Securities lending reinvested collateral assets.....	5,320,191	0	5,320,191	14,277,262
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,099,978,429	5,057,749	4,094,920,680	3,856,250,733
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	37,505,938	0	37,505,938	38,287,129
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	145,967,927	32,363,775	113,604,151	92,678,038
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....67,364,046 earned but unbilled premiums).....	187,544,709	9,537,020	178,007,689	157,800,754
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	24,272,783	0	24,272,783	29,278,755
16.2 Funds held by or deposited with reinsured companies.....	9,089	0	9,089	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	54,068,371	2,966,062	51,102,309	48,781,239
19. Guaranty funds receivable or on deposit.....	41,067	0	41,067	27,670
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.....	15,814,022	0	15,814,022	27,813,266
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	5,036,030	0	5,036,030	5,429,849
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,570,238,365	49,924,606	4,520,313,760	4,256,347,432
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,570,238,365	49,924,606	4,520,313,760	4,256,347,432

## DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Other assets tri-party/tax credit bonds.....	3,691,530	0	3,691,530	4,538,575
2502. Other assets.....	649,940	0	649,940	163,331
2503. Assumed reinsurance receivable and payable.....	567,396	0	567,396	626,488
2598. Summary of remaining write-ins for Line 25 from overflow page.....	127,164	0	127,164	101,455
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	5,036,030	0	5,036,030	5,429,849

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....225,363,373).....	786,554,485	750,995,504
2. Reinsurance payable on paid losses and loss adjustment expenses.....	65,958	868,002
3. Loss adjustment expenses.....	165,965,315	166,673,871
4. Commissions payable, contingent commissions and other similar charges.....	33,039,858	45,868,584
5. Other expenses (excluding taxes, licenses and fees).....	32,884,644	43,858,534
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	12,314,734	14,584,663
7.1 Current federal and foreign income taxes (including \$....(1,227,442) on realized capital gains (losses)).....	7,883,423	10,143,037
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....410,880,745 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).....	1,044,254,065	979,007,378
10. Advance premium.....	1,256,693	1,608,777
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,240,864	10,410,755
12. Ceded reinsurance premiums payable (net of ceding commissions).....	46,393,646	46,469,976
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	29,111,086	30,289,553
15. Remittances and items not allocated.....	16,516,275	21,277,153
16. Provision for reinsurance (including \$.....0 certified).....	7,641,356	7,641,356
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	0	0
22. Payable for securities lending.....	5,320,191	14,277,262
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.....	2,041,536	1,145,849
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,202,484,127	2,145,120,255
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,202,484,127	2,145,120,255
29. Aggregate write-ins for special surplus funds.....	7,576,163	7,537,598
30. Common capital stock.....	6,480,000	6,480,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	433,803,760	433,803,760
35. Unassigned funds (surplus).....	1,869,969,710	1,663,405,820
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	2,317,829,633	2,111,227,178
38. Totals (Page 2, Line 28, Col. 3).....	4,520,313,760	4,256,347,432

### DETAILS OF WRITE-INS

2501. Escheat liability.....	1,232,614	314,733
2502. Retroactive reinsurance reserve assumed.....	799,095	810,360
2503. Federal excise tax-reinsurance contracts.....	9,827	20,756
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).....	2,041,536	1,145,849
2901. Special surplus from retroactive reinsurance.....	7,576,163	7,537,598
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	7,576,163	7,537,598
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....1,142,857,039).....	1,063,547,936	1,007,041,805	2,068,731,731
1.2 Assumed..... (written \$....59,482,018).....	42,817,271	43,414,086	82,913,979
1.3 Ceded..... (written \$....352,742,418).....	322,015,254	299,259,195	613,939,457
1.4 Net..... (written \$....849,596,639).....	784,349,953	751,196,696	1,537,706,253
DEDUCTIONS:			
2. Losses incurred (current accident year \$....236,088,339):			
2.1 Direct.....	406,604,151	344,517,985	599,693,216
2.2 Assumed.....	(25,231,956)	2,407,521	55,290,338
2.3 Ceded.....	140,848,150	163,529,966	302,668,786
2.4 Net.....	240,524,046	183,395,539	352,314,768
3. Loss adjustment expenses incurred.....	27,185,571	12,464,504	37,259,043
4. Other underwriting expenses incurred.....	326,179,090	313,461,307	614,295,994
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	593,888,706	509,321,350	1,003,869,805
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	190,461,247	241,875,346	533,836,447
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	60,030,606	59,365,951	121,531,689
10. Net realized capital gains (losses) less capital gains tax of \$....279,491.....	1,028,606	(313,371)	(122,293)
11. Net investment gain (loss) (Lines 9 + 10).....	61,059,212	59,052,580	121,409,396
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....306,714 amount charged off \$....749,536).....	(442,822)	(450,812)	(677,830)
13. Finance and service charges not included in premiums.....	269,369	232,520	471,362
14. Aggregate write-ins for miscellaneous income.....	(694,627)	(727,345)	(1,427,795)
15. Total other income (Lines 12 through 14).....	(868,079)	(945,637)	(1,634,263)
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	250,652,379	299,982,289	653,611,581
17. Dividends to policyholders.....	2,517,334	2,978,000	5,624,684
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).....	248,135,045	297,004,289	647,986,897
19. Federal and foreign income taxes incurred.....	51,481,861	57,461,499	124,522,244
20. Net income (Line 18 minus Line 19) (to Line 22).....	196,653,184	239,542,790	523,464,653
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	2,111,227,178	2,016,636,327	2,016,636,327
22. Net income (from Line 20).....	196,653,184	239,542,790	523,464,653
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 \$....98,442.....	6,544,854	(36,400,377)	(32,465,614)
25. Change in net unrealized foreign exchange capital gain (loss).....	(787)	42	805
26. Change in net deferred income tax.....	3,867,532	3,015,514	3,940,174
27. Change in nonadmitted assets.....	(462,327)	1,963,772	(10,874,153)
28. Change in provision for reinsurance.....	0	0	(2,575,015)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	0	(386,900,000)
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).....	206,602,455	208,121,740	94,590,851
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,317,829,633	2,224,758,067	2,111,227,178

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	147,637	176,607	344,625
1402. Retroactive reinsurance gain/loss.....	38,565	11,619	(46,294)
1403. Profit and loss, miscellaneous.....	(880,829)	(915,571)	(1,726,125)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(694,627)	(727,345)	(1,427,795)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	807,792,554	773,855,977	1,581,083,968
2. Net investment income.....	68,773,653	69,249,769	140,962,018
3. Miscellaneous income.....	(868,079)	(945,637)	(1,634,263)
4. Total (Lines 1 through 3).....	875,698,127	842,160,108	1,720,411,723
5. Benefit and loss related payments.....	200,770,226	178,025,415	426,791,662
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.....	378,701,889	362,299,777	658,978,717
8. Dividends paid to policyholders.....	1,687,225	2,131,942	5,071,352
9. Federal and foreign income taxes paid (recovered) net of \$..... 165,795 tax on capital gains (losses).....	54,020,967	51,686,313	116,199,660
10. Total (Lines 5 through 9).....	635,180,306	594,143,446	1,207,041,391
11. Net cash from operations (Line 4 minus Line 10).....	240,517,821	248,016,662	513,370,333
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	391,929,559	218,085,204	670,437,714
12.2 Stocks.....	0	0	0
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	8,957,071	3,828,712	6,278,610
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	400,886,630	221,913,916	676,716,324
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	548,357,714	472,376,134	822,378,194
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.....	1,199,432	90,078	1,392,927
13.6 Miscellaneous applications.....	110,799	363,978	456,441
13.7 Total investments acquired (Lines 13.1 to 13.6).....	549,667,945	472,830,190	824,227,563
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).....	(148,781,315)	(250,916,274)	(147,511,239)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	0	0	386,900,000
16.6 Other cash provided (applied).....	(2,420,610)	(90,176,677)	(79,856,844)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(2,420,610)	(90,176,677)	(466,756,844)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	89,315,897	(93,076,290)	(100,897,750)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	36,728,596	137,626,346	137,626,346
19.2 End of period (Line 18 plus Line 19.1).....	126,044,492	44,550,056	36,728,596
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	7,136,990	1,970,190	3,928,460
20.0002 Other assets tri-party/tax credit bonds.....	812,943	888,487	1,368,000
20.0003 Tax credits from certified capital company (CAPCO).....	144,004	136,400	221,781
20.0004 Income payment received in securities other assets tri-party/tax credit bonds.....	0	33,147	33,147

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 – Summary of Significant Accounting Policies and Going Concern**

## A. Accounting Practices:

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

<u>Net Income</u>	<u>SSAP</u>	<u>F/S</u>	<u>F/S</u>	<u>June 30, 2019</u>	<u>December 31, 2018</u>
	<u>#</u>	<u>Page</u>	<u>Line #</u>		
1. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 196,653,184	\$ 523,464,653
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>\$ 196,653,184</u>	<u>\$ 523,464,653</u>
 <u>Surplus</u>					
5. Travelers Casualty and Surety Company of America state basis	XXX	XXX	XXX	\$ 2,317,829,633	\$ 2,111,227,178
6. State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,317,829,633</u>	<u>\$ 2,111,227,178</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.

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## NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:				
	1. Less than 12 Months	\$		1
	2. 12 Months or Longer	\$		62,255
b. The aggregate related fair value of securities with unrealized losses:				
	1. Less than 12 Months	\$		1,141
	2. 12 Months or Longer	\$		6,826,764

(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.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 8 – Derivative Instruments**

A – G. No significant change.

H. Not applicable.

**Note 9 – Income Taxes**

No significant change.

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

Through June 30, 2019, the Company sold \$188.8 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 28, 2019	\$ 70.0
April 26, 2019	51.5
May 24, 2019	38.1
June 24, 2019	29.2

**Note 11 – Debt**

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

No significant change.

**Note 14 – Liabilities, Contingencies and Assessments**

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.



**NOTES TO FINANCIAL STATEMENTS**

## C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

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

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Bonds					
Industrial and miscellaneous	\$ -	\$ 5,863,999	\$ -	\$ -	\$ 5,863,999
Total securities at fair value	\$ -	\$ 5,863,999	\$ -	\$ -	\$ 5,863,999

At June 30, 2019, the Company also holds Level 3 industrial and miscellaneous bonds measured and reported at their 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 bonds from the previous reporting period.

## (3) Level 2 and Level 3 valuation techniques:

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

## (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)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Description							
Short-term bonds	\$ 144,726,136	\$ 144,726,136	\$ 5,097,143	\$ 139,628,993	\$ -	\$ -	\$ -
Long-term bonds	3,796,514,985	3,657,484,389	88,538,552	3,707,499,422	477,011	-	-

  

(At December 31, 2018)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Description							
Short-term bonds	\$ 51,110,939	\$ 51,110,939	\$ 7,266,190	\$ 43,844,749	\$ -	\$ -	\$ -
Long-term bonds	3,503,244,394	3,507,432,239	67,294,526	3,435,335,692	614,176	-	-

## 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.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

In 2019, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$7,221,000, resulting primarily from better than expected loss and defense and cost containment (DCC) experience in the other liability - claims-made line for accident years 2014 to 2017. This favorable development was partially offset by higher than expected loss and DCC experience in the fidelity & surety line for accident year 2018 as well as higher than expected adjusting and other costs. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

A. No significant change.

B. Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No [ ]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 86312

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/15/2016

6.4 By what department or departments?  
Insurance Department of Connecticut

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

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

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

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

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

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

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

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

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

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### FINANCIAL

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

### INVESTMENT

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

	1		2	
	Prior Year End Book/Adjusted Carrying Value		Current Quarter Book/Adjusted Carrying Value	
14.21 Bonds	\$ 0		\$ 0	
14.22 Preferred Stock	0		0	
14.23 Common Stock	300,287,221		306,461,741	
14.24 Short-Term Investments	0		0	
14.25 Mortgage Loans on Real Estate	0		0	
14.26 All Other	0		0	
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 300,287,221		\$ 306,461,741	
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: \$ 5,320,191
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 5,320,191
- 16.3 Total payable for securities lending reported on the liability page: \$ 5,320,191
17. Excluding items in Schedule E-Part 3-Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC *Financial Condition Examiners Handbook*? Yes  No

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

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

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

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

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

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

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

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

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

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

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

## **GENERAL INTERROGATORIES**

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

19. By self-designating 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 [X] 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 [X] No [ ]

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

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

5.1 Operating Percentages:

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

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

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

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		11,555,530	10,527,068	3,624,596	1,364,539	13,160,101	13,561,494
2. Alaska.....AK.....L.....		4,471,308	5,075,583	61,429	151,485	1,993,516	2,411,007
3. Arizona.....AZ.....L.....		16,208,564	15,588,509	5,243,096	2,160,158	18,689,740	23,723,205
4. Arkansas.....AR.....L.....		11,007,308	11,418,892	710,546	1,722,324	32,522,767	34,376,764
5. California.....CA.....L.....		128,936,656	114,105,566	24,075,139	32,041,609	167,135,210	160,270,941
6. Colorado.....CO.....L.....		26,332,317	30,026,641	5,769,924	3,014,442	28,837,862	33,454,714
7. Connecticut.....CT.....L.....		22,401,899	24,688,613	6,733,626	3,522,123	46,804,493	37,217,980
8. Delaware.....DE.....L.....		3,662,252	3,010,545	593,205	293,493	4,896,266	5,817,717
9. District of Columbia.....DC.....L.....		13,469,494	12,399,281	3,010,772	3,227,311	12,600,661	15,032,907
10. Florida.....FL.....L.....		71,801,281	69,275,753	25,888,314	13,300,804	76,063,024	72,117,542
11. Georgia.....GA.....L.....		29,575,327	29,966,071	4,866,407	5,995,080	49,591,919	44,011,316
12. Hawaii.....HI.....L.....		8,985,607	8,179,916	6,984,131	5,662,317	15,561,286	23,540,127
13. Idaho.....ID.....L.....		4,251,145	4,043,888	1,145,246	2,640,188	4,330,138	4,376,963
14. Illinois.....IL.....L.....		52,455,948	47,276,172	12,005,014	8,137,888	93,641,729	78,390,061
15. Indiana.....IN.....L.....		19,881,346	16,745,077	1,944,640	1,940,293	33,746,016	25,117,508
16. Iowa.....IA.....L.....		12,672,238	10,591,679	1,848,609	1,902,827	20,839,459	19,637,538
17. Kansas.....KS.....L.....		10,261,107	9,957,279	904,995	2,037,858	11,766,111	14,796,630
18. Kentucky.....KY.....L.....		10,942,194	10,610,343	1,255,904	6,109,489	13,035,470	26,964,490
19. Louisiana.....LA.....L.....		20,568,603	19,519,677	6,362,932	3,069,337	20,594,604	23,112,024
20. Maine.....ME.....L.....		4,960,444	4,448,063	582,697	439,536	5,017,092	5,224,914
21. Maryland.....MD.....L.....		23,082,986	23,023,425	11,949,316	4,946,455	37,509,467	31,097,176
22. Massachusetts.....MA.....L.....		35,165,179	34,791,213	5,591,683	3,316,758	59,886,199	57,290,107
23. Michigan.....MI.....L.....		22,656,304	23,826,913	3,508,281	3,568,569	30,622,037	29,231,840
24. Minnesota.....MN.....L.....		18,680,213	18,599,914	8,774,027	4,179,479	34,248,203	30,587,817
25. Mississippi.....MS.....L.....		9,898,570	10,870,270	755,526	13,341,879	16,596,699	19,877,819
26. Missouri.....MO.....L.....		24,905,209	20,996,560	11,376,273	6,238,970	29,577,600	35,014,714
27. Montana.....MT.....L.....		8,851,407	8,249,285	4,511,788	2,073,704	17,546,227	13,126,315
28. Nebraska.....NE.....L.....		6,445,069	5,576,467	951,394	2,764,514	14,765,850	12,235,861
29. Nevada.....NV.....L.....		7,872,941	6,563,497	(2,882,805)	1,419,458	11,336,062	14,795,808
30. New Hampshire.....NH.....L.....		5,740,346	4,972,873	291,050	221,811	4,630,462	4,793,908
31. New Jersey.....NJ.....L.....		33,909,594	28,960,937	10,175,901	12,147,503	67,728,684	51,542,771
32. New Mexico.....NM.....L.....		3,984,558	4,075,437	508,046	986,874	6,507,777	5,550,154
33. New York.....NY.....L.....		79,640,454	75,025,111	17,265,824	22,246,348	143,672,168	127,102,137
34. North Carolina.....NC.....L.....		32,621,055	28,421,308	17,335,516	15,935,782	49,435,631	41,005,806
35. North Dakota.....ND.....L.....		4,740,603	3,946,409	28,534	720,295	8,972,993	9,641,144
36. Ohio.....OH.....L.....		34,391,842	31,587,345	10,289,508	4,232,889	66,012,171	68,573,050
37. Oklahoma.....OK.....L.....		10,465,144	11,115,187	2,386,622	2,566,219	14,689,143	15,183,263
38. Oregon.....OR.....L.....		15,671,133	14,050,446	2,589,226	2,520,914	14,675,335	14,327,054
39. Pennsylvania.....PA.....L.....		46,254,590	45,816,056	9,381,296	9,559,918	81,844,185	87,844,928
40. Rhode Island.....RI.....L.....		3,896,674	4,550,070	349,053	681,389	7,555,424	7,370,906
41. South Carolina.....SC.....L.....		17,784,855	14,947,854	1,412,806	12,116,596	18,426,625	19,290,675
42. South Dakota.....SD.....L.....		3,136,668	2,781,362	487,201	63,276	3,977,176	3,913,721
43. Tennessee.....TN.....L.....		22,674,505	21,000,300	6,587,304	3,682,940	27,176,025	24,324,656
44. Texas.....TX.....L.....		69,716,567	67,058,242	51,600,656	8,518,644	107,691,657	114,528,281
45. Utah.....UT.....L.....		12,420,672	9,942,094	1,954,722	3,805,290	15,345,996	19,357,110
46. Vermont.....VT.....L.....		787,130	775,545	279,291	(2,522)	464,245	568,669
47. Virginia.....VA.....L.....		31,766,971	29,219,377	4,603,227	4,268,836	43,497,926	43,134,506
48. Washington.....WA.....L.....		38,546,358	34,070,037	7,251,502	9,195,509	32,789,470	37,075,973
49. West Virginia.....WV.....L.....		5,583,887	4,812,220	3,966,333	5,147,432	28,308,037	40,108,320
50. Wisconsin.....WI.....L.....		17,025,074	17,796,741	2,235,050	1,248,687	26,343,446	27,032,415
51. Wyoming.....WY.....L.....		4,781,363	5,100,913	490,200	777,352	10,472,608	11,989,188
52. American Samoa.....AS.....N.....		925	925	0	0	0	0
53. Guam.....GU.....L.....		214,880	131,626	0	0	97,529	42,766
54. Puerto Rico.....PR.....L.....		2,865,605	2,134,796	439,973	(15,349)	606,466	206,473
55. US Virgin Islands.....VI.....L.....		924,177	371,086	28,841	106,475	269,145	254,336
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		1,352,963	1,771,305	(5,200)	(5,200)	111,891	146,033
59. Totals.....XXX.....		1,142,857,039	1,074,387,762	310,079,187	261,310,794	1,704,218,020	1,681,321,541

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....XXX.....		965,784	1,537,187	(5,200)	(5,200)	45,684	77,717
58002. BMU Bermuda.....XXX.....		297,783	215,379	0	0	0	0
58003. CYM Cayman Islands.....XXX.....		223,803	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		(134,407)	18,739	0	0	66,208	68,316
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		1,352,963	1,771,305	(5,200)	(5,200)	111,891	146,033

(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	

**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

**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
3548	The Travelers Companies, Inc...	00000.....	41-0518860..	.....	86312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....	.....	.....	0.000	.....	N.....	.....
3548	The Travelers Companies, Inc...	24767.....	41-0406690..	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	24791.....	41-0881659..	.....	.....	.....	St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	24775.....	41-0963301..	.....	.....	.....	St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	30481.....	41-1230819..	.....	.....	.....	St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	41769.....	41-1435765..	.....	.....	.....	The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	41750.....	41-1435766..	.....	.....	.....	Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	51-0375653..	.....	.....	.....	Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	36463.....	36-2999370..	.....	.....	.....	Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	19224.....	36-2542404..	.....	.....	.....	St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	10213.....	52-1925132..	.....	.....	.....	Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	25887.....	52-0515280..	.....	.....	.....	United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	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.....	.....

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.000	The Travelers Companies, Inc.....	.....N.....	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.....	.....

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

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

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**TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....					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.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36170.....	06-1286266				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033504				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36137.....	06-1286268				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	29696.....	06-1203698				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	41564.....	75-1732040				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033504				The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	82-0925474				IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	10647.....	59-3372141				First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1120023				Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	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 OF AMERICA

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	.0	.0	0.000	0.000
2. Allied lines.....	.0	1,703	0.000	0.000
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	.0	.0	0.000	0.000
5. Commercial multiple peril.....	.0	(193,039)	0.000	0.000
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	.0	.0	0.000	0.000
9. Inland marine.....	.0	.0	0.000	0.000
10. Financial guaranty.....	.0	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	.0	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	.0	0.000	0.000
12. Earthquake.....	.0	.0	0.000	0.000
13. Group accident and health.....	.0	.0	0.000	0.000
14. Credit accident and health.....	.0	.0	0.000	0.000
15. Other accident and health.....	.0	.0	0.000	0.000
16. Workers' compensation.....	.0	(131,665)	0.000	0.000
17.1 Other liability-occurrence.....	575,769	1,428,222	248.055	783.827
17.2 Other liability-claims made.....	528,931,312	246,363,613	46.578	49.443
17.3 Excess workers' compensation.....	.0	.0	0.000	0.000
18.1 Products liability-occurrence.....	.0	(31,503)	0.000	0.000
18.2 Products liability-claims made.....	.0	56	0.000	0.000
19.1, 19.2 Private passenger auto liability.....	.0	.0	0.000	0.000
19.3, 19.4 Commercial auto liability.....	.0	(3,084,510)	0.000	0.000
21. Auto physical damage.....	.0	(25)	0.000	0.000
22. Aircraft (all perils).....	.0	.0	0.000	0.000
23. Fidelity.....	101,548,226	37,701,935	37.127	30.717
24. Surety.....	388,168,183	94,029,015	24.224	14.252
26. Burglary and theft.....	44,324,447	30,520,349	68.857	32.253
27. Boiler and machinery.....	.0	.0	0.000	0.000
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	1,063,547,936	406,604,151	38.231	34.211
<b>DETAILS OF WRITE-INS</b>				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	.0	.0	.0
2. Allied lines.....	.0	.0	.0
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	.0	.0	.0
5. Commercial multiple peril.....	.0	.0	.0
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	.0	.0	.0
9. Inland marine.....	.0	.0	.0
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	.0	.0	.0
12. Earthquake.....	.0	.0	.0
13. Group accident and health.....	.0	.0	.0
14. Credit accident and health.....	.0	.0	.0
15. Other accident and health.....	.0	.0	.0
16. Workers' compensation.....	.0	.0	.0
17.1 Other liability-occurrence.....	127,332	575,769	492,337
17.2 Other liability-claims made.....	292,811,117	558,435,292	514,456,095
17.3 Excess workers' compensation.....	.0	.0	.0
18.1 Products liability-occurrence.....	.0	.0	.0
18.2 Products liability-claims made.....	.0	.0	.0
19.1 19.2 Private passenger auto liability.....	.0	.0	.0
19.3 19.4 Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	53,031,491	105,304,003	98,270,253
24. Surety.....	230,098,181	424,640,248	421,264,578
26. Burglary and theft.....	32,015,190	53,901,727	39,904,499
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.....	608,083,311	1,142,857,039	1,074,387,762
<b>DETAILS OF WRITE-INS</b>			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0



**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	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.....	194,853	92,151	287,005	26,704	4,132	30,836	176,795	0	66,989	243,784	8,646	(21,030)	(12,384)
2. 2017.....	94,403	150,294	244,697	53,329	2,702	56,031	67,264	0	86,149	153,414	26,191	(61,444)	(35,253)
3. Subtotals 2017 + Prior.....	289,256	242,446	531,702	80,034	6,833	86,867	244,060	0	153,139	397,198	34,837	(82,474)	(47,637)
4. 2018.....	90,523	295,445	385,967	119,313	8,957	128,270	96,722	0	201,391	298,114	125,513	(85,096)	40,416
5. Subtotals 2018 + Prior.....	379,779	537,890	917,669	199,347	15,790	215,137	340,782	0	354,530	695,312	160,349	(167,570)	(7,221)
6. 2019.....	XXX	XXX	XXX	XXX	17,722	17,722	XXX	52,363	204,845	257,208	XXX	XXX	XXX
7. Totals.....	379,779	537,890	917,669	199,347	33,512	232,859	340,782	52,363	559,375	952,520	160,349	(167,570)	(7,221)
8. Prior Year-End's Surplus As Regards Policyholders	2,111,227												
											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. ....42.2 %	2. ....(31.2)%	3. ....(0.8)%
													Col. 13, Line 7 Line 8
													4. ....(0.3)%

Q14

Statement for June 30, 2019 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

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

**Explanation:**

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

**Bar Code:**



## Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	117,035	0	117,035	92,445
2505. Other assets - Reliance acquisition.....	10,130	0	10,130	9,010
2597. Summary of remaining write-ins for Line 25.....	127,164	0	127,164	101,455

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

States, Etc.	1 Active Status (a)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. BEL Belgium.....	.XXX...	17,319	625	0	0	0	0
58005. VGB British Virgin Islands.....	.XXX...	6,736	0	0	0	0	0
58006. COL Colombia.....	.XXX...	6,464	333	0	0	0	0
58007. JPN Japan.....	.XXX...	6,153	0	0	0	0	0
58008. ISR Israel.....	.XXX...	324	0	0	0	0	0
58009. AIA Anguilla.....	.XXX...	0	15,970	0	0	0	0
58010. PLW Palau.....	.XXX...	0	400	0	0	0	0
58011. NZL New Zealand.....	.XXX...	0	329	0	0	0	0
58012. NLD Netherlands.....	.XXX...	0	0	0	0	65,856	65,856
58013. SGP Singapore.....	.XXX...	0	0	0	0	352	2,460
58014. TTO Trinidad and Tobago.....	.XXX...	(1,082)	1,082	0	0	0	0
58015. IND India.....	.XXX...	(170,321)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	.XXX...	(134,407)	18,739	0	0	66,208	68,316

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

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,705,493	2,968,201
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	77,304
2.2 Additional investment made after acquisition.....	1,199,432	1,315,623
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	453,308	655,635
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	4,451,618	3,705,493
12. Deduct total nonadmitted amounts.....	152,887	197,654
13. Statement value at end of current period (Line 11 minus Line 12).....	4,298,731	3,507,839

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	3,807,719,459	3,705,444,340
2. Cost of bonds and stocks acquired.....	555,494,704	826,306,654
3. Accrual of discount.....	874,929	1,519,347
4. Unrealized valuation increase (decrease).....	6,643,296	(32,502,268)
5. Total gain (loss) on disposals.....	1,306,791	424,132
6. Deduct consideration for bonds and stocks disposed of.....	399,392,613	675,670,405
7. Deduct amortization of premium.....	8,882,496	18,860,198
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	24,594
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	182,059	1,082,450
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	3,963,946,130	3,807,719,459
12. Deduct total nonadmitted amounts.....	4,904,862	6,087,623
13. Statement value at end of current period (Line 11 minus Line 12).....	3,959,041,268	3,801,631,837

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	3,095,456,144	722,085,056	643,709,876	(12,774,319)	3,095,456,144	3,161,057,005		2,968,133,110
2. NAIC 2 (a).....	575,479,694	51,809,206	15,788,006	6,088,187	575,479,694	617,589,080		579,484,738
3. NAIC 3 (a).....	12,832,389	0	0	111,037	12,832,389	12,943,426		9,299,849
4. NAIC 4 (a).....	998,147	0	0	153	998,147	998,300		980,000
5. NAIC 5 (a).....	4,679,266	0	0	2,998,449	4,679,266	7,677,715		645,480
6. NAIC 6 (a).....	1,817,500	0	20	127,520	1,817,500	1,945,000		0
7. Total Bonds.....	3,691,263,139	773,894,262	659,497,903	(3,448,973)	3,691,263,139	3,802,210,525	0	3,558,543,177
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	3,691,263,139	773,894,262	659,497,903	(3,448,973)	3,691,263,139	3,802,210,525	0	3,558,543,177

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

NAIC 1 \$.....144,726,136; 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.....	144,726,136	XXX.....	144,726,136	176,719	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.....	51,110,939	157,399,862
2. Cost of short-term investments acquired.....	1,034,041,531	2,015,976,787
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	940,426,333	2,122,265,710
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	144,726,136	51,110,939
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	144,726,136	51,110,939

**Sch. DB - Pt. A - Verification**  
**NONE**

**Sch. DB - Pt. B - Verification**  
**NONE**

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

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

**Sch. DB - Verification**  
**NONE**

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

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

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

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

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

### SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation 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
		3 City	4 State									
<b>Any Other Class of Asset - Unaffiliated</b>												
	NC Solar Fund III, LP.....	Charlotte.....	NC...	Double Time Capital.....		11/27/2015....	.....0	.....0	.....21,569	.....0	.....16,279	.....9.800
	NC Solar Fund VIII, LP.....	Charlotte.....	NC...	Double Time Capital.....		12/07/2016....	.....0	.....0	.....13,515	.....0	.....19,009	.....1.650
4299999. Total - Any Other Class of Asset - Unaffiliated.....								.....0	.....35,084	.....0	.....35,288	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....0	.....35,084	.....0	.....35,288	.....XXX.....
4699999. Totals.....								.....0	.....35,084	.....0	.....35,288	.....XXX.....

QE03

### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						

**NONE**



### 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)
<b>Bonds - U.S. Government</b>									
912828 VZ 0	U S TREASURY NOTES 2.000 2020 09.....		06/21/2019.....	NOMURA SECURITIES INTL.....		5,006,853	5,000,000	23,224	1.....
38380M 7A 3	GNR 2019-55 AE (PROJECT 3.000 2059 12.....		06/07/2019.....	J P MORGAN CHASE SECURITIES INC.....		5,048,996	4,995,914	4,580	1.....
83162C B8 5	SBAP 2019-20E 1 2.880 2039 05.....		05/09/2019.....	VARIOUS.....		3,500,000	3,500,000	0	1.....
0599999	Total - Bonds - U.S. Government.....					13,555,849	13,495,914	27,804	XXX.....
<b>Bonds - U.S. Political Subdivisions of States</b>									
150528 ZY 6	CEDAR RAPIDS GO S2019A 3.000 2037 06.....		05/15/2019.....	FTN.....		1,100,831	1,110,000	0	1FE.....
44256P UD 3	HOWARD CO GENERAL OBLIGA 3.000 2038 08.....		05/15/2019.....	MORGAN STANLEY.....		7,547,820	7,570,000	0	1FE.....
549220 2S 9	LUBBOCK ISD GEN OBLIG S2 4.000 2035 02.....		05/29/2019.....	RBC CAPITAL MARKETS.....		1,442,584	1,300,000	0	1FE.....
591852 P7 7	MET COUNCIL MPS-ST PAUL 2.500 2031 03.....		05/22/2019.....	WELLS FARGO SECURITIES.....		2,243,138	2,250,000	0	1FE.....
601670 LX 8	MILPITAS USD GO S2019A 3.125 2040 08.....		04/26/2019.....	RAYMOND JAMES & ASSOC.....		3,718,200	3,750,000	0	1FE.....
671130 PN 6	OAK CREEK-FRANKLIN JT SD 3.000 2037 04.....		05/14/2019.....	MORGAN STANLEY.....		6,321,336	6,365,000	0	1FE.....
809554 WH 7	SCOTT CO GENERAL OBLIGAT 3.125 2041 12.....		05/14/2019.....	RBC CAPITAL MARKETS.....		1,006,226	1,005,000	1,221	1FE.....
942833 YP 3	WAUKEE CSD GENERAL OBLIG 3.250 2039 06.....		04/23/2019.....	MORGAN STANLEY.....		5,895,840	6,000,000	0	1FE.....
948050 KE 8	WEBSTER GROVES SCH DIST 2.875 2036 03.....		05/20/2019.....	FTN.....		1,188,144	1,200,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					30,464,119	30,550,000	1,221	XXX.....
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
426170 QL 3	HENRICO CO WTR & SWR S20 2.875 2037 05.....		06/04/2019.....	WELLS FARGO SECURITIES.....		2,447,770	2,470,000	0	1FE.....
677561 KU 5	OHIO HOSP FAC REV (CLEV 4.000 2041 01.....		04/17/2019.....	BARCLAYS CAPITAL INC.....		5,838,965	5,500,000	0	1FE.....
3140FK QU 7	FNMA PASS THRU #BE0466 3.000 2046 10.....		05/14/2019.....	J P MORGAN CHASE SECURITIES INC.....		6,938,311	6,954,611	8,693	1.....
3140J9 3G 4	FNMA PASS THRU #BM5298 3.000 2043 09.....		05/17/2019.....	GOLDMAN SACHS & CO.....		4,853,877	4,849,709	8,083	1.....
3140JA T9 9	FNMA PASS THRU #BM5975 3.000 2045 12.....		06/05/2019.....	WELLS FARGO SECURITIES.....		5,029,872	4,955,920	2,478	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					25,108,795	24,730,240	19,254	XXX.....
<b>Bonds - Industrial and Miscellaneous</b>									
002824 BB 5	ABBOTT LABORATORIES 2.950 2025 03.....		04/02/2019.....	AMHERST PIERPONT SEC.....		2,983,440	3,000,000	4,671	2FE.....
031100 L* 9	AMETEK INC 3.730 2024 09.....		04/24/2019.....	STONECASTLE SECURITIES LLC.....		2,028,660	2,000,000	7,874	2.....
00206R HM 7	AT&T INC 3.400 2022 06.....		06/05/2019.....	EXCHANGED.....		1,023,290	1,000,000	0	2FE.....
00206R HR 6	AT&T INC 3.550 2024 06.....		06/05/2019.....	EXCHANGED.....		1,028,300	1,000,000	394	2FE.....
053332 AX 0	AUTOZONE INC 3.125 2024 04.....		04/04/2019.....	BAS-MERRILL LYNCH.....		2,991,330	3,000,000	0	2FE.....
06051G HT 9	BANK OF AMERICA CORP 3.559 2027 04.....		04/17/2019.....	BAS-MERRILL LYNCH.....		5,000,000	5,000,000	0	1FE.....
081437 AP 0	BEMIS CO (144A) 3.100 2026 09.....	C.....	06/13/2019.....	EXCHANGE-TAX FREE.....		998,680	1,000,000	0	2FE.....
09247X AP 6	BLACKROCK INC 3.250 2029 04.....		04/18/2019.....	CITIGROUP GLOBAL MARKETS.....		2,991,360	3,000,000	0	1FE.....
10112R BB 9	BOSTON PROPERTIES INC 3.400 2029 06.....		06/12/2019.....	BAS-MERRILL LYNCH.....		1,996,300	2,000,000	0	2FE.....
15089Q AJ 3	CELANESE US HOLDINGS 3.500 2024 05.....		05/07/2019.....	UBS AG.....		3,011,100	3,000,000	292	2FE.....
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03.....		04/23/2019.....	KEYBANC CAPITAL MARK.....		3,128,404	3,130,000	11,129	1FE.....
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		04/11/2019.....	UBS AG.....		2,224,000	2,000,000	8,250	1FE.....
260543 CW 1	DOW CHEMICAL CO (144A) 3.625 2026 05.....		05/17/2019.....	HSBC.....		3,005,850	3,000,000	302	2FE.....
291011 BG 8	EMERSON ELECTRIC 3.150 2025 06.....		04/22/2019.....	GOLDMAN SACHS & CO.....		3,026,730	3,000,000	37,538	1FE.....
29379V BE 2	ENTERPRISE PRODUCTS 3.750 2025 02.....		06/25/2019.....	SCOTIA CAPITAL.....		3,174,450	3,000,000	41,250	2FE.....
31620M BJ 4	FIDELITY NATIONAL INFORM 3.750 2029 05.....		05/14/2019.....	J P MORGAN CHASE SECURITIES INC.....		1,996,520	2,000,000	0	2FE.....
337738 AS 7	FISERV INC 2.750 2024 07.....		06/10/2019.....	J P MORGAN CHASE SECURITIES INC.....		4,991,600	5,000,000	0	2FE.....
40139L AF 0	GUARDIAN LIFE GLOBAL FUN 2.900 2024 05.....		04/29/2019.....	J P MORGAN CHASE SECURITIES INC.....		1,997,880	2,000,000	0	1FE.....
46849L TK 7	JACKSON NATIONAL LIFE (1 2.650 2024 06.....	C.....	06/17/2019.....	J P MORGAN CHASE SECURITIES INC.....		2,994,150	3,000,000	0	1FE.....
559080 AK 2	MAGELLAN MIDSTREAM PARTN 5.000 2026 03.....		06/03/2019.....	BARCLAYS CAPITAL INC.....		6,732,174	6,136,000	80,109	2FE.....
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.....

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)
665859 AU 8	NORTHERN TRUST CORP 3.150 2029 05		04/30/2019	WELLS FARGO SECURITIES		3,996,240	4,000,000	0	1FE
67021C AN 7	NSTAR ELECTRIC CO 3.250 2029 05		05/14/2019	BAS-MERRILL LYNCH		997,800	1,000,000	0	1FE
67080L AA 3	NUVEEN LLC (144A) 4.000 2028 11		04/15/2019	BARCLAYS CAPITAL INC		5,311,450	5,000,000	97,222	1FE
68233J BL 7	ONCOR ELECTRIC DELIVERY 2.750 2024 06		05/30/2019	MORGAN STANLEY		5,023,600	5,000,000	3,819	1FE
756109 AW 4	REALTY INCOME CORP 3.250 2029 06		06/12/2019	CITIGROUP GLOBAL MARKETS		2,980,770	3,000,000	0	1FE
773903 AH 2	ROCKWELL AUTOMATION 3.500 2029 03		04/22/2019	BAS-MERRILL LYNCH		2,042,440	2,000,000	10,306	1FE
883203 CA 7	TEXTRON INC 3.900 2029 09		04/30/2019	GOLDMAN SACHS & CO		2,997,330	3,000,000	0	2FE
941053 AJ 9	WASTE CONNECTIONS 3.500 2029 05		04/24/2019	MUFG SECURITIES AMERICAS INC		3,856,262	3,858,000	1,806	2FE
95709T AP 5	WESTAR ENERGY 3.100 2027 04		04/15/2019	WELLS FARGO SECURITIES		2,973,630	3,000,000	4,133	1FE
92940P AE 4	WRKCO INC 3.900 2028 06		05/20/2019	GOLDMAN SACHS & CO		1,996,500	2,000,000	433	2FE
151191 BE 2	CELULOSA ARAUCO Y CONSTI 4.250 2029 04	D	04/26/2019	VARIOUS		3,998,500	4,000,000	0	2FE
62954H AA 6	NXP BV/NXP FDG/NXP USA ( 3.875 2026 06	D	06/11/2019	GOLDMAN SACHS & CO		2,998,920	3,000,000	0	2FE
14042W AA 8	COPAR 2019-1 A1 2.506 2020 06		05/21/2019	J P MORGAN CHASE SECURITIES INC		35,000,000	35,000,000	0	1FE
31680Y AA 5	FITAT 2019-1 A 2.575 2020 05		04/30/2019	CREDIT SUISSE FIRST BOSTON		38,000,000	38,000,000	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					174,494,209	173,124,000	309,529	XXX
8399997	Total - Bonds - Part 3					243,622,972	241,900,155	357,808	XXX
8399999	Total - Bonds					243,622,972	241,900,155	357,808	XXX
9999999	Total - Bonds, Preferred and Common Stocks					243,622,972	XXX	357,808	XXX

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

QE04.1

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
876780	AA 5 TAYARRA LTD 3.628	D	05/15/2019	REDEEMED		47,027	47,027	47,027	47,026	0	0	0	0	0	47,027	0	0	0	853	02/15/2022	1
36202D	QY 0 GNMA II PASS #3171 5.500		06/20/2019	PAID ON PRINCIPAL		772	772	737	735	0	37	0	37	0	772	0	0	0	19	12/20/2031	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2019	PAID ON PRINCIPAL		9,033	9,033	8,674	8,732	0	301	0	301	0	9,033	0	0	0	189	06/20/2034	1
36202E	UR 8 GNMA II PASS #4192 4.500		06/20/2019	PAID ON PRINCIPAL		14,240	14,240	13,003	13,021	0	1,219	0	1,219	0	14,240	0	0	0	267	07/20/2038	1
36202E	XT 1 GNMA II PASS #4290 5.500		06/20/2019	PAID ON PRINCIPAL		8,652	8,652	8,620	8,616	0	37	0	37	0	8,652	0	0	0	198	11/20/2038	1
36291F	3W 6 GNMA PASS TH #627313 4.500		05/15/2019	PAID ON PRINCIPAL		4,865	4,865	4,874	4,858	0	8	0	8	0	4,865	0	0	0	79	06/15/2019	1
38378X	PZ 8 GNR 2014-130 A (PROJEC 2.099		06/16/2019	PAID ON PRINCIPAL		61,825	61,825	61,557	61,685	0	140	0	140	0	61,825	0	0	0	541	06/16/2040	1
83162C	VV 2 SBAP 2013-20J 1 3.770		04/01/2019	PAID ON PRINCIPAL		347,199	347,199	348,393	346,732	0	468	0	468	0	347,199	0	0	0	6,084	10/01/2033	1
83162C	VY 6 SBAP 2013-20L 1 3.380		06/01/2019	PAID ON PRINCIPAL		289,787	289,787	290,330	288,620	0	1,167	0	1,167	0	289,787	0	0	0	5,117	12/01/2033	1
83162C	ZW 6 SBAP 2018-20J 1 3.770		04/01/2019	PAID ON PRINCIPAL		161,090	161,090	161,084	161,077	0	13	0	13	0	161,090	0	0	0	2,772	10/01/2038	1
0599999	Total - Bonds - U.S. Government					944,490	944,490	944,297	941,101	0	3,389	0	3,389	0	944,490	0	0	0	16,120	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
038681	6C 1 ARAPAHOE CO SD #5 GO S 2.500		05/15/2019	PIPER JAFFRAY		3,213,851	3,150,000	3,171,704	3,162,985	0	(1,202)	0	(1,202)	0	3,161,784	0	52,067	52,067	33,250	12/15/2028	1FE
074347	N2 7 BEAUFORT CO GENERAL OB 3.000		04/08/2019	MUNI CENTER		318,603	300,000	311,754	311,754	0	(109)	0	(109)	0	311,645	0	6,958	6,958	825	03/01/2029	1FE
074347	N3 5 BEAUFORT CO GENERAL OB 3.000		04/23/2019	MUNI CENTER		351,222	335,000	343,777	343,777	0	(107)	0	(107)	0	343,670	0	7,552	7,552	1,183	03/01/2030	1FE
07539P	CX 5 BEAVERCREEK CITY SCH D 5.000		04/18/2019	PNC CAPITAL MARKETS		1,721,595	1,500,000	1,787,625	1,683,967	0	(8,962)	0	(8,962)	0	1,675,005	0	46,590	46,590	29,583	12/01/2034	1FE
16532L	GT 7 CHESAPEAKE GENERAL OBL 5.000		06/27/2019	MUNI CENTER		214,707	200,000	232,564	209,015	0	(1,704)	0	(1,704)	0	207,310	0	7,397	7,397	5,139	06/01/2025	1FE
194738	8S 2 COLLIN CO GENERAL OBLI 5.000		06/19/2019	MUNI CENTER		164,396	150,000	178,901	160,166	0	(1,484)	0	(1,484)	0	158,682	0	5,714	5,714	6,375	02/15/2029	1FE
199820	N8 0 COMAL ISD GO REF S2015 4.000		06/27/2019	RBC CAPITAL MARKETS		108,661	100,000	106,675	103,619	0	(417)	0	(417)	0	103,202	0	5,459	5,459	2,000	02/01/2035	1FE
304081	TT 9 FAIRFAX GENERAL OBLIGA 3.000		05/21/2019	MUNI CENTER		103,597	100,000	99,902	99,975	0	2	0	2	0	99,977	0	3,620	3,620	2,567	07/15/2021	1FE
442565	L3 9 HOWARD CO GENERAL OBLI 5.000		04/15/2019	REDEEMED		1,150,000	1,150,000	1,305,733	1,155,647	0	(5,647)	0	(5,647)	0	1,150,000	0	0	0	28,750	04/15/2022	1FE
486063	PA 2 KATY ISD GO REF S2012A 5.000		06/14/2019	CITIGROUP GLOBAL MARKETS		1,354,150	1,250,000	1,440,063	1,317,828	0	(9,677)	0	(9,677)	0	1,308,151	0	45,999	45,999	52,604	02/15/2034	1FE
515300	RM 5 LANE CO SD #4J-EUGENE 2.750		03/29/2019	MORGAN STANLEY		0	0	0	0	0	(40)	0	(40)	0	(40)	0	40	40	0	06/15/2028	1FE
515300	RM 5 LANE CO SD #4J-EUGENE 2.750		03/29/2019	MORGAN STANLEY		0	0	0	0	0	0	0	0	0	0	0	0	0	30,937	06/15/2028	1FE
591852	SE 9 MET COUNCIL MPS-ST PAU 4.500		04/24/2019	J P MORGAN CHASE SECURITI		2,426,316	2,235,000	2,584,465	2,372,064	0	(11,410)	0	(11,410)	0	2,360,655	0	65,661	65,661	65,653	09/01/2030	1FE
783243	6B 9 RUTHERFORD CO GENERAL 5.000		04/01/2019	REDEEMED		2,210,000	2,210,000	2,481,918	2,217,920	0	(7,920)	0	(7,920)	0	2,210,000	0	0	0	55,250	04/01/2022	1FE
783243	6C 7 RUTHERFORD CO GENERAL 5.000		04/01/2019	REDEEMED		2,320,000	2,320,000	2,578,912	2,327,555	0	(7,555)	0	(7,555)	0	2,320,000	0	0	0	58,000	04/01/2023	1FE
930863	3A 1 WAKE CO GENERAL OBLIGA 4.000		05/16/2019	MUNI CENTER		112,401	105,000	115,808	108,664	0	(443)	0	(443)	0	108,220	0	4,181	4,181	3,372	02/01/2029	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					15,769,498	15,105,000	16,739,799	15,574,937	0	(56,676)	0	(56,676)	0	15,518,261	0	251,237	251,237	375,488	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
160429	TU 0 CHARLESTON WATERWORKS 5.000		05/28/2019	MUNI CENTER		118,384	100,000	115,951	110,676	0	(679)	0	(679)	0	109,997	0	8,387	8,387	4,569	01/01/2032	1FE
426170	HW 9 HENRICO CO WTR & SWR R 5.000		05/01/2019	MATURED		650,000	650,000	766,201	654,346	0	(4,346)	0	(4,346)	0	650,000	0	0	0	16,250	05/01/2019	1FE
426170	HX 7 HENRICO CO WTR & SWR R 5.000		05/01/2019	REDEEMED		1,000,000	1,000,000	1,156,890	1,005,916	0	(5,916)	0	(5,916)	0	1,000,000	0	0	0	25,000	05/01/2020	1FE
426170	HY 5 HENRICO CO WTR & SWR R 5.000		05/01/2019	REDEEMED		800,000	800,000	904,728	803,984	0	(3,984)	0	(3,984)	0	800,000	0	0	0	20,000	05/01/2021	1FE
426170	HZ 2 HENRICO CO WTR & SWR R 5.000		05/01/2019	REDEEMED		1,400,000	1,400,000	1,560,412	1,406,131	0	(6,131)	0	(6,131)	0	1,400,000	0	0	0	35,000	05/01/2022	1FE
426170	JB 3 HENRICO CO WTR & SWR R 5.000		05/01/2019	REDEEMED		700,000	700,000	758,534	702,249	0	(2,249)	0	(2,249)	0	700,000	0	0	0	17,500	05/01/2024	1FE
426170	JC 1 HENRICO CO WTR & SWR R 5.000		05/01/2019	REDEEMED		500,000	500,000	537,050	501,424	0	(1,424)	0	(1,424)	0	500,000	0	0	0	12,500	05/01/2025	1FE
45203H	FC 1 ILLINOIS FIN AUTH (UNI 5.000		05/07/2019	MUNI CENTER		440,962	410,000	483,230	432,916	0	(2,847)	0	(2,847)	0	430,069	0	10,893	10,893	12,385	10/01/2029	1FE
57605A	BK 1 MASSACHUSETTS WTR POLL 5.000		04/22/2019	MUNI CENTER		110,489	100,000	118,417	107,131	0	(598)	0	(598)	0	106,533	0	3,956	3,956	3,653	08/01/2032	1FE
644614	3S 6 NEW HAMPSHIRE H&E (DAR 5.000		06/01/2019	REDEEMED		1,825,000	1,825,000	1,893,054	1,828,367	0	(3,367)	0	(3,367)	0	1,825,000	0	0	0	45,625	06/01/2029	1

QE05

**SCHEDULE D - PART 4**

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
644614 3T 4	NEW HAMPSHIRE H&E (DAR 5.000.....		06/01/2019.	REDEEMED.....		3,175,000	3,175,000	3,293,396	3,180,857	0	(5,857)	0	(5,857)	0	3,175,000	0	0	0	79,375	06/01/2029.	1FE.....
874461 HM 1	TALLAHASSEE CONS UTIL 5.000.....		06/14/2019.	PIPER JAFFRAY.....		1,706,109	1,495,000	1,743,320	1,648,668	0	(14,170)	0	(14,170)	0	1,634,498	0	71,611	71,611	53,363	10/01/2027.	1FE.....
31296R CX 4	FHLMC GOLD PASSTHRU 5.000.....		06/15/2019.	PAID ON PRINCIPAL.....		31,563	31,563	31,465	31,467	0	96	0	96	0	31,563	0	0	0	751	12/15/2033.	1.....
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019.	PAID ON PRINCIPAL.....		3,980	3,980	4,072	4,128	0	(148)	0	(148)	0	3,980	0	0	0	102	11/15/2032.	1.....
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000.....		06/15/2019.	PAID ON PRINCIPAL.....		59,045	59,045	58,860	58,873	0	172	0	172	0	59,045	0	0	0	1,263	10/15/2033.	1.....
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500.....		06/15/2019.	PAID ON PRINCIPAL.....		29,182	29,182	28,306	28,346	0	836	0	836	0	29,182	0	0	0	691	12/15/2033.	1.....
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019.	PAID ON PRINCIPAL.....		1,359	1,359	1,391	1,414	0	(54)	0	(54)	0	1,359	0	0	0	34	11/15/2032.	1.....
313982 VA 5	FHLMC GOLD PASSTHRU 7.000.....		06/15/2019.	PAID ON PRINCIPAL.....		568	568	550	560	0	8	0	8	0	568	0	0	0	17	10/15/2023.	1.....
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000.....		06/15/2019.	PAID ON PRINCIPAL.....		26,526	26,526	27,138	27,300	0	(773)	0	(773)	0	26,526	0	0	0	670	04/15/2033.	1.....
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000.....		06/15/2019.	PAID ON PRINCIPAL.....		186,717	186,717	166,256	169,651	0	17,066	0	17,066	0	186,717	0	0	0	3,450	05/15/2034.	1.....
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500.....		06/15/2019.	PAID ON PRINCIPAL.....		195	195	194	194	0	1	0	1	0	195	0	0	0	5	05/15/2028.	1.....
3133TL AK 4	FHR 2160 ZA CMO 6.000.....		06/15/2019.	PAID ON PRINCIPAL.....		33,223	33,223	30,238	31,996	0	1,228	0	1,228	0	33,223	0	0	0	838	06/15/2029.	1.....
3133TP VV 8	FHR 2248 ZA CMO 7.000.....		06/15/2019.	PAID ON PRINCIPAL.....		12,811	12,811	12,564	12,618	0	192	0	192	0	12,811	0	0	0	424	09/15/2030.	1.....
313398 NM 7	FHR 2334 SO CMO 14.449.....		04/15/2019.	PAID ON PRINCIPAL.....		9,971	9,971	9,759	9,705	0	266	0	266	0	9,971	0	0	0	479	07/15/2031.	1.....
313398 NM 7	FHR 2334 SO CMO 14.534.....		05/15/2019.	PAID ON PRINCIPAL.....		2,175	2,175	2,129	2,117	0	58	0	58	0	2,175	0	0	0	131	07/15/2031.	1.....
313398 NM 7	FHR 2334 SO CMO 14.652.....		06/15/2019.	PAID ON PRINCIPAL.....		12,588	12,588	12,320	12,252	0	336	0	336	0	12,588	0	0	0	909	07/15/2031.	1.....
3133TV VD 7	FHR 2357 OH CMO 6.500.....		06/15/2019.	PAID ON PRINCIPAL.....		42,494	42,494	42,102	42,270	0	223	0	223	0	42,494	0	0	0	1,204	09/15/2031.	1.....
3133TV 5V 4	FHR 2359 ZA CMO 6.000.....		06/15/2019.	PAID ON PRINCIPAL.....		13,202	13,202	11,855	12,571	0	631	0	631	0	13,202	0	0	0	326	09/15/2031.	1.....
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000.....		06/25/2019.	PAID ON PRINCIPAL.....		6,787	6,787	7,020	6,762	0	25	0	25	0	6,787	0	0	0	173	12/25/2041.	1.....
3140FK QU 7	FNMA PASS TH #BE0466 3.000.....		06/25/2019.	PAID ON PRINCIPAL.....		15,348	15,348	15,312	15,312	0	36	0	36	0	15,348	0	0	0	38	10/25/2046.	1.....
3140J5 MF 3	FNMA PASS TH #BM1257 2.500.....		06/25/2019.	PAID ON PRINCIPAL.....		382,406	382,406	369,620	369,620	0	12,787	0	12,787	0	382,406	0	0	0	2,486	04/25/2037.	1.....
3140J9 3G 4	FNMA PASS TH #BM5298 3.000.....		06/25/2019.	PAID ON PRINCIPAL.....		54,701	54,701	54,748	54,748	0	(47)	0	(47)	0	54,701	0	0	0	137	09/25/2043.	1.....
31371K D9 9	FNMA PASS TH #254028 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		2,606	2,606	2,661	2,700	0	(94)	0	(94)	0	2,606	0	0	0	65	09/25/2031.	1.....
31376K B2 1	FNMA PASS TH #357457 5.500.....		06/25/2019.	PAID ON PRINCIPAL.....		27,169	27,169	27,110	27,107	0	63	0	63	0	27,169	0	0	0	633	11/25/2033.	1.....
31378Q DF 5	FNMA PASS TH #405202 6.000.....		06/25/2019.	PAID ON PRINCIPAL.....		187	187	181	182	0	5	0	5	0	187	0	0	0	5	03/25/2028.	1.....
31378R S5 9	FNMA PASS TH #406540 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		45	45	45	45	0	(0)	0	(0)	0	45	0	0	0	1	12/25/2027.	1.....
31379K RZ 8	FNMA PASS TH #421804 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		1,140	1,140	1,134	1,134	0	6	0	6	0	1,140	0	0	0	31	04/25/2028.	1.....
31384V L7 5	FNMA PASS TH #535050 7.500.....		06/25/2019.	PAID ON PRINCIPAL.....		2,611	2,611	2,729	2,859	0	(248)	0	(248)	0	2,611	0	0	0	80	12/25/2029.	1.....
31387W 2L 0	FNMA PASS TH #596679 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		793	793	812	827	0	(34)	0	(34)	0	793	0	0	0	21	09/25/2031.	1.....
31387W 2P 1	FNMA PASS TH #596682 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		1,273	1,273	1,300	1,318	0	(45)	0	(45)	0	1,273	0	0	0	35	10/25/2031.	1.....
31390K RG 5	FNMA PASS TH #648587 7.500.....		06/25/2019.	PAID ON PRINCIPAL.....		102	102	106	114	0	(12)	0	(12)	0	102	0	0	0	3	05/25/2032.	1.....
31402C QM 7	FNMA PASS TH #725060 6.000.....		06/25/2019.	PAID ON PRINCIPAL.....		2,364	2,364	2,419	2,444	0	(80)	0	(80)	0	2,364	0	0	0	56	01/25/2034.	1.....
31402E S3 3	FNMA PASS TH #726938 4.500.....		06/25/2019.	PAID ON PRINCIPAL.....		386	386	372	376	0	11	0	11	0	386	0	0	0	8	08/25/2033.	1.....
31402J ZY 6	FNMA PASS TH #730759 4.500.....		06/25/2019.	PAID ON PRINCIPAL.....		958	958	923	931	0	27	0	27	0	958	0	0	0	20	08/25/2033.	1.....
31402Q LF 6	FNMA PASS TH #734826 4.500.....		06/25/2019.	PAID ON PRINCIPAL.....		8,455	8,455	8,148	8,218	0	237	0	237	0	8,455	0	0	0	151	08/25/2033.	1.....
31406L F9 4	FNMA PASS TH #812992 5.500.....		06/25/2019.	PAID ON PRINCIPAL.....		2,447	2,447	2,442	2,442	0	6	0	6	0	2,447	0	0	0	56	02/25/2035.	1.....
31407G 6H 6	FNMA PASS TH #830772 5.000.....		06/25/2019.	PAID ON PRINCIPAL.....		91	91	91	91	0	0	0	0	0	91	0	0	0	2	08/25/2035.	1.....
31359W KH 3	FNR 1999-33 Z CMO 6.000.....		06/25/2019.	PAID ON PRINCIPAL.....		21,000	21,000	19,141	20,209	0	791	0	791	0	21,000	0	0	0	530	07/25/2029.	1.....
31359S BJ 8	FNR 2001-6 Z CMO 6.000.....		06/25/2019.	PAID ON PRINCIPAL.....		39,488	39,488	34,851	37,839	0	1,648	0	1,648	0	39,488	0	0	0	998	03/25/2031.	1.....
31392B PT 7	FNR 2001-81 QG CMO 6.500.....		06/25/2019.	PAID ON PRINCIPAL.....		14,726	14,726	14,731	14,701	0	25	0	25	0	14,726	0	0	0	398	01/25/2032.	1.....
31393U XM 0	FNR 2003-128 DG CMO 4.500.....		06/25/2019.	PAID ON PRINCIPAL.....		75,956	75,956	72,348	75,022	0	934	0	934	0	75,956	0	0	0	1,384	01/25/2024.	1.....

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
3136AK MU 4	FNR 2014-39 BA 3.000		06/25/2019	PAID ON PRINCIPAL		220,082	220,082	223,933	222,938	0	(2,857)	0	(2,857)	0	220,082	0	0	0	2,785	07/25/2040	1
3133TL 4S 4	FSPC T-17 A5 7.160		06/25/2019	PAID ON PRINCIPAL		28,000	28,000	27,996	27,867	0	133	0	133	0	28,000	0	0	0	813	07/25/2029	1FE
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					13,800,664	13,529,720	14,660,554	13,723,932	0	(18,115)	0	(18,115)	0	13,705,817	0	94,846	94,846	347,424	XXX	XXX

**Bonds - Industrial and Miscellaneous**

029912 BC 5	AMERICAN TOWER CORP 5.050		04/22/2019	MAKE WHOLE CALL		2,060,100	2,000,000	1,997,600	1,999,386	0	97	0	97	0	1,999,483	0	517	517	124,908	09/01/2020	2FE
05531F AB 9	BB&T CORP 6.850		04/30/2019	MATURED		500,000	500,000	609,605	506,838	0	(6,838)	0	(6,838)	0	500,000	0	0	0	17,125	04/30/2019	1FE
075887 BW 8	BECTON DICKINSON 3.700		06/05/2019	TENDERED		360,625	348,000	348,000	348,000	0	0	0	0	348,000	0	12,625	12,625	6,402	06/06/2027	2FE	
081437 AJ 4	BEMIS CO 3.100	C	06/13/2019	EXCHANGE-TAX FREE		998,680	1,000,000	998,290	998,610	0	70	0	70	0	998,680	0	(0)	(0)	24,078	09/15/2026	2FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2019	REDEEMED		112,781	112,781	112,781	112,777	0	4	0	4	0	112,781	0	0	0	3,174	04/01/2024	1FE
209111 EX 7	CONSOLIDATED EDISON CO 6.650		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
25470D AC 3	DISCOVERY COMMUNICATIO 5.050		06/20/2019	MAKE WHOLE CALL		1,025,040	1,000,000	1,046,690	1,007,989	0	(2,592)	0	(2,592)	0	1,005,396	0	(5,396)	(5,396)	52,955	06/01/2020	2FE
260543 CC 5	DOW CHEMICAL CO 4.250		06/19/2019	MAKE WHOLE CALL		1,027,677	1,000,000	1,007,640	1,001,578	0	(432)	0	(432)	0	1,001,147	0	(1,147)	(1,147)	52,941	11/15/2020	2FE
291011 BA 1	EMERSON ELECTRIC 5.000		04/15/2019	MATURED		1,275,000	1,275,000	1,281,368	1,275,063	0	(63)	0	(63)	0	1,275,000	0	0	0	31,875	04/15/2019	1FE
29337# AA 7	ENHANCED CAPITAL PARTN 7.310		06/15/2019	TAX CREDIT - STATE		67,816	67,816	67,816	67,454	0	362	0	362	0	67,816	0	0	0	2,456	12/15/2020	1FE
29338@ AA 8	ENHANCED CAPITAL PARTN 7.500		06/15/2019	TAX CREDIT - STATE		4,833	4,833	4,833	4,840	0	(7)	0	(7)	0	4,833	0	0	0	180	12/15/2022	1FE
26875P AD 3	EOG RESOURCES INC 5.625		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	EQT CORP 8.125		06/01/2019	MATURED		1,000,000	1,000,000	996,680	999,584	0	416	0	416	0	1,000,000	0	0	0	40,625	06/01/2019	2FE
340711 AQ 3	FLORIDA GAS TRANSMISSI 7.900		05/15/2019	MATURED		1,000,000	1,000,000	998,200	999,617	0	383	0	383	0	1,000,000	0	0	0	39,500	05/15/2019	2FE
42824C AW 9	HP ENTERPRISE CO 4.900		04/25/2019	CITIGROUP GLOBAL MARKET		1,065,390	1,000,000	997,250	997,929	0	134	0	134	0	998,062	0	67,328	67,328	26,406	10/15/2025	2FE
452308 AJ 8	ILLINOIS TOOL WORKS 6.250		04/01/2019	MATURED		2,000,000	2,000,000	1,999,680	1,999,509	0	491	0	491	0	2,000,000	0	0	0	62,500	04/01/2019	1FE
46849L SH 5	JACKSON NATIONAL LIFE 2.300	C	04/16/2019	MATURED		1,000,000	1,000,000	997,090	999,788	0	212	0	212	0	1,000,000	0	0	0	11,500	04/16/2019	1FE
47215B AD 9	JCPL 2006-A A4 5.610		06/05/2019	REDEEMED		73,191	73,191	73,126	73,171	0	20	0	20	0	73,191	0	0	0	2,053	06/05/2023	1FE
46625H HL 7	JP MORGAN CHASE 6.300		04/23/2019	MATURED		1,000,000	1,000,000	1,206,270	1,010,342	0	(10,342)	0	(10,342)	0	1,000,000	0	0	0	31,500	04/23/2019	1FE
57629W BU 3	MASSMUTUAL GLOBAL FUND 2.350		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
620076 BB 4	MOTOROLA SOLUTIONS INC 3.750		05/24/2019	TENDERED		452,139	438,000	436,410	437,381	0	78	0	78	0	437,459	0	14,680	14,680	8,623	05/15/2022	2FE
62927# AE 6	NFL VENTURES LP 3.400		04/15/2019	REDEEMED		145,321	145,321	145,321	145,302	0	19	0	19	0	145,321	0	0	0	2,470	04/15/2030	1FE
655844 BC 1	NORFOLK SOUTHERN CORP 5.900		06/15/2019	MATURED		1,000,000	1,000,000	997,500	999,785	0	215	0	215	0	1,000,000	0	0	0	29,500	06/15/2019	2FE
665859 AU 8	NORTHERN TRUST CORP 3.150		05/01/2019	WELLS FARGO SECURITIES		4,001,040	4,000,000	3,996,240	3,996,240	0	13	0	13	0	3,996,253	0	4,787	4,787	0	05/03/2029	1FE
736508 BQ 4	PORTLAND GENERAL ELECT 6.100		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
144141 DC 9	PROGRESS ENERGY CAROLI 2.800		04/15/2019	KEYBANC CAPITAL MARK		700,742	700,000	698,425	699,405	0	53	0	53	0	699,458	0	1,284	1,284	8,276	05/15/2022	1FE
78355H JW 0	RYDER SYSTEM INC 2.550		06/01/2019	MATURED		1,000,000	1,000,000	998,800	999,879	0	121	0	121	0	1,000,000	0	0	0	12,750	06/01/2019	2FE
88732J AS 7	TIME WARNER CABLE 8.250		04/01/2019	MATURED		1,000,000	1,000,000	993,480	999,341	0	659	0	659	0	1,000,000	0	0	0	41,250	04/01/2019	2FE
887317 AQ 8	TIME WARNER INC 3.400		06/05/2019	EXCHANGED		1,023,290	1,000,000	1,006,420	1,002,450	0	(286)	0	(286)	0	1,002,165	0	21,125	21,125	17,056	06/15/2022	2FE
887317 AV 7	TIME WARNER INC 3.550		06/05/2019	EXCHANGED		1,028,300	1,000,000	999,080	999,441	0	57	0	57	0	999,498	0	28,802	28,802	19,144	06/01/2024	2FE
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
13645R AJ 3	CANADIAN PACIFIC RAILW 7.250	A	05/15/2019	MATURED		1,000,000	1,000,000	1,277,590	1,015,022	0	(15,022)	0	(15,022)	0	1,000,000	0	0	0	36,250	05/15/2019	2FE
02315Q AA 6	AMBAC LSNJ LLC (144A) 7.591	D	04/01/2019	PAID ON PRINCIPAL		20	20	0	0	20	0	0	20	0	20	0	0	0	0	02/12/2023	6*
00182E AX 7	ANZ NEW ZEALAND INTL/L 2.850	D	05/16/2019	TD SECURITIES		1,001,630	1,000,000	999,170	999,705	0	57	0	57	0	999,762	0	1,868	1,868	22,483	08/06/2020	1FE
92857W BC 3	VODAFONE GROUP PLC 2.950	D	06/20/2019	TENDERED		1,015,260	1,000,000	995,370	997,894	0	221	0	221	0	998,115	0	17,145	17,145	24,665	02/19/2023	2FE
02660T BM 4	AHM 2004-3 3A 3.661		06/25/2019	PAID ON PRINCIPAL		21,730	21,730	19,366	18,372	0	3,358	0	3,358	0	21,730	0	0	0	272	10/25/2034	1FM
66987X CD 5	NHEL 2003-1 A1 3.164		06/25/2019	PAID ON PRINCIPAL		3,172	3,172	2,777	2,314	0	858	0	858	0	3,172	0	0	0	44	05/25/2033	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol/Market Indicator (a)
76110W UX 2	RASC 2003-KS10 A16 4.540		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
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		06/10/2019	PAID ON PRINCIPAL		232,673	232,673	245,543	235,462	0	(2,788)	0	(2,788)	0	232,673	0	0	0	3,569	08/10/2043	1FM
36192B AZ 0	GSMS 2012-GC6 AAB 3.314		06/10/2019	PAID ON PRINCIPAL		492,023	492,023	500,311	493,234	0	(1,211)	0	(1,211)	0	492,023	0	0	0	6,799	01/10/2045	1FM
14042W AA 8	COPAR 2019-1 A1 2.506		06/17/2019	PAID ON PRINCIPAL		5,837,329	5,837,329	5,837,329	5,837,329	0	0	0	0	0	5,837,329	0	0	0	7,316	06/15/2020	1FE
14042W AA 8	COPAR 2019-1 A1 2.506		06/24/2019	TRAVELERS MMLP		29,175,202	29,162,671	29,162,671	29,162,671	0	(1,041)	0	(1,041)	0	29,161,630	0	13,571	13,571	50,765	06/15/2020	1FE
31680Y AA 5	FITAT 2019-1 A 2.575		05/24/2019	TRAVELERS MMLP		38,000,000	38,000,000	38,000,000	38,000,000	0	(28)	0	(28)	0	37,999,972	0	28	28	43,500	05/15/2020	1FE
34533F AA 9	FORDO 2019-A A1 2.650		04/15/2019	PAID ON PRINCIPAL		13,499,626	13,499,626	13,499,626	13,499,626	0	0	0	0	0	13,499,626	0	0	0	23,849	04/15/2020	1FE
34533F AA 9	FORDO 2019-A A1 2.650		04/26/2019	TRAVELERS MMLP		51,500,374	51,500,374	51,500,374	51,500,374	0	(49)	0	(49)	0	51,500,325	0	49	49	132,685	04/15/2020	1FE
393505 A6 9	GT 1998-2 A5 6.240		06/01/2019	PAID ON PRINCIPAL		62,366	62,366	53,071	60,976	0	1,390	0	1,390	0	62,366	0	0	0	1,611	12/01/2028	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					171,765,302	171,478,858	172,103,894	171,505,543	20	(30,344)	0	(30,323)	0	171,475,219	0	177,266	177,266	1,152,344	XXX	XXX
8399997	Total - Bonds - Part 4					202,279,954	201,058,068	204,448,543	201,745,512	20	(101,746)	0	(101,725)	0	201,643,787	0	523,349	523,349	1,891,376	XXX	XXX
8399999	Total - Bonds					202,279,954	201,058,068	204,448,543	201,745,512	20	(101,746)	0	(101,725)	0	201,643,787	0	523,349	523,349	1,891,376	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					202,279,954	XXX	204,448,543	201,745,512	20	(101,746)	0	(101,725)	0	201,643,787	0	523,349	523,349	1,891,376	XXX	XXX

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

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**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
<b>All Other Governments - Issuer Obligations</b>						
	REPO - BARC A TREASURY.....	.....	1.....	.....4,671	.....4,671	07/01/2019.....
	REPO - BNP A TREASURY.....	.....	1.....	.....1,771,840	.....1,771,840	07/01/2019.....
	REPO - HSBC A TREASURY.....	.....	1.....	.....1,771,840	.....1,771,840	07/01/2019.....
	REPO - JP A TREASURY.....	.....	1.....	.....1,771,840	.....1,771,840	07/01/2019.....
0699999.	All Other Governments - Issuer Obligations.....	.....		.....5,320,191	.....5,320,191	XXX
1099999.	Total - All Other Governments.....	.....		.....5,320,191	.....5,320,191	XXX
<b>Totals</b>						
6499999.	Total - Issuer Obligations.....	.....		.....5,320,191	.....5,320,191	XXX
7099999.	Subtotal - Bonds.....	.....		.....5,320,191	.....5,320,191	XXX
9999999.	Totals.....	.....		.....5,320,191	.....5,320,191	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(8,957,071) Book/Adjusted Carrying Value \$.....(8,957,071)
- Average balance for the year: Fair Value \$.....12,115,912 Book/Adjusted Carrying Value \$.....12,115,912
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....5,320,191 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	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(14,451,133)	.....(18,595,317)	.....(18,140,544)	XXX
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....3,944	.....3,820	.....(3,424)	XXX
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(1,122,808)	.....(289,938)	.....(537,676)	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(15,569,997)	.....(18,881,434)	.....(18,681,644)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(15,569,997)	.....(18,881,434)	.....(18,681,644)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(15,569,997)	.....(18,881,434)	.....(18,681,644)	XXX

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

Show Investments Owned End of Current Quarter

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

QE13



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2019

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....168,895,306	.....159,173,508	.....43,759,247

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: ..... \$.....0
- 2.32 Amount estimated using reasonable assumptions: ..... \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... \$.....0